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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

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Information about Form 990-PF and its separate instructions is at [www.irs.gov/form990pf](http://www.irs.gov/form990pf)

OMB No 1545-0052

**2015**

Open to Public Inspection

For calendar year 2015 or tax year beginning

07/01, 2015, and ending

06/30, 2016

Name of foundation

THE FRANCE-MERRICK FOUNDATION INC

Number and street (or P.O. box number if mail is not delivered to street address)

2 HAMILL ROAD, QUADRANGLE EAST

City or town state or province country and ZIP or foreign postal code

BALTIMORE, MD 21210-1813

A Employer identification number

52-6072964

B Telephone number (see instructions)

(410) 464-2004

C If exemption application is pending check here ☐D 1 Foreign organizations check here ☐2 Foreign organizations meeting the 85% test check here and attach computation ☐E If private foundation status was terminated under section 507(b)(1)(A) check here ☐F If the foundation is in a 60-month termination under section 507(b)(1)(B) check here ☐

G Check all that apply

☐ Initial return☐ Initial return of a former public charity☐ Final return☐ Amended return☐ Address change☐ Name change

H Check type of organization

☒ Section 501(c)(3) exempt private foundation☐ Section 4947(a)(1) nonexempt charitable trust☐ Other taxable private foundation

I Fair market value of all assets at

end of year (from Part II, col (c), line

16) \$ 195,596,381

J Accounting method

☐ Cash☒ Accrual☐ Other (specify)

(Part I column (d) must be on cash basis)

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

(a) Revenue and expenses per books

(b) Net investment income

(c) Adjusted net income

(d) Disbursements for charitable purposes (cash basis only)

|                                                                                     | (a) Revenue and expenses per books | (b) Net investment income | (c) Adjusted net income | (d) Disbursements for charitable purposes (cash basis only) |
|-------------------------------------------------------------------------------------|------------------------------------|---------------------------|-------------------------|-------------------------------------------------------------|
| <b>Revenue</b>                                                                      |                                    |                           |                         |                                                             |
| 1 Contributions, gifts, grants, etc. received (attach schedule)                     |                                    |                           |                         |                                                             |
| 2 Check <input type="checkbox"/> if the foundation is not required to attach Sch. B |                                    |                           |                         |                                                             |
| 3 Interest on savings and temporary cash investments                                | 235,641                            | 235,641                   |                         | ATCH 1                                                      |
| 4 Dividends and interest from securities                                            | 1,788,399                          | 1,788,399                 |                         | ATCH 2                                                      |
| 5a Gross rents                                                                      |                                    |                           |                         |                                                             |
| b Net rental income or (loss)                                                       |                                    |                           |                         |                                                             |
| 6a Net gain or (loss) from sale of assets not on line 10                            | 1,110,915                          |                           |                         |                                                             |
| b Gross sales price for all assets on line 6a 140,074,174                           |                                    |                           |                         |                                                             |
| 7 Capital gain net income (from Part IV, line 2)                                    |                                    | 1,110,915                 |                         |                                                             |
| 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                                            | 536,253                            | 4,642,935                 |                         |                                                             |
| 12 Total Add lines 1 through 11                                                     | 3,671,208                          | 7,777,890                 |                         |                                                             |
| <b>Operating and Administrative Expenses</b>                                        |                                    |                           |                         |                                                             |
| 13 Compensation of officers, directors, trustees, etc.                              | 328,411                            | 108,123                   |                         | 220,288                                                     |
| 14 Other employee salaries and wages                                                | 116,137                            |                           |                         | 116,137                                                     |
| 15 Pension plans, employee benefits                                                 | 54,299                             | 27,150                    |                         | 27,150                                                      |
| 16a Legal fees (attach schedule) ATCH 4                                             | 1,942                              | 971                       |                         | 971                                                         |
| b Accounting fees (attach schedule) ATCH 5                                          | 38,750                             | 19,375                    |                         | 19,375                                                      |
| c Other professional fees (attach schedule)                                         |                                    |                           |                         |                                                             |
| 17 Interest                                                                         |                                    |                           |                         |                                                             |
| 18 Taxes (attach schedule) (see instructions) [ 6 ]                                 | 90,761                             | 14,185                    |                         | 14,185                                                      |
| 19 Depreciation (attach schedule) and depletion                                     | 8,823                              | 8,823                     |                         |                                                             |
| 20 Occupancy                                                                        | 91,084                             | 45,542                    |                         | 45,542                                                      |
| 21 Travel, conferences and meetings                                                 | 8,402                              | 4,201                     |                         | 4,201                                                       |
| 22 Printing and publications                                                        |                                    |                           |                         |                                                             |
| 23 Other expenses (attach schedule) ATCH 7                                          | 1,420,063                          | 1,310,450                 |                         | 109,613                                                     |
| 24 Total operating and administrative expenses Add lines 13 through 23              | 2,158,672                          | 1,538,820                 |                         | 557,462                                                     |
| 25 Contributions, gifts, grants paid                                                | 11,072,770                         |                           |                         | 9,625,721                                                   |
| 26 Total expenses and disbursements Add lines 24 and 25                             | 13,231,442                         | 1,538,820                 | 0                       | 10,183,183                                                  |
| 27 Subtract line 26 from line 12                                                    |                                    |                           |                         |                                                             |
| a Excess of revenue over expenses and disbursements                                 | -9,560,234                         |                           |                         |                                                             |
| b Net investment income (if negative, enter 0)                                      |                                    | 6,239,070                 |                         |                                                             |
| 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 . . . . .                                                                                           |                                                                                                           | 237,218.          | 870,340.       | 870,340.              |
|                             | 2                                                                                                                                        | Savings and temporary cash investments . . . . .                                                                                |                                                                                                           | 11,179,914.       | 11,209,201.    | 11,209,201.           |
|                             | 3                                                                                                                                        | Accounts receivable ▶ 126,974.                                                                                                  |                                                                                                           | 110,702.          | 126,974.       | 126,974.              |
|                             |                                                                                                                                          | Less allowance for doubtful accounts ▶                                                                                          |                                                                                                           |                   |                |                       |
|                             | 4                                                                                                                                        | Pledges receivable ▶                                                                                                            |                                                                                                           |                   |                |                       |
|                             |                                                                                                                                          | Less allowance for doubtful accounts ▶                                                                                          |                                                                                                           |                   |                |                       |
|                             | 5                                                                                                                                        | Grants receivable . . . . .                                                                                                     |                                                                                                           |                   |                |                       |
|                             | 6                                                                                                                                        | Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions) . . . . |                                                                                                           |                   |                |                       |
|                             | 7                                                                                                                                        | Other notes and loans receivable (attach schedule) ▶ *                                                                          |                                                                                                           | 562,309.          | ATCH 8         |                       |
|                             |                                                                                                                                          | Less allowance for doubtful accounts ▶                                                                                          |                                                                                                           | 548,976.          | 562,309.       | 562,309.              |
|                             | 8                                                                                                                                        | Inventories for sale or use . . . . .                                                                                           |                                                                                                           |                   |                |                       |
|                             | 9                                                                                                                                        | Prepaid expenses and deferred charges . . . . .                                                                                 |                                                                                                           |                   |                |                       |
|                             | 10a                                                                                                                                      | Investments - U S and state government obligations (attach schedule) [ 9 ]                                                      |                                                                                                           | 7,620,744.        | 9,541,377.     | 9,541,377.            |
|                             | b                                                                                                                                        | Investments - corporate stock (attach schedule) ATCH 10                                                                         |                                                                                                           | 50,086,831.       | 44,484,600.    | 44,484,600.           |
|                             | c                                                                                                                                        | Investments - corporate bonds (attach schedule) ATCH 11                                                                         |                                                                                                           | 2,325,357.        | 563,971.       | 563,971.              |
|                             | Liabilities                                                                                                                              | 11                                                                                                                              | Investments - land, buildings, and equipment basis ▶<br>Less accumulated depreciation (attach schedule) ▶ |                   |                |                       |
| 12                          |                                                                                                                                          | Investments - mortgage loans . . . . .                                                                                          |                                                                                                           |                   |                |                       |
| 13                          |                                                                                                                                          | Investments - other (attach schedule) . . . . ATCH 12                                                                           |                                                                                                           | 135,360,763.      | 128,118,442.   | 128,118,442.          |
| 14                          |                                                                                                                                          | Land, buildings, and equipment basis ▶<br>Less accumulated depreciation (attach schedule) ▶                                     |                                                                                                           | 192,987.          | 20,839.        | 14,126.               |
| 15                          |                                                                                                                                          | Other assets (describe ▶ ATCH 13 )                                                                                              |                                                                                                           | 169,467.          | 107,041.       | 107,041.              |
| 16                          |                                                                                                                                          | Total assets (to be completed by all filers - see the instructions Also, see page 1, item I) . . . . .                          |                                                                                                           | 207,660,811.      | 195,598,381.   | 195,598,381.          |
| 17                          |                                                                                                                                          | Accounts payable and accrued expenses . . . . .                                                                                 |                                                                                                           |                   |                |                       |
| 18                          |                                                                                                                                          | Grants payable . . . . .                                                                                                        |                                                                                                           | 874,903.          | 2,321,952.     |                       |
| 19                          |                                                                                                                                          | Deferred revenue . . . . .                                                                                                      |                                                                                                           |                   |                |                       |
| 20                          |                                                                                                                                          | Loans from officers, directors, trustees, and other disqualified persons . .                                                    |                                                                                                           |                   |                |                       |
| 21                          | Mortgages and other notes payable (attach schedule) . . . .                                                                              |                                                                                                                                 |                                                                                                           |                   |                |                       |
| 22                          | Other liabilities (describe ▶ )                                                                                                          |                                                                                                                                 |                                                                                                           |                   |                |                       |
| 23                          | Total liabilities (add lines 17 through 22) . . . . .                                                                                    |                                                                                                                                 | 874,903.                                                                                                  | 2,321,952.        |                |                       |
| Net Assets or Fund Balances | Foundations that follow SFAS 117, check here ▶ <input checked="" type="checkbox"/> and complete lines 24 through 26 and lines 30 and 31. |                                                                                                                                 |                                                                                                           |                   |                |                       |
|                             | 24                                                                                                                                       | Unrestricted . . . . .                                                                                                          |                                                                                                           | 206,785,908.      | 193,276,429.   |                       |
|                             | 25                                                                                                                                       | Temporarily restricted . . . . .                                                                                                |                                                                                                           |                   |                |                       |
|                             | 26                                                                                                                                       | Permanently restricted . . . . .                                                                                                |                                                                                                           |                   |                |                       |
|                             | Foundations that do not follow SFAS 117, check here and complete lines 27 through 31. ▶ <input type="checkbox"/>                         |                                                                                                                                 |                                                                                                           |                   |                |                       |
|                             | 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) . . . . .                                                                           |                                                                                                                                 | 206,785,908.                                                                                              | 193,276,429.      |                |                       |
| 31                          | Total liabilities and net assets/fund balances (see instructions) . . . . .                                                              |                                                                                                                                 | 207,660,811.                                                                                              | 195,598,381.      |                |                       |

## 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 | 206,785,908. |
| 2 | Enter amount from Part I, line 27a . . . . .                                                                                                                         | 2 | -9,560,234.  |
| 3 | Other increases not included in line 2 (itemize) ▶                                                                                                                   | 3 |              |
| 4 | Add lines 1, 2, and 3 . . . . .                                                                                                                                      | 4 | 197,225,674. |
| 5 | Decreases not included in line 2 (itemize) ▶ ATCH 14                                                                                                                 | 5 | 3,949,245.   |
| 6 | Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30 . . . .                                                        | 6 | 193,276,429. |

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

| (a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)                                                                 |                                            |                                                 | (b) How acquired<br>P - Purchase<br>D - Donation                                             | (c) Date acquired<br>(mo, day, yr) | (d) Date sold<br>(mo, day, yr) |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------|-------------------------------------------------|----------------------------------------------------------------------------------------------|------------------------------------|--------------------------------|
| 1a SEE PART IV SCHEDULE                                                                                                                                                                          |                                            |                                                 |                                                                                              |                                    |                                |
| b                                                                                                                                                                                                |                                            |                                                 |                                                                                              |                                    |                                |
| c                                                                                                                                                                                                |                                            |                                                 |                                                                                              |                                    |                                |
| d                                                                                                                                                                                                |                                            |                                                 |                                                                                              |                                    |                                |
| e                                                                                                                                                                                                |                                            |                                                 |                                                                                              |                                    |                                |
| (e) Gross sales price                                                                                                                                                                            | (f) Depreciation allowed<br>(or allowable) | (g) Cost or other basis<br>plus expense of sale | (h) Gain or (loss)<br>(e) plus (f) minus (g)                                                 |                                    |                                |
| a                                                                                                                                                                                                |                                            |                                                 |                                                                                              |                                    |                                |
| b                                                                                                                                                                                                |                                            |                                                 |                                                                                              |                                    |                                |
| c                                                                                                                                                                                                |                                            |                                                 |                                                                                              |                                    |                                |
| d                                                                                                                                                                                                |                                            |                                                 |                                                                                              |                                    |                                |
| e                                                                                                                                                                                                |                                            |                                                 |                                                                                              |                                    |                                |
| Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69                                                                                                      |                                            |                                                 |                                                                                              |                                    |                                |
| (i) F M V as of 12/31/69                                                                                                                                                                         | (j) Adjusted basis<br>as of 12/31/69       | (k) Excess of col (i)<br>over col (j), if any   | (l) Gains (Col (h) gain minus<br>col (k), but not less than -0-) or<br>Losses (from col (h)) |                                    |                                |
| a                                                                                                                                                                                                |                                            |                                                 |                                                                                              |                                    |                                |
| b                                                                                                                                                                                                |                                            |                                                 |                                                                                              |                                    |                                |
| c                                                                                                                                                                                                |                                            |                                                 |                                                                                              |                                    |                                |
| d                                                                                                                                                                                                |                                            |                                                 |                                                                                              |                                    |                                |
| e                                                                                                                                                                                                |                                            |                                                 |                                                                                              |                                    |                                |
| 2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7<br>If (loss), enter -0- in Part I, line 7 }                                                              |                                            |                                                 | 2                                                                                            | 1,110,915.                         |                                |
| 3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6)<br>If gain, also enter in Part I, line 8, column (c) (see instructions) If (loss), enter -0- in<br>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)<br>Base period years<br>Calendar year (or tax year beginning in)                                                                                                                                               | (b)<br>Adjusted qualifying distributions | (c)<br>Net value of noncharitable-use assets | (d)<br>Distribution ratio<br>(col (b) divided by col (c)) |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------------------------------|-----------------------------------------------------------|
| 2014                                                                                                                                                                                                               | 9,482,852.                               | 206,535,787.                                 | 0.045914                                                  |
| 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                                                  |
| 2 Total of line 1, column (d)                                                                                                                                                                                      |                                          |                                              | 2 0.191819                                                |
| 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 0.038364                                                |
| 4 Enter the net value of noncharitable-use assets for 2015 from Part X, line 5                                                                                                                                     |                                          |                                              | 4 195,137,225.                                            |
| 5 Multiply line 4 by line 3                                                                                                                                                                                        |                                          |                                              | 5 7,486,244.                                              |
| 6 Enter 1% of net investment income (1% of Part I, line 27b)                                                                                                                                                       |                                          |                                              | 6 62,391.                                                 |
| 7 Add lines 5 and 6                                                                                                                                                                                                |                                          |                                              | 7 7,548,635.                                              |
| 8 Enter qualifying distributions from Part XII, line 4<br>If line 8 is equal to or greater than line 7, check the box in Part VI, line 1b, and complete that part using a 1% tax rate See the Part VI instructions |                                          |                                              | 8 10,183,183.                                             |



**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 <input type="checkbox"/> and enter "N/A" on line 1 . . . . .<br>Date of ruling or determination letter _____ (attach copy of letter if necessary - see instructions) |    | 1        | 62,391. |
| b Domestic foundations that meet the section 4940(e) requirements in Part V, check here <input checked="" type="checkbox"/> and enter 1% of Part I, line 27b . . . . .                                                                           |    |          |         |
| 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        | 62,391. |
| 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        | 62,391. |
| 6 Credits/Payments                                                                                                                                                                                                                               |    |          |         |
| a 2015 estimated tax payments and 2014 overpayment credited to 2015 . . . . .                                                                                                                                                                    | 6a | 165,332. |         |
| 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  | 165,332. |         |
| 8 Enter any penalty for underpayment of estimated tax. Check here <input checked="" type="checkbox"/> 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 | 102,941. |         |
| 11 Enter the amount of line 10 to be Credited to 2016 estimated tax <input checked="" type="checkbox"/> 102,941. Refunded <input type="checkbox"/> . . . . .                                                                                     | 11 |          |         |

**Part VII-A Statements Regarding Activities**

|                                                                                                                                                                                                                                                                                                                                                        | Yes | No |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|
| 1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign? . . . . .                                                                                                                                                                      |     | X  |
| b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes (see Instructions for the definition)? . . . . .<br>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities |     | X  |
| c Did the foundation file Form 1120-POL for this year? . . . . .                                                                                                                                                                                                                                                                                       |     | X  |
| d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year:<br>(1) On the foundation <input type="checkbox"/> \$ _____ (2) On foundation managers <input type="checkbox"/> \$ _____                                                                                                                           |     |    |
| e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers <input type="checkbox"/> \$ _____                                                                                                                                                                               |     |    |
| 2 Has the foundation engaged in any activities that have not previously been reported to the IRS? . . . . .<br>If "Yes," attach a detailed description of the activities                                                                                                                                                                               |     | X  |
| 3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? If "Yes," attach a conformed copy of the changes . . . . .                                                                                                                 |     | X  |
| 4a Did the foundation have unrelated business gross income of \$1,000 or more during the year? . . . . .                                                                                                                                                                                                                                               | X   |    |
| b If "Yes," has it filed a tax return on Form 990-T for this year? . . . . .                                                                                                                                                                                                                                                                           | X   |    |
| 5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? . . . . .<br>If "Yes," attach the statement required by General Instruction T                                                                                                                                                                         |     | X  |
| 6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either:<br>• By language in the governing instrument, or<br>• By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument? . . . . .         | X   |    |
| 7 Did the foundation have at least \$5,000 in assets at any time during the year? If "Yes," complete Part II, col (c), and Part XV                                                                                                                                                                                                                     | X   |    |
| 8a Enter the states to which the foundation reports or with which it is registered (see instructions) <input type="checkbox"/> MD, _____                                                                                                                                                                                                               |     |    |
| b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? If "No," attach explanation . . . . .                                                                                                                                | X   |    |
| 9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2015 or the taxable year beginning in 2015 (see instructions for Part XIV)? If "Yes," complete Part XIV . . . . .                                                                                       |     | X  |
| 10 Did any persons become substantial contributors during the tax year? If "Yes," attach a schedule listing their names and addresses . . . . .                                                                                                                                                                                                        |     | X  |

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

|    |                                                                                                                                                                                                                                                                                                                                    |    |     |    |
|----|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|-----|----|
| 11 | At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule (see instructions).                                                                                                                                           | 11 | Yes | No |
| 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? Website address <u>WWW.FRANCE-MERRICKFDN.ORG</u>                                                                                                                                                               | 13 | X   |    |
| 14 | The books are in care of <u>AMY GROSS</u> Telephone no <u>410-464-2004</u><br>Located at <u>2 HAMILL ROAD, QUADRANGLE EAST STE 302 BALTIMORE, MD</u> ZIP+4 <u>21210</u>                                                                                                                                                            |    |     |    |
| 15 | Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - Check here <input type="checkbox"/> and enter the amount of tax-exempt interest received or accrued during the year <u>15</u>                                                                                                             |    |     |    |
| 16 | At any time during calendar year 2015, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country <u></u> | 16 | Yes | No |
|    |                                                                                                                                                                                                                                                                                                                                    |    |     | X  |

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

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

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | Yes | No |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|
| 1a During the year did the foundation (either directly or indirectly)                                                                                                                                                                                                                                                                                                                                                                                                                                                     |     |    |
| (1) Engage in the sale or exchange, or leasing of property with a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                                                                |     |    |
| (2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                                        |     |    |
| (3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                                                            |     |    |
| (4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> 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)? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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). <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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)? <input type="checkbox"/> Organizations relying on a current notice regarding disaster assistance check here <input type="checkbox"/>                                                                                                                                                               | 1b  | X  |
| c Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2015? <input type="checkbox"/>                                                                                                                                                                                                                                                                                                        | 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 2015, did the foundation have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2015? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No<br>If "Yes," list the years <u></u>                                                                                                                                                                                                                                                               |     |    |
| 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) <input type="checkbox"/>                                                                                                                                                                                       | 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 <u></u>                                                                                                                                                                                                                                                                                                                                                                                                 |     |    |
| 3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                         |     |    |
| b If "Yes," did it have excess business holdings in 2015 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 2015) <input type="checkbox"/> | 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 2015? <input type="checkbox"/>                                                                                                                                                                                                                                                              | 4b  | X  |

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

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

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

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

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

(4) Provide a grant to an organization other than a charitable, etc., organization described in section 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)? ☐ Yes ☒ No

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

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

If "Yes," attach the statement required by Regulations section 53.4945-5(d)

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

**b** Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? ☐ Yes ☒ No

If "Yes" to 6b, file Form 8870

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

**b** If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction? ☐ Yes ☒ No

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

| (a) Name and address | (b) Title, and average hours per week devoted to position | (c) Compensation (If not paid, enter -0-) | (d) Contributions to employee benefit plans and deferred compensation | (e) Expense account, other allowances |
|----------------------|-----------------------------------------------------------|-------------------------------------------|-----------------------------------------------------------------------|---------------------------------------|
| ATCH 15              |                                                           | 437,412.                                  | 36,555.                                                               | 0.                                    |
|                      |                                                           |                                           |                                                                       |                                       |
|                      |                                                           |                                           |                                                                       |                                       |
|                      |                                                           |                                           |                                                                       |                                       |
|                      |                                                           |                                           |                                                                       |                                       |
|                      |                                                           |                                           |                                                                       |                                       |

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

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

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

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

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

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

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

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

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

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

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

|   |                                                                                                            |    |              |
|---|------------------------------------------------------------------------------------------------------------|----|--------------|
| 1 | Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes |    |              |
| a | Average monthly fair market value of securities                                                            | 1a | 186,214,671. |
| b | Average of monthly cash balances                                                                           | 1b | 10,372,392.  |
| c | Fair market value of all other assets (see instructions)                                                   | 1c | 1,521,795.   |
| d | Total (add lines 1a, b, and c)                                                                             | 1d | 198,108,858. |
| 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  | 198,108,858. |
| 4 | Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)  | 4  | 2,971,633.   |
| 5 | Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4       | 5  | 195,137,225. |
| 6 | Minimum investment return. Enter 5% of line 5                                                              | 6  | 9,756,861.   |

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

|    |                                                                                                    |    |            |
|----|----------------------------------------------------------------------------------------------------|----|------------|
| 1  | Minimum investment return from Part X, line 6                                                      | 1  | 9,756,861. |
| 2a | Tax on investment income for 2015 from Part VI, line 5                                             | 2a | 62,391.    |
| b  | Income tax for 2015 (This does not include the tax from Part VI)                                   | 2b |            |
| c  | Add lines 2a and 2b                                                                                | 2c | 62,391.    |
| 3  | Distributable amount before adjustments. Subtract line 2c from line 1                              | 3  | 9,694,470. |
| 4  | Recoveries of amounts treated as qualifying distributions                                          | 4  |            |
| 5  | Add lines 3 and 4                                                                                  | 5  | 9,694,470. |
| 6  | Deduction from distributable amount (see instructions)                                             | 6  |            |
| 7  | Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1 | 7  | 9,694,470. |

**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 | 10,183,183. |
| 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  | 10,183,183. |
| 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  | 62,391.     |
| 6 | Adjusted qualifying distributions. Subtract line 5 from line 4                                                                                       | 6  | 10,120,792. |

**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)<br>Corpus | (b)<br>Years prior to 2014 | (c)<br>2014 | (d)<br>2015 |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|----------------------------|-------------|-------------|
| 1 Distributable amount for 2015 from Part XI, line 7 . . . . .                                                                                                                       |               |                            |             | 9,694,470.  |
| 2 Undistributed income, if any, as of the end of 2015                                                                                                                                |               |                            |             |             |
| a Enter amount for 2014 only. . . . .                                                                                                                                                |               |                            | 750,606.    |             |
| b Total for prior years 20 <u>13</u> , 20 <u>12</u> , 20 <u>11</u> . . . . .                                                                                                         |               |                            |             |             |
| 3 Excess distributions carryover, if any, to 2015                                                                                                                                    |               |                            |             |             |
| a From 2010 . . . . .                                                                                                                                                                |               |                            |             |             |
| b From 2011 . . . . .                                                                                                                                                                |               |                            |             |             |
| c From 2012 . . . . .                                                                                                                                                                |               |                            |             |             |
| d From 2013 . . . . .                                                                                                                                                                |               |                            |             |             |
| e From 2014 . . . . .                                                                                                                                                                |               |                            |             |             |
| f Total of lines 3a through e . . . . .                                                                                                                                              | 0.            |                            |             |             |
| 4 Qualifying distributions for 2015 from Part XII, line 4 ▶ \$ <u>10,183,183.</u>                                                                                                    |               |                            |             |             |
| a Applied to 2014, but not more than line 2a . . . . .                                                                                                                               |               |                            | 750,606.    |             |
| 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 2015 distributable amount. . . . .                                                                                                                                      |               |                            |             | 9,432,577.  |
| e Remaining amount distributed out of corpus. . . . .                                                                                                                                |               |                            |             |             |
| 5 Excess distributions carryover applied to 2015 . (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 2014 Subtract line 4a from line 2a Taxable amount - see instructions . . . . .                                                                            |               |                            |             |             |
| f Undistributed income for 2015 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2016. . . . .                                                                 |               |                            |             | 261,893.    |
| 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 2010 not applied on line 5 or line 7 (see instructions) . . . . .                                                                              |               |                            |             |             |
| 9 Excess distributions carryover to 2016. Subtract lines 7 and 8 from line 6a . . . . .                                                                                              | 0.            |                            |             |             |
| 10 Analysis of line 9                                                                                                                                                                |               |                            |             |             |
| a Excess from 2011 . . . . .                                                                                                                                                         |               |                            |             |             |
| b Excess from 2012 . . . . .                                                                                                                                                         |               |                            |             |             |
| c Excess from 2013 . . . . .                                                                                                                                                         |               |                            |             |             |
| d Excess from 2014 . . . . .                                                                                                                                                         |               |                            |             |             |
| e Excess from 2015 . . . . .                                                                                                                                                         |               |                            |             |             |



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

| Recipient<br>Name and address (home or business)    | If recipient is an individual,<br>show any relationship to<br>any foundation manager<br>or substantial contributor | Foundation<br>status of<br>recipient | Purpose of grant or<br>contribution | Amount      |
|-----------------------------------------------------|--------------------------------------------------------------------------------------------------------------------|--------------------------------------|-------------------------------------|-------------|
| <b>a Paid during the year</b><br><br>ATCH 19        |                                                                                                                    |                                      |                                     |             |
| <b>Total</b> . . . . .                              |                                                                                                                    |                                      | <b>3a</b>                           | 9,625,721.  |
| <b>b Approved for future payment</b><br><br>ATCH 20 |                                                                                                                    |                                      |                                     |             |
| <b>Total</b> . . . . .                              |                                                                                                                    |                                      | <b>3b</b>                           | 11,072,770. |



## Enter gross amounts unless otherwise indicated

| Enter gross amounts unless otherwise indicated             |                      | Unrelated business income |                       | Excluded by section 512, 513, or 514 |    | (e)<br>Related or exempt<br>function income<br>(See instructions ) |
|------------------------------------------------------------|----------------------|---------------------------|-----------------------|--------------------------------------|----|--------------------------------------------------------------------|
|                                                            | (a)<br>Business code | (b)<br>Amount             | (c)<br>Exclusion code | (d)<br>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                    | 2,024,040.                           |    |                                                                    |
| 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                    | 1,110,915.                           |    |                                                                    |
| 9 Net income or (loss) from special events . . .           |                      |                           |                       |                                      |    |                                                                    |
| 10 Gross profit or (loss) from sales of inventory. .       |                      |                           |                       |                                      |    |                                                                    |
| 11 Other revenue a _____                                   |                      |                           |                       |                                      |    |                                                                    |
| b ATCH 21 _____                                            |                      |                           |                       | 536,253.                             |    |                                                                    |
| c _____                                                    |                      |                           |                       |                                      |    |                                                                    |
| d _____                                                    |                      |                           |                       |                                      |    |                                                                    |
| e _____                                                    |                      |                           |                       |                                      |    |                                                                    |
| 12 Subtotal Add columns (b), (d), and (e) . . . . .        |                      |                           |                       | 3,671,208.                           |    |                                                                    |
| 13 Total. Add line 12, columns (b), (d), and (e) . . . . . |                      |                           |                       |                                      | 13 | 3,671,208.                                                         |

(See worksheet in line 13 instructions to verify calculations )

| 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 ) |
|----------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| ▼        |                                                                                                                                                                                                                                                  |

This image shows a single sheet of white paper with horizontal blue or grey ruling lines. A vertical margin line is positioned on the left side, creating a narrow column. The paper appears to be from a notebook or a standard sheet of stationery. There are no markings, text, or drawings on the page.

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

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

[illegible]

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

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

**Sign  
Here**

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

Signature of officer or trustee

Date \_\_\_\_\_

Title

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

**Paid  
Preparer  
Use Only**

Print/Type preparer's name

Preparer's signature

Date \_\_\_\_\_

Check ☐ if self-employed

|      |
|------|
| PTIN |
|------|

PHILIP H CORNBLATT , CPA

Firm's name ► COHNREZNICK LLP

Firm's address ▶ 500 EAST PRATT STREET 4TH FL  
BALTIMORE, MD

21202-3100

Phone no 410-783-4900

Form **990-PF** (2015)

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

| Kind of Property                             |                                       | Description                        |                          |                                |                                    | P<br>or<br>D | Date<br>acquired     | Date sold |
|----------------------------------------------|---------------------------------------|------------------------------------|--------------------------|--------------------------------|------------------------------------|--------------|----------------------|-----------|
| Gross sale<br>price less<br>expenses of sale | Depreciation<br>allowed/<br>allowable | Cost or<br>other<br>basis          | FMV<br>as of<br>12/31/69 | Adj basis<br>as of<br>12/31/69 | Excess of<br>FMV over<br>adj basis |              | Gain<br>or<br>(loss) |           |
| 140074174.                                   |                                       | SEE PART IV SCHEDULE<br>138963259. |                          |                                |                                    |              | VAR<br>1,110,915.    | VAR       |
| TOTAL GAIN(LOSS) .....                       |                                       |                                    |                          |                                |                                    |              | <u>1,110,915.</u>    |           |

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

| <u>DESCRIPTION</u> | <u>REVENUE<br/>AND<br/>EXPENSES<br/>PER BOOKS</u> | <u>NET<br/>INVESTMENT<br/>INCOME</u> |
|--------------------|---------------------------------------------------|--------------------------------------|
| INTEREST           | 235,641.                                          | 235,641.                             |
| TOTAL              | <u>235,641.</u>                                   | <u>235,641.</u>                      |

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

| <u>DESCRIPTION</u> | <u>REVENUE<br/>AND<br/>EXPENSES<br/>PER BOOKS</u> | <u>NET<br/>INVESTMENT<br/>INCOME</u> |
|--------------------|---------------------------------------------------|--------------------------------------|
| DIVIDEND INCOME    | 1,788,399.                                        | 1,788,399.                           |
| TOTAL              | <u>1,788,399.</u>                                 | <u>1,788,399.</u>                    |

ATTACHMENT 3

FORM 990PF, PART I - OTHER INCOME

| DESCRIPTION            | REVENUE<br>AND<br>EXPENSES<br>PER BOOKS | NET<br>INVESTMENT<br>INCOME |
|------------------------|-----------------------------------------|-----------------------------|
| LITIGATION INCOME      | 8,612.                                  | 8,612.                      |
| OTHER INCOME           | 54,161.                                 | 54,161.                     |
| PARTNERSHIP INCOME     | 464,209.                                | 4,570,891.                  |
| CONTRIBUTIONS RETURNED | 9,271.                                  | 9,271.                      |
| TOTALS                 | 536,253.                                | 4,642,935.                  |

ATTACHMENT 4FORM 990PF, PART I - LEGAL FEES

| <u>DESCRIPTION</u> | <u>REVENUE<br/>AND<br/>EXPENSES<br/>PER BOOKS</u> | <u>NET<br/>INVESTMENT<br/>INCOME</u> | <u>ADJUSTED<br/>NET<br/>INCOME</u> | <u>CHARITABLE<br/>PURPOSES</u> |
|--------------------|---------------------------------------------------|--------------------------------------|------------------------------------|--------------------------------|
| LEGAL FEES         | 1,942.                                            | 971.                                 |                                    | 971.                           |
| TOTALS             | <u>1,942.</u>                                     | <u>971.</u>                          |                                    | <u>971.</u>                    |

ATTACHMENT 5FORM 990PF, PART I - ACCOUNTING FEES

| <u>DESCRIPTION</u> | <u>REVENUE<br/>AND<br/>EXPENSES<br/>PER BOOKS</u> | <u>NET<br/>INVESTMENT<br/>INCOME</u> | <u>ADJUSTED<br/>NET<br/>INCOME</u> | <u>CHARITABLE<br/>PURPOSES</u> |
|--------------------|---------------------------------------------------|--------------------------------------|------------------------------------|--------------------------------|
| ACCOUNTING FEES    | 38,750.                                           | 19,375.                              |                                    | 19,375.                        |
| TOTALS             | <u>38,750.</u>                                    | <u>19,375.</u>                       |                                    | <u>19,375.</u>                 |



ATTACHMENT 6

FORM 990PF, PART I - TAXES

| <u>DESCRIPTION</u> | <u>REVENUE<br/>AND<br/>EXPENSES<br/>PER BOOKS</u> | <u>NET<br/>INVESTMENT<br/>INCOME</u> | <u>CHARITABLE<br/>PURPOSES</u> |
|--------------------|---------------------------------------------------|--------------------------------------|--------------------------------|
| PAYROLL TAX        | 28,370.                                           | 14,185.                              | 14,185.                        |
| EXCISE TAX         | 62,391.                                           |                                      |                                |
| TOTALS             | <u>90,761.</u>                                    | <u>14,185.</u>                       | <u>14,185.</u>                 |

ATTACHMENT 7FORM 990PF, PART I - OTHER EXPENSES

| DESCRIPTION                   | REVENUE<br>AND<br>EXPENSES<br>PER BOOKS | NET<br>INVESTMENT<br>INCOME | CHARITABLE<br>PURPOSES |
|-------------------------------|-----------------------------------------|-----------------------------|------------------------|
| INVESTMENT ADVISORY FEES      | 366,077.                                | 366,077.                    |                        |
| OTHER ADMINISTRATIVE EXPENSES | 46,446.                                 | 23,223.                     | 23,223.                |
| TELEPHONE                     | 7,903.                                  | 3,952.                      | 3,951.                 |
| DIRECTORS FEES                | 131,500.                                | 65,750.                     | 65,750.                |
| CUSTODIAL FEES                | 189,226.                                | 189,226.                    |                        |
| DUES & SUBSCRIPTIONS          | 4,704.                                  | 2,352.                      | 2,352.                 |
| MEALS                         | 1,617.                                  | 808.                        | 809.                   |
| INSURANCE                     | 22,056.                                 | 11,028.                     | 11,028.                |
| NON-GRANT PROGRAM EXPENSE     | 5,000.                                  | 2,500.                      | 2,500.                 |
| FUND MANAGEMENT FEE EXPENSE   | 645,534.                                | 645,534.                    |                        |
| TOTALS                        | <u>1,420,063.</u>                       | <u>1,310,450.</u>           | <u>109,613.</u>        |

ATTACHMENT 8FORM 990PF, PART II - OTHER NOTES AND LOANS RECEIVABLE

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

BEGINNING BALANCE DUE ..... 548,976.

ENDING BALANCE DUE ..... 562,309.

ENDING FAIR MARKET VALUE ..... 562,309.

TOTAL BEGINNING OTHER NOTES AND LOANS RECEIVABLE 548,976.

TOTAL ENDING BOOK - OTHER NOTES AND LOANS RECEIVABLE 562,309.

TOTAL ENDING FMV - OTHER NOTES AND LOANS RECEIVABLE 562,309.

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

| <u>DESCRIPTION</u>            | <u>BEGINNING<br/>BOOK VALUE</u> | <u>ATTACHMENT 9</u>          |                       |
|-------------------------------|---------------------------------|------------------------------|-----------------------|
|                               |                                 | <u>ENDING<br/>BOOK VALUE</u> | <u>ENDING<br/>FMV</u> |
| U.S. GOVERNMENTAL OBLIGATIONS | 7,620,744.                      | 9,541,377.                   | 9,541,377.            |
| US OBLIGATIONS TOTAL          | <u>7,620,744.</u>               | <u>9,541,377.</u>            | <u>9,541,377.</u>     |

ATTACHMENT 10FORM 990PF, PART II - CORPORATE STOCK

| <u>DESCRIPTION</u>        | <u>BEGINNING<br/>BOOK VALUE</u> | <u>ENDING<br/>BOOK VALUE</u> | <u>ENDING<br/>FMV</u> |
|---------------------------|---------------------------------|------------------------------|-----------------------|
| DOMESTIC CORPORATE STOCKS | 50,086,831.                     | 44,484,600.                  | 44,484,600.           |
| TOTALS                    | <u>50,086,831.</u>              | <u>44,484,600.</u>           | <u>44,484,600.</u>    |

ATTACHMENT 11FORM 990PF, PART II - CORPORATE BONDS

| <u>DESCRIPTION</u>       | <u>BEGINNING<br/>BOOK VALUE</u> | <u>ENDING<br/>BOOK VALUE</u> | <u>ENDING<br/>FMV</u> |
|--------------------------|---------------------------------|------------------------------|-----------------------|
| DOMESTIC CORPORATE BONDS | 2,325,357.                      | 563,971.                     | 563,971.              |
| TOTALS                   | <u>2,325,357.</u>               | <u>563,971.</u>              | <u>563,971.</u>       |

ATTACHMENT 12FORM 990PF, PART II - OTHER INVESTMENTS

| <u>DESCRIPTION</u>         | <u>BEGINNING<br/>BOOK VALUE</u> | <u>ENDING<br/>BOOK VALUE</u> | <u>ENDING<br/>FMV</u> |
|----------------------------|---------------------------------|------------------------------|-----------------------|
| INVESTMENT IN PARTNERSHIPS | 45,436,572.                     | 31,441,723.                  | 31,441,723.           |
| INVESTMENT IN ANTIQUES     | 51,225.                         | 51,225.                      | 51,225.               |
| MUTUAL FUNDS               | 51,898,765.                     | 47,187,082.                  | 47,187,082.           |
| FOREIGN EQUITIES           | 7,544,569.                      | 7,227,700.                   | 7,227,700.            |
| HEDGE FUND                 | 30,429,632.                     | 42,210,712.                  | 42,210,712.           |
| TOTALS                     | <u>135,360,763.</u>             | <u>128,118,442.</u>          | <u>128,118,442.</u>   |

ATTACHMENT 13FORM 990PF, PART II - OTHER ASSETS

| <u>DESCRIPTION</u>             | <u>BEGINNING<br/>BOOK VALUE</u> | <u>ENDING<br/>BOOK VALUE</u> | <u>ENDING<br/>FMV</u> |
|--------------------------------|---------------------------------|------------------------------|-----------------------|
| SECURITY DEPOSIT               | 4,100.                          | 4,100.                       | 4,100.                |
| MD UNEMPLOYMENT INSURANCE FUND | 35.                             |                              |                       |
| FEDERAL EXCISE TAX RECEIVABLE  | 165,332.                        | 102,941.                     | 102,941.              |
| TOTALS                         | <u>169,467.</u>                 | <u>107,041.</u>              | <u>107,041.</u>       |



ATTACHMENT 14FORM 990PF, PART III - OTHER DECREASES IN NET WORTH OR FUND BALANCES

| <u>DESCRIPTION</u>                 | <u>AMOUNT</u>     |
|------------------------------------|-------------------|
| UNREALIZED GAIN/LOSS ON SECURITIES | 3,949,245.        |
| TOTAL                              | <u>3,949,245.</u> |

## THE FRANCE-MERRICK FOUNDATION INC

52-6072964

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

| <u>NAME AND ADDRESS</u>                                                              | <u>TITLE AND AVERAGE HOURS PER<br/>WEEK DEVOTED TO POSITION</u> | <u>COMPENSATION</u> | <u>CONTRIBUTIONS<br/>TO EMPLOYEE<br/>BENEFIT PLANS</u> | <u>EXPENSE ACCT<br/>AND OTHER<br/>ALLOWANCES</u> |
|--------------------------------------------------------------------------------------|-----------------------------------------------------------------|---------------------|--------------------------------------------------------|--------------------------------------------------|
| AMY M. GROSS<br>2 HAMILL ROAD, QUADRANGLE EAST<br>BALTIMORE, MD 21210-1813           | EXECUTIVE DIRECTOR<br>40.00                                     | 207,900.            | 26,934.                                                | 0.                                               |
| ROBERT M. PINKARD<br>2 HAMILL ROAD, QUADRANGLE EAST<br>BALTIMORE, MD 21210-1813      | SECRETARY<br>1.00                                               | 21,500.             | 0.                                                     | 0.                                               |
| WALTER D. PINKARD, JR.<br>2 HAMILL ROAD, QUADRANGLE EAST<br>BALTIMORE, MD 21210-1813 | PRESIDENT<br>1.00                                               | 21,000.             | 0.                                                     | 0.                                               |
| FREEMAN A. HRAWBOWSKI<br>2 HAMILL ROAD, QUADRANGLE EAST<br>BALTIMORE, MD 21210-1813  | DIRECTOR<br>1.00                                                | 11,000.             | 0.                                                     | 0.                                               |
| ROBERT G. MERRICK III<br>2 HAMILL ROAD, QUADRANGLE EAST<br>BALTIMORE, MD 21210-1813  | VICE-PRESIDENT<br>1.00                                          | 22,500.             | 0.                                                     | 0.                                               |
| GREGORY C. PINKARD<br>2 HAMILL ROAD, QUADRANGLE EAST<br>BALTIMORE, MD 21210-1813     | TREASURER<br>1.00                                               | 11,000.             | 0.                                                     | 0.                                               |

## THE FRANCE-MERRICK FOUNDATION INC

52-6072964

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

| <u>NAME AND ADDRESS</u>                                                              | <u>TITLE AND AVERAGE HOURS PER<br/>WEEK DEVOTED TO POSITION</u> | <u>COMPENSATION</u> | <u>CONTRIBUTIONS<br/>TO EMPLOYEE<br/>BENEFIT PLANS</u> | <u>EXPENSE ACCT<br/>AND OTHER<br/>ALLOWANCES</u> |
|--------------------------------------------------------------------------------------|-----------------------------------------------------------------|---------------------|--------------------------------------------------------|--------------------------------------------------|
| PATRICIA G. STERLING<br>2 HAMILL ROAD, QUADRANGLE EAST<br>BALTIMORE, MD 21210-1813   | ASSISTANT TREASURER<br>20.00                                    | 37,332.             | 4,126.                                                 | 0.                                               |
| ROSANNE DIFONZO<br>2 HAMILL ROAD, QUADRANGLE EAST<br>BALTIMORE, MD 21210-1813        | ASSISTANT SECRETARY<br>21.00                                    | 83,180.             | 5,495.                                                 | 0.                                               |
| JULIET A. EURICH<br>2 HAMILL ROAD, QUADRANGLE EAST<br>BALTIMORE, MD 21210-1813       | DIRECTOR<br>1.00                                                | 11,000.             | 0.                                                     | 0.                                               |
| JEANNIE MERRICK MADDOX<br>2 HAMILL ROAD, QUADRANGLE EAST<br>BALTIMORE, MD 21210-1813 | DIRECTOR<br>1.00                                                | 5,500.              | 0.                                                     | 0.                                               |
| PETER PINKARD<br>2 HAMILL ROAD, QUADRANGLE EAST<br>BALTIMORE, MD 21210-1813          | DIRECTOR<br>1.00                                                | 5,500.              | 0.                                                     | 0.                                               |
| GRAND TOTALS                                                                         |                                                                 | 437,412.            | 36,555.                                                | 0.                                               |

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

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

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

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

ATTACHMENT 18

990PF, PART XV - RESTRICTIONS OR LIMITATIONS ON AWARDS

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

RECEIPT FOR CONTRIBUTIONS PAID TO THE FIDUCIARY

ATTACHMENT 11

RELATIONSHIP TO FIDUCIARY OR OTHER PERSON

RECIPIENT NAME AND ADDRESS

CONTRIBUTION DATE OF RECEIPT

AMOUNT OF CONTRIBUTION

AMOUNT

FOR OFFICIAL USE ONLY

NAME

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

\$ 625.00

TOTAL CONTRIBUTION PAID

\$ 625.00

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

ATTACHMENT 20

RELATIONSHIP TO SUBSTANTIAL CONTRIBUTOR

AND

FOUNDATION STATUS OF RECIPIENT

PURPOSE OF GRANT OR CONTRIBUTION

AMOUNT

RECIPIENT NAME AND ADDRESS

SEE SCHEDULE ATTACHED

PC

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

11,072,770.

TOTAL CONTRIBUTIONS APPROVED

11,072,770



FORM 990-PF, PART XVI-A - ANALYSIS OF OTHER REVENUEATTACHMENT 21

| <u>DESCRIPTION</u>     | <u>BUSINESS<br/>CODE</u> | <u>AMOUNT</u> | <u>EXCLUSION<br/>CODE</u> | <u>AMOUNT</u>   | <u>RELATED OR EXEMPT<br/>FUNCTION INCOME</u> |
|------------------------|--------------------------|---------------|---------------------------|-----------------|----------------------------------------------|
| LITIGATION INCOME      |                          |               | 01                        | 8,612.          |                                              |
| OTHER INCOME           |                          |               | 01                        | 54,161.         |                                              |
| CONTRIBUTIONS RETURNED |                          |               | 01                        | 9,271.          |                                              |
| PARTNERSHIP INCOME     |                          |               | 18                        | 464,209.        |                                              |
| TOTALS                 |                          |               |                           | <u>536,253.</u> |                                              |

**France-Merrick Foundation, Inc.**

**Schedules of Grants Paid and Approved for Future Funding  
Year Ended June 30, 2016 and  
Period from June 1, 2014 through June 30, 2015**

|                                             | <u>2015</u> | <u>2014</u> |
|---------------------------------------------|-------------|-------------|
| Grants paid                                 |             |             |
| University of Baltimore Foundation, Inc.    | 556,500     | 306,000     |
| Baltimore Symphony Orchestra                | 500,000     | -           |
| JHU - Peabody Institute                     | 500,000     | -           |
| Boys' Latin School of Maryland              | 250,000     | 500         |
| Everyman Theatre                            | 250,000     | -           |
| Hampden Family Center                       | 250,000     | -           |
| Johns Hopkins Bayview Medical Center        | 250,000     | -           |
| Marian House                                | 250,000     | -           |
| Notre Dame of Maryland University           | 250,000     | -           |
| Sinai Hospital of Baltimore                 | 250,000     | -           |
| Stevenson University                        | 250,000     | -           |
| The Odyssey School                          | 250,000     | -           |
| Bishop John T. Walker School                | 208,000     | 58,000      |
| Cromwell Valley Park Council                | 205,000     | -           |
| Garrett-Jacobs Mansion Endowment Fund       | 200,000     | -           |
| Kennedy Krieger Institute                   | 200,000     | -           |
| Civic Works                                 | 182,500     | 10,000      |
| Moveable Feast                              | 180,000     | -           |
| Archbishop Spalding High School             | 150,000     | -           |
| St. John's College                          | 150,000     | -           |
| United Way of Central Maryland              | 146,666     | 137,167     |
| Outward Bound Baltimore Chesapeake Bay Inc. | 125,000     | -           |
| Teach for America                           | 125,000     | -           |
| B & O Railroad Museum                       | 107,465     | 14,500      |
| Calvert School                              | 101,168     | -           |
| Blue Water Baltimore                        | 101,000     | 100,000     |
| Baltimore Leadership School                 | 100,000     | -           |
| Baltimore Tree Trust                        | 100,000     | -           |
| Biohealth Innovation                        | 100,000     | 100,000     |
| Catholic High School of Baltimore           | 100,000     | -           |
| Comprehensive Housing Assistance, Inc       | 100,000     | -           |
| Healthcare Access Maryland, Inc             | 100,000     | -           |
| Healthy Neighborhoods, Inc.                 | 100,000     | -           |
| Helping Up Mission                          | 100,000     | -           |
| Humanim                                     | 100,000     | -           |
| Penn-Mar Organization                       | 100,000     | 500         |
| Producers Club of Maryland                  | 100,000     | -           |
| Rails To Trails Conservancy                 | 100,000     | -           |
| Ronald Mcdonald House Charities             | 100,000     | -           |
| Trust for Public Land                       | 100,000     | -           |
| Vehicles for Change                         | 100,000     | -           |
| Baltimore Community Foundation              | 85,566      | 1,123,833   |
| Big Brothers Big Sisters of Central Md      | 75,000      | -           |

**France-Merrick Foundation, Inc.**

**Schedules of Grants Paid and Approved for Future Funding  
Year Ended June 30, 2016 and  
Period from June 1, 2014 through June 30, 2015**

|                                              | <u>2015</u> | <u>2014</u> |
|----------------------------------------------|-------------|-------------|
| Grants paid (Continued)                      |             |             |
| St. Elizabeth School                         | 75,000      | -           |
| Urban Teachers                               | 75,000      | -           |
| Maryland Citizens' Health Initiative         | 70,000      | -           |
| Boy Scouts of America                        | 60,000      | -           |
| UMBC Foundation                              | 60,000      | 280,000     |
| Fusion Partnership                           | 55,000      | -           |
| Potomac Conservancy                          | 53,000      | 3,000       |
| Baltimore Festival of The Arts               | 50,000      | -           |
| Center for Watershed Protection              | 50,000      | -           |
| Empire Homes of Maryland                     | 50,000      | -           |
| Franciscan Center                            | 50,000      | -           |
| Impact Hub Baltimore                         | 50,000      | -           |
| Jewish Community Center of Greater Baltimore | 50,000      | -           |
| Maryland Nonprofits                          | 50,000      | -           |
| Medstar Good Samaritan Hospital              | 50,000      | -           |
| Way Station Inc.                             | 50,000      | -           |
| Sisters of Notre Dame De Namur               | 46,500      | -           |
| Preservation Maryland                        | 45,000      | -           |
| Association of Baltimore Area Grantmakers    | 36,428      | 11,000      |
| Baltimore Alliance Careers In Healthcare     | 35,000      | -           |
| The Maryland State Boychoir                  | 35,000      | -           |
| Arts Education In Md Schools Alliance        | 33,000      | -           |
| St. Albans Church                            | 32,000      | 27,000      |
| The Contemporary                             | 30,000      | -           |
| Shepherd's Clinic                            | 29,100      | -           |
| Star of The Sea Golden Hill Foundation       | 26,500      | -           |
| MdBio Foundation                             | 25,000      | -           |
| The Samaritan Community                      | 25,000      | -           |
| Towson University Foundation, Inc.           | 21,535      | -           |
| Parks And People Foundation                  | 21,250      | 20,000      |
| Center for Urban Families Fund               | 20,000      | -           |
| Free Union Country School                    | 20,000      | 20,500      |
| Inner Harbor Project                         | 20,000      | -           |
| Intersection of Change                       | 20,000      | -           |
| Medical Ed Resources Initiative for Teens    | 20,000      | -           |
| Baltimore Community Toolbank                 | 18,000      | -           |
| Code In Schools                              | 15,000      | -           |
| Enoch Pratt Free Library                     | 15,000      | -           |
| Greater Remington Improvement Assn.          | 15,000      | -           |
| Mid-Shore Community Foundation               | 15,000      | -           |
| Washington College                           | 14,000      | 9,200       |
| Homeless Persons Representation Project      | 13,750      | 1,000       |
| JHU School of Nursing                        | 13,400      | 13,400      |

**France-Merrick Foundation, Inc.**

**Schedules of Grants Paid and Approved for Future Funding  
Year Ended June 30, 2016 and  
Period from June 1, 2014 through June 30, 2015**

|                                                 | <u>2015</u> | <u>2014</u> |
|-------------------------------------------------|-------------|-------------|
| Grants paid (Continued)                         |             |             |
| Johns Hopkins Medicine                          | 13,400      | 13,400      |
| Field School                                    | 13,333      | 13,333      |
| Father Martin'S Ashley                          | 10,700      | -           |
| St. Lawrence University                         | 10,668      | 10,000      |
| Hippodrome Foundation, Inc.                     | 10,500      | 3,400       |
| Baltimore Chesapeake Bay Outward Bound Inc.     | 10,000      | -           |
| Bridges To Community                            | 10,000      | 5,000       |
| Community Fund of Darien                        | 10,000      | -           |
| Downtown Sailing Center                         | 10,000      | -           |
| Facing Addiction, Inc                           | 10,000      | -           |
| Holistic Life Foundation                        | 10,000      | -           |
| Institute for Journalism & Natural Resources    | 10,000      | -           |
| Strong City Baltimore                           | 10,000      | -           |
| Thread                                          | 10,000      | 50,000      |
| Handel Choir of Baltimore                       | 8,950       | -           |
| Chesapeake Bay Foundation                       | 7,500       | 7,500       |
| Center Stage                                    | 7,000       | 500,000     |
| Cystic Fibrosis Foundation - Carolinas Chapter  | 7,000       | -           |
| Homewood House Museum                           | 7,000       | 12,500      |
| The Maryland SPCA                               | 7,000       | 2,500       |
| Urban Institute                                 | 7,000       | 7,000       |
| Weill Cornell Medical College                   | 7,000       | -           |
| Gbmcc Foundation                                | 6,800       | -           |
| The 2030 Group                                  | 6,667       | 6,667       |
| Living Classrooms Foundation                    | 6,000       | 20,000      |
| Blair Academy                                   | 5,668       | 5,000       |
| Gilman School                                   | 5,668       | 36,000      |
| Abilities Network                               | 5,500       | -           |
| Baltimore Police Foundation                     | 5,000       | -           |
| Camp Seafarer                                   | 5,000       | -           |
| Catholic Charities                              | 5,000       | 165,500     |
| Community School                                | 5,000       | -           |
| Garrison Forest School                          | 5,000       | 7,500       |
| Harlem Lacrosse & Leadership Corp               | 5,000       | -           |
| Institute for Urban Policy Research - UT Austin | 5,000       | -           |
| Mid-Atlantic Horse Rescue                       | 5,000       | -           |
| Next One Up Foundation                          | 5,000       | 5,000       |
| Person To Person                                | 5,000       | -           |
| Samaritan Ministry of Washington                | 5,000       | -           |
| Scenic Hudson, Inc.                             | 5,000       | -           |
| St. Mary's Spiritual Center                     | 5,000       | -           |
| West End School                                 | 5,000       | -           |
| Baltimore School for The Arts Foundation        | 4,734       | 306,000     |

**France-Merrick Foundation, Inc.**

**Schedules of Grants Paid and Approved for Future Funding  
Year Ended June 30, 2016 and  
Period from June 1, 2014 through June 30, 2015**

|                                                         | 2015  | 2014    |
|---------------------------------------------------------|-------|---------|
| Grants paid (Continued)                                 |       |         |
| Washington Jesuit Academy                               | 4,500 | 4,500   |
| The Walters Art Museum                                  | 4,400 | -       |
| Camp Pasquaney                                          | 4,368 | 3,000   |
| Maryland Humanities Council                             | 4,000 | -       |
| St. David's Church                                      | 4,000 | -       |
| Irvine Nature Center                                    | 3,500 | 365,500 |
| Foundation for Educational Development                  | 3,334 | 3,334   |
| Bowie State University                                  | 3,333 | -       |
| Squam Lakes Conservation Society                        | 3,000 | 2,000   |
| The Nature Conservancy                                  | 3,000 | 2,000   |
| Williams College                                        | 3,000 | 3,000   |
| Notre Dame Preparatory                                  | 2,800 | 2,600   |
| Choral Arts Society of Washington                       | 2,700 | 2,700   |
| Roland Park Baseball Leagues, Inc.                      | 2,670 | -       |
| Baltimore Design School                                 | 2,668 | 27,400  |
| St. Paul's School - Bridges Program                     | 2,500 | -       |
| Institute for Integrative Health                        | 2,400 | 17,400  |
| The Associated                                          | 2,400 | 2,200   |
| American Red Cross of The Chesapeake                    | 2,000 | 52,500  |
| Avalon Foundation                                       | 2,000 | 5,000   |
| Communities In Schools                                  | 2,000 | 2,000   |
| Cystic Fibrosis Foundation                              | 2,000 | 5,000   |
| Keys Development Inc.                                   | 2,000 | -       |
| National Women's Hall of Fame                           | 2,000 | -       |
| So Others Might Eat (SOME)                              | 2,000 | 2,000   |
| University of Maryland Baltimore Foundation, Inc. (UMI) | 2,000 | 50,000  |
| Washington Winter Show                                  | 2,000 | 1,100   |
| World Wildlife Fund                                     | 2,000 | 2,000   |
| Baltimore Rock Opera Society, Inc                       | 1,500 | -       |
| St. John The Evangelist Church, Hydes                   | 1,300 | 1,200   |
| Loyola High School, Blakefield                          | 1,200 | 1,200   |
| Pearlstone Center                                       | 1,200 | 800     |
| American Bird Conservancy                               | 1,000 | 1,000   |
| Gonzaga College High School                             | 1,000 | 2,000   |
| Green Door                                              | 1,000 | 1,000   |
| Johns Hopkins University                                | 1,000 | 205,000 |
| Loon Preservation Committee                             | 1,000 | 500     |
| Squam Lakes Association                                 | 1,000 | 1,000   |
| St. Paul's School                                       | 1,000 | 500     |
| St. Ursula School                                       | 1,000 | 1,400   |
| Washington National Cathedral                           | 1,000 | 500     |
| White Rose Foundation                                   | 800   | -       |
| Monsignor Bonner & Archbishop                           |       |         |
| Prendergast Catholic High School                        | 700   | -       |

**France-Merrick Foundation, Inc.**

**Schedules of Grants Paid and Approved for Future Funding  
Year Ended June 30, 2016 and  
Period from June 1, 2014 through June 30, 2015**

|                                                 | 2015 | 2014    |
|-------------------------------------------------|------|---------|
| Grants paid (Continued)                         |      |         |
| JHU Center- American Indian Health Legacy       | 632  | -       |
| Animal Rescue, Inc                              | 600  | 600     |
| Salesianum School                               | 600  | 500     |
| Womens Care Center Baltimore                    | 600  | -       |
| Wounded Warrior Project                         | 600  | 10,000  |
| Art With A Heart Inc.                           | 500  | 16,000  |
| First Fruits Farm, Inc.                         | 500  | 100,500 |
| Gettysburg College                              | 500  | 2,500   |
| McDonogh School                                 | 500  | -       |
| Paul's Place                                    | 500  | 15,000  |
| St. Vincent De Paul Society                     | 500  | -       |
| A Step forward                                  | -    | 25,000  |
| Arts Every Day                                  | -    | 25,000  |
| Association of American Colleges & Universities | -    | 3,267   |
| Babe Ruth Birthplace Foundation, Inc.           | -    | 122,500 |
| Bach Concert Series                             | -    | 15,000  |
| Baltimore Arts Realty Corp.                     | -    | 200,000 |
| Baltimore Museum of Art                         | -    | 1,000   |
| Baltimore office of Promotion & The Arts        | -    | 15,000  |
| Baltimore Station                               | -    | 3,500   |
| Baltimore Tech                                  | -    | 50,000  |
| Biotechnical Institute of Maryland              | -    | 120,000 |
| Bonner-Prendergast Catholic High School         | -    | 600     |
| Boys Hope Girls Hope                            | -    | 668     |
| Building Educated Leaders for Life              | -    | 20,000  |
| Caramoor Center for Music & The Arts            | -    | 5,000   |
| Caroline County Historical Society              | -    | 10,000  |
| Carroll Hospital Center Foundation              | -    | 35,000  |
| Charlottesville Area Community Foundation       | -    | 5,000   |
| Children's Shelter of Cebu                      | -    | 500     |
| Chosen Children USA                             | -    | 1,000   |
| Church of The Nativity                          | -    | 500     |
| City Neighbors Charter School                   | -    | 90,000  |
| Coppin State University                         | -    | 6,334   |
| Creative Alliance                               | -    | 211,500 |
| Diakon Kathryn'S Kloset                         | -    | 40,000  |
| Duke University                                 | -    | 3,900   |
| Episcopal Community Services of Maryland        | -    | 32,000  |
| Evergreen House - JHU                           | -    | 1,700   |
| Five Smooth Stones Foundation                   | -    | 2,000   |
| Frostburg State University Foundation           | -    | 7,000   |
| Fund for Educational Excellence                 | -    | 200,000 |
| Greater Ruxton Area Foundation                  | -    | 500     |

**France-Merrick Foundation, Inc.**

**Schedules of Grants Paid and Approved for Future Funding  
Year Ended June 30, 2016 and  
Period from June 1, 2014 through June 30, 2015**

|                                                           | <u>2015</u> | <u>2014</u> |
|-----------------------------------------------------------|-------------|-------------|
| Grants paid (Continued)                                   |             |             |
| Green & Healthy Homes Initiative                          | -           | 75,000      |
| Green Street Academy                                      | -           | 150,000     |
| Habitat for Humanity of The Chesapeake                    | -           | 72,350      |
| Harvard Business School Fund                              | -           | 6,667       |
| Health Care for The Homeless, Inc.                        | -           | 45,000      |
| Historic East Baltimore Community Action Coalition, Inc.  | -           | 300,000     |
| Help USA                                                  | -           | 5,000       |
| Hopeway Foundation                                        | -           | 10,000      |
| Institute of Notre Dame                                   | -           | 153,000     |
| Interfaith Partners for The Chesapeake                    | -           | 5,000       |
| Jane Addams Resource Center                               | -           | 83,000      |
| Jewish Museum of Maryland                                 | -           | 30,000      |
| Kingsville Volunteer Fire Company                         | -           | 500         |
| Kipp Baltimore Schools                                    | -           | 20,000      |
| Light House - Annapolis Area Ministries                   | -           | 100,000     |
| Maryland Art Place, Inc.                                  | -           | 20,000      |
| Maryland Family Network                                   | -           | 200,000     |
| Maryland Historical Society                               | -           | 100,000     |
| Maryland Public Broadcasting Foundation                   | -           | 50,000      |
| Maryland Science Center                                   | -           | 700         |
| MarylandCAN                                               | -           | 10,000      |
| Middle Grades Partnership                                 | -           | 20,000      |
| Mission East Asia Support                                 | -           | 500         |
| Mosaic Community Services                                 | -           | 100,000     |
| National Alliance on Mental Illness (NAMI) - Metropolitan | -           | 2,500       |
| National Alliance on Mental Illness (NAMI) - Virginia     | -           | 10,000      |
| National Multiple Sclerosis Society                       | -           | 500         |
| New Community for Children                                | -           | 4,000       |
| New Heart Fellowship Church                               | -           | 500         |
| No Boundaries Coalition, Inc.                             | -           | 1,000       |
| Oldfields School                                          | -           | 5,000       |
| One Love Foundation                                       | -           | 1,700       |
| Partners In Care                                          | -           | 25,000      |
| Patterson Park Public Charter School                      | -           | 75,000      |
| People Encouraging People                                 | -           | 150,000     |
| Princeton Alumni Corps                                    | -           | 500         |
| Princeton University                                      | -           | 500         |
| Project Liberty Ship-Baltimore, Inc.                      | -           | 45,000      |
| Project Place, Inc.                                       | -           | -           |
| Race for Hope DC                                          | -           | 1,000       |
| Radio Reading Network of Maryland                         | -           | 20,000      |
| Robert E. Lee Nature Council                              | -           | 5,000       |
| Sacred Protion Children's Outreach                        | -           | 500         |
| See Independent Auditor's Report.                         |             |             |

**France-Merrick Foundation, Inc.**

**Schedules of Grants Paid and Approved for Future Funding  
Year Ended June 30, 2016 and  
Period from June 1, 2014 through June 30, 2015**

|                                                                       | <u>2015</u>          | <u>2014</u>         |
|-----------------------------------------------------------------------|----------------------|---------------------|
| Grants paid (Continued)                                               |                      |                     |
| Severn School                                                         | -                    | 150,000             |
| Share Our Strength                                                    | -                    | 50,000              |
| Southeast Community Development Corp.                                 | -                    | 15,000              |
| St. Ambrose Housing Aid Center                                        | -                    | 250,000             |
| St. Joseph's Episcopal Church                                         | -                    | 7,000               |
| St. Margaret Parish                                                   | -                    | 1,000               |
| Sultana Education Foundation                                          | -                    | 150,000             |
| Superheroes for Kids, Inc.                                            | -                    | 5,000               |
| Susan G. Komen - Maryland                                             | -                    | 2,000               |
| Talbot Hospice Foundation, Inc.                                       | -                    | 50,000              |
| The 6Th Branch                                                        | -                    | 15,000              |
| The Arc                                                               | -                    | 500                 |
| The Leadership                                                        | -                    | 3,268               |
| The League for People With Disabilities                               | -                    | 61,250              |
| Tuerk House                                                           | -                    | 25,000              |
| University of Maryland Foundation                                     | -                    | 300,000             |
| University System of Maryland Foundation                              | -                    | 100,000             |
| US Lacrosse Foundation                                                | -                    | 101,000             |
| Village Learning Place                                                | -                    | 700                 |
| Walk The Walk Foundation, Inc                                         | -                    | 2,000               |
| Westminster Rescue Mission                                            | -                    | 89,500              |
| WYPR Radio Station                                                    | -                    | 20,000              |
| YMCA of Central Maryland                                              | -                    | 20,000              |
| YMCA of Greenwich                                                     | -                    | 5,000               |
| Young Audiences of Maryland                                           | -                    | 20,000              |
|                                                                       | <hr/>                | <hr/>               |
| Total grants paid                                                     | 9,625,721            | 8,929,438           |
| Less payments on grant commitments made<br>in prior years             | (780,000)            | (1,020,000)         |
| Plus multi-year grant commitments approved for<br>future funding      | 2,140,700            | 250,000             |
| Less grant returned, rescinded, or conditioned<br>in the current year | -                    | -                   |
| Present value discount adjustment, net                                | 86,349               | 38,156              |
|                                                                       | <hr/>                | <hr/>               |
| Total grants paid and approved for future<br>funding expense          | <u>\$ 11,072,770</u> | <u>\$ 8,197,594</u> |

See Independent Auditor's Report.



**Conclusion** CohnReznick deems the fixed assets and depreciation fairly stated as of 6/30/16

France-Merrick Foundation  
Investments as of 6/30/2016

| Asset Description                               | Shares/Par    | Market Value |
|-------------------------------------------------|---------------|--------------|
| 21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3   | 155,000.000   | 161,434.05   |
| 2U INC COMMON STOCK USD 001                     | 3,497.000     | 102,846.77   |
| 3M CO COMMON STOCK USD.01                       | 225.000       | 39,402.00    |
| ABBOTT LABORATORIES COMMON STOCK                | 3,825.000     | 150,360.75   |
| ABBVIE INC COMMON STOCK USD 01                  | 3,400.000     | 210,494.00   |
| ACCELERON PHARMA INC COMMON STOCK USD.001       | 1,110.000     | 37,717.80    |
| ACCENTURE PLC CL A COMMON STOCK USD.0000225     | 1,375.000     | 155,773.75   |
| ACCOLADE PARTNERS III LP LIMITED PARTNERSHIP    | 1,379,902.000 | 2,834,775.46 |
| ACCOLADE PARTNERS IV L.P LIMITED PARTNERSHIP    | 1,599,848.720 | 1,862,206.31 |
| ACCOLADE PARTNERS V LP LIMITED PARTNERSHIP      | 449,620.000   | 389,007.18   |
| ADVENT FUND II B LP ?                           | 1,000,000.000 | 9,234.00     |
| ADVISORY BOARD CO/THE COMMON STOCK USD.01       | 2,384.000     | 84,369.76    |
| AGRIUM INC COMMON STOCK NPV                     | 1,275.000     | 115,285.50   |
| ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD   | 1,650.000     | 41,200.50    |
| ALLSTATE CORP COMMON STOCK USD 01               | 1,675.000     | 117,166.25   |
| ALPHABET INC CL A COMMON STOCK USD.001          | 150.000       | 105,529.50   |
| ALPHABET INC CL C COMMON STOCK USD.001          | 365.000       | 252,616.50   |
| ALTRIA GROUP INC COMMON STOCK USD.333           | 5,370.000     | 370,315.20   |
| AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 VAR  | 155,000.000   | 153,591.05   |
| AMERICAN TOWER CORP REIT USD 01                 | 2,690.000     | 305,610.90   |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2012 4 C   | 78,010.650    | 78,062.50    |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2015 3 B   | 80,000.000    | 80,740.85    |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2015 4 A3  | 75,000.000    | 75,484.35    |
| AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2016 1 A2A | 107,000.000   | 107,176.07   |

France-Merrick Foundation  
Investments as of 6/30/2016

|                                                   |               |              |
|---------------------------------------------------|---------------|--------------|
| ANHEUSER BUSCH INBEV SPN ADR ADR                  | 5,445.000     | 716,997.60   |
| ANSYS INC COMMON STOCK USD.01                     | 3,640 000     | 330,330.00   |
| APPLE INC COMMON STOCK USD.00001                  | 2,375 000     | 227,050.00   |
| APPLIED MATERIALS INC COMMON STOCK USD.01         | 8,650 000     | 207,340.50   |
| AQR MANAGED FUTURES FUND LP LIMITED PARTNERSHIP   | 4,000,000.000 | 4,856,064 00 |
| ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0       | 2,175.000     | 103,530.00   |
| ASIA ALT SENTAKU ASIA ALT SENTAKU                 | 7,308.000     | 5,257.00     |
| ASIA ALTERNATIVES CAPITAL IV LIMITED PARTNERSHIP  | 434,063.000   | 459,801 20   |
| ASPEN TECHNOLOGY INC COMMON STOCK USD.1           | 2,019 000     | 81,244 56    |
| AUTOZONE INC SR UNSECURED 04/26 3.125             | 160,000 000   | 163,976.00   |
| AVALONBAY COMMUNITIES SR UNSECURED 05/26 2.95     | 155,000 000   | 155,613.80   |
| AZIMUT HOLDING SPA COMMON STOCK                   | 10,109.000    | 163,854.27   |
| BAE SYSTEMS PLC COMMON STOCK GBP.025              | 26,502 000    | 185,642 07   |
| BAIN CAPITAL X BAIN CAPITAL X                     | 5,000,000.000 | 2,531,045.00 |
| BAYERISCHE MOTOREN WERKE AG COMMON STOCK EUR1.0   | 1,173 000     | 85,733 82    |
| BB+T CORPORATION SR UNSECURED 01/20 VAR           | 155,000.000   | 153,791.00   |
| BCE INC COMMON STOCK                              | 2,150.000     | 101,716.50   |
| BECTON DICKINSON AND CO COMMON STOCK USD1 0       | 1,240.000     | 210,291 60   |
| BEIGENE LTD ADR ADR USD 0001                      | 402.000       | 11,979.60    |
| BERKSHIRE HATHAWAY INC CL A COMMON STOCK USD5.0   | 5.000         | 1,084,875.00 |
| BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | 150.000       | 21,718.50    |
| BIOGEN INC COMMON STOCK USD.0005                  | 558 000       | 134,935.56   |
| BLACK DIAMOND INC COMMON STOCK USD 0001           | 5,274 000     | 21,834.36    |
| BLACKBAUD INC COMMON STOCK USD 001                | 3,192.000     | 216,736 80   |
| BLACKBAUD INC COMMON STOCK USD.001                | 2,021.000     | 137,225 90   |

France-Merrick Foundation  
Investments as of 6/30/2016

|                                                   |               |              |
|---------------------------------------------------|---------------|--------------|
| BLUE WATER PANADERO INV LLC MUTUAL FUND           | 1,599,387.390 | 1,550,706.84 |
| BRAHMAN PARTNERS II OFFSHORE CLASS E, SERIES 1    | 2,026.900     | 3,792,251.00 |
| BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD 001 | 2,641.000     | 175,124.71   |
| BRITISH AMERICAN TOBACCO PLC COMMON STOCK GBP.25  | 4,900.000     | 317,232.02   |
| BRIXMOR PROPERTY GROUP INC REIT USD.01            | 6,275.000     | 166,036.50   |
| BROADCOM LTD COMMON STOCK                         | 1,700.000     | 264,180.00   |
| BROADRIDGE FINANCIAL Solutio COMMON STOCK USD.01  | 2,887.000     | 188,232.40   |
| BROADSOFT INC COMMON STOCK                        | 4,757.000     | 195,179.71   |
| BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP  | 1,000,000.000 | 646,844.00   |
| BROWN ADVISORY MORTGAGE SECURI BROWN ADVISORY     | 543,986.990   | 5,548,667.30 |
| BROWN FORMAN CORP CLASS A COMMON STOCK USD.15     | 2,225.000     | 240,366.75   |
| CAMPBELL SOUP CO SR UNSECURED 08/22 2 5           | 150,000.000   | 152,332.50   |
| CANADIAN NATL RESOURCES SR UNSECURED 02/18 5.9    | 150,000.000   | 158,470.50   |
| CANADIAN NATURAL RESOURCES COMMON STOCK           | 7,090.000     | 217,607.92   |
| CAPITAL AUTO RECEIVABLES ASSET AFIN 2014 1 A3     | 66,366.290    | 66,399.67    |
| CAPITAL GROUP MUTUAL FUND                         | 300,313.407   | 2,474,582.47 |
| CARDINAL HEALTH INC COMMON STOCK                  | 2,975.000     | 232,079.75   |
| CARL ZEISS MEDITEC AG BR COMMON STOCK             | 3,799.000     | 153,773.81   |
| CARLYLE/RIVERSTONE RNWBLE ENGY INFRASTRUCTURE     | 1,314,076.560 | 8,482.36     |
| CARMAX INC COMMON STOCK USD 5                     | 6,886.000     | 337,620.58   |
| CARNIVAL CORP COMMON STOCK USD.01                 | 5,340.000     | 236,028.00   |
| CAVIUM INC COMMON STOCK USD.001                   | 2,768.000     | 106,844.80   |
| CBS CORP CLASS B NON VOTING COMMON STOCK USD 001  | 2,800.000     | 152,432.00   |
| CC HOLDINGS GS V LLC/CRO SR SECURED 04/23 3 849   | 150,000.000   | 160,000.50   |
| CEB INC COMMON STOCK USD.01                       | 948.000       | 58,472.64    |

France-Merrick Foundation  
Investments as of 6/30/2016

|                                                  |               |              |
|--------------------------------------------------|---------------|--------------|
| CELGENE CORP COMMON STOCK USD.01                 | 1,276.000     | 125,851.88   |
| CENTERPOINT ENERGY INC COMMON STOCK USD.01       | 6,225.000     | 149,400.00   |
| CHARLES RIVER LABORATORIES COMMON STOCK USD.01   | 1,963.000     | 161,829.72   |
| CHECK POINT SOFTWARE TECH COMMON STOCK USD.01    | 1,913.000     | 152,427.84   |
| CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01   | 235 000       | 94,648 60    |
| CHOCOLADEFABRIKEN LINDT PC COMMON STOCK CHF10.0  | 47.000        | 279,819 34   |
| CHUBB LTD COMMON STOCK                           | 1,175.000     | 153,584.25   |
| CIE FINANCIERE RICHEMONT REG COMMON STOCK CHF1.0 | 10,885.000    | 634,083.09   |
| COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.   | 5,150.000     | 206,309 00   |
| COHERUS BIOSCIENCES INC COMMON STOCK USD.0001    | 1,121.000     | 18,933.69    |
| COMCAST CORP CLASS A COMMON STOCK USD 01         | 3,150 000     | 205,348 50   |
| CONNECTONE BANCORP INC COMMON STOCK              | 3,449 000     | 54,114 81    |
| CORELOGIC INC COMMON STOCK USD1.0                | 1,708 000     | 65,723.84    |
| COSTAR GROUP INC COMMON STOCK USD.01             | 972.000       | 212,537 52   |
| COSTAR GROUP INC COMMON STOCK USD.01             | 156.000       | 34,110.96    |
| CVS HEALTH CORP COMMON STOCK USD.01              | 3,175.000     | 303,974 50   |
| DASSAULT SYSTEMES SA COMMON STOCK EUR 5          | 1,258 000     | 95,426.38    |
| DAVIDSON KEMPNER INST PARTNERS                   | 6,000,000 000 | 8,590,734.00 |
| DCC PLC COMMON STOCK EUR 25                      | 3,138.000     | 276,232.76   |
| DELPHI AUTOMOTIVE PLC COMMON STOCK USD 01        | 1,375 000     | 86,075.00    |
| DELTA AIR LINES INC COMMON STOCK USD 0001        | 4,050.000     | 147,541 50   |
| DEMANDWARE INC COMMON STOCK USD.01               | 2,478.000     | 185,602 20   |
| DFA EMERGING MARKETS SMALL CAP DFA EMERGING      | 326,193.567   | 6,178,106 16 |
| DIAGEO PLC COMMON STOCK GBP.2893518              | 9,125.000     | 254,517 56   |
| DIAGEO PLC COMMON STOCK GBP.2893518              | 6,118.000     | 170,645 30   |

France-Merrick Foundation  
Investments as of 6/30/2016

|                                                         |             |              |
|---------------------------------------------------------|-------------|--------------|
| DIGITAL REALTY TRUST LP COMPANY GUAR 02/20 5.875        | 140,000.000 | 157,017.00   |
| DIGITALGLOBE INC COMMON STOCK USD.001                   | 2,053.000   | 43,913.67    |
| DIPLOMAT PHARMACY INC COMMON STOCK                      | 1,728.000   | 60,480.00    |
| DISCOVER FINANCIAL SERVICES COMMON STOCK USD 01         | 4,417 000   | 236,707 03   |
| DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01         | 2,600 000   | 139,334.00   |
| DIST OF COLUMBIA INCOME TAX SE DISGEN 12/22 FIXED 4.709 | 20,000.000  | 23,047 00    |
| DOMINION DIAMOND CORP COMMON STOCK                      | 4,358.000   | 38,355.23    |
| DOW CHEMICAL CO/THE COMMON STOCK USD2.5                 | 3,275.000   | 162,800 25   |
| DTE ENERGY COMPANY COMMON STOCK                         | 2,675.000   | 265,146.00   |
| DUKE REALTY CORP REIT USD 01                            | 4,325.000   | 115,304.50   |
| DYAX CORPORATION CVR COMMON STOCK                       | 2,695.000   | 2,991.45     |
| E TRADE FINANCIAL CORP SR UNSECURED 11/22 5 375         | 150,000.000 | 158,250.00   |
| ECOLAB INC COMMON STOCK USD1.0                          | 2,832.000   | 335,875.20   |
| EDUCATION REALTY OPERATI COMPANY GUAR 12/24 4.6         | 155,000.000 | 158,839.35   |
| ELECTRONICS FOR IMAGING COMMON STOCK USD 01             | 2,129 000   | 91,632.16    |
| ENERGY N W WA ELEC REVENUE ENEPWR 07/16 FIXED 1.744     | 255,000.000 | 255,000.00   |
| ENVESTNET INC COMMON STOCK                              | 4,401.000   | 146,597 31   |
| ENVESTNET INC COMMON STOCK                              | 2,138.000   | 71,216.78    |
| ESCO TECHNOLOGIES INC COMMON STOCK USD.01               | 2,499.000   | 99,810.06    |
| ESG CROSS BORDER EQ OFFSHORE CL A1 SER 1                | 3,215.392   | 3,747,445.49 |
| ESSILOR INTERNATIONAL COMMON STOCK EUR 18               | 732.000     | 96,650.60    |
| EURO CURRENCY                                           | 502.570     | 558.33       |
| EVEREST RE GROUP LTD COMMON STOCK USD.01                | 200.000     | 36,534.00    |
| EXPEDIA INC COMMON STOCK USD.001                        | 605 000     | 64,311.50    |
| EXPONENT INC COMMON STOCK USD 001                       | 1,390.000   | 81,189.90    |

France-Merrick Foundation  
Investments as of 6/30/2016

|                                                   |             |              |
|---------------------------------------------------|-------------|--------------|
| FAIR ISAAC CORP COMMON STOCK USD.01               | 582.000     | 65,771.82    |
| FARALLON CAPITAL INST PARTNERS L.P                | 11,816.583  | 870,000 00   |
| FASTENAL CO COMMON STOCK USD 01                   | 1,590 000   | 70,580.10    |
| FEDEX CORP COMMON STOCK USD.1                     | 910.000     | 138,119.80   |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2       | 190,000 000 | 199,657.21   |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K046 A2       | 155,000 000 | 169,170.95   |
| FHLMC MULTIFAMILY STRUCTURED P FHMS K048 A2       | 145,000.000 | 159,136.15   |
| FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5     | 140,000.000 | 158,932.20   |
| FLAMEL TECHNOLOGIES SP ADR ADR                    | 6,298 000   | 67,640.52    |
| FLORIDA ST HURRICANE CATASTROP FLSGEN 07/18 FIXED | 150,000.000 | 152,484.00   |
| FMC TECHNOLOGIES INC SR UNSECURED 10/22 3.45      | 170,000.000 | 162,115 40   |
| FOMENTO ECONOMICO MEX SP ADR ADR                  | 802 000     | 74,176.98    |
| FOMENTO ECONOMICO MEXICA UBD UNIT                 | 8,338 000   | 76,459 63    |
| GEM REALTY FUND III LP ?                          | 12,161.997  | 125,430.00   |
| GEM REALTY FUND IV LP ?                           | 208,358 644 | 1,787,720.92 |
| GENERAL ELECTRIC CO COMMON STOCK USD.06           | 8,425.000   | 265,219.00   |
| GENPACT LTD COMMON STOCK USD.01                   | 4,601.000   | 123,490.84   |
| GEORGE WASHINGTON UNIVER UNSECURED 09/21 4.452    | 250,000 000 | 282,960 00   |
| GILEAD SCIENCES INC COMMON STOCK USD.001          | 1,800.000   | 150,156.00   |
| GIVAUDAN REG COMMON STOCK CHF10.0                 | 87 000      | 174,678 71   |
| GLOBAL EAGLE ENTERTAINMENT I COMMON STOCK USD     | 6,682 000   | 44,368.48    |
| GLOBAL PAYMENTS INC COMMON STOCK                  | 771 000     | 55,033 98    |
| GOVERNORS LANE OFFSHORE FUND LTD                  | 5,000.000   | 5,097,879.47 |
| GRIFOLS SA COMMON STOCK EUR.25                    | 6,677 000   | 150,284.81   |
| GUIDEWIRE SOFTWARE INC COMMON STOCK USD 0001      | 974 000     | 60,154.24    |

France-Merrick Foundation  
Investments as of 6/30/2016

|                                                   |               |              |
|---------------------------------------------------|---------------|--------------|
| HANESBRANDS INC COMMON STOCK USD.01               | 3,375.000     | 84,813.75    |
| HARRIS CORPORATION SR UNSECURED 10/21 5.55        | 140,000.000   | 158,823 00   |
| HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01   | 4,375 000     | 194,162 50   |
| HEALTHCARE SERVICES GROUP COMMON STOCK USD 01     | 3,589.000     | 148,512.82   |
| HEALTHCARE SERVICES GROUP COMMON STOCK USD.01     | 2,664.000     | 110,236.32   |
| HEALTHCARE TRUST OF AMER COMPANY GUAR 07/21 3 375 | 155,000 000   | 159,285 75   |
| HEICO CORP COMMON STOCK USD 01                    | 2,089 000     | 139,566.09   |
| HEINEKEN HOLDING NV COMMON STOCK EUR1 6           | 8,275 000     | 672,567.66   |
| HENRY SCHEIN INC COMMON STOCK USD.01              | 725 000       | 128,180 00   |
| HERON THERAPEUTICS INC COMMON STOCK USD.01        | 1,222 000     | 22,057 10    |
| HEXCEL CORP COMMON STOCK USD.01                   | 2,855.000     | 118,882 20   |
| HIGHLAND CAPITAL PARTNERS IV LP                   | 1,000,000 000 | 160,581.00   |
| HOME DEPOT INC COMMON STOCK USD.05                | 2,375.000     | 303,263 75   |
| HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0   | 1,650 000     | 191,928 00   |
| ICON PLC COMMON STOCK EUR.06                      | 3,999.000     | 279,969.99   |
| ICT TREASURY PORTFOLIO INST ?                     | 1,405,936.260 | 1,405,936.26 |
| IDEX CORP COMMON STOCK USD.01                     | 1,165.000     | 95,646.50    |
| IDEXX LABORATORIES INC COMMON STOCK USD 1         | 1,526.000     | 141,704.36   |
| ILLUMINA INC COMMON STOCK USD 01                  | 860 000       | 120,726.80   |
| IMAX CORP COMMON STOCK                            | 8,472.000     | 249,754.56   |
| INCYTE CORP COMMON STOCK USD.001                  | 220 000       | 17,595.60    |
| INGENICO GROUP COMMON STOCK EUR1 0                | 548.000       | 63,984.91    |
| INOVALON HOLDINGS INC A COMMON STOCK USD.000005   | 173 000       | 3,115.73     |
| INTEL CORP COMMON STOCK USD.001                   | 8,950 000     | 293,560.00   |
| INTERACTIVE INTELLIGENCE GRO COMMON STOCK USD 01  | 3,475.000     | 142,440 25   |



France-Merrick Foundation  
Investments as of 6/30/2016

|                                                    |             |              |
|----------------------------------------------------|-------------|--------------|
| INTERNATIONAL PAPER CO COMMON STOCK USD1 0         | 3,125.000   | 132,437.50   |
| INTUITIVE SURGICAL INC COMMON STOCK USD.001        | 333 000     | 220,249.53   |
| INVESCO LTD COMMON STOCK USD.2                     | 7,600 000   | 194,104 00   |
| INVESCO LTD COMMON STOCK USD.2                     | 3,321.000   | 84,818 34    |
| JANUS CAPITAL GROUP INC SR UNSECURED 08/25 4.875   | 155,000 000 | 167,609.25   |
| JAPAN TOBACCO INC COMMON STOCK                     | 5,600.000   | 223,967.25   |
| JAPANESE YEN                                       | 64,800.000  | 631.64       |
| JB HUNT TRANSPRT SVCS COMPANY GUAR 03/19 2.4       | 155,000.000 | 156,619.75   |
| JCDECAUX SA COMMON STOCK                           | 4,575.000   | 154,434.61   |
| JM SMUCKER CO/THE COMMON STOCK                     | 800.000     | 121,928.00   |
| JOHNSON + JOHNSON COMMON STOCK USD1 0              | 3,550 000   | 430,615.00   |
| JPMORGAN CHASE + CO COMMON STOCK USD1.0            | 3,975.000   | 247,006.50   |
| KILTEARN GLOBAL EQUITY FUND MUTUAL FUND            | 632,656 126 | 9,335,625.63 |
| KIMBERLY CLARK CORP COMMON STOCK USD1.25           | 1,200.000   | 164,976.00   |
| KINGDEE INTERNATIONAL SFTWR COMMON STOCK HKD 025   | 194,000.000 | 59,765.79    |
| KINGSOFT CORP LTD COMMON STOCK USD.0005            | 39,000.000  | 75,104.89    |
| KNIGHT TRANSPORTATION INC COMMON STOCK USD 01      | 3,524 000   | 93,667 92    |
| KONE OYJ B COMMON STOCK                            | 2,845.000   | 130,376.86   |
| LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1    | 266.000     | 34,651.82    |
| LEGG MASON INC COMMON STOCK USD 1                  | 7,175.000   | 211,590.75   |
| LEGG MASON INC SR UNSECURED 07/24 3.95             | 155,000.000 | 156,687.95   |
| LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01      | 7,726 000   | 169,044.88   |
| LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD 0001 | 4,234.000   | 40,773.42    |
| LKQ CORP COMMON STOCK USD.01                       | 12,466.000  | 395,172.20   |
| LOCKHEED MARTIN CORP COMMON STOCK USD1 0           | 625 000     | 155,106.25   |

France-Merrick Foundation  
Investments as of 6/30/2016

|                                                    |               |              |
|----------------------------------------------------|---------------|--------------|
| LUBERT ADLER REAL ESTATE FD V FD V LP              | 4,239,705.770 | 1,502,348.22 |
| LUBERT ADLER REAL ESTATE FD VI LP                  | 1,280,923.810 | 1,181,039.93 |
| LUBERT ADLER REAL ESTATE FUND IV                   | 3,244,374.790 | 371,208.39   |
| LUBERT ADLER VI A LIMITED PARTNERSHIP              | 1,742 676     | 426,523.03   |
| LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP | 1,119 129     | 895,409.82   |
| LYONDELLBASELL INDU CL A COMMON STOCK EUR 04       | 1,550 000     | 115,351.00   |
| MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.     | 3,413 000     | 112,560 74   |
| MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.     | 2,725.000     | 201,786.25   |
| MAN GROUP PLC COMMON STOCK USD.03428571            | 74,891.000    | 115,832.24   |
| MARATHON PETROLEUM CORP COMMON STOCK               | 2,975.000     | 112,931 00   |
| MARKEL CORP COMMON STOCK                           | 175.000       | 166,736.50   |
| MARTIN MARIETTA MATERIALS COMMON STOCK USD 01      | 1,250.000     | 240,000.00   |
| MASTERCARD INC A COMMON STOCK USD.0001             | 8,335 000     | 733,980.10   |
| MASTERCARD INC A COMMON STOCK USD.0001             | 1,861.000     | 163,879 66   |
| MAVERICK FUND LTD MUTUAL FUND                      | 2,872.460     | 5,689,616.56 |
| MAXIMUS INC COMMON STOCK                           | 2,029.000     | 112,345.73   |
| MEDIDATA SOLUTIONS INC COMMON STOCK USD.01         | 2,587.000     | 121,252 69   |
| MEDTRONIC PLC COMMON STOCK USD.1                   | 5,200 000     | 451,204.00   |
| MERCK + CO INC. COMMON STOCK USD.5                 | 2,950.000     | 169,949.50   |
| MICROSOFT CORP COMMON STOCK USD.00000625           | 9,400.000     | 480,998.00   |
| MITSUBISHI ESTATE CO LTD COMMON STOCK              | 8,000.000     | 146,057.12   |
| MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001  | 3,826.000     | 94,234.38    |
| MOODY S CORP COMMON STOCK USD 01                   | 2,896 000     | 271,384.16   |
| MORGAN STANLEY SUBORDINATED 04/27 3.95             | 160,000.000   | 161,808.00   |
| NABORS INDUSTRIES LTD COMMON STOCK USD.001         | 5,755 000     | 57,837 75    |

France-Merrick Foundation  
Investments as of 6/30/2016

|                                                 |               |              |
|-------------------------------------------------|---------------|--------------|
| NESTLE SA REG COMMON STOCK CHF 1                | 2,300 000     | 177,422 50   |
| NESTLE SA SPONS ADR ADR                         | 13,295 000    | 1,027,836 45 |
| NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001 | 1,256 000     | 57,085 20    |
| NEXTERA ENERGY INC COMMON STOCK USD.01          | 1,810.000     | 236,024 00   |
| NIELSEN HOLDINGS PLC COMMON STOCK EUR 07        | 3,525 000     | 183,194.25   |
| NOBLE ENERGY INC SR UNSECURED 12/21 4 15        | 170,000 000   | 178,749.90   |
| NOVADAQ TECHNOLOGIES INC COMMON STOCK           | 2,413.000     | 23,743 92    |
| NOVO NORDISK A/S B COMMON STOCK DKK 2           | 4,826 000     | 258,062.15   |
| OCCIDENTAL PETROLEUM CORP COMMON STOCK USD 2    | 2,700.000     | 204,012 00   |
| OMEROS CORP COMMON STOCK USD 01                 | 2,090.000     | 21,986.80    |
| ORBITAL ATK INC COMMON STOCK USD.01             | 1,100 000     | 93,654.00    |
| OVERLOOK PARTNERS FUND LP                       | 4,750,000.000 | 6,881,367.75 |
| PADDY POWER BETFAIR PLC COMMON STOCK EUR 09     | 1,368.000     | 143,619.10   |
| PAPA JOHN S INTL INC COMMON STOCK USD 01        | 1,578 000     | 107,304.00   |
| PEGASYSTEMS INC COMMON STOCK USD.01             | 1,212 000     | 32,663.40    |
| PEPSICO INC COMMON STOCK USD 017                | 2,700.000     | 286,038 00   |
| PERNOD RICARD SA COMMON STOCK EUR1.55           | 5,820.000     | 647,219.13   |
| PFIZER INC COMMON STOCK USD.05                  | 10,900.000    | 383,789.00   |
| PHILIP MORRIS INTERNATIONAL COMMON STOCK        | 9,000.000     | 915,480 00   |
| PHILIP MORRIS INTERNATIONAL COMMON STOCK        | 1,775.000     | 180,553.00   |
| POLARIS INDUSTRIES INC COMMON STOCK USD.01      | 1,075 000     | 87,892.00    |
| POLUNIN DEVELOPING COUNTRIES FUND, LLC          | 548,283 057   | 6,873,457 34 |
| PORT AUTH OF NEW YORK NEW JE PORTRN 12/19 FIXED | 100,000 000   | 113,440 00   |
| PRA GROUP INC COMMON STOCK USD 01               | 4,896.000     | 118,189.44   |
| PRAIRIESKY ROYALTY LTD COMMON STOCK             | 141 000       | 2,662.14     |

France-Merrick Foundation  
Investments as of 6/30/2016

|                                                |               |              |
|------------------------------------------------|---------------|--------------|
| PRESS GANEY HOLDINGS INC COMMON STOCK USD.01   | 3,004.000     | 118,207.40   |
| PRICESMART INC COMMON STOCK USD 0001           | 589.000       | 55,112.73    |
| PROCTER + GAMBLE CO WHEN DIS COMMON STOCK      | 2,650.000     | 224,375.50   |
| PROOFPOINT INC COMMON STOCK USD.0001           | 48.000        | 3,028.32     |
| PROS HOLDINGS INC COMMON STOCK USD.001         | 1,251.000     | 21,804.93    |
| PROSPERITY BANCSHARES INC COMMON STOCK USD1.0  | 1,428.000     | 72,813.72    |
| PRVDNC HLTH + SVC OBL GR UNSECURED 10/17 VAR   | 155,000.000   | 155,500.65   |
| QIAGEN N.V. COMMON STOCK EUR.01                | 6,248.000     | 136,268.88   |
| RAKUTEN INC COMMON STOCK                       | 10,400.000    | 111,765.28   |
| RAYTHEON COMPANY COMMON STOCK USD.01           | 1,400.000     | 190,330.00   |
| REALTY INCOME CORP REIT USD1 0                 | 2,275.000     | 157,794.00   |
| RED HAT INC COMMON STOCK USD.0001              | 4,573.000     | 331,999.80   |
| REGENCY ENERGY PARTNERS COMPANY GUAR 11/23 4.5 | 165,000.000   | 161,074.65   |
| RELX PLC COMMON STOCK GBP.144397               | 18,010.000    | 331,282.59   |
| ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK     | 891.000       | 234,228.19   |
| ROCKWOOD CAPITAL REAL EST VII LP               | 6,018,118.976 | 3,626,831.44 |
| ROCKWOOD CAPITAL REAL ESTATE PTNRS V           | 398,576.140   | 149,385.14   |
| ROPER TECHNOLOGIES INC COMMON STOCK USD.01     | 1,948.000     | 332,250.88   |
| ROYAL BANK OF CANADA SR UNSECURED 03/20 VAR    | 230,000.000   | 226,543.10   |
| RYDER SYSTEM INC COMMON STOCK USD 5            | 2,050.000     | 125,337.00   |
| S+P GLOBAL INC COMMON STOCK USD1 0             | 2,435.000     | 261,178.10   |
| SACHEM HEAD OFFSHORE LTD COMMON SERIES 09 2013 | 3,033.194     | 4,332,051.92 |
| SANOFI COMMON STOCK EUR2.                      | 1,801.000     | 149,901.43   |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2015 2 C  | 85,000.000    | 85,761.40    |
| SANTANDER DRIVE AUTO RECEIVABL SDART 2015 4 A3 | 75,000.000    | 75,251.15    |

France-Merrick Foundation  
Investments as of 6/30/2016

|                                                 |               |              |
|-------------------------------------------------|---------------|--------------|
| SAP SE COMMON STOCK                             | 1,813.000     | 135,270 40   |
| SAPPORO HOLDINGS LTD COMMON STOCK               | 4,800.000     | 138,633 40   |
| SASOL LTD SPONSORED ADR ADR                     | 4,361 000     | 118,270 32   |
| SCHLUMBERGER LTD COMMON STOCK USD 01            | 1,625 000     | 128,505.00   |
| SCOPIA PX INTL LTD CLS A1 SER 1                 | 2,361.995     | 4,498,346 26 |
| SCOTTS MIRACLE GRO CO CL A COMMON STOCK USD 01  | 2,000.000     | 139,820 00   |
| SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01 | 1,250.000     | 77,837 50    |
| SEI INVESTMENTS COMPANY COMMON STOCK USD.01     | 5,529 000     | 266,000.19   |
| SHIRE PLC COMMON STOCK GBP.05                   | 1,264 000     | 78,419 69    |
| SIGNET JEWELERS LTD COMMON STOCK USD.18         | 2,218.000     | 182,785.38   |
| SILVER LAKE PARTNERS II TE ?                    | 1,000,000.000 | 202,835.00   |
| SKYWORKS SOLUTIONS INC COMMON STOCK USD 25      | 1,450.000     | 91,756.00    |
| SNAP ON INC COMMON STOCK USD1.0                 | 1,050.000     | 165,711.00   |
| SOCIETE BIC SA COMMON STOCK EUR3 82             | 1,205 000     | 169,947.21   |
| SOVRAN SELF STORAGE INC REIT USD.01             | 1,350 000     | 141,642.00   |
| SPS COMMERCE INC COMMON STOCK USD.001           | 1,448 000     | 87,748.80    |
| SSGA FUNDS SSGA TREASURY FUND                   | 8,071,842.780 | 8,071,842.78 |
| SSGA FUNDS SSGA TREASURY FUND                   | 589,879 800   | 589,879 80   |
| SSGA FUNDS SSGA TREASURY FUND                   | 403,042 120   | 403,042.12   |
| SSGA FUNDS SSGA TREASURY FUND                   | 226,387 450   | 226,387.45   |
| SSGA FUNDS SSGA TREASURY FUND                   | 123,699 480   | 123,699.48   |
| SSGA FUNDS SSGA TREASURY FUND                   | 114,314 600   | 114,314.60   |
| SSGA FUNDS SSGA TREASURY FUND                   | 110,978 350   | 110,978.35   |
| SSGA FUNDS SSGA TREASURY FUND                   | 107,165.900   | 107,165 90   |
| SSGA FUNDS SSGA TREASURY FUND                   | 54,765 120    | 54,765 12    |

France-Merrick Foundation  
Investments as of 6/30/2016

|                                                  |             |              |
|--------------------------------------------------|-------------|--------------|
| STARBUCKS CORP COMMON STOCK USD.001              | 1,700 000   | 97,104.00    |
| STERICYCLE INC COMMON STOCK USD 01               | 1,937 000   | 201,680.44   |
| SUNCOR ENERGY INC COMMON STOCK                   | 6,100.000   | 169,153.00   |
| SUTTER HEALTH UNSECURED 08/53 1.09               | 70,000.000  | 69,869.80    |
| SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25      | 951.000     | 276,260 52   |
| SWATCH GROUP AG/THE BR COMMON STOCK CHF2.25      | 377 000     | 109,516 53   |
| SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.   | 1,868.000   | 59,514.48    |
| T ROWE PRICE INTERNATIONAL FUN T ROWE PRICE INTL | 131,011.446 | 6,853,208 74 |
| TARGET CORP COMMON STOCK USD.0833                | 1,750 000   | 122,185 00   |
| TEAM INC COMMON STOCK USD.3                      | 796.000     | 19,764.68    |
| TELADOC INC COMMON STOCK USD 001                 | 3,859.000   | 61,821 18    |
| TEVA PHARMACEUTICAL SP ADR ADR                   | 3,975.000   | 199,664.25   |
| TEVA PHARMACEUTICAL SP ADR ADR                   | 1,967.000   | 98,802.41    |
| THREE BAYS CAP OFFSHORE LTD LIMITED PARTNERSHIP  | 4,407.812   | 4,483,438.93 |
| TJX COMPANIES INC COMMON STOCK USD1.0            | 1,750.000   | 135,152.50   |
| TORTOISE ENERGY INFRASTRUCTURE TORTOISE ENERGY   | 2,775 000   | 85,414 50    |
| TOTAL PRODUCE PLC COMMON STOCK EUR 01            | 120,690.000 | 192,405.49   |
| TRANSDIGM GROUP INC COMMON STOCK USD.01          | 919.000     | 242,331 11   |
| TREEHOUSE FOODS INC COMMON STOCK USD.01          | 964.000     | 98,954.60    |
| TRIMBLE INC COMMON STOCK                         | 6,636 000   | 161,652 96   |
| TUPPERWARE BRANDS CORP COMMON STOCK USD.01       | 1,050.000   | 59,094.00    |
| TYCO INTERNATIONAL PLC COMMON STOCK CHF.5        | 3,012.000   | 128,311 20   |
| TYLER TECHNOLOGIES INC COMMON STOCK USD.01       | 1,744.000   | 290,742.24   |
| UBM PLC COMMON STOCK GBP.1125                    | 15,972.000  | 136,862 29   |
| ULTIMATE SOFTWARE GROUP INC COMMON STOCK USD 01  | 754.000     | 158,558 66   |

France-Merrick Foundation  
Investments as of 6/30/2016

|                                                    |               |              |
|----------------------------------------------------|---------------|--------------|
| ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD      | 991 000       | 48,469 81    |
| UNILEVER N V NY SHARES NY REG SHRS                 | 11,900.000    | 558,586.00   |
| UNION PACIFIC CORP COMMON STOCK USD2.5             | 1,325 000     | 115,606.25   |
| UNITED PARCEL SERVICE CL B COMMON STOCK USD.01     | 925 000       | 99,641 00    |
| UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0       | 1,300.000     | 133,315 00   |
| UNITEDHEALTH GROUP INC COMMON STOCK USD 01         | 1,500.000     | 211,800 00   |
| UOB KAY HIAN HOLDINGS LTD COMMON STOCK             | 80,809.000    | 78,953.74    |
| US BANCORP COMMON STOCK USD.01                     | 4,025.000     | 162,328.25   |
| US TREASURY N/B 01/17 0.875                        | 1,500,000.000 | 1,503,735.00 |
| US TREASURY N/B 02/20 1.375                        | 620,000 000   | 631,699 40   |
| US TREASURY N/B 02/25 2                            | 315,000 000   | 329,568.75   |
| US TREASURY N/B 05/26 1 625                        | 85,000 000    | 86,039.55    |
| US TREASURY N/B 08/22 1.875                        | 760,000.000   | 789,898.40   |
| US TREASURY N/B 10/17 0 75                         | 250,000.000   | 250,605 00   |
| US TREASURY N/B 11/25 2.25                         | 155,000.000   | 165,366.40   |
| VALIDUS HOLDINGS LTD COMMON STOCK USD.175          | 2,250.000     | 109,327.50   |
| VALINOR CAP PTNS OFF LTD. CLS 1D SRS JULY 2013     | 4,000.000     | 3,962,835.23 |
| VAN ECK GLOBAL HARD ASSETS FUN VAN ECK GLOBAL HARD | 286,429 888   | 9,893,288.33 |
| VERISK ANALYTICS INC COMMON STOCK USD 001          | 3,206.000     | 259,942.48   |
| VERIZON COMMUNICATIONS INC COMMON STOCK USD.1      | 9,150 000     | 510,936.00   |
| VERIZON COMMUNICATIONS SR UNSECURED 09/18 3.65     | 145,000.000   | 152,366.00   |
| VISA INC CLASS A SHARES COMMON STOCK USD 0001      | 5,608.000     | 415,945.36   |
| VISA INC CLASS A SHARES COMMON STOCK USD 0001      | 2,075.000     | 153,902.75   |
| WABTEC CORP COMMON STOCK USD.01                    | 1,135.000     | 79,711 05    |
| WAGeworks INC COMMON STOCK USD.001                 | 4,519.000     | 270,281.39   |

France-Merrick Foundation  
Investments as of 6/30/2016

|                                                |             |                |
|------------------------------------------------|-------------|----------------|
| WAGeworks INC COMMON STOCK USD 001             | 1,071 000   | 64,056 51      |
| WASTE CONNECTIONS INC COMMON STOCK             | 3,972.000   | 286,182.60     |
| WASTE CONNECTIONS INC COMMON STOCK             | 1,520.000   | 109,516 00     |
| WEC ENERGY GROUP INC COMMON STOCK USD.01       | 2,375.000   | 155,087.50     |
| WELLS FARGO + CO COMMON STOCK USD1.666         | 13,650 000  | 646,054.50     |
| WELLS FARGO + CO COMMON STOCK USD1 666         | 5,975 000   | 282,796 75     |
| WEX INC COMMON STOCK USD.01                    | 329.000     | 29,172 43      |
| WI TREASURY SEC 10/16 0 625                    | 465,000.000 | 465,362 70     |
| WOLTERS KLUWER COMMON STOCK EUR 12             | 5,743.000   | 233,259.47     |
| WOODWARD INC COMMON STOCK USD 00292            | 2,179 000   | 125,597 56     |
| XILINX INC COMMON STOCK USD.01                 | 1,650.000   | 76,114.50      |
| YAMAHA MOTOR CO LTD COMMON STOCK               | 8,700.000   | 130,682 33     |
| ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01 | 1,375.000   | 165,522 50     |
|                                                |             | 192,163,820.98 |



# Realized Gain/Loss

by Report Date - Composite

July 1, 2015 to June 30, 2016

View Date:

November 3, 2016



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   |
| 05C1 | 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, 2015 to June 30, 2016

View Date:

November 3, 2016



STATE STREET.

| Base Currency: USD - US DOLLAR |          |               |     |          |              |                      |            |               |                      |
|--------------------------------|----------|---------------|-----|----------|--------------|----------------------|------------|---------------|----------------------|
| Fund                           | Asset ID | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date        |
| SSB Trade ID                   |          |               |     |          |              |                      |            |               | Rate                 |
|                                |          |               |     |          |              |                      |            |               | Stl Date             |
|                                |          |               |     |          |              |                      |            |               | Security Gn/Ls       |
|                                |          |               |     |          |              |                      |            |               | Trd Dts of Orig Buys |
|                                |          |               |     |          |              |                      |            |               | Sell Rate            |
|                                |          |               |     |          |              |                      |            |               | Curr Gn/Ls           |
|                                |          |               |     |          |              |                      |            |               | Net Gn/Ls            |

## CASH EQUIVALENTS

### STIF-TYPE INSTRUMENT

#### US DOLLAR

|      |           |            |     |             |  |                    |              |              |              |       |             |          |                            |      |
|------|-----------|------------|-----|-------------|--|--------------------|--------------|--------------|--------------|-------|-------------|----------|----------------------------|------|
| 05CN | 83499Z9R9 | SSGA FUNDS | 001 | 01 Oct 2015 |  | SSGA TREASURY FUND | 39,787.74    | 39,787.74    | 01 Dec 2030  | 0.035 | 01 Oct 2015 | 1 000000 | 11 Sep 2015 to 15 Sep 2015 | 0.00 |
| 15JA | JBCV062   |            |     |             |  | Local              |              |              | 39,787.74    |       | 0.00        |          |                            | 0.00 |
|      |           |            |     |             |  | Base               |              |              | 39,787.74    |       | 0.00        |          |                            | 0.00 |
| 05CA | 83499Z9R9 | SSGA FUNDS | 001 | 19 Feb 2016 |  | SSGA TREASURY FUND | 37,585.25    | 37,585.25    | 01 Dec 2030  | 0.110 | 19 Feb 2016 | 1 000000 | 04 Jan 2016 to 09 Feb 2016 | 0.00 |
| 16BN | JBB9P7C   |            |     |             |  | Local              |              |              | 37,585.25    |       | 0.00        |          |                            | 0.00 |
|      |           |            |     |             |  | Base               |              |              | 37,585.25    |       | 0.00        |          |                            | 0.00 |
| 05CJ | 83499Z9R9 | SSGA FUNDS | 005 | 05 Feb 2016 |  | SSGA TREASURY FUND | 12,377.97    | 12,377.97    | 01 Dec 2030  | 0.035 | 05 Feb 2016 | 1 000000 | 06 Nov 2015 to 06 Nov 2015 | 0.00 |
| 16BE | JBC4667   |            |     |             |  | Local              |              |              | 12,377.97    |       | 0.00        |          |                            | 0.00 |
|      |           |            |     |             |  | Base               |              |              | 12,377.97    |       | 0.00        |          |                            | 0.00 |
| 05CN | 83499Z9R9 | SSGA FUNDS | 006 | 16 Jun 2016 |  | SSGA TREASURY FUND | 5,171.82     | 5,171.82     | 01 Dec 2030  | 0.092 | 16 Jun 2016 | 1 000000 | 08 Jun 2016 to 08 Jun 2016 | 0.00 |
| 16FL | JBCC7QZ   |            |     |             |  | Local              |              |              | 5,171.82     |       | 0.00        |          |                            | 0.00 |
|      |           |            |     |             |  | Base               |              |              | 5,171.82     |       | 0.00        |          |                            | 0.00 |
| 05CA | 83499Z9R9 | SSGA FUNDS | 009 | 29 Feb 2016 |  | SSGA TREASURY FUND | 16,941.37    | 16,941.37    | 01 Dec 2030  | 0.107 | 29 Feb 2016 | 1.000000 | 01 Feb 2016 to 09 Feb 2016 | 0.00 |
| 16BT | JBCJZ6B   |            |     |             |  | Local              |              |              | 16,941.37    |       | 0.00        |          |                            | 0.00 |
|      |           |            |     |             |  | Base               |              |              | 16,941.37    |       | 0.00        |          |                            | 0.00 |
| 05CJ | 83499Z9R9 | SSGA FUNDS | 012 | 08 Feb 2016 |  | SSGA TREASURY FUND | 28,641.76    | 28,641.76    | 01 Dec 2030  | 0.035 | 08 Feb 2016 | 1 000000 | 06 Nov 2015 to 06 Nov 2015 | 0.00 |
| 16BF | JBB9MVN   |            |     |             |  | Local              |              |              | 28,641.76    |       | 0.00        |          |                            | 0.00 |
|      |           |            |     |             |  | Base               |              |              | 28,641.76    |       | 0.00        |          |                            | 0.00 |
| 05CD | 83499Z9R9 | SSGA FUNDS | 013 | 04 Sep 2015 |  | SSGA TREASURY FUND | 2,735,807.02 | 2,735,807.02 | 01 Dec 2030  | 1.000 | 04 Sep 2015 | 1 000000 | 24 Mar 2015 to 26 Aug 2015 | 0.00 |
| 15ID | JBB1MJH   |            |     |             |  | Local              |              |              | 2,735,807.02 |       | 0.00        |          |                            | 0.00 |
|      |           |            |     |             |  | Base               |              |              | 2,735,807.02 |       | 0.00        |          |                            | 0.00 |
| 05CN | 83499Z9R9 | SSGA FUNDS | 013 | 07 Dec 2015 |  | SSGA TREASURY FUND | 28,521.13    | 28,521.13    | 01 Dec 2030  | 0.035 | 07 Dec 2015 | 1 000000 | 19 Nov 2015 to 19 Nov 2015 | 0.00 |
| 15LE | JBCFP5H   |            |     |             |  | Local              |              |              | 28,521.13    |       | 0.00        |          |                            | 0.00 |
|      |           |            |     |             |  | Base               |              |              | 28,521.13    |       | 0.00        |          |                            | 0.00 |

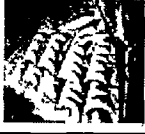
# Realized Gain/Loss

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| Base Currency: USD - US DOLLAR |           |               |             |          |              |                      |           |            |               |               |                |             |            |                      |                |
|--------------------------------|-----------|---------------|-------------|----------|--------------|----------------------|-----------|------------|---------------|---------------|----------------|-------------|------------|----------------------|----------------|
| Fund                           | Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description |           | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls      |
| SSB Trade ID                   |           |               |             |          |              |                      |           |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |                |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030   | 0.035          | 13 Jul 2015 | 1 000000   | 01 Jul 2015          | to 07 Jul 2015 |
| 15GIJBBZK07                    |           | 013           | 13 Jul 2015 |          |              | Local                | 24,817.59 | 24,817.59  |               | 24,817.59     |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              | Base                 | 24,817.59 | 24,817.59  |               | 24,817.59     |                | 0.00        | 0.00       |                      | 0.00           |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030   | 0.092          | 17 Jun 2016 | 1 000000   | 08 Jun 2016          | to 08 Jun 2016 |
| 16FMJBCC3FP                    |           | 013           | 17 Jun 2016 |          |              | Local                | 14,868.22 | 14,868.22  |               | 14,868.22     |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              | Base                 | 14,868.22 | 14,868.22  |               | 14,868.22     |                | 0.00        | 0.00       |                      | 0.00           |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030   | 0.101          | 02 Mar 2016 | 1 000000   | 09 Feb 2016          | to 09 Feb 2016 |
| 16CBJBCE4B2                    |           | 014           | 02 Mar 2016 |          |              | Local                | 0.37      | 0.37       |               | 0.37          |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              | Base                 | 0.37      | 0.37       |               | 0.37          |                | 0.00        | 0.00       |                      | 0.00           |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030   | 0.084          | 03 Mar 2016 | 1 000000   | 03 Feb 2016          | to 04 Feb 2016 |
| 16CCJBCEFN30                   |           | 015           | 03 Mar 2016 |          |              | Local                | 11,649.96 | 11,649.96  |               | 11,649.96     |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              | Base                 | 11,649.96 | 11,649.96  |               | 11,649.96     |                | 0.00        | 0.00       |                      | 0.00           |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030   | 0.092          | 20 Jun 2016 | 1 000000   | 08 Jun 2016          | to 08 Jun 2016 |
| 16FNJBCEJ8Q                    |           | 020           | 20 Jun 2016 |          |              | Local                | 8,576.32  | 8,576.32   |               | 8,576.32      |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              | Base                 | 8,576.32  | 8,576.32   |               | 8,576.32      |                | 0.00        | 0.00       |                      | 0.00           |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030   | 0.035          | 09 Feb 2016 | 1 000000   | 06 Nov 2015          | to 06 Nov 2015 |
| 16BGJBB9GZT                    |           | 022           | 09 Feb 2016 |          |              | Local                | 5,509.55  | 5,509.55   |               | 5,509.55      |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              | Base                 | 5,509.55  | 5,509.55   |               | 5,509.55      |                | 0.00        | 0.00       |                      | 0.00           |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030   | 0.035          | 10 Feb 2016 | 1 000000   | 06 Nov 2015          | to 17 Nov 2015 |
| 16BHJBCBKVN                    |           | 025           | 10 Feb 2016 |          |              | Local                | 31,977.85 | 31,977.85  |               | 31,977.85     |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              | Base                 | 31,977.85 | 31,977.85  |               | 31,977.85     |                | 0.00        | 0.00       |                      | 0.00           |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030   | 0.035          | 01 Jul 2015 | 1 000000   | 27 Feb 2015          | to 27 Feb 2015 |
| 15GAJBCQNGP                    |           | 025           | 01 Jul 2015 |          |              | Local                | 884.02    | 884.02     |               | 884.02        |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              | Base                 | 884.02    | 884.02     |               | 884.02        |                | 0.00        | 0.00       |                      | 0.00           |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030   | 0.035          | 08 Dec 2015 | 1 000000   | 19 Nov 2015          | to 24 Nov 2015 |
| 15LFJBB89W3                    |           | 027           | 08 Dec 2015 |          |              | Local                | 42,501.99 | 42,501.99  |               | 42,501.99     |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              | Base                 | 42,501.99 | 42,501.99  |               | 42,501.99     |                | 0.00        | 0.00       |                      | 0.00           |

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| Fund           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stf Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|---------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |             |               |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CJ 83499Z9R9 | 16BJBB901Z  | SSGA FUNDS    | 029 | 11 Feb 2016 |              | SSGA TREASURY FUND   | 30,195.83  | 30,195.83     | 01 Dec 2030   | 0.035          | 11 Feb 2016 | 1.000000   | 17 Nov 2015 to 17 Nov 2015 | 0.00      |
|                |             |               |     |             |              | Local                | 30,195.83  | 30,195.83     | 30,195.83     | 0.00           | 0.00        |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 | 30,195.83  | 30,195.83     | 30,195.83     | 0.00           | 0.00        |            |                            | 0.00      |
| 05CN 83499Z9R9 | 16FPJBCB88Z | SSGA FUNDS    | 030 | 22 Jun 2016 |              | SSGA TREASURY FUND   | 980.77     | 980.77        | 01 Dec 2030   | 0.092          | 22 Jun 2016 | 1.000000   | 08 Jun 2016 to 08 Jun 2016 | 0.00      |
|                |             |               |     |             |              | Local                | 980.77     | 980.77        | 980.77        | 0.00           | 0.00        |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 | 980.77     | 980.77        | 980.77        | 0.00           | 0.00        |            |                            | 0.00      |
| 05CD 83499Z9R9 | 15KNJBB4ZCM | SSGA FUNDS    | 031 | 19 Nov 2015 |              | SSGA TREASURY FUND   | 929,464.20 | 929,464.20    | 01 Dec 2030   | 1.000          | 19 Nov 2015 | 1.000000   | 11 Sep 2015 to 03 Nov 2015 | 0.00      |
|                |             |               |     |             |              | Local                | 929,464.20 | 929,464.20    | 929,464.20    | 0.00           | 0.00        |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 | 929,464.20 | 929,464.20    | 929,464.20    | 0.00           | 0.00        |            |                            | 0.00      |
| 05CJ 83499Z9R9 | 15GBJBB102L | SSGA FUNDS    | 032 | 02 Jul 2015 |              | SSGA TREASURY FUND   | 7,793.32   | 7,793.32      | 01 Dec 2030   | 0.035          | 02 Jul 2015 | 1.000000   | 27 Feb 2015 to 02 Mar 2015 | 0.00      |
|                |             |               |     |             |              | Local                | 7,793.32   | 7,793.32      | 7,793.32      | 0.00           | 0.00        |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 | 7,793.32   | 7,793.32      | 7,793.32      | 0.00           | 0.00        |            |                            | 0.00      |
| 05CA 83499Z9R9 | 16CHJBCBCK0 | SSGA FUNDS    | 034 | 10 Mar 2016 |              | SSGA TREASURY FUND   | 540.26     | 540.26        | 01 Dec 2030   | 0.101          | 10 Mar 2016 | 1.000000   | 09 Feb 2016 to 09 Feb 2016 | 0.00      |
|                |             |               |     |             |              | Local                | 540.26     | 540.26        | 540.26        | 0.00           | 0.00        |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 | 540.26     | 540.26        | 540.26        | 0.00           | 0.00        |            |                            | 0.00      |
| 05CJ 83499Z9R9 | 15GDIJBBW5R | SSGA FUNDS    | 036 | 06 Jul 2015 |              | SSGA TREASURY FUND   | 78,729.55  | 78,729.55     | 01 Dec 2030   | 0.035          | 06 Jul 2015 | 1.000000   | 02 Mar 2015 to 25 Mar 2015 | 0.00      |
|                |             |               |     |             |              | Local                | 78,729.55  | 78,729.55     | 78,729.55     | 0.00           | 0.00        |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 | 78,729.55  | 78,729.55     | 78,729.55     | 0.00           | 0.00        |            |                            | 0.00      |
| 05CA 83499Z9R9 | 16CJBCB8C2  | SSGA FUNDS    | 036 | 11 Mar 2016 |              | SSGA TREASURY FUND   | 46,057.60  | 46,057.60     | 01 Dec 2030   | 0.101          | 11 Mar 2016 | 1.000000   | 09 Feb 2016 to 09 Feb 2016 | 0.00      |
|                |             |               |     |             |              | Local                | 46,057.60  | 46,057.60     | 46,057.60     | 0.00           | 0.00        |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 | 46,057.60  | 46,057.60     | 46,057.60     | 0.00           | 0.00        |            |                            | 0.00      |
| 05CJ 83499Z9R9 | 15GEJBBWW64 | SSGA FUNDS    | 039 | 07 Jul 2015 |              | SSGA TREASURY FUND   | 10,555.05  | 10,555.05     | 01 Dec 2030   | 0.035          | 07 Jul 2015 | 1.000000   | 25 Mar 2015 to 01 Apr 2015 | 0.00      |
|                |             |               |     |             |              | Local                | 10,555.05  | 10,555.05     | 10,555.05     | 0.00           | 0.00        |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 | 10,555.05  | 10,555.05     | 10,555.05     | 0.00           | 0.00        |            |                            | 0.00      |
| 05CJ 83499Z9R9 | 16BKJBCW4Z9 | SSGA FUNDS    | 040 | 16 Feb 2016 |              | SSGA TREASURY FUND   | 33,032.05  | 33,032.05     | 01 Dec 2030   | 0.035          | 16 Feb 2016 | 1.000000   | 17 Nov 2015 to 17 Nov 2015 | 0.00      |
|                |             |               |     |             |              | Local                | 33,032.05  | 33,032.05     | 33,032.05     | 0.00           | 0.00        |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 | 33,032.05  | 33,032.05     | 33,032.05     | 0.00           | 0.00        |            |                            | 0.00      |

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| Fund Asset ID  | Security Name | Lot | Trd Date    | DTI Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|---------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |               |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CD 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 1.000          | 07 Jan 2016 | 1.000000   | 09 Dec 2015 to 23 Dec 2015 |           |
| 16ADJBB87J1    |               | 043 | 07 Jan 2016 |              | 237,094.800 Local    | 237,094.80 | 237,094.80    | 237,094.80    |                | 0.00        |            |                            | 0.00      |
|                |               |     |             |              | Base                 | 237,094.80 | 237,094.80    |               |                | 0.00        |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 08 Jul 2015 | 1.000000   | 01 Apr 2015 to 17 Apr 2015 |           |
| 15GFJBB126K    |               | 043 | 08 Jul 2015 |              | 8,166.780 Local      | 8,166.78   | 8,166.78      | 8,166.78      |                | 0.00        |            |                            | 0.00      |
|                |               |     |             |              | Base                 | 8,166.78   | 8,166.78      |               |                | 0.00        |            |                            | 0.00      |
| 05CA 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.101          | 31 Mar 2016 | 1.000000   | 09 Feb 2016 to 09 Feb 2016 |           |
| 16CWJBC11JM    |               | 048 | 31 Mar 2016 |              | 15,327.690 Local     | 15,327.69  | 15,327.69     | 15,327.69     |                | 0.00        |            |                            | 0.00      |
|                |               |     |             |              | Base                 | 15,327.69  | 15,327.69     |               |                | 0.00        |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 18 Feb 2016 | 1.000000   | 17 Nov 2015 to 17 Nov 2015 |           |
| 16BMJBB8T27    |               | 050 | 18 Feb 2016 |              | 4,662.990 Local      | 4,662.99   | 4,662.99      | 4,662.99      |                | 0.00        |            |                            | 0.00      |
|                |               |     |             |              | Base                 | 4,662.99   | 4,662.99      |               |                | 0.00        |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 09 Jul 2015 | 1.000000   | 17 Apr 2015 to 17 Apr 2015 |           |
| 15GGJBBX6HP    |               | 052 | 09 Jul 2015 |              | 3,671.510 Local      | 3,671.51   | 3,671.51      | 3,671.51      |                | 0.00        |            |                            | 0.00      |
|                |               |     |             |              | Base                 | 3,671.51   | 3,671.51      |               |                | 0.00        |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 10 Jul 2015 | 1.000000   | 17 Apr 2015 to 17 Apr 2015 |           |
| 15GHJBBZQS3    |               | 056 | 10 Jul 2015 |              | 8,014.090 Local      | 8,014.09   | 8,014.09      | 8,014.09      |                | 0.00        |            |                            | 0.00      |
|                |               |     |             |              | Base                 | 8,014.09   | 8,014.09      |               |                | 0.00        |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 13 Jul 2015 | 1.000000   | 17 Apr 2015 to 24 Apr 2015 |           |
| 15GIJBBZK00    |               | 060 | 13 Jul 2015 |              | 14,716.370 Local     | 14,716.37  | 14,716.37     | 14,716.37     |                | 0.00        |            |                            | 0.00      |
|                |               |     |             |              | Base                 | 14,716.37  | 14,716.37     |               |                | 0.00        |            |                            | 0.00      |
| 05CA 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.101          | 15 Apr 2016 | 1.000000   | 09 Feb 2016 to 09 Feb 2016 |           |
| 16DKJBC1SSW    |               | 062 | 15 Apr 2016 |              | 4,370.470 Local      | 4,370.47   | 4,370.47      | 4,370.47      |                | 0.00        |            |                            | 0.00      |
|                |               |     |             |              | Base                 | 4,370.47   | 4,370.47      |               |                | 0.00        |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 10 Dec 2015 | 1.000000   | 24 Nov 2015 to 24 Nov 2015 |           |
| 15LHJBB8SBR    |               | 063 | 10 Dec 2015 |              | 18,662.280 Local     | 18,662.28  | 18,662.28     | 18,662.28     |                | 0.00        |            |                            | 0.00      |
|                |               |     |             |              | Base                 | 18,662.28  | 18,662.28     |               |                | 0.00        |            |                            | 0.00      |

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| Fund         | Asset ID  | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate  | Security Gn/Ls | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|--------------|-----------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|-------|----------------|------------|----------------------------|-----------|
| SSB Trade ID |           |               |     |          |              |                      |            |               | Cost          |       |                | Curr Gn/Ls |                            |           |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 14 Jul 2015    | 1.000000   | 24 Apr 2015 to 24 Apr 2015 | 0.00      |
| 15GJJB20CF   | 063       | 14 Jul 2015   |     |          |              | 4,618.79 Local       | 4,618.79   | 4,618.79      | 4,618.79      | 0.00  |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 4,618.79   | 4,618.79      |               |       |                |            |                            | 0.00      |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 20 Jul 2015    | 1.000000   | 07 Jul 2015 to 07 Jul 2015 | 0.00      |
| 15GNJB0DQG   | 065       | 20 Jul 2015   |     |          |              | 18,850.44 Local      | 18,850.44  | 18,850.44     | 18,850.44     | 0.00  |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 18,850.44  | 18,850.44     |               |       |                |            |                            | 0.00      |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 23 Feb 2016    | 1.000000   | 17 Nov 2015 to 07 Dec 2015 | 0.00      |
| 16BPJB8V67   | 066       | 23 Feb 2016   |     |          |              | 13,267.49 Local      | 13,267.49  | 13,267.49     | 13,267.49     | 0.00  |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 13,267.49  | 13,267.49     |               |       |                |            |                            | 0.00      |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.092 | 28 Jun 2016    | 1.000000   | 08 Jun 2016 to 08 Jun 2016 | 0.00      |
| 16FTJB0D7V6  | 067       | 28 Jun 2016   |     |          |              | 22,550.14 Local      | 22,550.14  | 22,550.14     | 22,550.14     | 0.00  |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 22,550.14  | 22,550.14     |               |       |                |            |                            | 0.00      |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 17 Jul 2015    | 1.000000   | 24 Apr 2015 to 27 Apr 2015 | 0.00      |
| 15GMJB0DRZ   | 069       | 17 Jul 2015   |     |          |              | 28,149.00 Local      | 28,149.00  | 28,149.00     | 28,149.00     | 0.00  |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 28,149.00  | 28,149.00     |               |       |                |            |                            | 0.00      |
| 05CA         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.101 | 21 Apr 2016    | 1.000000   | 09 Feb 2016 to 09 Mar 2016 | 0.00      |
| 16DOJB8Z12   | 072       | 21 Apr 2016   |     |          |              | 85,300.20 Local      | 85,300.20  | 85,300.20     | 85,300.20     | 0.00  |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 85,300.20  | 85,300.20     |               |       |                |            |                            | 0.00      |
| 05CD         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.108 | 04 May 2016    | 1.000000   | 04 Jan 2016 to 02 May 2016 | 0.00      |
| 16ECJBCDV3S  | 073       | 04 May 2016   |     |          |              | 744,327.40 Local     | 744,327.40 | 744,327.40    | 744,327.40    | 0.00  |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 744,327.40 | 744,327.40    |               |       |                |            |                            | 0.00      |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.092 | 29 Jun 2016    | 1.000000   | 08 Jun 2016 to 08 Jun 2016 | 0.00      |
| 16FUJB0CF1RG | 076       | 29 Jun 2016   |     |          |              | 22,139.85 Local      | 22,139.85  | 22,139.85     | 22,139.85     | 0.00  |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 22,139.85  | 22,139.85     |               |       |                |            |                            | 0.00      |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 11 Dec 2015    | 1.000000   | 24 Nov 2015 to 30 Nov 2015 | 0.00      |
| 15LIJB09TKM  | 076       | 11 Dec 2015   |     |          |              | 13,357.83 Local      | 13,357.83  | 13,357.83     | 13,357.83     | 0.00  |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 13,357.83  | 13,357.83     |               |       |                |            |                            | 0.00      |

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|--------------------------------|------------|---------------|--------------|----------------------|-------------|----------------|-------------|----------|-------------|----------------------|-----------|--|--|--|
| Fund                           | Asset ID   | Security Name | Dtl Fund Rsn | Security Description |             | Maturity Date  |             | Rate     | Sell Rate   | Trd Dts of Orig Buys | Net Gn/Ls |  |  |  |
| SSB Trade ID                   | Lot        | Trd Date      | Shares/Par   | Principal Net        | Cost        | Security Gn/Ls | Curr Gn/Ls  | Stl Date |             |                      |           |  |  |  |
| 05CJ 83499Z9R9                 | SSGA FUNDS |               |              | SSGA TREASURY FUND   | 01 Dec 2030 | 0.035          | 25 Feb 2016 | 1.000000 | 07 Dec 2015 | to 15 Dec 2015       |           |  |  |  |
| 16BRJBCJ9JG                    | 076        | 25 Feb 2016   | 1,911.110    | Local                | 1,911.11    | 0.00           |             |          |             |                      | 0.00      |  |  |  |
|                                |            |               |              | Base                 | 1,911.11    | 0.00           |             | 0.00     |             |                      | 0.00      |  |  |  |
| 05CJ 83499Z9R9                 | SSGA FUNDS |               |              | SSGA TREASURY FUND   | 01 Dec 2030 | 0.035          | 26 Feb 2016 | 1.000000 | 15 Dec 2015 | to 15 Dec 2015       |           |  |  |  |
| 16BSJBCBH41                    | 080        | 26 Feb 2016   | 9,860.970    | Local                | 9,860.97    | 0.00           |             |          |             |                      | 0.00      |  |  |  |
|                                |            |               |              | Base                 | 9,860.97    | 0.00           |             | 0.00     |             |                      | 0.00      |  |  |  |
| 05C5 83499Z9R9                 | SSGA FUNDS |               |              | SSGA TREASURY FUND   | 01 Dec 2030 | 0.035          | 08 Jul 2015 | 1.000000 | 05 Jun 2015 | to 05 Jun 2015       |           |  |  |  |
| 15GFJBB1261                    | 081        | 08 Jul 2015   | 47,101.060   | Local                | 47,101.06   | 0.00           |             |          |             |                      | 0.00      |  |  |  |
|                                |            |               |              | Base                 | 47,101.06   | 0.00           |             | 0.00     |             |                      | 0.00      |  |  |  |
| 05CA 83499Z9R9                 | SSGA FUNDS |               |              | SSGA TREASURY FUND   | 01 Dec 2030 | 0.110          | 25 Apr 2016 | 1.000000 | 09 Mar 2016 | to 11 Apr 2016       |           |  |  |  |
| 16DQJBCLPWG                    | 082        | 25 Apr 2016   | 246,518.210  | Local                | 246,518.21  | 0.00           |             |          |             |                      | 0.00      |  |  |  |
|                                |            |               |              | Base                 | 246,518.21  | 0.00           |             | 0.00     |             |                      | 0.00      |  |  |  |
| 05CJ 83499Z9R9                 | SSGA FUNDS |               |              | SSGA TREASURY FUND   | 01 Dec 2030 | 0.035          | 29 Feb 2016 | 1.000000 | 15 Dec 2015 | to 15 Dec 2015       |           |  |  |  |
| 16BTJBCJZ6G                    | 083        | 29 Feb 2016   | 3,765.410    | Local                | 3,765.41    | 0.00           |             |          |             |                      | 0.00      |  |  |  |
|                                |            |               |              | Base                 | 3,765.41    | 0.00           |             | 0.00     |             |                      | 0.00      |  |  |  |
| 05C5 83499Z9R9                 | SSGA FUNDS |               |              | SSGA TREASURY FUND   | 01 Dec 2030 | 0.035          | 10 Jul 2015 | 1.000000 | 05 Jun 2015 | to 18 Jun 2015       |           |  |  |  |
| 15GHJBBZQTC                    | 084        | 10 Jul 2015   | 98,141.480   | Local                | 98,141.48   | 0.00           |             |          |             |                      | 0.00      |  |  |  |
|                                |            |               |              | Base                 | 98,141.48   | 0.00           |             | 0.00     |             |                      | 0.00      |  |  |  |
| 05C5 83499Z9R9                 | SSGA FUNDS |               |              | SSGA TREASURY FUND   | 01 Dec 2030 | 0.035          | 13 Jul 2015 | 1.000000 | 18 Jun 2015 | to 18 Jun 2015       |           |  |  |  |
| 15GIJBBZK1D                    | 086        | 13 Jul 2015   | 72,217.630   | Local                | 72,217.63   | 0.00           |             |          |             |                      | 0.00      |  |  |  |
|                                |            |               |              | Base                 | 72,217.63   | 0.00           |             | 0.00     |             |                      | 0.00      |  |  |  |
| 05CN 83499Z9R9                 | SSGA FUNDS |               |              | SSGA TREASURY FUND   | 01 Dec 2030 | 0.092          | 30 Jun 2016 | 1.000000 | 08 Jun 2016 | to 10 Jun 2016       |           |  |  |  |
| 16FVJBCN25R                    | 087        | 30 Jun 2016   | 58,042.520   | Local                | 58,042.52   | 0.00           |             |          |             |                      | 0.00      |  |  |  |
|                                |            |               |              | Base                 | 58,042.52   | 0.00           |             | 0.00     |             |                      | 0.00      |  |  |  |
| 05CA 83499Z9R9                 | SSGA FUNDS |               |              | SSGA TREASURY FUND   | 01 Dec 2030 | 0.113          | 29 Apr 2016 | 1.000000 | 11 Apr 2016 | to 11 Apr 2016       |           |  |  |  |
| 16DUJBCMFSK                    | 094        | 29 Apr 2016   | 19,317.980   | Local                | 19,317.98   | 0.00           |             |          |             |                      | 0.00      |  |  |  |
|                                |            |               |              | Base                 | 19,317.98   | 0.00           |             | 0.00     |             |                      | 0.00      |  |  |  |

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| Fund         | Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|--------------|-----------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID |           |               |             |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.088          | 09 Mar 2016 | 1.000000   | 04 Feb 2016 to 04 Feb 2016 | 0.00      |
| 16CGJBB9W6N  |           | 094           | 09 Mar 2016 |          |              | Local                | 7,915.04   | 7,915.04      | 7,915.04      | 0.00           | 0.00        |            |                            | 0.00      |
|              |           |               |             |          |              | Base                 | 7,915.04   | 7,915.04      | 7,915.04      | 0.00           | 0.00        |            |                            | 0.00      |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 14 Dec 2015 | 1.000000   | 30 Nov 2015 to 02 Dec 2015 | 0.00      |
| 15LJJB984X   |           | 096           | 14 Dec 2015 |          |              | Local                | 36,089.50  | 36,089.50     | 36,089.50     | 0.00           | 0.00        |            |                            | 0.00      |
|              |           |               |             |          |              | Base                 | 36,089.50  | 36,089.50     | 36,089.50     | 0.00           | 0.00        |            |                            | 0.00      |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 08 Mar 2016 | 1.000000   | 15 Dec 2015 to 15 Dec 2015 | 0.00      |
| 16CFJBCBGJ4  |           | 099           | 08 Mar 2016 |          |              | Local                | 145.10     | 145.10        | 145.10        | 0.00           | 0.00        |            |                            | 0.00      |
|              |           |               |             |          |              | Base                 | 145.10     | 145.10        | 145.10        | 0.00           | 0.00        |            |                            | 0.00      |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.088          | 10 Mar 2016 | 1.000000   | 04 Feb 2016 to 08 Feb 2016 | 0.00      |
| 16CHJBCBCK8  |           | 101           | 10 Mar 2016 |          |              | Local                | 14,075.53  | 14,075.53     | 14,075.53     | 0.00           | 0.00        |            |                            | 0.00      |
|              |           |               |             |          |              | Base                 | 14,075.53  | 14,075.53     | 14,075.53     | 0.00           | 0.00        |            |                            | 0.00      |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 10 Mar 2016 | 1.000000   | 15 Dec 2015 to 15 Dec 2015 | 0.00      |
| 16CHJBCBCK4  |           | 102           | 10 Mar 2016 |          |              | Local                | 3,213.71   | 3,213.71      | 3,213.71      | 0.00           | 0.00        |            |                            | 0.00      |
|              |           |               |             |          |              | Base                 | 3,213.71   | 3,213.71      | 3,213.71      | 0.00           | 0.00        |            |                            | 0.00      |
| 05CA         | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.113          | 05 May 2016 | 1.000000   | 11 Apr 2016 to 26 Apr 2016 | 0.00      |
| 16EDJBB98RR  |           | 103           | 05 May 2016 |          |              | Local                | 85,147.29  | 85,147.29     | 85,147.29     | 0.00           | 0.00        |            |                            | 0.00      |
|              |           |               |             |          |              | Base                 | 85,147.29  | 85,147.29     | 85,147.29     | 0.00           | 0.00        |            |                            | 0.00      |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 11 Mar 2016 | 1.000000   | 15 Dec 2015 to 15 Dec 2015 | 0.00      |
| 16CLJBCB8DH  |           | 104           | 11 Mar 2016 |          |              | Local                | 573.49     | 573.49        | 573.49        | 0.00           | 0.00        |            |                            | 0.00      |
|              |           |               |             |          |              | Base                 | 573.49     | 573.49        | 573.49        | 0.00           | 0.00        |            |                            | 0.00      |
| 05CM         | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 15 Jul 2015 | 1.000000   | 05 Jun 2015 to 05 Jun 2015 | 0.00      |
| 15GKJBB5H73  |           | 110           | 15 Jul 2015 |          |              | Local                | 16,070.84  | 16,070.84     | 16,070.84     | 0.00           | 0.00        |            |                            | 0.00      |
|              |           |               |             |          |              | Base                 | 16,070.84  | 16,070.84     | 16,070.84     | 0.00           | 0.00        |            |                            | 0.00      |
| 05C5         | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 11 Aug 2015 | 1.000000   | 18 Jun 2015 to 18 Jun 2015 | 0.00      |
| 15HGBB0M5J   |           | 111           | 11 Aug 2015 |          |              | Local                | 49,863.91  | 49,863.91     | 49,863.91     | 0.00           | 0.00        |            |                            | 0.00      |
|              |           |               |             |          |              | Base                 | 49,863.91  | 49,863.91     | 49,863.91     | 0.00           | 0.00        |            |                            | 0.00      |



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|--------------------------------|-----------|---------------|-------------|----------|--------------|-------------|----------------------|---------------|---------------|------|----------------|-------------|------------|----------------------|----------------|
| Fund                           | Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par  | Security Description | Principal Net | Maturity Date | Cost | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls      |
| SSB Trade ID                   |           |               |             |          |              |             |                      |               |               |      | Security Gn/Ls |             | Curr Gn/Ls |                      |                |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |             | SSGA TREASURY FUND   |               | 01 Dec 2030   |      | 0.035          | 24 Jul 2015 | 1 000000   | 07 Jul 2015          | to 10 Jul 2015 |
| 15GRJBBWXC7                    |           | 111           | 24 Jul 2015 |          |              | 14,341.480  | Local                | 14,341.48     | 14,341.48     |      |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              |             | Base                 | 14,341.48     | 14,341.48     |      |                | 0.00        | 0.00       |                      | 0.00           |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |             | SSGA TREASURY FUND   |               | 01 Dec 2030   |      | 0.035          | 15 Dec 2015 | 1.000000   | 02 Dec 2015          | to 02 Dec 2015 |
| 15LKJBCKL9M                    |           | 111           | 15 Dec 2015 |          |              | 35.590      | Local                | 35.59         | 35.59         |      |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              |             | Base                 | 35.59         | 35.59         |      |                | 0.00        | 0.00       |                      | 0.00           |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |             | SSGA TREASURY FUND   |               | 01 Dec 2030   |      | 0 100          | 11 May 2016 | 1 000000   | 26 Apr 2016          | to 02 May 2016 |
| 16EHJBCCPXM                    |           | 112           | 11 May 2016 |          |              | 155,868.880 | Local                | 155,868.88    | 155,868.88    |      |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              |             | Base                 | 155,868.88    | 155,868.88    |      |                | 0.00        | 0.00       |                      | 0.00           |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |             | SSGA TREASURY FUND   |               | 01 Dec 2030   |      | 0.035          | 16 Mar 2016 | 1.000000   | 15 Dec 2015          | to 15 Dec 2015 |
| 16CLJBCB1NC                    |           | 113           | 16 Mar 2016 |          |              | 1,720.900   | Local                | 1,720.90      | 1,720.90      |      |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              |             | Base                 | 1,720.90      | 1,720.90      |      |                | 0.00        | 0.00       |                      | 0.00           |
| 05C5                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |             | SSGA TREASURY FUND   |               | 01 Dec 2030   |      | 0.035          | 17 Aug 2015 | 1.000000   | 18 Jun 2015          | to 18 Jun 2015 |
| 15HKJBB7QB7                    |           | 114           | 17 Aug 2015 |          |              | 51,757.160  | Local                | 51,757.16     | 51,757.16     |      |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              |             | Base                 | 51,757.16     | 51,757.16     |      |                | 0.00        | 0.00       |                      | 0.00           |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |             | SSGA TREASURY FUND   |               | 01 Dec 2030   |      | 0.098          | 11 Mar 2016 | 1.000000   | 08 Feb 2016          | to 12 Feb 2016 |
| 16CIJBCB8DK                    |           | 114           | 11 Mar 2016 |          |              | 30,545.540  | Local                | 30,545.54     | 30,545.54     |      |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              |             | Base                 | 30,545.54     | 30,545.54     |      |                | 0.00        | 0.00       |                      | 0.00           |
| 05CM                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |             | SSGA TREASURY FUND   |               | 01 Dec 2030   |      | 0.035          | 20 Jul 2015 | 1.000000   | 05 Jun 2015          | to 05 Jun 2015 |
| 15GNJBB0DP8                    |           | 114           | 20 Jul 2015 |          |              | 20,991.340  | Local                | 20,991.34     | 20,991.34     |      |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              |             | Base                 | 20,991.34     | 20,991.34     |      |                | 0.00        | 0.00       |                      | 0.00           |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |             | SSGA TREASURY FUND   |               | 01 Dec 2030   |      | 0.035          | 30 Jul 2015 | 1 000000   | 27 Apr 2015          | to 27 Apr 2015 |
| 15GVJBB042C                    |           | 114           | 30 Jul 2015 |          |              | 2,454.700   | Local                | 2,454.70      | 2,454.70      |      |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              |             | Base                 | 2,454.70      | 2,454.70      |      |                | 0.00        | 0.00       |                      | 0.00           |
| 05C5                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |             | SSGA TREASURY FUND   |               | 01 Dec 2030   |      | 0.035          | 20 Aug 2015 | 1.000000   | 18 Jun 2015          | to 18 Jun 2015 |
| 15HNUJBB0FFR                   |           | 117           | 20 Aug 2015 |          |              | 87,100.320  | Local                | 87,100.32     | 87,100.32     |      |                | 0.00        |            |                      | 0.00           |
|                                |           |               |             |          |              |             | Base                 | 87,100.32     | 87,100.32     |      |                | 0.00        | 0.00       |                      | 0.00           |

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|--------------------------------|-----------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |               |             |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CM                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 06 Aug 2015 | 1.000000   | 05 Jun 2015 to 09 Jul 2015 |           |
| 15HDJBB16QW                    |           | 118           | 06 Aug 2015 |          |              | 25,641.650 Local     | 25,641.65  | 25,641.65     | 25,641.65     |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 25,641.65  | 25,641.65     |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 31 Jul 2015 | 1.000000   | 27 Apr 2015 to 28 Apr 2015 |           |
| 15GWJBB8NRH                    |           | 118           | 31 Jul 2015 |          |              | 7,599.310 Local      | 7,599.31   | 7,599.31      | 7,599.31      |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 7,599.31   | 7,599.31      |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 18 Mar 2016 | 1.000000   | 15 Dec 2015 to 15 Dec 2015 |           |
| 16CNJBB880L                    |           | 118           | 18 Mar 2016 |          |              | 4,037.400 Local      | 4,037.40   | 4,037.40      | 4,037.40      |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 4,037.40   | 4,037.40      |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 22 Mar 2016 | 1.000000   | 15 Dec 2015 to 15 Dec 2015 |           |
| 16CPJBCCK1G                    |           | 121           | 22 Mar 2016 |          |              | 1,395.350 Local      | 1,395.35   | 1,395.35      | 1,395.35      |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 1,395.35   | 1,395.35      |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 23 Mar 2016 | 1.000000   | 15 Dec 2015 to 15 Dec 2015 |           |
| 16CQJBCBM9T                    |           | 123           | 23 Mar 2016 |          |              | 2,498.260 Local      | 2,498.26   | 2,498.26      | 2,498.26      |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 2,498.26   | 2,498.26      |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 04 Aug 2015 | 1.000000   | 28 Apr 2015 to 28 Apr 2015 |           |
| 15HBJBB2JB9                    |           | 123           | 04 Aug 2015 |          |              | 2,088.130 Local      | 2,088.13   | 2,088.13      | 2,088.13      |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 2,088.13   | 2,088.13      |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.107          | 17 May 2016 | 1.000000   | 02 May 2016 to 16 May 2016 |           |
| 16ELJBCC2Q6                    |           | 126           | 17 May 2016 |          |              | 316,673.430 Local    | 316,673.43 | 316,673.43    | 316,673.43    |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 316,673.43 | 316,673.43    |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05C5                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 27 Aug 2015 | 1.000000   | 18 Jun 2015 to 29 Jul 2015 |           |
| 15HSJBB36M3                    |           | 128           | 27 Aug 2015 |          |              | 92,789.830 Local     | 92,789.83  | 92,789.83     | 92,789.83     |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 92,789.83  | 92,789.83     |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 16 Dec 2015 | 1.000000   | 02 Dec 2015 to 09 Dec 2015 |           |
| 15LLJBCBMT5                    |           | 131           | 16 Dec 2015 |          |              | 43,761.790 Local     | 43,761.79  | 43,761.79     | 43,761.79     |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 43,761.79  | 43,761.79     |               |                | 0.00        | 0.00       |                            | 0.00      |

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| Fund           | Asset ID   | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|------------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |            |               |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 83499Z9R9 | SSGA FUNDS | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 28 Jul 2015 | 1.000000   | 10 Jul 2015 to 14 Jul 2015 | 0.00      |
| 15GTJBBXMLM    | 132        | 28 Jul 2015   |     |          |              | Local                | 39,743.270 | 39,743.27     | 39,743.27     | 0.00           |             |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 |            | 39,743.27     | 39,743.27     | 0.00           |             |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 09 Oct 2015 | 1.000000   | 15 Sep 2015 to 02 Oct 2015 | 0.00      |
| 15JGJBB18TM    | 133        | 09 Oct 2015   |     |          |              | Local                | 42,909.170 | 42,909.17     | 42,909.17     | 0.00           |             |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 |            | 42,909.17     | 42,909.17     | 0.00           |             |            |                            | 0.00      |
| 05C5 83499Z9R9 | SSGA FUNDS | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 04 Sep 2015 | 1.000000   | 29 Jul 2015 to 29 Jul 2015 | 0.00      |
| 15IDJBB1MJQ    | 135        | 04 Sep 2015   |     |          |              | Local                | 42,769.100 | 42,769.10     | 42,769.10     | 0.00           |             |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 |            | 42,769.10     | 42,769.10     | 0.00           |             |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 06 Aug 2015 | 1.000000   | 28 Apr 2015 to 28 Apr 2015 | 0.00      |
| 15HDJBB16QJ    | 137        | 06 Aug 2015   |     |          |              | Local                | 801.500    | 801.50        | 801.50        | 0.00           |             |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 |            | 801.50        | 801.50        | 0.00           |             |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 29 Jul 2015 | 1.000000   | 14 Jul 2015 to 14 Jul 2015 | 0.00      |
| 15GUJBB0K7B    | 138        | 29 Jul 2015   |     |          |              | Local                | 4,772.180  | 4,772.18      | 4,772.18      | 0.00           |             |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 |            | 4,772.18      | 4,772.18      | 0.00           |             |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 29 Mar 2016 | 1.000000   | 15 Dec 2015 to 15 Dec 2015 | 0.00      |
| 16CUJBCHDB3    | 144        | 29 Mar 2016   |     |          |              | Local                | 33,124.190 | 33,124.19     | 33,124.19     | 0.00           |             |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 |            | 33,124.19     | 33,124.19     | 0.00           |             |            |                            | 0.00      |
| 05CA 83499Z9R9 | SSGA FUNDS | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.093          | 25 May 2016 | 1.000000   | 16 May 2016 to 16 May 2016 | 0.00      |
| 16ERJBCLXKH    | 144        | 25 May 2016   |     |          |              | Local                | 17,228.780 | 17,228.78     | 17,228.78     | 0.00           |             |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 |            | 17,228.78     | 17,228.78     | 0.00           |             |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 07 Aug 2015 | 1.000000   | 28 Apr 2015 to 28 Apr 2015 | 0.00      |
| 15HEJBB41FM    | 146        | 07 Aug 2015   |     |          |              | Local                | 4,777.900  | 4,777.90      | 4,777.90      | 0.00           |             |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 |            | 4,777.90      | 4,777.90      | 0.00           |             |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 17 Dec 2015 | 1.000000   | 09 Dec 2015 to 09 Dec 2015 | 0.00      |
| 15LMJBCBMD5    | 147        | 17 Dec 2015   |     |          |              | Local                | 1,069.600  | 1,069.60      | 1,069.60      | 0.00           |             |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 |            | 1,069.60      | 1,069.60      | 0.00           |             |            |                            | 0.00      |

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| Fund         | Asset ID  | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|--------------|-----------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID |           |               |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CA         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.093          | 31 May 2016 | 1.000000   | 16 May 2016 to 16 May 2016 | 0.00      |
| 16EJJBWCG1   | 148       | 31 May 2016   |     |          |              | 10,685.950 Local     | 10,685.95  | 10,685.95     |               | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 10,685.95  |               |               |                |             |            |                            | 0.00      |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 30 Jul 2015 | 1.000000   | 14 Jul 2015 to 14 Jul 2015 | 0.00      |
| 15GVJBB042D  | 150       | 30 Jul 2015   |     |          |              | 23,027.830 Local     | 23,027.83  | 23,027.83     |               | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 23,027.83  |               |               |                |             |            |                            | 0.00      |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 30 Mar 2016 | 1.000000   | 15 Dec 2015 to 15 Dec 2015 | 0.00      |
| 16CVJBCC89L  | 151       | 30 Mar 2016   |     |          |              | 4,689.390 Local      | 4,689.39   | 4,689.39      |               | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 4,689.39   |               |               |                |             |            |                            | 0.00      |
| 05CM         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 07 Oct 2015 | 1.000000   | 09 Jul 2015 to 10 Aug 2015 | 0.00      |
| 15JEJBB5TSL  | 152       | 07 Oct 2015   |     |          |              | 19,485.080 Local     | 19,485.08  | 19,485.08     |               | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 19,485.08  |               |               |                |             |            |                            | 0.00      |
| 05C5         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 25 Sep 2015 | 1.000000   | 29 Jul 2015 to 25 Aug 2015 | 0.00      |
| 15IRJBB72QV  | 156       | 25 Sep 2015   |     |          |              | 89,222.370 Local     | 89,222.37  | 89,222.37     |               | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 89,222.37  |               |               |                |             |            |                            | 0.00      |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 11 Aug 2015 | 1.000000   | 28 Apr 2015 to 28 Apr 2015 | 0.00      |
| 15HGBB0M5F   | 156       | 11 Aug 2015   |     |          |              | 5,648.720 Local      | 5,648.72   | 5,648.72      |               | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 5,648.72   |               |               |                |             |            |                            | 0.00      |
| 05CA         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.093          | 06 Jun 2016 | 1.000000   | 16 May 2016 to 16 May 2016 | 0.00      |
| 16FDJBCCB6L  | 157       | 06 Jun 2016   |     |          |              | 3,937.530 Local      | 3,937.53   | 3,937.53      |               | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 3,937.53   |               |               |                |             |            |                            | 0.00      |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 18 Dec 2015 | 1.000000   | 09 Dec 2015 to 09 Dec 2015 | 0.00      |
| 15LNJBBCZ2   | 157       | 18 Dec 2015   |     |          |              | 1,277.340 Local      | 1,277.34   | 1,277.34      |               | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 1,277.34   |               |               |                |             |            |                            | 0.00      |
| 05C5         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 30 Sep 2015 | 1.000000   | 25 Aug 2015 to 29 Sep 2015 | 0.00      |
| 15IUJB8P8P   | 161       | 30 Sep 2015   |     |          |              | 51,337.280 Local     | 51,337.28  | 51,337.28     |               | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 51,337.28  |               |               |                |             |            |                            | 0.00      |

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| Base Currency: USD - US DOLLAR |            |               |             |          |              |                      |            |               |               |           |                |             |            |                            |           |
|--------------------------------|------------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|-----------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID   | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Cost      | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |            |               |             |          |              |                      |            |               |               |           | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CJ 83499Z9R9<br>16CWJBCL1JS  | SSGA FUNDS | 162           | 31 Mar 2016 |          | 972 920      | SSGA TREASURY FUND   |            |               | 01 Dec 2030   |           | 0.035          | 31 Mar 2016 | 1.000000   | 15 Dec 2015 to 15 Dec 2015 |           |
|                                |            |               |             |          |              | Local                |            |               |               | 972.92    | 0.00           |             |            | 0.00                       |           |
|                                |            |               |             |          |              | Base                 |            |               |               | 972.92    | 0.00           |             |            | 0.00                       |           |
| 05C5 83499Z9R9<br>15JAJBCV063  | SSGA FUNDS | 163           | 01 Oct 2015 |          | 90,683 220   | SSGA TREASURY FUND   |            |               | 01 Dec 2030   |           | 0.035          | 01 Oct 2015 | 1.000000   | 29 Sep 2015 to 29 Sep 2015 |           |
|                                |            |               |             |          |              | Local                |            |               |               | 90,683.22 | 0.00           |             |            | 0.00                       |           |
|                                |            |               |             |          |              | Base                 |            |               |               | 90,683.22 | 0.00           |             |            | 0.00                       |           |
| 05CJ 83499Z9R9<br>15HIJBB15T3  | SSGA FUNDS | 163           | 13 Aug 2015 |          | 1,681.110    | SSGA TREASURY FUND   |            |               | 01 Dec 2030   |           | 0.035          | 13 Aug 2015 | 1.000000   | 28 Apr 2015 to 28 Apr 2015 |           |
|                                |            |               |             |          |              | Local                |            |               |               | 1,681.11  | 0.00           |             |            | 0.00                       |           |
|                                |            |               |             |          |              | Base                 |            |               |               | 1,681.11  | 0.00           |             |            | 0.00                       |           |
| 05CM 83499Z9R9<br>15KJBCCKJJ   | SSGA FUNDS | 163           | 15 Oct 2015 |          | 1,493.690    | SSGA TREASURY FUND   |            |               | 01 Dec 2030   |           | 0.035          | 15 Oct 2015 | 1.000000   | 10 Aug 2015 to 13 Aug 2015 |           |
|                                |            |               |             |          |              | Local                |            |               |               | 1,493.69  | 0.00           |             |            | 0.00                       |           |
|                                |            |               |             |          |              | Base                 |            |               |               | 1,493.69  | 0.00           |             |            | 0.00                       |           |
| 05CN 83499Z9R9<br>16CNJB880P   | SSGA FUNDS | 164           | 18 Mar 2016 |          | 35,461.060   | SSGA TREASURY FUND   |            |               | 01 Dec 2030   |           | 0.102          | 18 Mar 2016 | 1.000000   | 12 Feb 2016 to 18 Feb 2016 |           |
|                                |            |               |             |          |              | Local                |            |               |               | 35,461.06 | 0.00           |             |            | 0.00                       |           |
|                                |            |               |             |          |              | Base                 |            |               |               | 35,461.06 | 0.00           |             |            | 0.00                       |           |
| 05CJ 83499Z9R9<br>16DAJBC12C3  | SSGA FUNDS | 166           | 01 Apr 2016 |          | 12,836.940   | SSGA TREASURY FUND   |            |               | 01 Dec 2030   |           | 0.035          | 01 Apr 2016 | 1.000000   | 15 Dec 2015 to 15 Dec 2015 |           |
|                                |            |               |             |          |              | Local                |            |               |               | 12,836.94 | 0.00           |             |            | 0.00                       |           |
|                                |            |               |             |          |              | Base                 |            |               |               | 12,836.94 | 0.00           |             |            | 0.00                       |           |
| 05CJ 83499Z9R9<br>15HJJB2FMM   | SSGA FUNDS | 166           | 14 Aug 2015 |          | 3,586.390    | SSGA TREASURY FUND   |            |               | 01 Dec 2030   |           | 0.035          | 14 Aug 2015 | 1.000000   | 28 Apr 2015 to 28 Apr 2015 |           |
|                                |            |               |             |          |              | Local                |            |               |               | 3,586.39  | 0.00           |             |            | 0.00                       |           |
|                                |            |               |             |          |              | Base                 |            |               |               | 3,586.39  | 0.00           |             |            | 0.00                       |           |
| 05CA 83499Z9R9<br>16FIJB00WG   | SSGA FUNDS | 168           | 13 Jun 2016 |          | 19,915.400   | SSGA TREASURY FUND   |            |               | 01 Dec 2030   |           | 0.093          | 13 Jun 2016 | 1.000000   | 16 May 2016 to 16 May 2016 |           |
|                                |            |               |             |          |              | Local                |            |               |               | 19,915.40 | 0.00           |             |            | 0.00                       |           |
|                                |            |               |             |          |              | Base                 |            |               |               | 19,915.40 | 0.00           |             |            | 0.00                       |           |
| 05CJ 83499Z9R9<br>15HKJBB7QB4  | SSGA FUNDS | 168           | 17 Aug 2015 |          | 5,994.120    | SSGA TREASURY FUND   |            |               | 01 Dec 2030   |           | 0.035          | 17 Aug 2015 | 1.000000   | 28 Apr 2015 to 28 Apr 2015 |           |
|                                |            |               |             |          |              | Local                |            |               |               | 5,994.12  | 0.00           |             |            | 0.00                       |           |
|                                |            |               |             |          |              | Base                 |            |               |               | 5,994.12  | 0.00           |             |            | 0.00                       |           |

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| Fund Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate  | Security Gnl/Ls | Stl Date | Sell Rate   | Trd Dts of Orig Buys       | Net Gnl/Ls |
|----------------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|-------|-----------------|----------|-------------|----------------------------|------------|
| SSB Trade ID   |               |             |          |              |                      |            |               | Cost          |       |                 |          | Curr Gnl/Ls |                            |            |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 04 Apr 2016     |          | 1.000000    | 15 Dec 2015 to 15 Dec 2015 |            |
| 16DBJBCKKNM    | 169           | 04 Apr 2016 |          |              | Local                | 19,716.13  | 19,716.13     | 19,716.13     |       | 0.00            |          |             |                            | 0.00       |
|                |               |             |          |              | Base                 | 19,716.13  | 19,716.13     | 19,716.13     |       | 0.00            |          | 0.00        |                            | 0.00       |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 18 Aug 2015     |          | 1.000000    | 28 Apr 2015 to 01 May 2015 |            |
| 15HLJBB2LSC    | 170           | 18 Aug 2015 |          |              | Local                | 6,439.62   | 6,439.62      | 6,439.62      |       | 0.00            |          |             |                            | 0.00       |
|                |               |             |          |              | Base                 | 6,439.62   | 6,439.62      | 6,439.62      |       | 0.00            |          | 0.00        |                            | 0.00       |
| 05CM 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 22 Oct 2015     |          | 1.000000    | 13 Aug 2015 to 17 Aug 2015 |            |
| 15JPJBB1D9C    | 172           | 22 Oct 2015 |          |              | Local                | 14,517.54  | 14,517.54     | 14,517.54     |       | 0.00            |          |             |                            | 0.00       |
|                |               |             |          |              | Base                 | 14,517.54  | 14,517.54     | 14,517.54     |       | 0.00            |          | 0.00        |                            | 0.00       |
| 05CN 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.110 | 21 Mar 2016     |          | 1.000000    | 18 Feb 2016 to 18 Feb 2016 |            |
| 16COJBCBJ11    | 174           | 21 Mar 2016 |          |              | Local                | 6,367.80   | 6,367.80      | 6,367.80      |       | 0.00            |          |             |                            | 0.00       |
|                |               |             |          |              | Base                 | 6,367.80   | 6,367.80      | 6,367.80      |       | 0.00            |          | 0.00        |                            | 0.00       |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 05 Apr 2016     |          | 1.000000    | 15 Dec 2015 to 15 Dec 2015 |            |
| 16DCJBCGFTJ    | 174           | 05 Apr 2016 |          |              | Local                | 710.58     | 710.58        | 710.58        |       | 0.00            |          |             |                            | 0.00       |
|                |               |             |          |              | Base                 | 710.58     | 710.58        | 710.58        |       | 0.00            |          | 0.00        |                            | 0.00       |
| 05C5 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 22 Oct 2015     |          | 1.000000    | 29 Sep 2015 to 29 Sep 2015 |            |
| 15JPJBB1D9J    | 178           | 22 Oct 2015 |          |              | Local                | 46,419.08  | 46,419.08     | 46,419.08     |       | 0.00            |          |             |                            | 0.00       |
|                |               |             |          |              | Base                 | 46,419.08  | 46,419.08     | 46,419.08     |       | 0.00            |          | 0.00        |                            | 0.00       |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 06 Apr 2016     |          | 1.000000    | 15 Dec 2015 to 15 Dec 2015 |            |
| 16DDJBCCW4Z    | 178           | 06 Apr 2016 |          |              | Local                | 88.08      | 88.08         | 88.08         |       | 0.00            |          |             |                            | 0.00       |
|                |               |             |          |              | Base                 | 88.08      | 88.08         | 88.08         |       | 0.00            |          | 0.00        |                            | 0.00       |
| 05CM 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 26 Oct 2015     |          | 1.000000    | 17 Aug 2015 to 01 Sep 2015 |            |
| 15JRJBCEMD2    | 179           | 26 Oct 2015 |          |              | Local                | 380.44     | 380.44        | 380.44        |       | 0.00            |          |             |                            | 0.00       |
|                |               |             |          |              | Base                 | 380.44     | 380.44        | 380.44        |       | 0.00            |          | 0.00        |                            | 0.00       |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 21 Aug 2015     |          | 1.000000    | 01 May 2015 to 05 May 2015 |            |
| 15HOJBB1D3L    | 184           | 21 Aug 2015 |          |              | Local                | 20,523.47  | 20,523.47     | 20,523.47     |       | 0.00            |          |             |                            | 0.00       |
|                |               |             |          |              | Base                 | 20,523.47  | 20,523.47     | 20,523.47     |       | 0.00            |          | 0.00        |                            | 0.00       |

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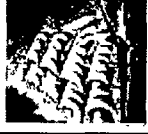
| Base Currency: USD - US DOLLAR |           |               |     |          |              |                      |            |               |               |                |             |            |                            |
|--------------------------------|-----------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|
| Fund                           | Asset ID  | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       |
| SSB Trade ID                   |           |               |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls                  |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.093          | 22 Jun 2016 | 1.000000   | 16 May 2016 to 20 Jun 2016 |
| 16FPJBCB88S                    | 186       | 22 Jun 2016   |     |          |              | Local                | 163,261.62 | 163,261.62    | 163,261.62    |                | 0.00        |            | 0.00                       |
|                                |           |               |     |          |              | Base                 | 163,261.62 | 163,261.62    |               |                | 0.00        | 0.00       | 0.00                       |
| 05C5                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 30 Oct 2015 | 1.000000   | 29 Sep 2015 to 27 Oct 2015 |
| 15JVJBCFDX6                    | 189       | 30 Oct 2015   |     |          |              | Local                | 55,477.86  | 55,477.86     | 55,477.86     |                | 0.00        |            | 0.00                       |
|                                |           |               |     |          |              | Base                 | 55,477.86  | 55,477.86     |               |                | 0.00        | 0.00       | 0.00                       |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 23 Dec 2015 | 1.000000   | 09 Dec 2015 to 09 Dec 2015 |
| 15LQJBB79M3                    | 188       | 23 Dec 2015   |     |          |              | Local                | 30,342.44  | 30,342.44     | 30,342.44     |                | 0.00        |            | 0.00                       |
|                                |           |               |     |          |              | Base                 | 30,342.44  | 30,342.44     |               |                | 0.00        | 0.00       | 0.00                       |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.089          | 30 Jun 2016 | 1.000000   | 20 Jun 2016 to 20 Jun 2016 |
| 16FVJBCN25F                    | 190       | 30 Jun 2016   |     |          |              | Local                | 13,019.40  | 13,019.40     | 13,019.40     |                | 0.00        |            | 0.00                       |
|                                |           |               |     |          |              | Base                 | 13,019.40  | 13,019.40     |               |                | 0.00        | 0.00       | 0.00                       |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.110          | 23 Mar 2016 | 1.000000   | 18 Feb 2016 to 18 Feb 2016 |
| 16CQJBCBM9Z                    | 193       | 23 Mar 2016   |     |          |              | Local                | 11,912.70  | 11,912.70     | 11,912.70     |                | 0.00        |            | 0.00                       |
|                                |           |               |     |          |              | Base                 | 11,912.70  | 11,912.70     |               |                | 0.00        | 0.00       | 0.00                       |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 15 Apr 2016 | 1.000000   | 15 Dec 2015 to 18 Dec 2015 |
| 16DKJBCCLSS9                   | 194       | 15 Apr 2016   |     |          |              | Local                | 12,079.22  | 12,079.22     | 12,079.22     |                | 0.00        |            | 0.00                       |
|                                |           |               |     |          |              | Base                 | 12,079.22  | 12,079.22     |               |                | 0.00        | 0.00       | 0.00                       |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 24 Aug 2015 | 1.000000   | 05 May 2015 to 05 May 2015 |
| 15HPJBB6Q9P                    | 194       | 24 Aug 2015   |     |          |              | Local                | 773.93     | 773.93        | 773.93        |                | 0.00        |            | 0.00                       |
|                                |           |               |     |          |              | Base                 | 773.93     | 773.93        |               |                | 0.00        | 0.00       | 0.00                       |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.110          | 24 Mar 2016 | 1.000000   | 18 Feb 2016 to 18 Feb 2016 |
| 16CRJBCBZFG                    | 198       | 24 Mar 2016   |     |          |              | Local                | 5,815.61   | 5,815.61      | 5,815.61      |                | 0.00        |            | 0.00                       |
|                                |           |               |     |          |              | Base                 | 5,815.61   | 5,815.61      |               |                | 0.00        | 0.00       | 0.00                       |
| 05C5                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 17 Nov 2015 | 1.000000   | 27 Oct 2015 to 28 Oct 2015 |
| 15KLJBB36XF                    | 201       | 17 Nov 2015   |     |          |              | Local                | 36,969.88  | 36,969.88     | 36,969.88     |                | 0.00        |            | 0.00                       |
|                                |           |               |     |          |              | Base                 | 36,969.88  | 36,969.88     |               |                | 0.00        | 0.00       | 0.00                       |

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|--------------------------------|-------------|---------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|--|
| Fund                           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |  |
| SSB Trade ID                   |             |               |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |  |
| 05CN 83499Z9R9                 | 15LRJBBVM0W | SSGA FUNDS    | 201 | 24 Dec 2015 |              | SSGA TREASURY FUND   | 1,798 090  | 1,798 09      | 01 Dec 2030   | 0.035          | 24 Dec 2015 | 1.000000   | 09 Dec 2015 to 09 Dec 2015 | 0.00      |  |
|                                |             |               |     |             |              | Local                |            | 1,798 09      | 1,798 09      |                | 0.00        |            |                            | 0.00      |  |
|                                |             |               |     |             |              | Base                 |            | 1,798 09      |               |                | 0.00        | 0.00       |                            | 0.00      |  |
| 05CM 83499Z9R9                 | 15JVJBCFDX4 | SSGA FUNDS    | 204 | 30 Oct 2015 |              | SSGA TREASURY FUND   | 5,413.820  | 5,413.82      | 01 Dec 2030   | 0.035          | 30 Oct 2015 | 1.000000   | 01 Sep 2015 to 09 Sep 2015 | 0.00      |  |
|                                |             |               |     |             |              | Local                |            | 5,413.82      | 5,413.82      |                | 0.00        |            |                            | 0.00      |  |
|                                |             |               |     |             |              | Base                 |            | 5,413.82      |               |                | 0.00        | 0.00       |                            | 0.00      |  |
| 05CN 83499Z9R9                 | 16CTJBCBLTC | SSGA FUNDS    | 205 | 28 Mar 2016 |              | SSGA TREASURY FUND   | 19,638.810 | 19,638.81     | 01 Dec 2030   | 0.110          | 28 Mar 2016 | 1.000000   | 18 Feb 2016 to 25 Feb 2016 | 0.00      |  |
|                                |             |               |     |             |              | Local                |            | 19,638.81     | 19,638.81     |                | 0.00        |            |                            | 0.00      |  |
|                                |             |               |     |             |              | Base                 |            | 19,638.81     |               |                | 0.00        | 0.00       |                            | 0.00      |  |
| 05CJ 83499Z9R9                 | 16DMJBB9WZN | SSGA FUNDS    | 206 | 19 Apr 2016 |              | SSGA TREASURY FUND   | 322.220    | 322.22        | 01 Dec 2030   | 0.035          | 19 Apr 2016 | 1.000000   | 18 Dec 2015 to 18 Dec 2015 | 0.00      |  |
|                                |             |               |     |             |              | Local                |            | 322.22        | 322.22        |                | 0.00        |            |                            | 0.00      |  |
|                                |             |               |     |             |              | Base                 |            | 322.22        |               |                | 0.00        | 0.00       |                            | 0.00      |  |
| 05C5 83499Z9R9                 | 15KPJBB6XRL | SSGA FUNDS    | 208 | 23 Nov 2015 |              | SSGA TREASURY FUND   | 46,635.900 | 46,635.90     | 01 Dec 2030   | 0.035          | 23 Nov 2015 | 1.000000   | 28 Oct 2015 to 05 Nov 2015 | 0.00      |  |
|                                |             |               |     |             |              | Local                |            | 46,635.90     | 46,635.90     |                | 0.00        |            |                            | 0.00      |  |
|                                |             |               |     |             |              | Base                 |            | 46,635.90     |               |                | 0.00        | 0.00       |                            | 0.00      |  |
| 05CJ 83499Z9R9                 | 15HQJBB65X8 | SSGA FUNDS    | 208 | 25 Aug 2015 |              | SSGA TREASURY FUND   | 22,678.880 | 22,678.88     | 01 Dec 2030   | 0.035          | 25 Aug 2015 | 1.000000   | 05 May 2015 to 05 May 2015 | 0.00      |  |
|                                |             |               |     |             |              | Local                |            | 22,678.88     | 22,678.88     |                | 0.00        |            |                            | 0.00      |  |
|                                |             |               |     |             |              | Base                 |            | 22,678.88     |               |                | 0.00        | 0.00       |                            | 0.00      |  |
| 05CM 83499Z9R9                 | 15KBJBB66WL | SSGA FUNDS    | 211 | 03 Nov 2015 |              | SSGA TREASURY FUND   | 33,578.640 | 33,578.64     | 01 Dec 2030   | 0.035          | 03 Nov 2015 | 1.000000   | 09 Sep 2015 to 14 Oct 2015 | 0.00      |  |
|                                |             |               |     |             |              | Local                |            | 33,578.64     | 33,578.64     |                | 0.00        |            |                            | 0.00      |  |
|                                |             |               |     |             |              | Base                 |            | 33,578.64     |               |                | 0.00        | 0.00       |                            | 0.00      |  |
| 05CN 83499Z9R9                 | 15HDJBB16Q8 | SSGA FUNDS    | 212 | 06 Aug 2015 |              | SSGA TREASURY FUND   | 8,879.350  | 8,879.35      | 01 Dec 2030   | 0.035          | 06 Aug 2015 | 1.000000   | 14 Jul 2015 to 14 Jul 2015 | 0.00      |  |
|                                |             |               |     |             |              | Local                |            | 8,879.35      | 8,879.35      |                | 0.00        |            |                            | 0.00      |  |
|                                |             |               |     |             |              | Base                 |            | 8,879.35      |               |                | 0.00        | 0.00       |                            | 0.00      |  |
| 05CM 83499Z9R9                 | 15KCJBB67WG | SSGA FUNDS    | 213 | 04 Nov 2015 |              | SSGA TREASURY FUND   | 29,406.040 | 29,406.04     | 01 Dec 2030   | 0.035          | 04 Nov 2015 | 1.000000   | 14 Oct 2015 to 29 Oct 2015 | 0.00      |  |
|                                |             |               |     |             |              | Local                |            | 29,406.04     | 29,406.04     |                | 0.00        |            |                            | 0.00      |  |
|                                |             |               |     |             |              | Base                 |            | 29,406.04     |               |                | 0.00        | 0.00       |                            | 0.00      |  |



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|--------------------------------|-----------|---------------|-------------|----------|--------------|----------------------|-----------|------------|---------------|-------------|----------------|----------------------|-----------|
| Fund                           | Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description |           | Shares/Par | Maturity Date |             | Rate           | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |           |               |             |          |              |                      |           |            | Principal Net | Cost        | Security Gn/Ls | Sell Rate            |           |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030 | 0.035          | 26 Aug 2015          | 1.000000  |
| 15HRJBB0B60                    |           | 214           | 26 Aug 2015 |          |              | Local                | 12,585.38 | 12,585.38  | 12,585.38     | 12,585.38   | 0.00           |                      |           |
|                                |           |               |             |          |              | Base                 | 12,585.38 | 12,585.38  | 12,585.38     | 12,585.38   | 0.00           |                      | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030 | 0.035          | 27 Aug 2015          | 1.000000  |
| 15HSJBB36MW                    |           | 219           | 27 Aug 2015 |          |              | Local                | 49,520.00 | 49,520.00  | 49,520.00     | 49,520.00   | 0.00           |                      |           |
|                                |           |               |             |          |              | Base                 | 49,520.00 | 49,520.00  | 49,520.00     | 49,520.00   | 0.00           |                      | 0.00      |
| 05CM                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030 | 0.035          | 10 Nov 2015          | 1.000000  |
| 15KGJBB4LFS                    |           | 222           | 10 Nov 2015 |          |              | Local                | 36,030.57 | 36,030.57  | 36,030.57     | 36,030.57   | 0.00           |                      |           |
|                                |           |               |             |          |              | Base                 | 36,030.57 | 36,030.57  | 36,030.57     | 36,030.57   | 0.00           |                      | 0.00      |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030 | 0.112          | 30 Mar 2016          | 1.000000  |
| 16CVJBCC89P                    |           | 222           | 30 Mar 2016 |          |              | Local                | 4,213.82  | 4,213.82   | 4,213.82      | 4,213.82    | 0.00           |                      |           |
|                                |           |               |             |          |              | Base                 | 4,213.82  | 4,213.82   | 4,213.82      | 4,213.82    | 0.00           |                      | 0.00      |
| 05C5                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030 | 0.035          | 09 Dec 2015          | 1.000000  |
| 15LGJBB686M                    |           | 223           | 09 Dec 2015 |          |              | Local                | 53,021.29 | 53,021.29  | 53,021.29     | 53,021.29   | 0.00           |                      |           |
|                                |           |               |             |          |              | Base                 | 53,021.29 | 53,021.29  | 53,021.29     | 53,021.29   | 0.00           |                      | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030 | 0.035          | 28 Aug 2015          | 1.000000  |
| 15HTJBB31Q2                    |           | 224           | 28 Aug 2015 |          |              | Local                | 40,047.69 | 40,047.69  | 40,047.69     | 40,047.69   | 0.00           |                      |           |
|                                |           |               |             |          |              | Base                 | 40,047.69 | 40,047.69  | 40,047.69     | 40,047.69   | 0.00           |                      | 0.00      |
| 05CI                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030 | 0.035          | 20 Jul 2015          | 1.000000  |
| 15GNJBB0DP6                    |           | 224           | 20 Jul 2015 |          |              | Local                | 15,640.02 | 15,640.02  | 15,640.02     | 15,640.02   | 0.00           |                      |           |
|                                |           |               |             |          |              | Base                 | 15,640.02 | 15,640.02  | 15,640.02     | 15,640.02   | 0.00           |                      | 0.00      |
| 05CM                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030 | 0.035          | 12 Nov 2015          | 1.000000  |
| 15KIJB39TN                     |           | 228           | 12 Nov 2015 |          |              | Local                | 45,788.53 | 45,788.53  | 45,788.53     | 45,788.53   | 0.00           |                      |           |
|                                |           |               |             |          |              | Base                 | 45,788.53 | 45,788.53  | 45,788.53     | 45,788.53   | 0.00           |                      | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |           |            |               | 01 Dec 2030 | 0.035          | 27 Apr 2016          | 1.000000  |
| 16DSJBCB5JK                    |           | 229           | 27 Apr 2016 |          |              | Local                | 6,101.06  | 6,101.06   | 6,101.06      | 6,101.06    | 0.00           |                      |           |
|                                |           |               |             |          |              | Base                 | 6,101.06  | 6,101.06   | 6,101.06      | 6,101.06    | 0.00           |                      | 0.00      |

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| Fund Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate  | Security    | Gn/Ls | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|-------|-------------|-------|------------|----------------------------|-----------|
| SSB Trade ID   |               |             |          |              |                      |            |               | Cost          |       |             |       | Curr Gn/Ls |                            |           |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.062 | 28 Apr 2016 |       | 1.000000   | 08 Jan 2016 to 11 Jan 2016 |           |
| 16DTJBCB1M1    | 234           | 28 Apr 2016 |          |              | Local                | 16,191.07  | 16,191.07     | 16,191.07     |       | 0.00        |       |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 16,191.07  | 16,191.07     |               |       |             |       |            |                            | 0.00      |
| 05CM 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 1.000 | 16 Nov 2015 |       | 1.000000   | 13 Nov 2015 to 13 Nov 2015 |           |
| 15KKJBCCHSPN   | 234           | 16 Nov 2015 |          |              | Local                | 12,150.49  | 12,150.49     | 12,150.49     |       | 0.00        |       |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 12,150.49  | 12,150.49     |               |       |             |       |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 16 Oct 2015 |       | 1.000000   | 02 Oct 2015 to 02 Oct 2015 |           |
| 15LJBB1WCW     | 234           | 16 Oct 2015 |          |              | Local                | 7,796.27   | 7,796.27      | 7,796.27      |       | 0.00        |       |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 7,796.27   | 7,796.27      |               |       |             |       |            |                            | 0.00      |
| 05C5 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 13 Jan 2016 |       | 1.000000   | 12 Nov 2015 to 18 Nov 2015 |           |
| 16AHJBCBJ4Z    | 237           | 13 Jan 2016 |          |              | Local                | 44,046.90  | 44,046.90     | 44,046.90     |       | 0.00        |       |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 44,046.90  | 44,046.90     |               |       |             |       |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 07 Aug 2015 |       | 1.000000   | 14 Jul 2015 to 15 Jul 2015 |           |
| 15HEJBB41FN    | 237           | 07 Aug 2015 |          |              | Local                | 37,396.90  | 37,396.90     | 37,396.90     |       | 0.00        |       |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 37,396.90  | 37,396.90     |               |       |             |       |            |                            | 0.00      |
| 05CM 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 1.000 | 17 Nov 2015 |       | 1.000000   | 13 Nov 2015 to 13 Nov 2015 |           |
| 15KLJBB36XC    | 240           | 17 Nov 2015 |          |              | Local                | 12,141.55  | 12,141.55     | 12,141.55     |       | 0.00        |       |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 12,141.55  | 12,141.55     |               |       |             |       |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.056 | 29 Apr 2016 |       | 1.000000   | 11 Jan 2016 to 11 Jan 2016 |           |
| 16DUJBCMFSP    | 240           | 29 Apr 2016 |          |              | Local                | 432.63     | 432.63        | 432.63        |       | 0.00        |       |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 432.63     | 432.63        |               |       |             |       |            |                            | 0.00      |
| 05C5 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 22 Jan 2016 |       | 1.000000   | 18 Nov 2015 to 02 Dec 2015 |           |
| 16ANJBB8Q62    | 243           | 22 Jan 2016 |          |              | Local                | 43,040.97  | 43,040.97     | 43,040.97     |       | 0.00        |       |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 43,040.97  | 43,040.97     |               |       |             |       |            |                            | 0.00      |
| 05C5 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 25 Jan 2016 |       | 1.000000   | 02 Dec 2015 to 04 Jan 2016 |           |
| 16AOJBCJ2LP    | 245           | 25 Jan 2016 |          |              | Local                | 87,925.11  | 87,925.11     | 87,925.11     |       | 0.00        |       |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 87,925.11  | 87,925.11     |               |       |             |       |            |                            | 0.00      |

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| Fund Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |               |             |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.056          | 02 May 2016 | 1.000000   | 11 Jan 2016 to 11 Jan 2016 | 0.00      |
| 16EAJBC39MX    | 245           | 02 May 2016 |          |              | Local                | 2,160.71   | 2,160.71      | 2,160.71      | 0.00           |             |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 2,160.71   | 2,160.71      |               | 0.00           |             |            |                            | 0.00      |
| 05C5 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.042          | 28 Jan 2016 | 1.000000   | 04 Jan 2016 to 04 Jan 2016 | 0.00      |
| 16ARJBB87WB    | 248           | 28 Jan 2016 |          |              | Local                | 20,722.30  | 20,722.30     | 20,722.30     | 0.00           |             |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 20,722.30  | 20,722.30     |               | 0.00           |             |            |                            | 0.00      |
| 05CM 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 1.000          | 20 Nov 2015 | 1.000000   | 13 Nov 2015 to 13 Nov 2015 | 0.00      |
| 15KQJBB7K64    | 248           | 20 Nov 2015 |          |              | Local                | 3,123.76   | 3,123.76      | 3,123.76      | 0.00           |             |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 3,123.76   | 3,123.76      |               | 0.00           |             |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 04 Sep 2015 | 1.000000   | 20 May 2015 to 20 May 2015 | 0.00      |
| 15IDJBB1MJK    | 249           | 04 Sep 2015 |          |              | Local                | 27,998.23  | 27,998.23     | 27,998.23     | 0.00           |             |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 27,998.23  | 27,998.23     |               | 0.00           |             |            |                            | 0.00      |
| 05CI 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 06 Aug 2015 | 1.000000   | 19 Dec 2014 to 19 Dec 2014 | 0.00      |
| 15HDJBB16QH    | 250           | 06 Aug 2015 |          |              | Local                | 22,087.11  | 22,087.11     | 22,087.11     | 0.00           |             |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 22,087.11  | 22,087.11     |               | 0.00           |             |            |                            | 0.00      |
| 05CM 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 1.000          | 24 Nov 2015 | 1.000000   | 13 Nov 2015 to 13 Nov 2015 | 0.00      |
| 15KQJBB34H3    | 251           | 24 Nov 2015 |          |              | Local                | 32,802.19  | 32,802.19     | 32,802.19     | 0.00           |             |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 32,802.19  | 32,802.19     |               | 0.00           |             |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 08 Sep 2015 | 1.000000   | 20 May 2015 to 20 May 2015 | 0.00      |
| 15IEJBCB5GB    | 252           | 08 Sep 2015 |          |              | Local                | 14,978.18  | 14,978.18     | 14,978.18     | 0.00           |             |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 14,978.18  | 14,978.18     |               | 0.00           |             |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.056          | 03 May 2016 | 1.000000   | 11 Jan 2016 to 11 Jan 2016 | 0.00      |
| 16EBJBCFV2R    | 253           | 03 May 2016 |          |              | Local                | 37,508.16  | 37,508.16     | 37,508.16     | 0.00           |             |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 37,508.16  | 37,508.16     |               | 0.00           |             |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 19 Oct 2015 | 1.000000   | 02 Oct 2015 to 02 Oct 2015 | 0.00      |
| 15JMJBB4KH4    | 254           | 19 Oct 2015 |          |              | Local                | 87,318.03  | 87,318.03     | 87,318.03     | 0.00           |             |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 87,318.03  | 87,318.03     |               | 0.00           |             |            |                            | 0.00      |

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|--------------------------------|------------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID   | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |            |               |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 83499Z9R9                 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 11 Aug 2015 | 1.000000   | 15 Jul 2015 to 16 Jul 2015 |           |
| 15HGJBB0M5H                    | 254        | 11 Aug 2015   |     |          |              | 39,663.140 Local     | 39,663.14  | 39,663.14     | 39,663.14     | 0.00           |             |            |                            | 0.00      |
|                                |            |               |     |          |              | Base                 | 39,663.14  | 39,663.14     |               |                |             | 0.00       |                            | 0.00      |
| 05CJ 83499Z9R9                 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 09 Sep 2015 | 1.000000   | 20 May 2015 to 22 May 2015 |           |
| 15IFJBB0BP5                    | 254        | 09 Sep 2015   |     |          |              | 28,209.080 Local     | 28,209.08  | 28,209.08     | 28,209.08     | 0.00           |             |            |                            | 0.00      |
|                                |            |               |     |          |              | Base                 | 28,209.08  | 28,209.08     |               |                |             | 0.00       |                            | 0.00      |
| 05CJ 83499Z9R9                 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.066          | 04 May 2016 | 1.000000   | 21 Jan 2016 to 21 Jan 2016 |           |
| 16ECJBCDV30                    | 257        | 04 May 2016   |     |          |              | 7,245.190 Local      | 7,245.19   | 7,245.19      | 7,245.19      | 0.00           |             |            |                            | 0.00      |
|                                |            |               |     |          |              | Base                 | 7,245.19   | 7,245.19      |               |                |             | 0.00       |                            | 0.00      |
| 05C5 83499Z9R9                 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.042          | 10 Feb 2016 | 1.000000   | 04 Jan 2016 to 04 Jan 2016 |           |
| 16BHJBCBKVT                    | 260        | 10 Feb 2016   |     |          |              | 41,133.040 Local     | 41,133.04  | 41,133.04     | 41,133.04     | 0.00           |             |            |                            | 0.00      |
|                                |            |               |     |          |              | Base                 | 41,133.04  | 41,133.04     |               |                |             | 0.00       |                            | 0.00      |
| 05CJ 83499Z9R9                 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 10 Sep 2015 | 1.000000   | 22 May 2015 to 22 May 2015 |           |
| 15IGJBB1788                    | 260        | 10 Sep 2015   |     |          |              | 1,498.270 Local      | 1,498.27   | 1,498.27      | 1,498.27      | 0.00           |             |            |                            | 0.00      |
|                                |            |               |     |          |              | Base                 | 1,498.27   | 1,498.27      |               |                |             | 0.00       |                            | 0.00      |
| 05CN 83499Z9R9                 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.108          | 05 Apr 2016 | 1.000000   | 26 Feb 2016 to 01 Mar 2016 |           |
| 16DCJBCGFTM                    | 262        | 05 Apr 2016   |     |          |              | 35,962.070 Local     | 35,962.07  | 35,962.07     | 35,962.07     | 0.00           |             |            |                            | 0.00      |
|                                |            |               |     |          |              | Base                 | 35,962.07  | 35,962.07     |               |                |             | 0.00       |                            | 0.00      |
| 05CN 83499Z9R9                 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 05 Jan 2016 | 1.000000   | 09 Dec 2015 to 09 Dec 2015 |           |
| 16ABJBCBLMQ                    | 263        | 05 Jan 2016   |     |          |              | 7,534.780 Local      | 7,534.78   | 7,534.78      | 7,534.78      | 0.00           |             |            |                            | 0.00      |
|                                |            |               |     |          |              | Base                 | 7,534.78   | 7,534.78      |               |                |             | 0.00       |                            | 0.00      |
| 05CJ 83499Z9R9                 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.066          | 06 May 2016 | 1.000000   | 21 Jan 2016 to 21 Jan 2016 |           |
| 16EEJBCKLWL                    | 268        | 06 May 2016   |     |          |              | 3,071.910 Local      | 3,071.91   | 3,071.91      | 3,071.91      | 0.00           |             |            |                            | 0.00      |
|                                |            |               |     |          |              | Base                 | 3,071.91   | 3,071.91      |               |                |             | 0.00       |                            | 0.00      |
| 05CM 83499Z9R9                 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 07 Dec 2015 | 1.000000   | 19 Nov 2015 to 19 Nov 2015 |           |
| 15LEJBCFPSD                    | 269        | 07 Dec 2015   |     |          |              | 8,187.260 Local      | 8,187.26   | 8,187.26      | 8,187.26      | 0.00           |             |            |                            | 0.00      |
|                                |            |               |     |          |              | Base                 | 8,187.26   | 8,187.26      |               |                |             | 0.00       |                            | 0.00      |

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| Fund Asset ID  | Security Name | Lot         | Trd Date | DTI Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate  | Security Gnl/Ls | Stl Date | Sell Rate | Trd Dts of Orig Buys       | Net Gnl/Ls |
|----------------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|-------|-----------------|----------|-----------|----------------------------|------------|
| SSB Trade ID   |               |             |          |              |                      |            |               | Cost          |       |                 |          |           |                            |            |
| 05C5 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.042 | 16 Feb 2016     |          | 1.000000  | 04 Jan 2016 to 04 Jan 2016 | 0.00       |
| 168KJBCW40C    | 269           | 16 Feb 2016 |          |              | Local                | 2,702.83   | 2,702.83      | 2,702.83      |       | 0.00            |          |           |                            | 0.00       |
|                |               |             |          |              | Base                 | 2,702.83   | 2,702.83      |               |       |                 |          |           |                            | 0.00       |
| 05CN 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 06 Jan 2016     |          | 1.000000  | 09 Dec 2015 to 09 Dec 2015 | 0.00       |
| 16ACJBCB301    | 273           | 06 Jan 2016 |          |              | Local                | 2,711.00   | 2,711.00      | 2,711.00      |       | 0.00            |          |           |                            | 0.00       |
|                |               |             |          |              | Base                 | 2,711.00   | 2,711.00      |               |       |                 |          |           |                            | 0.00       |
| 05CM 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 11 Dec 2015     |          | 1.000000  | 19 Nov 2015 to 19 Nov 2015 | 0.00       |
| 15LIJBB9TJ9    | 273           | 11 Dec 2015 |          |              | Local                | 0.33       | 0.33          | 0.33          |       | 0.00            |          |           |                            | 0.00       |
|                |               |             |          |              | Base                 | 0.33       | 0.33          |               |       |                 |          |           |                            | 0.00       |
| 05C5 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.042 | 18 Feb 2016     |          | 1.000000  | 04 Jan 2016 to 04 Jan 2016 | 0.00       |
| 168MJBB8T3F    | 274           | 18 Feb 2016 |          |              | Local                | 3,464.72   | 3,464.72      | 3,464.72      |       | 0.00            |          |           |                            | 0.00       |
|                |               |             |          |              | Base                 | 3,464.72   | 3,464.72      |               |       |                 |          |           |                            | 0.00       |
| 05C5 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.042 | 19 Feb 2016     |          | 1.000000  | 04 Jan 2016 to 17 Feb 2016 | 0.00       |
| 168NJBB9P7J    | 279           | 19 Feb 2016 |          |              | Local                | 29,880.69  | 29,880.69     | 29,880.69     |       | 0.00            |          |           |                            | 0.00       |
|                |               |             |          |              | Base                 | 29,880.69  | 29,880.69     |               |       |                 |          |           |                            | 0.00       |
| 05CN 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.110 | 07 Apr 2016     |          | 1.000000  | 01 Mar 2016 to 04 Mar 2016 | 0.00       |
| 16DEJBCJ025    | 279           | 07 Apr 2016 |          |              | Local                | 26,174.33  | 26,174.33     | 26,174.33     |       | 0.00            |          |           |                            | 0.00       |
|                |               |             |          |              | Base                 | 26,174.33  | 26,174.33     |               |       |                 |          |           |                            | 0.00       |
| 05C5 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.107 | 22 Feb 2016     |          | 1.000000  | 17 Feb 2016 to 17 Feb 2016 | 0.00       |
| 168OJBCBQVC    | 281           | 22 Feb 2016 |          |              | Local                | 0.52       | 0.52          | 0.52          |       | 0.00            |          |           |                            | 0.00       |
|                |               |             |          |              | Base                 | 0.52       | 0.52          |               |       |                 |          |           |                            | 0.00       |
| 05CN 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 14 Aug 2015     |          | 1.000000  | 16 Jul 2015 to 16 Jul 2015 | 0.00       |
| 15HJJB2FMN     | 285           | 14 Aug 2015 |          |              | Local                | 37,041.71  | 37,041.71     | 37,041.71     |       | 0.00            |          |           |                            | 0.00       |
|                |               |             |          |              | Base                 | 37,041.71  | 37,041.71     |               |       |                 |          |           |                            | 0.00       |
| 05C5 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 1.000 | 01 Mar 2016     |          | 1.000000  | 01 Feb 2016 to 01 Feb 2016 | 0.00       |
| 16CAJBC3266    | 285           | 01 Mar 2016 |          |              | Local                | 8.99       | 8.99          | 8.99          |       | 0.00            |          |           |                            | 0.00       |
|                |               |             |          |              | Base                 | 8.99       | 8.99          |               |       |                 |          |           |                            | 0.00       |

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|--------------------------------|-----------|---------------|-------------|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |               |             |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CM                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 17 Dec 2015 | 1.000000   | 19 Nov 2015 to 01 Dec 2015 |           |
| 15LM                           | JBCBMD4   | 287           | 17 Dec 2015 |          |              | 16,127.380 | Local                | 16,127.38     | 16,127.38     |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              |            | Base                 | 16,127.38     | 16,127.38     |                | 0.00        | 0.00       |                            | 0.00      |
| 05C5                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 1.000          | 02 Mar 2016 | 1.000000   | 01 Mar 2016 to 01 Mar 2016 |           |
| 16CB                           | JBCF4DD   | 287           | 02 Mar 2016 |          |              | 1.870      | Local                | 1.87          | 1.87          |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              |            | Base                 | 1.87          | 1.87          |                | 0.00        | 0.00       |                            | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.066          | 20 May 2016 | 1.000000   | 21 Jan 2016 to 22 Jan 2016 |           |
| 16EO                           | JBCDFHT   | 288           | 20 May 2016 |          |              | 16,536.510 | Local                | 16,536.51     | 16,536.51     |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              |            | Base                 | 16,536.51     | 16,536.51     |                | 0.00        | 0.00       |                            | 0.00      |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.120          | 08 Apr 2016 | 1.000000   | 04 Mar 2016 to 08 Mar 2016 |           |
| 16DF                           | JBCB3LS   | 290           | 08 Apr 2016 |          |              | 7,443.970  | Local                | 7,443.97      | 7,443.97      |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              |            | Base                 | 7,443.97      | 7,443.97      |                | 0.00        | 0.00       |                            | 0.00      |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 17 Aug 2015 | 1.000000   | 16 Jul 2015 to 17 Jul 2015 |           |
| 15HK                           | JBB7QB6   | 291           | 17 Aug 2015 |          |              | 21,848.830 | Local                | 21,848.83     | 21,848.83     |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              |            | Base                 | 21,848.83     | 21,848.83     |                | 0.00        | 0.00       |                            | 0.00      |
| 05CM                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 21 Dec 2015 | 1.000000   | 01 Dec 2015 to 04 Dec 2015 |           |
| 15LO                           | JBCBXN7   | 291           | 21 Dec 2015 |          |              | 21,141.340 | Local                | 21,141.34     | 21,141.34     |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              |            | Base                 | 21,141.34     | 21,141.34     |                | 0.00        | 0.00       |                            | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.068          | 23 May 2016 | 1.000000   | 22 Jan 2016 to 25 Jan 2016 |           |
| 16EP                           | JCB6RX    | 291           | 23 May 2016 |          |              | 5,258.060  | Local                | 5,258.06      | 5,258.06      |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              |            | Base                 | 5,258.06      | 5,258.06      |                | 0.00        | 0.00       |                            | 0.00      |
| 05CI                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 20 Oct 2015 | 1.000000   | 19 Dec 2014 to 22 Jan 2015 |           |
| 15JN                           | JBB2CC3   | 292           | 20 Oct 2015 |          |              | 43,618.860 | Local                | 43,618.86     | 43,618.86     |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              |            | Base                 | 43,618.86     | 43,618.86     |                | 0.00        | 0.00       |                            | 0.00      |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 21 Oct 2015 | 1.000000   | 05 Oct 2015 to 05 Oct 2015 |           |
| 15JO                           | JBB18DM   | 292           | 21 Oct 2015 |          |              | 7,001.320  | Local                | 7,001.32      | 7,001.32      |                | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              |            | Base                 | 7,001.32      | 7,001.32      |                | 0.00        | 0.00       |                            | 0.00      |

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STATE STREET.

Base Currency: USD - US DOLLAR

| Fund Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate  | Security Gn/Ls | Stl Date | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|-------|----------------|----------|------------|----------------------------|-----------|
| SSB Trade ID   |               |             |          |              |                      |            |               | Cost          |       |                |          | Curr Gn/Ls |                            |           |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.077 | 24 May 2016    |          | 1.000000   | 25 Jan 2016 to 25 Jan 2016 | 0.00      |
| 16EQJBCBXZ     | 293           | 24 May 2016 |          | 634 230      | Local                | 634.23     | 634.23        | 634.23        |       | 0.00           |          |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 634.23     | 634.23        | 634.23        |       | 0.00           |          |            |                            | 0.00      |
| 05CI 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 21 Oct 2015    |          | 1.000000   | 22 Jan 2015 to 12 Mar 2015 | 0.00      |
| 15JOJBB18DK    | 294           | 21 Oct 2015 |          | 11,574 320   | Local                | 11,574.32  | 11,574.32     | 11,574.32     |       | 0.00           |          |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 11,574.32  | 11,574.32     | 11,574.32     |       | 0.00           |          |            |                            | 0.00      |
| 05C4 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 1.000 | 04 Sep 2015    |          | 1.000000   | 15 Apr 2015 to 14 Aug 2015 | 0.00      |
| 15IDJBB1MJP    | 295           | 04 Sep 2015 |          | 5,386.570    | Local                | 5,386.57   | 5,386.57      | 5,386.57      |       | 0.00           |          |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 5,386.57   | 5,386.57      | 5,386.57      |       | 0.00           |          |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.110 | 11 Apr 2016    |          | 1.000000   | 08 Mar 2016 to 14 Mar 2016 | 0.00      |
| 16DGJBB8KP8    | 296           | 11 Apr 2016 |          | 7,382 730    | Local                | 7,382.73   | 7,382.73      | 7,382.73      |       | 0.00           |          |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 7,382.73   | 7,382.73      | 7,382.73      |       | 0.00           |          |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.077 | 25 May 2016    |          | 1.000000   | 25 Jan 2016 to 25 Jan 2016 | 0.00      |
| 16ERJBCCLXKJ   | 296           | 25 May 2016 |          | 3,596 170    | Local                | 3,596.17   | 3,596.17      | 3,596.17      |       | 0.00           |          |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 3,596.17   | 3,596.17      | 3,596.17      |       | 0.00           |          |            |                            | 0.00      |
| 05CI 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 22 Oct 2015    |          | 1.000000   | 12 Mar 2015 to 18 Mar 2015 | 0.00      |
| 15JPJBB1D83    | 297           | 22 Oct 2015 |          | 11,560 790   | Local                | 11,560.79  | 11,560.79     | 11,560.79     |       | 0.00           |          |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 11,560.79  | 11,560.79     | 11,560.79     |       | 0.00           |          |            |                            | 0.00      |
| 05C4 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 1.000 | 07 Jan 2016    |          | 1.000000   | 13 Nov 2015 to 13 Nov 2015 | 0.00      |
| 16ADJBB67KD    | 299           | 07 Jan 2016 |          | 6.630        | Local                | 6.63       | 6.63          | 6.63          |       | 0.00           |          |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 6.63       | 6.63          | 6.63          |       | 0.00           |          |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 23 Sep 2015    |          | 1.000000   | 22 May 2015 to 22 May 2015 | 0.00      |
| 15IPJBB0TCR    | 303           | 23 Sep 2015 |          | 6,425.800    | Local                | 6,425.80   | 6,425.80      | 6,425.80      |       | 0.00           |          |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 6,425.80   | 6,425.80      | 6,425.80      |       | 0.00           |          |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.115 | 12 Apr 2016    |          | 1.000000   | 14 Mar 2016 to 14 Mar 2016 | 0.00      |
| 16DHJBCB08Z    | 304           | 12 Apr 2016 |          | 16,256.370   | Local                | 16,256.37  | 16,256.37     | 16,256.37     |       | 0.00           |          |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 16,256.37  | 16,256.37     | 16,256.37     |       | 0.00           |          |            |                            | 0.00      |

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| Fund         | Asset ID  | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate  | Security Gnl/Ls | Sell Rate   | Trd Dts of Orig Buys       | Net Gnl/Ls |
|--------------|-----------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|-------|-----------------|-------------|----------------------------|------------|
| SSB Trade ID |           |               |     |          |              |                      |            |               | Cost          |       |                 | Curr Gnl/Ls |                            |            |
| 05CI         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 29 Oct 2015     | 1.000000    | 18 Mar 2015 to 10 Apr 2015 |            |
| 15JUBB4PTS   | 305       | 29 Oct 2015   |     |          |              | Local                | 39,864.30  | 39,864.30     | 39,864.30     |       | 0.00            |             |                            | 0.00       |
|              |           |               |     |          |              | Base                 | 39,864.30  | 39,864.30     | 39,864.30     |       | 0.00            |             |                            | 0.00       |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 25 Sep 2015     | 1.000000    | 22 May 2015 to 16 Jul 2015 |            |
| 15IRJB72QR   | 308       | 25 Sep 2015   |     |          |              | Local                | 63,315.27  | 63,315.27     | 63,315.27     |       | 0.00            |             |                            | 0.00       |
|              |           |               |     |          |              | Base                 | 63,315.27  | 63,315.27     | 63,315.27     |       | 0.00            |             |                            | 0.00       |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.077 | 01 Jun 2016     | 1.000000    | 25 Jan 2016 to 25 Jan 2016 |            |
| 16FAJBC8SG4  | 309       | 01 Jun 2016   |     |          |              | Local                | 9,592.52   | 9,592.52      | 9,592.52      |       | 0.00            |             |                            | 0.00       |
|              |           |               |     |          |              | Base                 | 9,592.52   | 9,592.52      | 9,592.52      |       | 0.00            |             |                            | 0.00       |
| 05C4         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 1.000 | 04 May 2016     | 1.000000    | 14 Jan 2016 to 02 May 2016 |            |
| 16ECJBCDV4J  | 309       | 04 May 2016   |     |          |              | Local                | 141.03     | 141.03        | 141.03        |       | 0.00            |             |                            | 0.00       |
|              |           |               |     |          |              | Base                 | 141.03     | 141.03        | 141.03        |       | 0.00            |             |                            | 0.00       |
| 05C4         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 1.000 | 30 Jun 2016     | 1.000000    | 13 May 2016 to 01 Jun 2016 |            |
| 16FVJBCN25V  | 314       | 30 Jun 2016   |     |          |              | Local                | 1,722.39   | 1,722.39      | 1,722.39      |       | 0.00            |             |                            | 0.00       |
|              |           |               |     |          |              | Base                 | 1,722.39   | 1,722.39      | 1,722.39      |       | 0.00            |             |                            | 0.00       |
| 05C5         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 1.000 | 15 Apr 2016     | 1.000000    | 08 Mar 2016 to 13 Apr 2016 |            |
| 16DKJBCCLSTL | 319       | 15 Apr 2016   |     |          |              | Local                | 18,058.00  | 18,058.00     | 18,058.00     |       | 0.00            |             |                            | 0.00       |
|              |           |               |     |          |              | Base                 | 18,058.00  | 18,058.00     | 18,058.00     |       | 0.00            |             |                            | 0.00       |
| 05CM         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 01 Feb 2016     | 1.000000    | 04 Dec 2015 to 04 Dec 2015 |            |
| 16BAJBC682L  | 325       | 01 Feb 2016   |     |          |              | Local                | 5,284.57   | 5,284.57      | 5,284.57      |       | 0.00            |             |                            | 0.00       |
|              |           |               |     |          |              | Base                 | 5,284.57   | 5,284.57      | 5,284.57      |       | 0.00            |             |                            | 0.00       |
| 05CM         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 02 Feb 2016     | 1.000000    | 04 Dec 2015 to 10 Dec 2015 |            |
| 16BBJBCF729  | 327       | 02 Feb 2016   |     |          |              | Local                | 14,514.80  | 14,514.80     | 14,514.80     |       | 0.00            |             |                            | 0.00       |
|              |           |               |     |          |              | Base                 | 14,514.80  | 14,514.80     | 14,514.80     |       | 0.00            |             |                            | 0.00       |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 29 Sep 2015     | 1.000000    | 16 Jul 2015 to 16 Jul 2015 |            |
| 15ITJBB1MTB  | 328       | 29 Sep 2015   |     |          |              | Local                | 2,227.79   | 2,227.79      | 2,227.79      |       | 0.00            |             |                            | 0.00       |
|              |           |               |     |          |              | Base                 | 2,227.79   | 2,227.79      | 2,227.79      |       | 0.00            |             |                            | 0.00       |



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| Fund Asset ID  | Security Name   | Lot | Trd Date | DTI Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate  | Security Gnl/Ls | Std Date | Sell Rate | Trd Dts of Orig Buys       | Net Gnl/Ls |
|----------------|-----------------|-----|----------|--------------|----------------------|------------|---------------|---------------|-------|-----------------|----------|-----------|----------------------------|------------|
| SSB Trade ID   |                 |     |          |              |                      |            |               | Cost          |       |                 |          |           |                            |            |
| 05CM 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 04 Feb 2016     | 0.00     | 1.000000  | 10 Dec 2015 to 29 Jan 2016 | 0.00       |
| 16BDJBCCBVV    | 331 04 Feb 2016 |     |          |              | Local                | 52,663.16  | 52,663.16     | 52,663.16     |       |                 |          |           |                            | 0.00       |
|                |                 |     |          |              | Base                 | 52,663.16  | 52,663.16     |               |       |                 |          |           |                            | 0.00       |
| 05C5 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.114 | 06 May 2016     | 0.00     | 1.000000  | 13 Apr 2016 to 25 Apr 2016 | 0.00       |
| 16EEJBCKLW9    | 331 06 May 2016 |     |          |              | Local                | 50,044.53  | 50,044.53     | 50,044.53     |       |                 |          |           |                            | 0.00       |
|                |                 |     |          |              | Base                 | 50,044.53  | 50,044.53     |               |       |                 |          |           |                            | 0.00       |
| 05CN 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 23 Oct 2015     | 0.00     | 1.000000  | 05 Oct 2015 to 06 Oct 2015 | 0.00       |
| 15JQJBB0ZDT    | 335 23 Oct 2015 |     |          |              | Local                | 11,511.54  | 11,511.54     | 11,511.54     |       |                 |          |           |                            | 0.00       |
|                |                 |     |          |              | Base                 | 11,511.54  | 11,511.54     |               |       |                 |          |           |                            | 0.00       |
| 05CN 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 11 Jan 2016     | 0.00     | 1.000000  | 09 Dec 2015 to 22 Dec 2015 | 0.00       |
| 16AFJBB178     | 338 11 Jan 2016 |     |          |              | Local                | 45,337.09  | 45,337.09     | 45,337.09     |       |                 |          |           |                            | 0.00       |
|                |                 |     |          |              | Base                 | 45,337.09  | 45,337.09     |               |       |                 |          |           |                            | 0.00       |
| 05CJ 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 30 Sep 2015     | 0.00     | 1.000000  | 16 Jul 2015 to 23 Jul 2015 | 0.00       |
| 15IUJBB9P8G    | 339 30 Sep 2015 |     |          |              | Local                | 19,794.56  | 19,794.56     | 19,794.56     |       |                 |          |           |                            | 0.00       |
|                |                 |     |          |              | Base                 | 19,794.56  | 19,794.56     |               |       |                 |          |           |                            | 0.00       |
| 05CJ 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.077 | 15 Jun 2016     | 0.00     | 1.000000  | 25 Jan 2016 to 25 Jan 2016 | 0.00       |
| 16FKJBCNVJQ    | 340 15 Jun 2016 |     |          |              | Local                | 10,237.11  | 10,237.11     | 10,237.11     |       |                 |          |           |                            | 0.00       |
|                |                 |     |          |              | Base                 | 10,237.11  | 10,237.11     |               |       |                 |          |           |                            | 0.00       |
| 05C5 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.108 | 18 May 2016     | 0.00     | 1.000000  | 25 Apr 2016 to 09 May 2016 | 0.00       |
| 16EMJBCBZC8    | 341 18 May 2016 |     |          |              | Local                | 60,731.97  | 60,731.97     | 60,731.97     |       |                 |          |           |                            | 0.00       |
|                |                 |     |          |              | Base                 | 60,731.97  | 60,731.97     |               |       |                 |          |           |                            | 0.00       |
| 05CM 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.091 | 09 Feb 2016     | 0.00     | 1.000000  | 29 Jan 2016 to 29 Jan 2016 | 0.00       |
| 16BGJBB9GZV    | 341 09 Feb 2016 |     |          |              | Local                | 4,629.38   | 4,629.38      | 4,629.38      |       |                 |          |           |                            | 0.00       |
|                |                 |     |          |              | Base                 | 4,629.38   | 4,629.38      |               |       |                 |          |           |                            | 0.00       |
| 05CN 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 21 Aug 2015     | 0.00     | 1.000000  | 17 Jul 2015 to 21 Jul 2015 | 0.00       |
| 15HOJBB1D3R    | 342 21 Aug 2015 |     |          |              | Local                | 22,241.79  | 22,241.79     | 22,241.79     |       |                 |          |           |                            | 0.00       |
|                |                 |     |          |              | Base                 | 22,241.79  | 22,241.79     |               |       |                 |          |           |                            | 0.00       |

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| Fund         | Asset ID  | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate  | Stl Date    | Security Gn/Ls | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|--------------|-----------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|-------|-------------|----------------|------------|----------------------------|-----------|
| SSB Trade ID |           |               |     |          |              |                      |            |               | Cost          |       |             |                | Curr Gn/Ls |                            |           |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 01 Oct 2015 |                | 1.000000   | 23 Jul 2015 to 23 Jul 2015 |           |
| 15JAJBCV06Z  | 342       | 01 Oct 2015   |     |          |              | 8,743.99 Local       | 8,743.99   |               | 8,743.99      |       | 0.00        |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 8,743.99   |               | 8,743.99      |       | 0.00        |                |            |                            | 0.00      |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.077 | 16 Jun 2016 |                | 1.000000   | 25 Jan 2016 to 25 Jan 2016 |           |
| 16FLJBCC7QM  | 342       | 16 Jun 2016   |     |          |              | 2,712.63 Local       | 2,712.63   |               | 2,712.63      |       | 0.00        |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 2,712.63   |               | 2,712.63      |       | 0.00        |                |            |                            | 0.00      |
| 05CM         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.091 | 11 Feb 2016 |                | 1.000000   | 29 Jan 2016 to 05 Feb 2016 |           |
| 16BIJBB9010  | 343       | 11 Feb 2016   |     |          |              | 16,552.93 Local      | 16,552.93  |               | 16,552.93     |       | 0.00        |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 16,552.93  |               | 16,552.93     |       | 0.00        |                |            |                            | 0.00      |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 02 Oct 2015 |                | 1.000000   | 23 Jul 2015 to 23 Jul 2015 |           |
| 15JBIBB57K7  | 348       | 02 Oct 2015   |     |          |              | 18,298.85 Local      | 18,298.85  |               | 18,298.85     |       | 0.00        |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 18,298.85  |               | 18,298.85     |       | 0.00        |                |            |                            | 0.00      |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 26 Oct 2015 |                | 1.000000   | 06 Oct 2015 to 06 Oct 2015 |           |
| 15JRJBCEMD7  | 351       | 26 Oct 2015   |     |          |              | 42,254.11 Local      | 42,254.11  |               | 42,254.11     |       | 0.00        |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 42,254.11  |               | 42,254.11     |       | 0.00        |                |            |                            | 0.00      |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.115 | 19 Apr 2016 |                | 1.000000   | 14 Mar 2016 to 15 Mar 2016 |           |
| 16DMJB9WZQ   | 353       | 19 Apr 2016   |     |          |              | 16,058.56 Local      | 16,058.56  |               | 16,058.56     |       | 0.00        |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 16,058.56  |               | 16,058.56     |       | 0.00        |                |            |                            | 0.00      |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 24 Aug 2015 |                | 1.000000   | 21 Jul 2015 to 21 Jul 2015 |           |
| 15HPJBBSQ9Q  | 356       | 24 Aug 2015   |     |          |              | 2,425.85 Local       | 2,425.85   |               | 2,425.85      |       | 0.00        |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 2,425.85   |               | 2,425.85      |       | 0.00        |                |            |                            | 0.00      |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 05 Oct 2015 |                | 1.000000   | 23 Jul 2015 to 23 Jul 2015 |           |
| 15JCJB320W   | 357       | 05 Oct 2015   |     |          |              | 139.46 Local         | 139.46     |               | 139.46        |       | 0.00        |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 139.46     |               | 139.46        |       | 0.00        |                |            |                            | 0.00      |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.031 | 12 Jan 2016 |                | 1.000000   | 22 Dec 2015 to 30 Dec 2015 |           |
| 16AGJB7R2R   | 360       | 12 Jan 2016   |     |          |              | 73,295.40 Local      | 73,295.40  |               | 73,295.40     |       | 0.00        |                |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 73,295.40  |               | 73,295.40     |       | 0.00        |                |            |                            | 0.00      |

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| Fund Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate  | Security G/Ls | Std Date | Sell Rate | Trd Dts of Orig Buys       | Net G/Ls |
|----------------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|-------|---------------|----------|-----------|----------------------------|----------|
| SSB Trade ID   |               |             |          |              |                      |            |               | Cost          |       |               |          | Curr G/Ls |                            |          |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.077 | 27 Jun 2016   |          | 1.000000  | 25 Jan 2016 to 25 Jan 2016 |          |
| 16FSJBCL3FN    | 361           | 27 Jun 2016 |          |              | Local                | 27,051.05  | 27,051.05     | 27,051.05     |       | 0.00          |          |           |                            | 0.00     |
|                |               |             |          |              | Base                 | 27,051.05  | 27,051.05     |               |       | 0.00          |          |           |                            | 0.00     |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.077 | 29 Jun 2016   |          | 1.000000  | 25 Jan 2016 to 25 Jan 2016 |          |
| 16FUJBCTRD     | 364           | 29 Jun 2016 |          |              | Local                | 19,186.95  | 19,186.95     | 19,186.95     |       | 0.00          |          |           |                            | 0.00     |
|                |               |             |          |              | Base                 | 19,186.95  | 19,186.95     |               |       | 0.00          |          |           |                            | 0.00     |
| 05CM 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.105 | 11 Mar 2016   |          | 1.000000  | 04 Jan 2016 to 01 Feb 2016 |          |
| 16CIUBCB8DJ    | 364           | 11 Mar 2016 |          |              | Local                | 0.53       | 0.53          | 0.53          |       | 0.00          |          |           |                            | 0.00     |
|                |               |             |          |              | Base                 | 0.53       | 0.53          |               |       | 0.00          |          |           |                            | 0.00     |
| 05CN 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 27 Oct 2015   |          | 1.000000  | 06 Oct 2015 to 07 Oct 2015 |          |
| 15JSJBB4VNC    | 368           | 27 Oct 2015 |          |              | Local                | 54,236.75  | 54,236.75     | 54,236.75     |       | 0.00          |          |           |                            | 0.00     |
|                |               |             |          |              | Base                 | 54,236.75  | 54,236.75     |               |       | 0.00          |          |           |                            | 0.00     |
| 05CI 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 27 Jan 2016   |          | 1.000000  | 10 Apr 2015 to 16 Apr 2015 |          |
| 16AQJBB8MJH    | 368           | 27 Jan 2016 |          |              | Local                | 15,688.80  | 15,688.80     | 15,688.80     |       | 0.00          |          |           |                            | 0.00     |
|                |               |             |          |              | Base                 | 15,688.80  | 15,688.80     |               |       | 0.00          |          |           |                            | 0.00     |
| 05CM 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.107 | 22 Mar 2016   |          | 1.000000  | 01 Feb 2016 to 05 Feb 2016 |          |
| 16CPJBCK1R     | 368           | 22 Mar 2016 |          |              | Local                | 6,646.16   | 6,646.16      | 6,646.16      |       | 0.00          |          |           |                            | 0.00     |
|                |               |             |          |              | Base                 | 6,646.16   | 6,646.16      |               |       | 0.00          |          |           |                            | 0.00     |
| 05CI 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 04 Feb 2016   |          | 1.000000  | 16 Apr 2015 to 22 Apr 2015 |          |
| 16BDJBCCBVS    | 372           | 04 Feb 2016 |          |              | Local                | 18,849.17  | 18,849.17     | 18,849.17     |       | 0.00          |          |           |                            | 0.00     |
|                |               |             |          |              | Base                 | 18,849.17  | 18,849.17     |               |       | 0.00          |          |           |                            | 0.00     |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 09 Oct 2015   |          | 1.000000  | 23 Jul 2015 to 23 Jul 2015 |          |
| 15JGJBB18S5    | 375           | 09 Oct 2015 |          |              | Local                | 6,732.90   | 6,732.90      | 6,732.90      |       | 0.00          |          |           |                            | 0.00     |
|                |               |             |          |              | Base                 | 6,732.90   | 6,732.90      |               |       | 0.00          |          |           |                            | 0.00     |
| 05CN 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 25 Aug 2015   |          | 1.000000  | 21 Jul 2015 to 27 Jul 2015 |          |
| 15HQJBB65ZH    | 382           | 25 Aug 2015 |          |              | Local                | 61,678.73  | 61,678.73     | 61,678.73     |       | 0.00          |          |           |                            | 0.00     |
|                |               |             |          |              | Base                 | 61,678.73  | 61,678.73     |               |       | 0.00          |          |           |                            | 0.00     |

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|--------------------------------|-----------|---------------|-----|----------|--------------|----------------------|--------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par   | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |               |     |          |              |                      |              |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.042          | 13 Jan 2016 | 1 000000   | 30 Dec 2015 to 04 Jan 2016 |           |
| 16AHJBCBJ4T                    | 383       | 13 Jan 2016   |     |          |              | Local                | 37,598.76    | 37,598.76     | 37,598.76     |                | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 37,598.76    | 37,598.76     | 37,598.76     |                | 0.00        | 0.00       |                            | 0.00      |
| 05CM                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.104          | 18 Apr 2016 | 1 000000   | 05 Feb 2016 to 05 Feb 2016 |           |
| 16DLJBCC778                    | 383       | 18 Apr 2016   |     |          |              | Local                | 11,311.30    | 11,311.30     | 11,311.30     |                | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 11,311.30    | 11,311.30     | 11,311.30     |                | 0.00        | 0.00       |                            | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 14 Oct 2015 | 1 000000   | 23 Jul 2015 to 24 Jul 2015 |           |
| 15JJJB3RZ5                     | 383       | 14 Oct 2015   |     |          |              | Local                | 3,565.08     | 3,565.08      | 3,565.08      |                | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 3,565.08     | 3,565.08      | 3,565.08      |                | 0.00        | 0.00       |                            | 0.00      |
| 05CI                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 11 Feb 2016 | 1 000000   | 22 Apr 2015 to 22 May 2015 |           |
| 16BIJBB901X                    | 386       | 11 Feb 2016   |     |          |              | Local                | 21,372.95    | 21,372.95     | 21,372.95     |                | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 21,372.95    | 21,372.95     | 21,372.95     |                | 0.00        | 0.00       |                            | 0.00      |
| 05CI                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 12 Feb 2016 | 1.000000   | 22 May 2015 to 29 May 2015 |           |
| 16BJJBCDFTW                    | 391       | 12 Feb 2016   |     |          |              | Local                | 23,635.90    | 23,635.90     | 23,635.90     |                | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 23,635.90    | 23,635.90     | 23,635.90     |                | 0.00        | 0.00       |                            | 0.00      |
| 05C5                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.107          | 09 Jun 2016 | 1 000000   | 09 May 2016 to 07 Jun 2016 |           |
| 16FGJBB8MX9                    | 393       | 09 Jun 2016   |     |          |              | Local                | 1,428,083.76 | 1,428,083.76  | 1,428,083.76  |                | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 1,428,083.76 | 1,428,083.76  | 1,428,083.76  |                | 0.00        | 0.00       |                            | 0.00      |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.125          | 26 Apr 2016 | 1.000000   | 15 Mar 2016 to 16 Mar 2016 |           |
| 16DRJBCBFZF                    | 393       | 26 Apr 2016   |     |          |              | Local                | 59,547.34    | 59,547.34     | 59,547.34     |                | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 59,547.34    | 59,547.34     | 59,547.34     |                | 0.00        | 0.00       |                            | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 16 Oct 2015 | 1.000000   | 24 Jul 2015 to 27 Jul 2015 |           |
| 15JLJBB1WCV                    | 393       | 16 Oct 2015   |     |          |              | Local                | 35,479.04    | 35,479.04     | 35,479.04     |                | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 35,479.04    | 35,479.04     | 35,479.04     |                | 0.00        | 0.00       |                            | 0.00      |
| 05CM                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.104          | 25 Apr 2016 | 1.000000   | 05 Feb 2016 to 19 Feb 2016 |           |
| 16DQJBCLPWR                    | 394       | 25 Apr 2016   |     |          |              | Local                | 18,886.79    | 18,886.79     | 18,886.79     |                | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 18,886.79    | 18,886.79     | 18,886.79     |                | 0.00        | 0.00       |                            | 0.00      |

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|--------------------------------|-----------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------|----|-------------|
| Fund                           | Asset ID  | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys |    |             |
| SSB Trade ID                   |           |               |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls            |    |             |
| 05CM                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0 106          | 28 Apr 2016 | 1 000000   | 19 Feb 2016          | to | 22 Apr 2016 |
| 16DTJBCB1M2                    | 398       | 28 Apr 2016   |     |          |              | Local                | 53,535 49  | 53,535 49     | 53,535.49     |                | 0 00        |            |                      |    | 0 00        |
|                                |           |               |     |          |              | Base                 | 53,535 49  | 53,535 49     | 53,535 49     |                | 0 00        | 0 00       |                      |    | 0 00        |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0 120          | 27 Apr 2016 | 1.000000   | 16 Mar 2016          | to | 31 Mar 2016 |
| 16DSJBCB5JV                    | 403       | 27 Apr 2016   |     |          |              | Local                | 82,786 37  | 82,786 37     | 82,786 37     |                | 0 00        |            |                      |    | 0 00        |
|                                |           |               |     |          |              | Base                 | 82,786 37  | 82,786 37     | 82,786 37     |                | 0 00        | 0 00       |                      |    | 0 00        |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.042          | 14 Jan 2016 | 1 000000   | 04 Jan 2016          | to | 04 Jan 2016 |
| 16AIJBB9781                    | 404       | 14 Jan 2016   |     |          |              | Local                | 14,409.89  | 14,409.89     | 14,409 89     |                | 0 00        |            |                      |    | 0 00        |
|                                |           |               |     |          |              | Base                 | 14,409.89  | 14,409.89     | 14,409.89     |                | 0 00        | 0 00       |                      |    | 0 00        |
| 05C5                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.094          | 29 Jun 2016 | 1.000000   | 07 Jun 2016          | to | 07 Jun 2016 |
| 16FUJBCF1RH                    | 409       | 29 Jun 2016   |     |          |              | Local                | 23,628 63  | 23,628 63     | 23,628 63     |                | 0 00        |            |                      |    | 0 00        |
|                                |           |               |     |          |              | Base                 | 23,628 63  | 23,628 63     | 23,628 63     |                | 0 00        | 0 00       |                      |    | 0 00        |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 27 Oct 2015 | 1.000000   | 27 Jul 2015          | to | 27 Jul 2015 |
| 15JSJBB4VM5                    | 410       | 27 Oct 2015   |     |          |              | Local                | 377.56     | 377.56        | 377.56        |                | 0 00        |            |                      |    | 0 00        |
|                                |           |               |     |          |              | Base                 | 377.56     | 377.56        | 377.56        |                | 0 00        | 0 00       |                      |    | 0 00        |
| 05CM                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0 095          | 10 May 2016 | 1.000000   | 22 Apr 2016          | to | 22 Apr 2016 |
| 16EGJBB8N7S                    | 413       | 10 May 2016   |     |          |              | Local                | 9,749 22   | 9,749 22      | 9,749 22      |                | 0 00        |            |                      |    | 0 00        |
|                                |           |               |     |          |              | Base                 | 9,749 22   | 9,749 22      | 9,749 22      |                | 0 00        | 0 00       |                      |    | 0 00        |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 26 Aug 2015 | 1 000000   | 27 Jul 2015          | to | 05 Aug 2015 |
| 15HRJBB0B68                    | 414       | 26 Aug 2015   |     |          |              | Local                | 31,483 58  | 31,483 58     | 31,483.58     |                | 0 00        |            |                      |    | 0 00        |
|                                |           |               |     |          |              | Base                 | 31,483 58  | 31,483 58     | 31,483.58     |                | 0 00        | 0 00       |                      |    | 0 00        |
| 05CI                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 10 Mar 2016 | 1 000000   | 29 May 2015          | to | 12 Jun 2015 |
| 16CHJBCBCK1                    | 414       | 10 Mar 2016   |     |          |              | Local                | 18,960 39  | 18,960 39     | 18,960 39     |                | 0 00        |            |                      |    | 0 00        |
|                                |           |               |     |          |              | Base                 | 18,960 39  | 18,960 39     | 18,960 39     |                | 0 00        | 0 00       |                      |    | 0 00        |
| 05CI                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 11 Mar 2016 | 1.000000   | 12 Jun 2015          | to | 12 Jun 2015 |
| 16CIJBCB8C8                    | 416       | 11 Mar 2016   |     |          |              | Local                | 3,136 38   | 3,136 38      | 3,136 38      |                | 0 00        |            |                      |    | 0 00        |
|                                |           |               |     |          |              | Base                 | 3,136 38   | 3,136 38      | 3,136 38      |                | 0 00        | 0 00       |                      |    | 0 00        |

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| Fund         | Asset ID  | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate  | Security Gn/Ls | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|--------------|-----------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|-------|----------------|------------|----------------------------|-----------|
| SSB Trade ID |           |               |     |          |              |                      |            |               | Cost          |       |                | Curr Gn/Ls |                            |           |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 02 Nov 2015    | 1.000000   | 27 Jul 2015 to 27 Jul 2015 |           |
| 15KAJBCTJ60  | 419       | 02 Nov 2015   |     |          |              | Local                | 2,572.61   | 2,572.61      | 2,572.61      |       | 0.00           |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 2,572.61   | 2,572.61      | 2,572.61      |       | 0.00           | 0.00       |                            | 0.00      |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 03 Nov 2015    | 1.000000   | 27 Jul 2015 to 27 Jul 2015 |           |
| 15KJB66WVJ   | 422       | 03 Nov 2015   |     |          |              | Local                | 9,749.67   | 9,749.67      | 9,749.67      |       | 0.00           |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 9,749.67   | 9,749.67      | 9,749.67      |       | 0.00           | 0.00       |                            | 0.00      |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.107 | 29 Apr 2016    | 1.000000   | 31 Mar 2016 to 31 Mar 2016 |           |
| 16DUJBCMFST  | 426       | 29 Apr 2016   |     |          |              | Local                | 1,811.40   | 1,811.40      | 1,811.40      |       | 0.00           |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 1,811.40   | 1,811.40      | 1,811.40      |       | 0.00           | 0.00       |                            | 0.00      |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 04 Nov 2015    | 1.000000   | 27 Jul 2015 to 29 Jul 2015 |           |
| 15KCJB667WD  | 427       | 04 Nov 2015   |     |          |              | Local                | 8,650.41   | 8,650.41      | 8,650.41      |       | 0.00           |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 8,650.41   | 8,650.41      | 8,650.41      |       | 0.00           | 0.00       |                            | 0.00      |
| 05CA         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 01 Jul 2015    | 1.000000   | 09 Apr 2015 to 22 Apr 2015 |           |
| 15GAJBQNGD   | 428       | 01 Jul 2015   |     |          |              | Local                | 490,047.99 | 490,047.99    | 490,047.99    |       | 0.00           |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 490,047.99 | 490,047.99    | 490,047.99    |       | 0.00           | 0.00       |                            | 0.00      |
| 05CI         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 28 Mar 2016    | 1.000000   | 12 Jun 2015 to 17 Jun 2015 |           |
| 16CTJBCBLST  | 429       | 28 Mar 2016   |     |          |              | Local                | 12,233.37  | 12,233.37     | 12,233.37     |       | 0.00           |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 12,233.37  | 12,233.37     | 12,233.37     |       | 0.00           | 0.00       |                            | 0.00      |
| 05CM         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.095 | 27 May 2016    | 1.000000   | 22 Apr 2016 to 05 May 2016 |           |
| 16ETJBCDSJC  | 430       | 27 May 2016   |     |          |              | Local                | 47,796.33  | 47,796.33     | 47,796.33     |       | 0.00           |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 47,796.33  | 47,796.33     | 47,796.33     |       | 0.00           | 0.00       |                            | 0.00      |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 05 Nov 2015    | 1.000000   | 29 Jul 2015 to 29 Jul 2015 |           |
| 15KDJBB4688  | 432       | 05 Nov 2015   |     |          |              | Local                | 6,174.74   | 6,174.74      | 6,174.74      |       | 0.00           |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 6,174.74   | 6,174.74      | 6,174.74      |       | 0.00           | 0.00       |                            | 0.00      |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035 | 09 Nov 2015    | 1.000000   | 29 Jul 2015 to 10 Aug 2015 |           |
| 15KFJBB6GSP  | 438       | 09 Nov 2015   |     |          |              | Local                | 30,928.51  | 30,928.51     | 30,928.51     |       | 0.00           |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 30,928.51  | 30,928.51     | 30,928.51     |       | 0.00           | 0.00       |                            | 0.00      |

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|--------------------------------|------------|--------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|----------|----------------------------|----------------------|-----------|
| Fund                           | Asset ID   | Security Name      | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate                  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |            |                    |     |             |              |                      |            |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls                 |                      |           |
| 05CA 83499Z9R9<br>15GJJBBZ0CD  | SSGA FUNDS | SSGA TREASURY FUND | 444 | 14 Jul 2015 | 127,352 310  | Local                | 127,352 31 | 01 Dec 2030   | 0.035         | 14 Jul 2015    | 1.000000 | 22 Apr 2015 to 13 May 2015 | 0.00                 |           |
|                                |            |                    |     |             |              | Base                 | 127,352.31 | 127,352 31    | 0.00          |                |          |                            |                      |           |
|                                |            |                    |     |             |              |                      |            |               |               |                |          |                            |                      |           |
| 05CN 83499Z9R9<br>16EAJBC39MZ  | SSGA FUNDS | SSGA TREASURY FUND | 445 | 02 May 2016 | 37,751 000   | Local                | 37,751 00  | 01 Dec 2030   | 0.107         | 02 May 2016    | 1.000000 | 31 Mar 2016 to 04 Apr 2016 | 0.00                 |           |
|                                |            |                    |     |             |              | Base                 | 37,751 00  | 37,751.00     | 0.00          |                |          |                            |                      |           |
|                                |            |                    |     |             |              |                      |            |               |               |                |          |                            |                      |           |
| 05CN 83499Z9R9<br>16AKJBCN6CV  | SSGA FUNDS | SSGA TREASURY FUND | 446 | 19 Jan 2016 | 67,361 920   | Local                | 67,361.92  | 01 Dec 2030   | 0.042         | 19 Jan 2016    | 1.000000 | 04 Jan 2016 to 15 Jan 2016 | 0.00                 |           |
|                                |            |                    |     |             |              | Base                 | 67,361.92  | 67,361.92     | 0.00          |                |          |                            |                      |           |
|                                |            |                    |     |             |              |                      |            |               |               |                |          |                            |                      |           |
| 05CN 83499Z9R9<br>15HTJBB31Q5  | SSGA FUNDS | SSGA TREASURY FUND | 446 | 28 Aug 2015 | 12,644 420   | Local                | 12,644 42  | 01 Dec 2030   | 0.035         | 28 Aug 2015    | 1.000000 | 05 Aug 2015 to 05 Aug 2015 | 0.00                 |           |
|                                |            |                    |     |             |              | Base                 | 12,644.42  | 12,644 42     | 0.00          |                |          |                            |                      |           |
|                                |            |                    |     |             |              |                      |            |               |               |                |          |                            |                      |           |
| 05CM 83499Z9R9<br>16FCJBCFPZ5  | SSGA FUNDS | SSGA TREASURY FUND | 447 | 03 Jun 2016 | 2,962 910    | Local                | 2,962 91   | 01 Dec 2030   | 0.107         | 03 Jun 2016    | 1.000000 | 05 May 2016 to 05 May 2016 | 0.00                 |           |
|                                |            |                    |     |             |              | Base                 | 2,962 91   | 2,962 91      | 0.00          |                |          |                            |                      |           |
|                                |            |                    |     |             |              |                      |            |               |               |                |          |                            |                      |           |
| 05CN 83499Z9R9<br>15JVJBCFDX5  | SSGA FUNDS | SSGA TREASURY FUND | 451 | 30 Oct 2015 | 6,274 630    | Local                | 6,274 63   | 01 Dec 2030   | 0.035         | 30 Oct 2015    | 1.000000 | 07 Oct 2015 to 07 Oct 2015 | 0.00                 |           |
|                                |            |                    |     |             |              | Base                 | 6,274 63   | 6,274 63      | 0.00          |                |          |                            |                      |           |
|                                |            |                    |     |             |              |                      |            |               |               |                |          |                            |                      |           |
| 05CA 83499Z9R9<br>15GJMJB0DRT  | SSGA FUNDS | SSGA TREASURY FUND | 453 | 17 Jul 2015 | 18,453 120   | Local                | 18,453 12  | 01 Dec 2030   | 0.035         | 17 Jul 2015    | 1.000000 | 13 May 2015 to 13 May 2015 | 0.00                 |           |
|                                |            |                    |     |             |              | Base                 | 18,453 12  | 18,453 12     | 0.00          |                |          |                            |                      |           |
|                                |            |                    |     |             |              |                      |            |               |               |                |          |                            |                      |           |
| 05CN 83499Z9R9<br>16EBJBCFV2X  | SSGA FUNDS | SSGA TREASURY FUND | 456 | 03 May 2016 | 13,301 640   | Local                | 13,301.64  | 01 Dec 2030   | 0.111         | 03 May 2016    | 1.000000 | 04 Apr 2016 to 13 Apr 2016 | 0.00                 |           |
|                                |            |                    |     |             |              | Base                 | 13,301.64  | 13,301 64     | 0.00          |                |          |                            |                      |           |
|                                |            |                    |     |             |              |                      |            |               |               |                |          |                            |                      |           |
| 05CI 83499Z9R9<br>16DIJBCC TBL | SSGA FUNDS | SSGA TREASURY FUND | 457 | 13 Apr 2016 | 82,577 270   | Local                | 82,577 27  | 01 Dec 2030   | 0.035         | 13 Apr 2016    | 1.000000 | 17 Jun 2015 to 05 Nov 2015 | 0.00                 |           |
|                                |            |                    |     |             |              | Base                 | 82,577.27  | 82,577 27     | 0.00          |                |          |                            |                      |           |
|                                |            |                    |     |             |              |                      |            |               |               |                |          |                            |                      |           |

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| Fund Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par   | Principal Net | Maturity Date | Rate  | Security    | Stl Date | Sell Rate | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|---------------|-------------|----------|--------------|----------------------|--------------|---------------|---------------|-------|-------------|----------|-----------|----------------------------|-----------|
| SSB Trade ID   |               |             |          |              |                      |              |               | Cost          |       | Gn/Ls       |          |           |                            |           |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035 | 13 Nov 2015 |          | 1.000000  | 10 Aug 2015 to 10 Aug 2015 | 0.00      |
| 15KJJB56HH     | 460           | 13 Nov 2015 |          |              | 18,997.640 Local     | 18,997.64    | 18,997.64     | 18,997.64     |       |             |          |           |                            | 0.00      |
|                |               |             |          |              | Base                 | 18,997.64    | 18,997.64     |               |       |             |          |           |                            | 0.00      |
| 05CM 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.107 | 09 Jun 2016 |          | 1.000000  | 05 May 2016 to 08 Jun 2016 | 0.00      |
| 16FGJB8MX2     | 463           | 09 Jun 2016 |          |              | 1,000,000.000 Local  | 1,000,000.00 | 1,000,000.00  | 1,000,000.00  |       |             |          |           |                            | 0.00      |
|                |               |             |          |              | Base                 | 1,000,000.00 | 1,000,000.00  |               |       |             |          |           |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035 | 16 Nov 2015 |          | 1.000000  | 10 Aug 2015 to 10 Aug 2015 | 0.00      |
| 15KKJBCHSN5    | 463           | 16 Nov 2015 |          |              | 9,322.540 Local      | 9,322.54     | 9,322.54      | 9,322.54      |       |             |          |           |                            | 0.00      |
|                |               |             |          |              | Base                 | 9,322.54     | 9,322.54      |               |       |             |          |           |                            | 0.00      |
| 05CI 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035 | 14 Apr 2016 |          | 1.000000  | 05 Nov 2015 to 27 Nov 2015 | 0.00      |
| 16DJJBC881     | 465           | 14 Apr 2016 |          |              | 16,574.100 Local     | 16,574.10    | 16,574.10     | 16,574.10     |       |             |          |           |                            | 0.00      |
|                |               |             |          |              | Base                 | 16,574.10    | 16,574.10     |               |       |             |          |           |                            | 0.00      |
| 05CF 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 1.000 | 17 Jul 2015 |          | 1.000000  | 22 May 2015 to 22 May 2015 | 0.00      |
| 15GMJBB0DRV    | 465           | 17 Jul 2015 |          |              | 1,571.000 Local      | 1,571.00     | 1,571.00      | 1,571.00      |       |             |          |           |                            | 0.00      |
|                |               |             |          |              | Base                 | 1,571.00     | 1,571.00      |               |       |             |          |           |                            | 0.00      |
| 05CF 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 1.000 | 22 Jul 2015 |          | 1.000000  | 22 May 2015 to 22 May 2015 | 0.00      |
| 15GOJBVXR3     | 467           | 21 Jul 2015 |          |              | 175,000.000 Local    | 175,000.00   | 175,000.00    | 175,000.00    |       |             |          |           |                            | 0.00      |
|                |               |             |          |              | Base                 | 175,000.00   | 175,000.00    |               |       |             |          |           |                            | 0.00      |
| 05CA 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035 | 27 Jul 2015 |          | 1.000000  | 13 May 2015 to 15 Jun 2015 | 0.00      |
| 15GJSJB6BN     | 468           | 27 Jul 2015 |          |              | 27,408.700 Local     | 27,408.70    | 27,408.70     | 27,408.70     |       |             |          |           |                            | 0.00      |
|                |               |             |          |              | Base                 | 27,408.70    | 27,408.70     |               |       |             |          |           |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035 | 18 Nov 2015 |          | 1.000000  | 10 Aug 2015 to 10 Aug 2015 | 0.00      |
| 15KMJB3MXZ     | 468           | 18 Nov 2015 |          |              | 9,523.850 Local      | 9,523.85     | 9,523.85      | 9,523.85      |       |             |          |           |                            | 0.00      |
|                |               |             |          |              | Base                 | 9,523.85     | 9,523.85      |               |       |             |          |           |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.114 | 04 May 2016 |          | 1.000000  | 13 Apr 2016 to 13 Apr 2016 | 0.00      |
| 16ECJBCDV35    | 469           | 04 May 2016 |          |              | 10,743.030 Local     | 10,743.03    | 10,743.03     | 10,743.03     |       |             |          |           |                            | 0.00      |
|                |               |             |          |              | Base                 | 10,743.03    | 10,743.03     |               |       |             |          |           |                            | 0.00      |



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|--------------------------------|------------|---------------|--------------------|----------------------|------------|---------------|----------------|----------------------|----------------------------|
| Fund                           | Asset ID   | Security Name | Dtl Fund Rsn       | Security Description |            | Maturity Date | Rate           | Stl Date             | Sell Rate                  |
| SSB Trade ID                   | Lot        | Trd Date      | Shares/Par         | Principal Net        | Cost       |               | Security Gn/Ls |                      | Curr Gn/Ls                 |
|                                |            |               |                    |                      |            |               |                | Trd Dts of Orig Buys | Net Gn/Ls                  |
| 05CM 83499Z9R9                 | SSGA FUNDS |               | SSGA TREASURY FUND |                      |            | 01 Dec 2030   | 0.092          | 24 Jun 2016          | 1.000000                   |
| 16FRJBCBHR4                    | 469        | 24 Jun 2016   | 5,652.940          | Local                | 5,652.94   | 5,652.94      |                | 0.00                 | 08 Jun 2016 to 08 Jun 2016 |
|                                |            |               |                    | Base                 | 5,652.94   | 5,652.94      |                | 0.00                 | 0.00                       |
| 05CA 83499Z9R9                 | SSGA FUNDS |               | SSGA TREASURY FUND |                      |            | 01 Dec 2030   | 0.035          | 28 Jul 2015          | 1.000000                   |
| 15GTJBBXMLK                    | 471        | 28 Jul 2015   | 127,008.870        | Local                | 127,008.87 | 127,008.87    |                | 0.00                 | 15 Jun 2015 to 22 Jun 2015 |
|                                |            |               |                    | Base                 | 127,008.87 | 127,008.87    |                | 0.00                 | 0.00                       |
| 05CN 83499Z9R9                 | SSGA FUNDS |               | SSGA TREASURY FUND |                      |            | 01 Dec 2030   | 1.000          | 21 Jan 2016          | 1.000000                   |
| 16AMJBCCCCK                    | 472        | 21 Jan 2016   | 73,871.790         | Local                | 73,871.79  | 73,871.79     |                | 0.00                 | 20 Jan 2016 to 20 Jan 2016 |
|                                |            |               |                    | Base                 | 73,871.79  | 73,871.79     |                | 0.00                 | 0.00                       |
| 05CJ 83499Z9R9                 | SSGA FUNDS |               | SSGA TREASURY FUND |                      |            | 01 Dec 2030   | 0.035          | 20 Nov 2015          | 1.000000                   |
| 15KOJBB7K63                    | 473        | 20 Nov 2015   | 6,355.040          | Local                | 6,355.04   | 6,355.04      |                | 0.00                 | 10 Aug 2015 to 10 Aug 2015 |
|                                |            |               |                    | Base                 | 6,355.04   | 6,355.04      |                | 0.00                 | 0.00                       |
| 05CI 83499Z9R9                 | SSGA FUNDS |               | SSGA TREASURY FUND |                      |            | 01 Dec 2030   | 0.035          | 22 Apr 2016          | 1.000000                   |
| 16DPJBB95P8                    | 474        | 22 Apr 2016   | 15,163.560         | Local                | 15,163.56  | 15,163.56     |                | 0.00                 | 27 Nov 2015 to 22 Dec 2015 |
|                                |            |               |                    | Base                 | 15,163.56  | 15,163.56     |                | 0.00                 | 0.00                       |
| 05CJ 83499Z9R9                 | SSGA FUNDS |               | SSGA TREASURY FUND |                      |            | 01 Dec 2030   | 0.035          | 24 Nov 2015          | 1.000000                   |
| 15KQJBB34H2                    | 479        | 24 Nov 2015   | 23,659.260         | Local                | 23,659.26  | 23,659.26     |                | 0.00                 | 10 Aug 2015 to 31 Aug 2015 |
|                                |            |               |                    | Base                 | 23,659.26  | 23,659.26     |                | 0.00                 | 0.00                       |
| 05CA 83499Z9R9                 | SSGA FUNDS |               | SSGA TREASURY FUND |                      |            | 01 Dec 2030   | 0.035          | 31 Jul 2015          | 1.000000                   |
| 15GWJBB8NQ9                    | 481        | 31 Jul 2015   | 119,468.940        | Local                | 119,468.94 | 119,468.94    |                | 0.00                 | 22 Jun 2015 to 22 Jun 2015 |
|                                |            |               |                    | Base                 | 119,468.94 | 119,468.94    |                | 0.00                 | 0.00                       |
| 05CI 83499Z9R9                 | SSGA FUNDS |               | SSGA TREASURY FUND |                      |            | 01 Dec 2030   | 0.035          | 27 Apr 2016          | 1.000000                   |
| 16DSJBCB5JB                    | 481        | 27 Apr 2016   | 49,175.030         | Local                | 49,175.03  | 49,175.03     |                | 0.00                 | 22 Dec 2015 to 19 Feb 2016 |
|                                |            |               |                    | Base                 | 49,175.03  | 49,175.03     |                | 0.00                 | 0.00                       |
| 05CJ 83499Z9R9                 | SSGA FUNDS |               | SSGA TREASURY FUND |                      |            | 01 Dec 2030   | 0.035          | 27 Nov 2015          | 1.000000                   |
| 15KSJBB5FGP                    | 484        | 27 Nov 2015   | 2,824.080          | Local                | 2,824.08   | 2,824.08      |                | 0.00                 | 31 Aug 2015 to 31 Aug 2015 |
|                                |            |               |                    | Base                 | 2,824.08   | 2,824.08      |                | 0.00                 | 0.00                       |

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| Fund Asset ID                 | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par  | Principal Net | Maturity Date | Rate  | Security G/Ls | Stl Date    | Sell Rate | Trd Dts of Orig Buys       | Net G/Ls |
|-------------------------------|---------------|-----|-------------|--------------|----------------------|-------------|---------------|---------------|-------|---------------|-------------|-----------|----------------------------|----------|
| SSB Trade ID                  |               |     |             |              |                      |             |               | Cost          |       |               |             | Curr G/Ls |                            |          |
| 05CF 83499Z9R9<br>15GVJBB042B | SSGA FUNDS    | 485 | 30 Jul 2015 |              | SSGA TREASURY FUND   | 51,757 000  | 51,757 00     | 01 Dec 2030   | 1 000 | 0 00          | 30 Jul 2015 | 1.000000  | 22 May 2015 to 22 May 2015 | 0 00     |
|                               |               |     |             |              | Local                |             | 51,757 00     | 51,757.00     |       |               | 0 00        |           |                            | 0 00     |
|                               |               |     |             |              | Base                 |             | 51,757 00     | 51,757.00     |       |               | 0 00        |           |                            | 0 00     |
| 05CI 83499Z9R9<br>16DTJBCB1M0 | SSGA FUNDS    | 485 | 28 Apr 2016 |              | SSGA TREASURY FUND   | 2,823 760   | 2,823 76      | 01 Dec 2030   | 0 106 | 28 Apr 2016   | 0 00        | 1.000000  | 19 Feb 2016 to 04 Mar 2016 | 0 00     |
|                               |               |     |             |              | Local                |             | 2,823 76      | 2,823.76      |       |               | 0 00        |           |                            | 0 00     |
|                               |               |     |             |              | Base                 |             | 2,823 76      | 2,823.76      |       |               | 0 00        |           |                            | 0 00     |
| 05CA 83499Z9R9<br>15HBJBB2JB6 | SSGA FUNDS    | 488 | 04 Aug 2015 |              | SSGA TREASURY FUND   | 115,780 220 | 115,780 22    | 01 Dec 2030   | 0.035 | 04 Aug 2015   | 0 00        | 1.000000  | 22 Jun 2015 to 22 Jun 2015 | 0 00     |
|                               |               |     |             |              | Local                |             | 115,780 22    | 115,780.22    |       |               | 0 00        |           |                            | 0 00     |
|                               |               |     |             |              | Base                 |             | 115,780 22    | 115,780.22    |       |               | 0 00        |           |                            | 0 00     |
| 05CN 83499Z9R9<br>16ANJBB8Q6W | SSGA FUNDS    | 490 | 22 Jan 2016 |              | SSGA TREASURY FUND   | 2,112 200   | 2,112 20      | 01 Dec 2030   | 1.000 | 22 Jan 2016   | 0 00        | 1 000000  | 20 Jan 2016 to 20 Jan 2016 | 0 00     |
|                               |               |     |             |              | Local                |             | 2,112 20      | 2,112.20      |       |               | 0 00        |           |                            | 0 00     |
|                               |               |     |             |              | Base                 |             | 2,112 20      | 2,112.20      |       |               | 0 00        |           |                            | 0 00     |
| 05CN 83499Z9R9<br>16EEJBCKLW5 | SSGA FUNDS    | 491 | 06 May 2016 |              | SSGA TREASURY FUND   | 21,811 890  | 21,811 89     | 01 Dec 2030   | 0 114 | 06 May 2016   | 0 00        | 1 000000  | 13 Apr 2016 to 15 Apr 2016 | 0 00     |
|                               |               |     |             |              | Local                |             | 21,811 89     | 21,811.89     |       |               | 0 00        |           |                            | 0 00     |
|                               |               |     |             |              | Base                 |             | 21,811 89     | 21,811.89     |       |               | 0 00        |           |                            | 0 00     |
| 05CA 83499Z9R9<br>15HDJBB16P9 | SSGA FUNDS    | 492 | 06 Aug 2015 |              | SSGA TREASURY FUND   | 15,960 160  | 15,960 16     | 01 Dec 2030   | 0.035 | 06 Aug 2015   | 0 00        | 1.000000  | 22 Jun 2015 to 22 Jun 2015 | 0 00     |
|                               |               |     |             |              | Local                |             | 15,960 16     | 15,960.16     |       |               | 0 00        |           |                            | 0 00     |
|                               |               |     |             |              | Base                 |             | 15,960 16     | 15,960.16     |       |               | 0 00        |           |                            | 0 00     |
| 05CF 83499Z9R9<br>15IBJBB4NUX | SSGA FUNDS    | 494 | 02 Sep 2015 |              | SSGA TREASURY FUND   | 149,620 000 | 149,620 00    | 01 Dec 2030   | 1 000 | 02 Sep 2015   | 0 00        | 1.000000  | 22 May 2015 to 01 Jul 2015 | 0 00     |
|                               |               |     |             |              | Local                |             | 149,620 00    | 149,620.00    |       |               | 0 00        |           |                            | 0 00     |
|                               |               |     |             |              | Base                 |             | 149,620 00    | 149,620.00    |       |               | 0 00        |           |                            | 0 00     |
| 05CA 83499Z9R9<br>15HEJBB41FH | SSGA FUNDS    | 497 | 07 Aug 2015 |              | SSGA TREASURY FUND   | 43,692 640  | 43,692 64     | 01 Dec 2030   | 0 035 | 07 Aug 2015   | 0 00        | 1.000000  | 22 Jun 2015 to 22 Jun 2015 | 0 00     |
|                               |               |     |             |              | Local                |             | 43,692 64     | 43,692.64     |       |               | 0 00        |           |                            | 0 00     |
|                               |               |     |             |              | Base                 |             | 43,692 64     | 43,692.64     |       |               | 0 00        |           |                            | 0 00     |
| 05CF 83499Z9R9<br>15IOJBBZ4Q2 | SSGA FUNDS    | 497 | 22 Sep 2015 |              | SSGA TREASURY FUND   | 38,338 000  | 38,338 00     | 01 Dec 2030   | 0.035 | 22 Sep 2015   | 0 00        | 1 000000  | 01 Jul 2015 to 01 Jul 2015 | 0 00     |
|                               |               |     |             |              | Local                |             | 38,338 00     | 38,338.00     |       |               | 0 00        |           |                            | 0 00     |
|                               |               |     |             |              | Base                 |             | 38,338 00     | 38,338.00     |       |               | 0 00        |           |                            | 0 00     |

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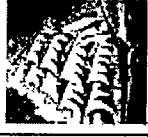
| Fund Asset ID  | Security Name   | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par   | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-----------------|-----|----------|--------------|----------------------|--------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |                 |     |          |              |                      |              |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CJ 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 03 Dec 2015 | 1.000000   | 31 Aug 2015 to 31 Aug 2015 | 0.00      |
| 15LCJBB8P3R    | 498 03 Dec 2015 |     |          |              | 7,647.11 Local       | 7,647.11     |               | 7,647.11      |                | 0.00        |            |                            | 0.00      |
|                |                 |     |          |              | Base                 | 7,647.11     |               |               |                | 0.00        |            |                            | 0.00      |
| 05CA 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 13 Aug 2015 | 1.000000   | 22 Jun 2015 to 24 Jun 2015 | 0.00      |
| 15HIJBB15TX    | 505 13 Aug 2015 |     |          |              | 79,997.90 Local      | 79,997.90    |               | 79,997.90     |                | 0.00        |            |                            | 0.00      |
|                |                 |     |          |              | Base                 | 79,997.90    |               |               |                | 0.00        |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 04 Dec 2015 | 1.000000   | 31 Aug 2015 to 31 Aug 2015 | 0.00      |
| 15LDJBB9B8H    | 506 04 Dec 2015 |     |          |              | 1,299.01 Local       | 1,299.01     |               | 1,299.01      |                | 0.00        |            |                            | 0.00      |
|                |                 |     |          |              | Base                 | 1,299.01     |               |               |                | 0.00        |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 02 Sep 2015 | 1.000000   | 05 Aug 2015 to 10 Aug 2015 | 0.00      |
| 15IBJBB4NUJ1   | 507 02 Sep 2015 |     |          |              | 18,173.62 Local      | 18,173.62    |               | 18,173.62     |                | 0.00        |            |                            | 0.00      |
|                |                 |     |          |              | Base                 | 18,173.62    |               |               |                | 0.00        |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.109          | 10 May 2016 | 1.000000   | 15 Apr 2016 to 18 Apr 2016 | 0.00      |
| 16EGJBB8N71    | 517 10 May 2016 |     |          |              | 12,517.85 Local      | 12,517.85    |               | 12,517.85     |                | 0.00        |            |                            | 0.00      |
|                |                 |     |          |              | Base                 | 12,517.85    |               |               |                | 0.00        |            |                            | 0.00      |
| 05CA 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 20 Aug 2015 | 1.000000   | 24 Jun 2015 to 13 Jul 2015 | 0.00      |
| 15HNJBB0FFK    | 521 20 Aug 2015 |     |          |              | 48,716.59 Local      | 48,716.59    |               | 48,716.59     |                | 0.00        |            |                            | 0.00      |
|                |                 |     |          |              | Base                 | 48,716.59    |               |               |                | 0.00        |            |                            | 0.00      |
| 05CF 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 06 Nov 2015 | 1.000000   | 01 Jul 2015 to 15 Oct 2015 | 0.00      |
| 15KEJBCFF70    | 523 06 Nov 2015 |     |          |              | 1,200,000.00 Local   | 1,200,000.00 |               | 1,200,000.00  |                | 0.00        |            |                            | 0.00      |
|                |                 |     |          |              | Base                 | 1,200,000.00 |               |               |                | 0.00        |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 08 Dec 2015 | 1.000000   | 31 Aug 2015 to 31 Aug 2015 | 0.00      |
| 15LFJBB89WX    | 523 08 Dec 2015 |     |          |              | 12,910.03 Local      | 12,910.03    |               | 12,910.03     |                | 0.00        |            |                            | 0.00      |
|                |                 |     |          |              | Base                 | 12,910.03    |               |               |                | 0.00        |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS      |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 03 Sep 2015 | 1.000000   | 10 Aug 2015 to 10 Aug 2015 | 0.00      |
| 15ICJBB18Q7    | 525 03 Sep 2015 |     |          |              | 9,183.50 Local       | 9,183.50     |               | 9,183.50      |                | 0.00        |            |                            | 0.00      |
|                |                 |     |          |              | Base                 | 9,183.50     |               |               |                | 0.00        |            |                            | 0.00      |

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|--------------------------------|-----------|---------------|-----|----------|--------------|----------------------|--------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par   | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |               |     |          |              |                      |              |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 21 Aug 2015 | 1.000000   | 13 Jul 2015 to 13 Jul 2015 |           |
| 15HOJBB1D3K                    | 527       | 21 Aug 2015   |     |          |              | Local                | 114,880.56   | 114,880.56    | 114,880.56    | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 114,880.56   | 114,880.56    | 114,880.56    | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 09 Dec 2015 | 1.000000   | 31 Aug 2015 to 31 Aug 2015 |           |
| 15LGJBB686F                    | 529       | 09 Dec 2015   |     |          |              | Local                | 2,298.60     | 2,298.60      | 2,298.60      | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 2,298.60     | 2,298.60      | 2,298.60      | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CF                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 23 Nov 2015 | 1.000000   | 15 Oct 2015 to 19 Nov 2015 |           |
| 15KPJBB6XRG                    | 534       | 23 Nov 2015   |     |          |              | Local                | 6,530,550.27 | 6,530,550.27  | 6,530,550.27  | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 6,530,550.27 | 6,530,550.27  | 6,530,550.27  | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05C8                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.009          | 04 Sep 2015 | 1.000000   | 19 Jun 2015 to 10 Jul 2015 |           |
| 15IDJBB1MJ1                    | 537       | 04 Sep 2015   |     |          |              | Local                | 4,076,822.82 | 4,076,822.82  | 4,076,822.82  | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 4,076,822.82 | 4,076,822.82  | 4,076,822.82  | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 26 Aug 2015 | 1.000000   | 13 Jul 2015 to 29 Jul 2015 |           |
| 15HRJBB0B6X                    | 537       | 26 Aug 2015   |     |          |              | Local                | 74,989.55    | 74,989.55     | 74,989.55     | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 74,989.55    | 74,989.55     | 74,989.55     | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 04 Sep 2015 | 1.000000   | 10 Aug 2015 to 12 Aug 2015 |           |
| 15IDJBB1MJM                    | 538       | 04 Sep 2015   |     |          |              | Local                | 38,141.25    | 38,141.25     | 38,141.25     | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 38,141.25    | 38,141.25     | 38,141.25     | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 10 Dec 2015 | 1.000000   | 31 Aug 2015 to 31 Aug 2015 |           |
| 15LHJBB8SBL                    | 539       | 10 Dec 2015   |     |          |              | Local                | 29,590.30    | 29,590.30     | 29,590.30     | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 29,590.30    | 29,590.30     | 29,590.30     | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 1.000          | 28 Jan 2016 | 1.000000   | 20 Jan 2016 to 26 Jan 2016 |           |
| 16ARJBB87V6                    | 543       | 28 Jan 2016   |     |          |              | Local                | 27,532.45    | 27,532.45     | 27,532.45     | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 27,532.45    | 27,532.45     | 27,532.45     | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 31 Aug 2015 | 1.000000   | 29 Jul 2015 to 29 Jul 2015 |           |
| 15HUJBB5THS                    | 543       | 31 Aug 2015   |     |          |              | Local                | 12,853.86    | 12,853.86     | 12,853.86     | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |     |          |              | Base                 | 12,853.86    | 12,853.86     | 12,853.86     | 0.00           | 0.00        | 0.00       |                            | 0.00      |

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|--------------------------------|-----------|---------------|-----|----------|---------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|----------------|--|
| Fund                           | Asset ID  | Security Name | Lot | Trd Date | Dtl Fund Rsn  | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls      |  |
| SSB Trade ID                   |           |               |     |          |               |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |                |  |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |               |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 06 Nov 2015 | 1.000000   | 07 Oct 2015          | to 05 Nov 2015 |  |
| 15KEJBCFP73                    | 544       | 06 Nov 2015   |     |          | 4,012,876.280 |            | Local                | 4,012,876.28  | 4,012,876.28  |                | 0.00        |            |                      | 0.00           |  |
|                                |           |               |     |          |               |            | Base                 | 4,012,876.28  | 4,012,876.28  |                | 0.00        | 0.00       |                      | 0.00           |  |
| 05C6                           | 83499Z9R9 | SSGA FUNDS    |     |          |               |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 1.000          | 04 Sep 2015 | 1.000000   | 19 May 2015          | to 19 Jun 2015 |  |
| 15IDJBB1MJS                    | 547       | 04 Sep 2015   |     |          | 16,315.520    |            | Local                | 16,315.52     | 16,315.52     |                | 0.00        |            |                      | 0.00           |  |
|                                |           |               |     |          |               |            | Base                 | 16,315.52     | 16,315.52     |                | 0.00        | 0.00       |                      | 0.00           |  |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |     |          |               |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 11 Dec 2015 | 1.000000   | 31 Aug 2015          | to 31 Aug 2015 |  |
| 15LIJBB9TJ3                    | 547       | 11 Dec 2015   |     |          | 15,036.940    |            | Local                | 15,036.94     | 15,036.94     |                | 0.00        |            |                      | 0.00           |  |
|                                |           |               |     |          |               |            | Base                 | 15,036.94     | 15,036.94     |                | 0.00        | 0.00       |                      | 0.00           |  |
| 05C8                           | 83499Z9R9 | SSGA FUNDS    |     |          |               |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 1.000          | 06 Nov 2015 | 1.000000   | 27 Oct 2015          | to 05 Nov 2015 |  |
| 15KEJBCFP74                    | 551       | 06 Nov 2015   |     |          | 500,000.000   |            | Local                | 500,000.00    | 500,000.00    |                | 0.00        |            |                      | 0.00           |  |
|                                |           |               |     |          |               |            | Base                 | 500,000.00    | 500,000.00    |                | 0.00        | 0.00       |                      | 0.00           |  |
| 05C6                           | 83499Z9R9 | SSGA FUNDS    |     |          |               |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 1.000          | 04 May 2016 | 1.000000   | 15 Apr 2016          | to 02 May 2016 |  |
| 16ECJBCDV4K                    | 552       | 04 May 2016   |     |          | 1,201.130     |            | Local                | 1,201.13      | 1,201.13      |                | 0.00        |            |                      | 0.00           |  |
|                                |           |               |     |          |               |            | Base                 | 1,201.13      | 1,201.13      |                | 0.00        | 0.00       |                      | 0.00           |  |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |     |          |               |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 02 Sep 2015 | 1.000000   | 29 Jul 2015          | to 24 Aug 2015 |  |
| 15IBJB4NJW                     | 553       | 02 Sep 2015   |     |          | 596,137.580   |            | Local                | 596,137.58    | 596,137.58    |                | 0.00        |            |                      | 0.00           |  |
|                                |           |               |     |          |               |            | Base                 | 596,137.58    | 596,137.58    |                | 0.00        | 0.00       |                      | 0.00           |  |
| 05C6                           | 83499Z9R9 | SSGA FUNDS    |     |          |               |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 5.000          | 02 Jun 2016 | 1.000000   | 01 Jun 2016          | to 01 Jun 2016 |  |
| 16FBJBCHFPZ                    | 555       | 02 Jun 2016   |     |          | 0.010         |            | Local                | 0.01          | 0.01          |                | 0.00        |            |                      | 0.00           |  |
|                                |           |               |     |          |               |            | Base                 | 0.01          | 0.01          |                | 0.00        | 0.00       |                      | 0.00           |  |
| 05C8                           | 83499Z9R9 | SSGA FUNDS    |     |          |               |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.009          | 19 Nov 2015 | 1.000000   | 05 Nov 2015          | to 05 Nov 2015 |  |
| 15KNJB84ZDZ                    | 556       | 19 Nov 2015   |     |          | 198.960       |            | Local                | 198.96        | 198.96        |                | 0.00        |            |                      | 0.00           |  |
|                                |           |               |     |          |               |            | Base                 | 198.96        | 198.96        |                | 0.00        | 0.00       |                      | 0.00           |  |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |               |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.113          | 16 May 2016 | 1.000000   | 18 Apr 2016          | to 22 Apr 2016 |  |
| 16EKJBCQDBM                    | 557       | 16 May 2016   |     |          | 42,775.250    |            | Local                | 42,775.25     | 42,775.25     |                | 0.00        |            |                      | 0.00           |  |
|                                |           |               |     |          |               |            | Base                 | 42,775.25     | 42,775.25     |                | 0.00        | 0.00       |                      | 0.00           |  |

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| Fund         | Asset ID  | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par   | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|--------------|-----------|---------------|-----|----------|--------------|----------------------|--------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID |           |               |     |          |              |                      |              |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CA         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 04 Sep 2015 | 1.000000   | 24 Aug 2015 to 01 Sep 2015 |           |
| 15IDJBB1MJC  | 559       | 04 Sep 2015   |     |          |              | Local                | 288,413.80   | 288,413.80    | 288,413.80    | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 288,413.80   | 288,413.80    | 288,413.80    | 0.00           |             |            |                            | 0.00      |
| 05CF         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 1.000          | 07 Jan 2016 | 1.000000   | 24 Nov 2015 to 04 Jan 2016 |           |
| 16ADJBB67J3  | 562       | 07 Jan 2016   |     |          |              | Local                | 3,240,560.62 | 3,240,560.62  | 3,240,560.62  | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 3,240,560.62 | 3,240,560.62  | 3,240,560.62  | 0.00           |             |            |                            | 0.00      |
| 05CA         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 09 Sep 2015 | 1.000000   | 01 Sep 2015 to 01 Sep 2015 |           |
| 15IFJBB0BP3  | 565       | 09 Sep 2015   |     |          |              | Local                | 327,032.05   | 327,032.05    | 327,032.05    | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 327,032.05   | 327,032.05    | 327,032.05    | 0.00           |             |            |                            | 0.00      |
| 05CF         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 1.000          | 14 Jan 2016 | 1.000000   | 08 Jan 2016 to 08 Jan 2016 |           |
| 16AJBB978Z   | 567       | 14 Jan 2016   |     |          |              | Local                | 1,000,000.00 | 1,000,000.00  | 1,000,000.00  | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 1,000,000.00 | 1,000,000.00  | 1,000,000.00  | 0.00           |             |            |                            | 0.00      |
| 05CJ         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 14 Dec 2015 | 1.000000   | 31 Aug 2015 to 01 Sep 2015 |           |
| 15LJBB984V   | 567       | 14 Dec 2015   |     |          |              | Local                | 27,965.71    | 27,965.71     | 27,965.71     | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 27,965.71    | 27,965.71     | 27,965.71     | 0.00           |             |            |                            | 0.00      |
| 05CA         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 15 Sep 2015 | 1.000000   | 01 Sep 2015 to 01 Sep 2015 |           |
| 15IJBB9P4V   | 569       | 15 Sep 2015   |     |          |              | Local                | 438,642.53   | 438,642.53    | 438,642.53    | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 438,642.53   | 438,642.53    | 438,642.53    | 0.00           |             |            |                            | 0.00      |
| 05CF         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 1.000          | 15 Jan 2016 | 1.000000   | 08 Jan 2016 to 08 Jan 2016 |           |
| 16AJJBCN0SH  | 569       | 15 Jan 2016   |     |          |              | Local                | 1,140.00     | 1,140.00      | 1,140.00      | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 1,140.00     | 1,140.00      | 1,140.00      | 0.00           |             |            |                            | 0.00      |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.070          | 01 Feb 2016 | 1.000000   | 26 Jan 2016 to 27 Jan 2016 |           |
| 16BAJBC682T  | 575       | 01 Feb 2016   |     |          |              | Local                | 13,678.49    | 13,678.49     | 13,678.49     | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 13,678.49    | 13,678.49     | 13,678.49     | 0.00           |             |            |                            | 0.00      |
| 05CN         | 83499Z9R9 | SSGA FUNDS    |     |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 10 Nov 2015 | 1.000000   | 05 Nov 2015 to 05 Nov 2015 |           |
| 15KGJBB4LF3  | 578       | 10 Nov 2015   |     |          |              | Local                | 13,392.03    | 13,392.03     | 13,392.03     | 0.00           |             |            |                            | 0.00      |
|              |           |               |     |          |              | Base                 | 13,392.03    | 13,392.03     | 13,392.03     | 0.00           |             |            |                            | 0.00      |

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|--------------------------------|-----------|---------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|----------------|
| Fund                           | Asset ID  | Security Name | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls      |
| SSB Trade ID                   |           |               |     |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |                |
| 05CF                           | 83499Z9R9 | SSGA FUNDS    |     |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 1.000          | 26 Jan 2016 | 1.000000   | 08 Jan 2016          | to 08 Jan 2016 |
| 16APJBB9JHZ                    | 580       | 26 Jan 2016   |     |          |              | 100,000.00 | Local                | 100,000.00    | 100,000.00    |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |          |              |            | Base                 | 100,000.00    | 100,000.00    |                | 0.00        | 0.00       |                      | 0.00           |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |     |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 28 Sep 2015 | 1.000000   | 01 Sep 2015          | to 01 Sep 2015 |
| 15ISJBB5VSW                    | 580       | 28 Sep 2015   |     |          |              | 20,563.60  | Local                | 20,563.60     | 20,563.60     |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |          |              |            | Base                 | 20,563.60     | 20,563.60     |                | 0.00        | 0.00       |                      | 0.00           |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |     |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 30 Sep 2015 | 1.000000   | 01 Sep 2015          | to 01 Sep 2015 |
| 15IUJBB9P78                    | 582       | 30 Sep 2015   |     |          |              | 14,541.86  | Local                | 14,541.86     | 14,541.86     |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |          |              |            | Base                 | 14,541.86     | 14,541.86     |                | 0.00        | 0.00       |                      | 0.00           |
| 05CF                           | 83499Z9R9 | SSGA FUNDS    |     |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 1.000          | 27 Jan 2016 | 1.000000   | 08 Jan 2016          | to 08 Jan 2016 |
| 16AQJBB8MJC                    | 583       | 27 Jan 2016   |     |          |              | 80,115.00  | Local                | 80,115.00     | 80,115.00     |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |          |              |            | Base                 | 80,115.00     | 80,115.00     |                | 0.00        | 0.00       |                      | 0.00           |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 10 Sep 2015 | 1.000000   | 12 Aug 2015          | to 18 Aug 2015 |
| 15IGJBB179B                    | 585       | 10 Sep 2015   |     |          |              | 41,117.12  | Local                | 41,117.12     | 41,117.12     |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |          |              |            | Base                 | 41,117.12     | 41,117.12     |                | 0.00        | 0.00       |                      | 0.00           |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |     |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 02 Oct 2015 | 1.000000   | 01 Sep 2015          | to 01 Sep 2015 |
| 15JBjBB57K1                    | 586       | 02 Oct 2015   |     |          |              | 1.18       | Local                | 1.18          | 1.18          |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |          |              |            | Base                 | 1.18          | 1.18          |                | 0.00        | 0.00       |                      | 0.00           |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.074          | 02 Feb 2016 | 1.000000   | 27 Jan 2016          | to 27 Jan 2016 |
| 16BBJBCF73C                    | 587       | 02 Feb 2016   |     |          |              | 3,892.16   | Local                | 3,892.16      | 3,892.16      |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |          |              |            | Base                 | 3,892.16      | 3,892.16      |                | 0.00        | 0.00       |                      | 0.00           |
| 05CF                           | 83499Z9R9 | SSGA FUNDS    |     |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 1.000          | 01 Feb 2016 | 1.000000   | 08 Jan 2016          | to 08 Jan 2016 |
| 16BAJBC6815                    | 588       | 01 Feb 2016   |     |          |              | 124,926.08 | Local                | 124,926.08    | 124,926.08    |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |          |              |            | Base                 | 124,926.08    | 124,926.08    |                | 0.00        | 0.00       |                      | 0.00           |
| 05C9                           | 83499Z9R9 | SSGA FUNDS    |     |          |              |            | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 31 Jul 2015 | 1.000000   | 12 Jun 2015          | to 12 Jun 2015 |
| 15GWJBB8NRK                    | 588       | 31 Jul 2015   |     |          |              | 41,439.06  | Local                | 41,439.06     | 41,439.06     |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |          |              |            | Base                 | 41,439.06     | 41,439.06     |                | 0.00        | 0.00       |                      | 0.00           |

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|--------------------------------|-----------|---------------|-----|----------|---------------|----------------------|--------------|---------------|---------------|-----------------|-------------|-------------|----------------------|----------------|
| Fund                           | Asset ID  | Security Name | Lot | Trd Date | Dtl Fund Rsn  | Security Description | Shares/Par   | Principal Net | Maturity Date | Rate            | Stl Date    | Sell Rate   | Trd Dts of Orig Buys | Net Gnl/Ls     |
| SSB Trade ID                   |           |               |     |          |               |                      |              |               | Cost          | Security Gnl/Ls |             | Curr Gnl/Ls |                      |                |
| 05C9                           | 83499Z9R9 | SSGA FUNDS    |     |          |               | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035           | 18 Aug 2015 | 1 000000    | 12 Jun 2015          | to 12 Jun 2015 |
| 15HLJBB2LSF                    | 590       | 18 Aug 2015   |     |          | 150,000 000   | Local                | 150,000.00   | 150,000.00    | 150,000 00    |                 | 0.00        |             |                      | 0 00           |
|                                |           |               |     |          |               | Base                 | 150,000.00   | 150,000.00    | 150,000 00    |                 | 0 00        | 0.00        |                      | 0 00           |
| 05C9                           | 83499Z9R9 | SSGA FUNDS    |     |          |               | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035           | 25 Aug 2015 | 1.000000    | 12 Jun 2015          | to 12 Jun 2015 |
| 15HQJBB65Z5                    | 592       | 25 Aug 2015   |     |          | 200,000,000   | Local                | 200,000.00   | 200,000.00    | 200,000 00    |                 | 0.00        |             |                      | 0.00           |
|                                |           |               |     |          |               | Base                 | 200,000 00   | 200,000.00    | 200,000.00    |                 | 0.00        | 0.00        |                      | 0.00           |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |     |          |               | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0 035           | 16 Dec 2015 | 1 000000    | 01 Sep 2015          | to 17 Sep 2015 |
| 15LLJBCBMT3                    | 593       | 16 Dec 2015   |     |          | 61,950,220    | Local                | 61,950.22    | 61,950.22     | 61,950 22     |                 | 0 00        |             |                      | 0.00           |
|                                |           |               |     |          |               | Base                 | 61,950.22    | 61,950.22     | 61,950.22     |                 | 0.00        | 0.00        |                      | 0.00           |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |     |          |               | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035           | 17 Dec 2015 | 1 000000    | 17 Sep 2015          | to 22 Sep 2015 |
| 15LMJBCBMD3                    | 598       | 17 Dec 2015   |     |          | 29,247,500    | Local                | 29,247.50    | 29,247.50     | 29,247 50     |                 | 0 00        |             |                      | 0.00           |
|                                |           |               |     |          |               | Base                 | 29,247.50    | 29,247.50     | 29,247 50     |                 | 0 00        | 0 00        |                      | 0.00           |
| 05C9                           | 83499Z9R9 | SSGA FUNDS    |     |          |               | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0 035           | 11 Sep 2015 | 1 000000    | 12 Jun 2015          | to 12 Jun 2015 |
| 15IHJBB1ZLT                    | 600       | 11 Sep 2015   |     |          | 100,000 000   | Local                | 100,000 00   | 100,000 00    | 100,000.00    |                 | 0 00        |             |                      | 0 00           |
|                                |           |               |     |          |               | Base                 | 100,000 00   | 100,000 00    | 100,000 00    |                 | 0 00        | 0 00        |                      | 0.00           |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |               | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0 035           | 14 Sep 2015 | 1 000000    | 18 Aug 2015          | to 20 Aug 2015 |
| 15IJBB5Q65                     | 600       | 14 Sep 2015   |     |          | 27,239 200    | Local                | 27,239 20    | 27,239 20     | 27,239.20     |                 | 0.00        |             |                      | 0.00           |
|                                |           |               |     |          |               | Base                 | 27,239 20    | 27,239 20     | 27,239.20     |                 | 0.00        | 0 00        |                      | 0.00           |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |     |          |               | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035           | 14 Oct 2015 | 1 000000    | 01 Sep 2015          | to 13 Oct 2015 |
| 15JJJBB3RZ4                    | 601       | 14 Oct 2015   |     |          | 2,329,145 910 | Local                | 2,329,145 91 | 2,329,145 91  | 2,329,145.91  |                 | 0 00        |             |                      | 0.00           |
|                                |           |               |     |          |               | Base                 | 2,329,145 91 | 2,329,145 91  | 2,329,145.91  |                 | 0 00        | 0.00        |                      | 0 00           |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |          |               | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0 035           | 12 Nov 2015 | 1 000000    | 05 Nov 2015          | to 05 Nov 2015 |
| 15KIJBB39TP                    | 602       | 12 Nov 2015   |     |          | 27,428 450    | Local                | 27,428 45    | 27,428 45     | 27,428 45     |                 | 0 00        |             |                      | 0.00           |
|                                |           |               |     |          |               | Base                 | 27,428 45    | 27,428 45     | 27,428 45     |                 | 0.00        | 0 00        |                      | 0.00           |
| 05C9                           | 83499Z9R9 | SSGA FUNDS    |     |          |               | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035           | 30 Sep 2015 | 1 000000    | 12 Jun 2015          | to 12 Jun 2015 |
| 15IUJBB9P8V                    | 604       | 30 Sep 2015   |     |          | 1,385,458,140 | Local                | 1,385,458.14 | 1,385,458.14  | 1,385,458.14  |                 | 0.00        |             |                      | 0.00           |
|                                |           |               |     |          |               | Base                 | 1,385,458.14 | 1,385,458.14  | 1,385,458.14  |                 | 0 00        | 0.00        |                      | 0 00           |



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|--------------------------------|----------|---------------|-----|-------------|---------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|------|------|------|
| Fund                           | Asset ID | Security Name | Lot | Trd Date    | Dtl Fund Rsn  | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |      |      |      |
| SSB Trade ID                   |          |               |     |             |               |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |      |      |      |
| 05C9 83499Z9R9<br>15JGJBB18TN  |          | SSGA FUNDS    | 606 | 09 Oct 2015 | 150,000 000   | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 09 Oct 2015 | 1 000000   | 12 Jun 2015 to 12 Jun 2015 |           |      |      |      |
|                                |          |               |     |             |               | Local                |            |               |               |                |             |            |                            |           |      | 0.00 | 0.00 |
|                                |          |               |     |             |               | Base                 |            |               |               |                |             |            |                            |           | 0.00 | 0.00 |      |
| 05CA 83499Z9R9<br>15KJJBCCCKJB |          | SSGA FUNDS    | 607 | 15 Oct 2015 | 1,025,462.650 | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 15 Oct 2015 | 1 000000   | 13 Oct 2015 to 13 Oct 2015 |           |      |      |      |
|                                |          |               |     |             |               | Local                |            |               |               |                |             |            |                            |           |      | 0.00 | 0.00 |
|                                |          |               |     |             |               | Base                 |            |               |               |                |             |            |                            |           | 0.00 | 0.00 |      |
| 05C9 83499Z9R9<br>15JRJBCEMFB  |          | SSGA FUNDS    | 608 | 26 Oct 2015 | 200,000,000   | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 26 Oct 2015 | 1 000000   | 12 Jun 2015 to 12 Jun 2015 |           |      |      |      |
|                                |          |               |     |             |               | Local                |            |               |               |                |             |            |                            |           |      | 0.00 | 0.00 |
|                                |          |               |     |             |               | Base                 |            |               |               |                |             |            |                            |           | 0.00 | 0.00 |      |
| 05CN 83499Z9R9<br>16EOJBCEDFJP |          | SSGA FUNDS    | 609 | 20 May 2016 | 68,852 590    | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.095          | 20 May 2016 | 1,000000   | 22 Apr 2016 to 05 May 2016 |           |      |      |      |
|                                |          |               |     |             |               | Local                |            |               |               |                |             |            |                            |           |      | 0.00 | 0.00 |
|                                |          |               |     |             |               | Base                 |            |               |               |                |             |            |                            |           | 0.00 | 0.00 |      |
| 05CA 83499Z9R9<br>15JLJBB1WCS  |          | SSGA FUNDS    | 611 | 16 Oct 2015 | 34,158.170    | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 16 Oct 2015 | 1,000000   | 13 Oct 2015 to 13 Oct 2015 |           |      |      |      |
|                                |          |               |     |             |               | Local                |            |               |               |                |             |            |                            |           |      | 0.00 | 0.00 |
|                                |          |               |     |             |               | Base                 |            |               |               |                |             |            |                            |           | 0.00 | 0.00 |      |
| 05CF 83499Z9R9<br>16CJJBCEFB3C |          | SSGA FUNDS    | 611 | 14 Mar 2016 | 4,597.000     | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 1 000          | 14 Mar 2016 | 1,000000   | 08 Jan 2016 to 08 Jan 2016 |           |      |      |      |
|                                |          |               |     |             |               | Local                |            |               |               |                |             |            |                            |           |      | 0.00 | 0.00 |
|                                |          |               |     |             |               | Base                 |            |               |               |                |             |            |                            |           | 0.00 | 0.00 |      |
| 05CN 83499Z9R9<br>15IKJBB1TVH  |          | SSGA FUNDS    | 612 | 16 Sep 2015 | 16,991 580    | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 16 Sep 2015 | 1,000000   | 20 Aug 2015 to 20 Aug 2015 |           |      |      |      |
|                                |          |               |     |             |               | Local                |            |               |               |                |             |            |                            |           |      | 0.00 | 0.00 |
|                                |          |               |     |             |               | Base                 |            |               |               |                |             |            |                            |           | 0.00 | 0.00 |      |
| 05C9 83499Z9R9<br>15VJJBCEFDX7 |          | SSGA FUNDS    | 613 | 30 Oct 2015 | 2,991,089.580 | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 30 Oct 2015 | 1,000000   | 12 Jun 2015 to 04 Sep 2015 |           |      |      |      |
|                                |          |               |     |             |               | Local                |            |               |               |                |             |            |                            |           |      | 0.00 | 0.00 |
|                                |          |               |     |             |               | Base                 |            |               |               |                |             |            |                            |           | 0.00 | 0.00 |      |
| 05C9 83499Z9R9<br>15KDJBB469G  |          | SSGA FUNDS    | 617 | 05 Nov 2015 | 2,000,000 000 | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 05 Nov 2015 | 1,000000   | 04 Sep 2015 to 04 Sep 2015 |           |      |      |      |
|                                |          |               |     |             |               | Local                |            |               |               |                |             |            |                            |           |      | 0.00 | 0.00 |
|                                |          |               |     |             |               | Base                 |            |               |               |                |             |            |                            |           | 0.00 | 0.00 |      |

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|--------------------------------|-----------|---------------|-----|-------------|--------------|--------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|------|
| Fund                           | Asset ID  | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par   | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       |      |
| SSB Trade ID                   |           |               |     |             |              |              |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls                  |      |
| 05C9                           | 83499Z9R9 | SSGA FUNDS    |     |             |              |              | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 13 Nov 2015 | 1.000000   | 04 Sep 2015 to 04 Sep 2015 |      |
| 15KJJB56H3                     |           |               | 621 | 13 Nov 2015 |              | 150,000.00   | Local                | 150,000.00    | 150,000.00    |                | 0.00        |            |                            | 0.00 |
|                                |           |               |     |             |              |              | Base                 | 150,000.00    | 150,000.00    |                | 0.00        | 0.00       |                            | 0.00 |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |             |              |              | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 13 Nov 2015 | 1.000000   | 05 Nov 2015 to 05 Nov 2015 |      |
| 15KJJB56HM                     |           |               | 621 | 13 Nov 2015 |              | 21,949.90    | Local                | 21,949.90     | 21,949.90     |                | 0.00        |            |                            | 0.00 |
|                                |           |               |     |             |              |              | Base                 | 21,949.90     | 21,949.90     |                | 0.00        | 0.00       |                            | 0.00 |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |             |              |              | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.074          | 05 Feb 2016 | 1.000000   | 27 Jan 2016 to 29 Jan 2016 |      |
| 16BEJBCH67C                    |           |               | 622 | 05 Feb 2016 |              | 34,961.05    | Local                | 34,961.05     | 34,961.05     |                | 0.00        |            |                            | 0.00 |
|                                |           |               |     |             |              |              | Base                 | 34,961.05     | 34,961.05     |                | 0.00        | 0.00       |                            | 0.00 |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |     |             |              |              | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 21 Oct 2015 | 1.000000   | 13 Oct 2015 to 13 Oct 2015 |      |
| 15JOJB18DJ                     |           |               | 622 | 21 Oct 2015 |              | 28,047.74    | Local                | 28,047.74     | 28,047.74     |                | 0.00        |            |                            | 0.00 |
|                                |           |               |     |             |              |              | Base                 | 28,047.74     | 28,047.74     |                | 0.00        | 0.00       |                            | 0.00 |
| 05C9                           | 83499Z9R9 | SSGA FUNDS    |     |             |              |              | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 19 Nov 2015 | 1.000000   | 04 Sep 2015 to 06 Nov 2015 |      |
| 15KNJB84ZD0                    |           |               | 623 | 19 Nov 2015 |              | 3,970,336.84 | Local                | 3,970,336.84  | 3,970,336.84  |                | 0.00        |            |                            | 0.00 |
|                                |           |               |     |             |              |              | Base                 | 3,970,336.84  | 3,970,336.84  |                | 0.00        | 0.00       |                            | 0.00 |
| 05C9                           | 83499Z9R9 | SSGA FUNDS    |     |             |              |              | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 24 Nov 2015 | 1.000000   | 06 Nov 2015 to 06 Nov 2015 |      |
| 15KQJB34J2                     |           |               | 625 | 24 Nov 2015 |              | 2,250,000.00 | Local                | 2,250,000.00  | 2,250,000.00  |                | 0.00        |            |                            | 0.00 |
|                                |           |               |     |             |              |              | Base                 | 2,250,000.00  | 2,250,000.00  |                | 0.00        | 0.00       |                            | 0.00 |
| 05C9                           | 83499Z9R9 | SSGA FUNDS    |     |             |              |              | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 01 Dec 2015 | 1.000000   | 06 Nov 2015 to 06 Nov 2015 |      |
| 15LAJBC2225                    |           |               | 629 | 01 Dec 2015 |              | 120,000.00   | Local                | 120,000.00    | 120,000.00    |                | 0.00        |            |                            | 0.00 |
|                                |           |               |     |             |              |              | Base                 | 120,000.00    | 120,000.00    |                | 0.00        | 0.00       |                            | 0.00 |
| 05C9                           | 83499Z9R9 | SSGA FUNDS    |     |             |              |              | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 04 Dec 2015 | 1.000000   | 06 Nov 2015 to 06 Nov 2015 |      |
| 15LDJB89B8P                    |           |               | 631 | 04 Dec 2015 |              | 350,000.00   | Local                | 350,000.00    | 350,000.00    |                | 0.00        |            |                            | 0.00 |
|                                |           |               |     |             |              |              | Base                 | 350,000.00    | 350,000.00    |                | 0.00        | 0.00       |                            | 0.00 |
| 05C9                           | 83499Z9R9 | SSGA FUNDS    |     |             |              |              | SSGA TREASURY FUND   |               | 01 Dec 2030   | 0.035          | 17 Dec 2015 | 1.000000   | 06 Nov 2015 to 06 Nov 2015 |      |
| 15LMJBCBMD6                    |           |               | 633 | 17 Dec 2015 |              | 100,000.00   | Local                | 100,000.00    | 100,000.00    |                | 0.00        |            |                            | 0.00 |
|                                |           |               |     |             |              |              | Base                 | 100,000.00    | 100,000.00    |                | 0.00        | 0.00       |                            | 0.00 |

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| Fund           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par   | Principal Net | Maturity Date | Rate  | Security    | Gn/Ls    | Sell Rate | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|---------------|-----|-------------|--------------|----------------------|--------------|---------------|---------------|-------|-------------|----------|-----------|----------------------------|-----------|
| SSB Trade ID   |             |               |     |             |              |                      |              |               | Cost          |       |             |          |           |                            |           |
| 05CF 83499Z9R9 | 16DRJBCBFZB | SSGA FUNDS    | 633 | 26 Apr 2016 |              | SSGA TREASURY FUND   | 45,412.00    | 45,412.00     | 01 Dec 2030   | 1.000 | 26 Apr 2016 | 1.000000 | 1.000000  | 08 Jan 2016 to 08 Jan 2016 | 0.00      |
|                |             |               |     |             |              | Local                |              |               | 45,412.00     |       |             |          |           |                            | 0.00      |
|                |             |               |     |             |              | Base                 |              |               | 45,412.00     |       |             |          |           |                            | 0.00      |
| 05CF 83499Z9R9 | 16DUJBCMFSL | SSGA FUNDS    | 638 | 29 Apr 2016 |              | SSGA TREASURY FUND   | 75,000.00    | 75,000.00     | 01 Dec 2030   | 1.000 | 29 Apr 2016 | 1.000000 | 1.000000  | 08 Jan 2016 to 08 Jan 2016 | 0.00      |
|                |             |               |     |             |              | Local                |              |               | 75,000.00     |       |             |          |           |                            | 0.00      |
|                |             |               |     |             |              | Base                 |              |               | 75,000.00     |       |             |          |           |                            | 0.00      |
| 05CN 83499Z9R9 | 15IMJBBZB38 | SSGA FUNDS    | 638 | 18 Sep 2015 |              | SSGA TREASURY FUND   | 17,510.60    | 17,510.60     | 01 Dec 2030   | 0.035 | 18 Sep 2015 | 1.000000 | 1.000000  | 20 Aug 2015 to 27 Aug 2015 | 0.00      |
|                |             |               |     |             |              | Local                |              |               | 17,510.60     |       |             |          |           |                            | 0.00      |
|                |             |               |     |             |              | Base                 |              |               | 17,510.60     |       |             |          |           |                            | 0.00      |
| 05C9 83499Z9R9 | 16AGJBB7R2X | SSGA FUNDS    | 639 | 12 Jan 2016 |              | SSGA TREASURY FUND   | 500,000.00   | 500,000.00    | 01 Dec 2030   | 0.035 | 12 Jan 2016 | 1.000000 | 1.000000  | 06 Nov 2015 to 06 Nov 2015 | 0.00      |
|                |             |               |     |             |              | Local                |              |               | 500,000.00    |       |             |          |           |                            | 0.00      |
|                |             |               |     |             |              | Base                 |              |               | 500,000.00    |       |             |          |           |                            | 0.00      |
| 05CF 83499Z9R9 | 16ECJBCDV3Z | SSGA FUNDS    | 646 | 04 May 2016 |              | SSGA TREASURY FUND   | 5,007,563.00 | 5,007,563.00  | 01 Dec 2030   | 1.000 | 04 May 2016 | 1.000000 | 1.000000  | 08 Jan 2016 to 18 Apr 2016 | 0.00      |
|                |             |               |     |             |              | Local                |              |               | 5,007,563.00  |       |             |          |           |                            | 0.00      |
|                |             |               |     |             |              | Base                 |              |               | 5,007,563.00  |       |             |          |           |                            | 0.00      |
| 05CA 83499Z9R9 | 15KCJBB67V9 | SSGA FUNDS    | 646 | 04 Nov 2015 |              | SSGA TREASURY FUND   | 614,323.91   | 614,323.91    | 01 Dec 2030   | 0.035 | 04 Nov 2015 | 1.000000 | 1.000000  | 13 Oct 2015 to 13 Oct 2015 | 0.00      |
|                |             |               |     |             |              | Local                |              |               | 614,323.91    |       |             |          |           |                            | 0.00      |
|                |             |               |     |             |              | Base                 |              |               | 614,323.91    |       |             |          |           |                            | 0.00      |
| 05CJ 83499Z9R9 | 15LOJBCBXN5 | SSGA FUNDS    | 648 | 21 Dec 2015 |              | SSGA TREASURY FUND   | 4,226.15     | 4,226.15      | 01 Dec 2030   | 0.035 | 21 Dec 2015 | 1.000000 | 1.000000  | 22 Sep 2015 to 28 Sep 2015 | 0.00      |
|                |             |               |     |             |              | Local                |              |               | 4,226.15      |       |             |          |           |                            | 0.00      |
|                |             |               |     |             |              | Base                 |              |               | 4,226.15      |       |             |          |           |                            | 0.00      |
| 05CN 83499Z9R9 | 16ESJBCCD2M | SSGA FUNDS    | 648 | 26 May 2016 |              | SSGA TREASURY FUND   | 1,492.47     | 1,492.47      | 01 Dec 2030   | 0.107 | 26 May 2016 | 1.000000 | 1.000000  | 05 May 2016 to 05 May 2016 | 0.00      |
|                |             |               |     |             |              | Local                |              |               | 1,492.47      |       |             |          |           |                            | 0.00      |
|                |             |               |     |             |              | Base                 |              |               | 1,492.47      |       |             |          |           |                            | 0.00      |
| 05C9 83499Z9R9 | 16BMJBB8T3K | SSGA FUNDS    | 649 | 18 Feb 2016 |              | SSGA TREASURY FUND   | 350,000.00   | 350,000.00    | 01 Dec 2030   | 0.035 | 18 Feb 2016 | 1.000000 | 1.000000  | 06 Nov 2015 to 06 Nov 2015 | 0.00      |
|                |             |               |     |             |              | Local                |              |               | 350,000.00    |       |             |          |           |                            | 0.00      |
|                |             |               |     |             |              | Base                 |              |               | 350,000.00    |       |             |          |           |                            | 0.00      |

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| Fund           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par    | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|---------------|-----|-------------|--------------|----------------------|---------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |             |               |     |             |              |                      |               |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 83499Z9R9 | 15INJBB22V2 | SSGA FUNDS    | 654 | 21 Sep 2015 |              | SSGA TREASURY FUND   | 14,836 760    | 14,836 76     | 01 Dec 2030   | 0.035          | 21 Sep 2015 | 1.000000   | 27 Aug 2015 to 31 Aug 2015 | 0.00      |
|                |             |               |     |             |              | Local                |               | 14,836 76     | 14,836.76     | 0.00           |             |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 |               | 14,836 76     | 14,836.76     | 0.00           |             |            |                            | 0.00      |
| 05CJ 83499Z9R9 | 15LQJBB79M2 | SSGA FUNDS    | 655 | 23 Dec 2015 |              | SSGA TREASURY FUND   | 160,877.720   | 160,877 72    | 01 Dec 2030   | 0.035          | 23 Dec 2015 | 1.000000   | 28 Sep 2015 to 21 Oct 2015 | 0.00      |
|                |             |               |     |             |              | Local                |               | 160,877 72    | 160,877.72    | 0.00           |             |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 |               | 160,877 72    | 160,877.72    | 0.00           |             |            |                            | 0.00      |
| 05C9 83499Z9R9 | 16CHJBCBCLM | SSGA FUNDS    | 656 | 10 Mar 2016 |              | SSGA TREASURY FUND   | 2,200,000 000 | 2,200,000 00  | 01 Dec 2030   | 0.035          | 10 Mar 2016 | 1.000000   | 06 Nov 2015 to 07 Jan 2016 | 0.00      |
|                |             |               |     |             |              | Local                |               | 2,200,000 00  | 2,200,000.00  | 0.00           |             |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 |               | 2,200,000 00  | 2,200,000.00  | 0.00           |             |            |                            | 0.00      |
| 05CA 83499Z9R9 | 15KFJBB6GSN | SSGA FUNDS    | 658 | 09 Nov 2015 |              | SSGA TREASURY FUND   | 750,802 410   | 750,802 41    | 01 Dec 2030   | 0.035          | 09 Nov 2015 | 1.000000   | 13 Oct 2015 to 20 Oct 2015 | 0.00      |
|                |             |               |     |             |              | Local                |               | 750,802 41    | 750,802.41    | 0.00           |             |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 |               | 750,802 41    | 750,802.41    | 0.00           |             |            |                            | 0.00      |
| 05CJ 83499Z9R9 | 15LRJBBVM0V | SSGA FUNDS    | 658 | 24 Dec 2015 |              | SSGA TREASURY FUND   | 12,965 440    | 12,965 44     | 01 Dec 2030   | 0.035          | 24 Dec 2015 | 1.000000   | 21 Oct 2015 to 06 Nov 2015 | 0.00      |
|                |             |               |     |             |              | Local                |               | 12,965 44     | 12,965.44     | 0.00           |             |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 |               | 12,965 44     | 12,965.44     | 0.00           |             |            |                            | 0.00      |
| 05CJ 83499Z9R9 | 15LSJBC4WQ  | SSGA FUNDS    | 660 | 28 Dec 2015 |              | SSGA TREASURY FUND   | 1,637.820     | 1,637.82      | 01 Dec 2030   | 0.035          | 28 Dec 2015 | 1.000000   | 06 Nov 2015 to 06 Nov 2015 | 0.00      |
|                |             |               |     |             |              | Local                |               | 1,637.82      | 1,637.82      | 0.00           |             |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 |               | 1,637.82      | 1,637.82      | 0.00           |             |            |                            | 0.00      |
| 05CN 83499Z9R9 | 15KLJBB36XD | SSGA FUNDS    | 662 | 17 Nov 2015 |              | SSGA TREASURY FUND   | 32,246 150    | 32,246 15     | 01 Dec 2030   | 0.035          | 17 Nov 2015 | 1.000000   | 05 Nov 2015 to 05 Nov 2015 | 0.00      |
|                |             |               |     |             |              | Local                |               | 32,246 15     | 32,246.15     | 0.00           |             |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 |               | 32,246 15     | 32,246.15     | 0.00           |             |            |                            | 0.00      |
| 05C9 83499Z9R9 | 16DAJBC12DH | SSGA FUNDS    | 663 | 01 Apr 2016 |              | SSGA TREASURY FUND   | 500,000.000   | 500,000 00    | 01 Dec 2030   | 0.048          | 01 Apr 2016 | 1.000000   | 07 Jan 2016 to 07 Jan 2016 | 0.00      |
|                |             |               |     |             |              | Local                |               | 500,000 00    | 500,000.00    | 0.00           |             |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 |               | 500,000 00    | 500,000.00    | 0.00           |             |            |                            | 0.00      |
| 05CA 83499Z9R9 | 15KJJB56G6  | SSGA FUNDS    | 663 | 13 Nov 2015 |              | SSGA TREASURY FUND   | 49,179 680    | 49,179 68     | 01 Dec 2030   | 0.035          | 13 Nov 2015 | 1.000000   | 20 Oct 2015 to 22 Oct 2015 | 0.00      |
|                |             |               |     |             |              | Local                |               | 49,179 68     | 49,179.68     | 0.00           |             |            |                            | 0.00      |
|                |             |               |     |             |              | Base                 |               | 49,179 68     | 49,179.68     | 0.00           |             |            |                            | 0.00      |

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| Fund Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stt Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |               |             |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05C9 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0 048          | 29 Apr 2016 | 1.000000   | 07 Jan 2016 to 07 Jan 2016 |           |
| 16DUJBCMFVS    | 665           | 29 Apr 2016 |          |              | Local                | 480,682.02 | 480,682.02    | 480,682.02    | 0.00           | 0.00        |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 480,682.02 | 480,682.02    |               |                |             |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 29 Dec 2015 | 1.000000   | 06 Nov 2015 to 06 Nov 2015 |           |
| 15LTJBB6HC5    | 666           | 29 Dec 2015 |          |              | Local                | 6,698.96   | 6,698.96      | 6,698.96      | 0.00           | 0.00        |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 6,698.96   | 6,698.96      |               |                |             |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 22 Sep 2015 | 1.000000   | 31 Aug 2015 to 31 Aug 2015 |           |
| 15IOJBBZ4RG    | 667           | 22 Sep 2015 |          |              | Local                | 26,785.03  | 26,785.03     | 26,785.03     | 0.00           | 0.00        |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 26,785.03  | 26,785.03     |               |                |             |            |                            | 0.00      |
| 05CA 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 18 Nov 2015 | 1.000000   | 22 Oct 2015 to 26 Oct 2015 |           |
| 15KMJBB3MXX    | 668           | 18 Nov 2015 |          |              | Local                | 99,037.03  | 99,037.03     | 99,037.03     | 0.00           | 0.00        |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 99,037.03  | 99,037.03     |               |                |             |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 31 Dec 2015 | 1.000000   | 06 Nov 2015 to 06 Nov 2015 |           |
| 15LVJBCF29J    | 670           | 31 Dec 2015 |          |              | Local                | 6,398.62   | 6,398.62      | 6,398.62      | 0.00           | 0.00        |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 6,398.62   | 6,398.62      |               |                |             |            |                            | 0.00      |
| 05C9 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.048          | 05 May 2016 | 1.000000   | 07 Jan 2016 to 14 Jan 2016 |           |
| 16EDJBB98R7    | 671           | 05 May 2016 |          |              | Local                | 700,000.00 | 700,000.00    | 700,000.00    | 0.00           | 0.00        |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 700,000.00 | 700,000.00    |               |                |             |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 18 Nov 2015 | 1.000000   | 05 Nov 2015 to 16 Nov 2015 |           |
| 15KMJBB3MX0    | 672           | 18 Nov 2015 |          |              | Local                | 49,224.60  | 49,224.60     | 49,224.60     | 0.00           | 0.00        |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 49,224.60  | 49,224.60     |               |                |             |            |                            | 0.00      |
| 05C9 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.055          | 12 May 2016 | 1.000000   | 14 Jan 2016 to 14 Jan 2016 |           |
| 16EUBCDWDJ     | 673           | 12 May 2016 |          |              | Local                | 500,000.00 | 500,000.00    | 500,000.00    | 0.00           | 0.00        |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 500,000.00 | 500,000.00    |               |                |             |            |                            | 0.00      |
| 05CA 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 25 Nov 2015 | 1.000000   | 26 Oct 2015 to 26 Oct 2015 |           |
| 15KRJBCG48B    | 673           | 25 Nov 2015 |          |              | Local                | 3,034.05   | 3,034.05      | 3,034.05      | 0.00           | 0.00        |            |                            | 0.00      |
|                |               |             |          |              | Base                 | 3,034.05   | 3,034.05      |               |                |             |            |                            | 0.00      |

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|--------------------------------|-----------|---------------|-------------|----------|--------------|----------------------|--------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par   | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |               |             |          |              |                      |              |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 04 Jan 2016 | 1.000000   | 06 Nov 2015 to 06 Nov 2015 |           |
| 16AAJBC5WGF                    |           | 674           | 04 Jan 2016 |          |              | Local                | 4,141.71     | 4,141.71      | 4,141.71      | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 4,141.71     | 4,141.71      |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 30 Nov 2015 | 1.000000   | 26 Oct 2015 to 26 Oct 2015 |           |
| 15KTJBCC486                    |           | 675           | 30 Nov 2015 |          |              | Local                | 11,049.06    | 11,049.06     | 11,049.06     | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 11,049.06    | 11,049.06     |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05C9                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.055          | 26 May 2016 | 1.000000   | 14 Jan 2016 to 04 May 2016 |           |
| 16ESJBCCD2N                    |           | 677           | 26 May 2016 |          |              | Local                | 2,000,000.00 | 2,000,000.00  | 2,000,000.00  | 0.00           | 0.00        | 0.00       |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 2,000,000.00 | 2,000,000.00  |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 23 Sep 2015 | 1.000000   | 31 Aug 2015 to 31 Aug 2015 |           |
| 15IPJB0TCT                     |           | 679           | 23 Sep 2015 |          |              | Local                | 42,104.39    | 42,104.39     | 42,104.39     | 0.00           | 0.00        | 0.00       |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 42,104.39    | 42,104.39     |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.107          | 01 Jun 2016 | 1.000000   | 05 May 2016 to 05 May 2016 |           |
| 16FAJBC8SG7                    |           | 679           | 01 Jun 2016 |          |              | Local                | 5,338.89     | 5,338.89      | 5,338.89      | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 5,338.89     | 5,338.89      |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 05 Jan 2016 | 1.000000   | 06 Nov 2015 to 06 Nov 2015 |           |
| 16ABJBCBLMN                    |           | 679           | 05 Jan 2016 |          |              | Local                | 2,224.48     | 2,224.48      | 2,224.48      | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 2,224.48     | 2,224.48      |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.091          | 10 Feb 2016 | 1.000000   | 29 Jan 2016 to 03 Feb 2016 |           |
| 16BHJBCBKVP                    |           | 680           | 10 Feb 2016 |          |              | Local                | 19,386.71    | 19,386.71     | 19,386.71     | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 19,386.71    | 19,386.71     |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 07 Dec 2015 | 1.000000   | 26 Oct 2015 to 03 Nov 2015 |           |
| 15LEJBCFPR9                    |           | 684           | 07 Dec 2015 |          |              | Local                | 292,291.03   | 292,291.03    | 292,291.03    | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 292,291.03   | 292,291.03    |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |              |               | 01 Dec 2030   | 0.035          | 06 Jan 2016 | 1.000000   | 06 Nov 2015 to 06 Nov 2015 |           |
| 16ACJBCB30Z                    |           | 684           | 06 Jan 2016 |          |              | Local                | 3,960.40     | 3,960.40      | 3,960.40      | 0.00           | 0.00        |            |                            | 0.00      |
|                                |           |               |             |          |              | Base                 | 3,960.40     | 3,960.40      |               |                | 0.00        | 0.00       |                            | 0.00      |

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|--------------------------------|-----------|---------------|-------------|----------|--------------|----------------------|------------|------------|---------------|-------------|----------------|-------------|------------|----------------------------|
| Fund                           | Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description |            | Shares/Par | Maturity Date |             | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       |
| SSB Trade ID                   |           |               |             |          |              |                      |            |            | Principal Net | Cost        | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls                  |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.035          | 07 Jan 2016 | 1 000000   | 06 Nov 2015 to 06 Nov 2015 |
| 16ADJBB67J5                    |           | 689           | 07 Jan 2016 |          |              | Local                | 6,661.76   | 6,661.76   | 6,661.76      | 6,661.76    | 0.00           | 0.00        |            | 0.00                       |
|                                |           |               |             |          |              | Base                 | 6,661.76   | 6,661.76   | 6,661.76      | 6,661.76    | 0.00           | 0.00        | 0.00       | 0.00                       |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.035          | 10 Dec 2015 | 1.000000   | 03 Nov 2015 to 03 Nov 2015 |
| 15LHJBB8SBG                    |           | 691           | 10 Dec 2015 |          |              | Local                | 230,195.62 | 230,195.62 | 230,195.62    | 230,195.62  | 0.00           | 0.00        |            | 0.00                       |
|                                |           |               |             |          |              | Base                 | 230,195.62 | 230,195.62 | 230,195.62    | 230,195.62  | 0.00           | 0.00        | 0.00       | 0.00                       |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.084          | 11 Feb 2016 | 1.000000   | 03 Feb 2016 to 03 Feb 2016 |
| 16BIJBB9011                    |           | 692           | 11 Feb 2016 |          |              | Local                | 22,710.29  | 22,710.29  | 22,710.29     | 22,710.29   | 0.00           | 0.00        |            | 0.00                       |
|                                |           |               |             |          |              | Base                 | 22,710.29  | 22,710.29  | 22,710.29     | 22,710.29   | 0.00           | 0.00        | 0.00       | 0.00                       |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.107          | 03 Jun 2016 | 1 000000   | 05 May 2016 to 05 May 2016 |
| 16FCJBCFPZ7                    |           | 693           | 03 Jun 2016 |          |              | Local                | 19,889.98  | 19,889.98  | 19,889.98     | 19,889.98   | 0.00           | 0.00        |            | 0.00                       |
|                                |           |               |             |          |              | Base                 | 19,889.98  | 19,889.98  | 19,889.98     | 19,889.98   | 0.00           | 0.00        | 0.00       | 0.00                       |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.035          | 12 Jan 2016 | 1 000000   | 06 Nov 2015 to 06 Nov 2015 |
| 16AGJBB7R2N                    |           | 702           | 12 Jan 2016 |          |              | Local                | 9,085.02   | 9,085.02   | 9,085.02      | 9,085.02    | 0.00           | 0.00        |            | 0.00                       |
|                                |           |               |             |          |              | Base                 | 9,085.02   | 9,085.02   | 9,085.02      | 9,085.02    | 0.00           | 0.00        | 0.00       | 0.00                       |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.035          | 20 Nov 2015 | 1.000000   | 16 Nov 2015 to 16 Nov 2015 |
| 15KOJBB7K65                    |           | 704           | 20 Nov 2015 |          |              | Local                | 32,997.96  | 32,997.96  | 32,997.96     | 32,997.96   | 0.00           | 0.00        |            | 0.00                       |
|                                |           |               |             |          |              | Base                 | 32,997.96  | 32,997.96  | 32,997.96     | 32,997.96   | 0.00           | 0.00        | 0.00       | 0.00                       |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.035          | 13 Jan 2016 | 1 000000   | 06 Nov 2015 to 06 Nov 2015 |
| 16AHJBCBJ4R                    |           | 705           | 13 Jan 2016 |          |              | Local                | 4,684.37   | 4,684.37   | 4,684.37      | 4,684.37    | 0.00           | 0.00        |            | 0.00                       |
|                                |           |               |             |          |              | Base                 | 4,684.37   | 4,684.37   | 4,684.37      | 4,684.37    | 0.00           | 0.00        | 0.00       | 0.00                       |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.035          | 25 Sep 2015 | 1.000000   | 31 Aug 2015 to 11 Sep 2015 |
| 15IRJBB72QS                    |           | 706           | 25 Sep 2015 |          |              | Local                | 87,180.66  | 87,180.66  | 87,180.66     | 87,180.66   | 0.00           | 0.00        |            | 0.00                       |
|                                |           |               |             |          |              | Base                 | 87,180.66  | 87,180.66  | 87,180.66     | 87,180.66   | 0.00           | 0.00        | 0.00       | 0.00                       |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |             |          |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.035          | 22 Dec 2015 | 1 000000   | 03 Nov 2015 to 08 Dec 2015 |
| 15LPJBB34CH                    |           | 707           | 22 Dec 2015 |          |              | Local                | 156,071.49 | 156,071.49 | 156,071.49    | 156,071.49  | 0.00           | 0.00        |            | 0.00                       |
|                                |           |               |             |          |              | Base                 | 156,071.49 | 156,071.49 | 156,071.49    | 156,071.49  | 0.00           | 0.00        | 0.00       | 0.00                       |

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| Base Currency: USD - US DOLLAR |           |               |     |             |              |                      |            |            |               |             |                |             |            |                      |                |
|--------------------------------|-----------|---------------|-----|-------------|--------------|----------------------|------------|------------|---------------|-------------|----------------|-------------|------------|----------------------|----------------|
| Fund                           | Asset ID  | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description |            | Shares/Par | Maturity Date |             | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys |                |
| SSB Trade ID                   |           |               |     |             |              |                      |            |            | Principal Net | Cost        | Security Gn/Ls |             | Curr Gn/Ls |                      | Net Gn/Ls      |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.035          | 31 Dec 2015 | 1.000000   | 08 Dec 2015          | to 21 Dec 2015 |
| 15LVJBCF282                    |           |               | 710 | 31 Dec 2015 |              | Local                | 771,228.74 | 771,228.74 |               | 771,228.74  |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |             |              | Base                 | 771,228.74 | 771,228.74 |               | 771,228.74  |                | 0.00        | 0.00       |                      | 0.00           |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.035          | 14 Jan 2016 | 1.000000   | 06 Nov 2015          | to 06 Nov 2015 |
| 16AIJBB9780                    |           |               | 713 | 14 Jan 2016 |              | Local                | 2,841.46   | 2,841.46   |               | 2,841.46    |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |             |              | Base                 | 2,841.46   | 2,841.46   |               | 2,841.46    |                | 0.00        | 0.00       |                      | 0.00           |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.035          | 02 Jul 2015 | 1.000000   | 15 Jun 2015          | to 24 Jun 2015 |
| 15GBJBB102R                    |           |               | 723 | 02 Jul 2015 |              | Local                | 72,095.28  | 72,095.28  |               | 72,095.28   |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |             |              | Base                 | 72,095.28  | 72,095.28  |               | 72,095.28   |                | 0.00        | 0.00       |                      | 0.00           |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.107          | 06 Jun 2016 | 1.000000   | 05 May 2016          | to 05 May 2016 |
| 16FDJBCCB7B                    |           |               | 728 | 06 Jun 2016 |              | Local                | 4,297.21   | 4,297.21   |               | 4,297.21    |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |             |              | Base                 | 4,297.21   | 4,297.21   |               | 4,297.21    |                | 0.00        | 0.00       |                      | 0.00           |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.035          | 19 Jan 2016 | 1.000000   | 21 Dec 2015          | to 21 Dec 2015 |
| 16AKJBCN6CR                    |           |               | 730 | 19 Jan 2016 |              | Local                | 312,472.86 | 312,472.86 |               | 312,472.86  |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |             |              | Base                 | 312,472.86 | 312,472.86 |               | 312,472.86  |                | 0.00        | 0.00       |                      | 0.00           |
| 05CJ                           | 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.035          | 20 Jan 2016 | 1.000000   | 06 Nov 2015          | to 06 Nov 2015 |
| 16ALJBCBGW8                    |           |               | 731 | 20 Jan 2016 |              | Local                | 13,940.97  | 13,940.97  |               | 13,940.97   |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |             |              | Base                 | 13,940.97  | 13,940.97  |               | 13,940.97   |                | 0.00        | 0.00       |                      | 0.00           |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.035          | 20 Jan 2016 | 1.000000   | 21 Dec 2015          | to 21 Dec 2015 |
| 16ALJBCBGW7                    |           |               | 734 | 20 Jan 2016 |              | Local                | 17,321.88  | 17,321.88  |               | 17,321.88   |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |             |              | Base                 | 17,321.88  | 17,321.88  |               | 17,321.88   |                | 0.00        | 0.00       |                      | 0.00           |
| 05CN                           | 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.035          | 25 Nov 2015 | 1.000000   | 16 Nov 2015          | to 16 Nov 2015 |
| 15KRJBCG48F                    |           |               | 739 | 25 Nov 2015 |              | Local                | 6,452.11   | 6,452.11   |               | 6,452.11    |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |             |              | Base                 | 6,452.11   | 6,452.11   |               | 6,452.11    |                | 0.00        | 0.00       |                      | 0.00           |
| 05CA                           | 83499Z9R9 | SSGA FUNDS    |     |             |              | SSGA TREASURY FUND   |            |            |               | 01 Dec 2030 | 0.035          | 21 Jan 2016 | 1.000000   | 21 Dec 2015          | to 14 Jan 2016 |
| 16AMJBCCCB0                    |           |               | 740 | 21 Jan 2016 |              | Local                | 98,275.65  | 98,275.65  |               | 98,275.65   |                | 0.00        |            |                      | 0.00           |
|                                |           |               |     |             |              | Base                 | 98,275.65  | 98,275.65  |               | 98,275.65   |                | 0.00        | 0.00       |                      | 0.00           |



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| Fund           | Asset ID   | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|------------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |            |               |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 83499Z9R9 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.106          | 19 Feb 2016 | 1.000000   | 04 Jan 2016 to 03 Feb 2016 |           |
| 16BNJBB9P7H    | 741        | 19 Feb 2016   |     |          |              | 394.19 Local         | 394.19     | 394.19        | 394.19        | 0.00           | 0.00        |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 | 394.19     | 394.19        |               | 0.00           | 0.00        |            |                            | 0.00      |
| 05CA 83499Z9R9 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.056          | 25 Jan 2016 | 1.000000   | 14 Jan 2016 to 14 Jan 2016 |           |
| 16AOJBCJ2KZ    | 749        | 25 Jan 2016   |     |          |              | 27.63 Local          | 27.63      | 27.63         | 27.63         | 0.00           | 0.00        |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 | 27.63      | 27.63         |               | 0.00           | 0.00        |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 27 Nov 2015 | 1.000000   | 16 Nov 2015 to 16 Nov 2015 |           |
| 15KSJBB5FGV    | 753        | 27 Nov 2015   |     |          |              | 26,788.24 Local      | 26,788.24  | 26,788.24     | 26,788.24     | 0.00           | 0.00        |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 | 26,788.24  | 26,788.24     |               | 0.00           | 0.00        |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 29 Sep 2015 | 1.000000   | 11 Sep 2015 to 11 Sep 2015 |           |
| 15ITJBB1MTC    | 758        | 29 Sep 2015   |     |          |              | 10,968.27 Local      | 10,968.27  | 10,968.27     | 10,968.27     | 0.00           | 0.00        |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 | 10,968.27  | 10,968.27     |               | 0.00           | 0.00        |            |                            | 0.00      |
| 05CA 83499Z9R9 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.056          | 29 Jan 2016 | 1.000000   | 14 Jan 2016 to 14 Jan 2016 |           |
| 16ASJBBCHNC    | 764        | 29 Jan 2016   |     |          |              | 5,888.14 Local       | 5,888.14   | 5,888.14      | 5,888.14      | 0.00           | 0.00        |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 | 5,888.14   | 5,888.14      |               | 0.00           | 0.00        |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 01 Dec 2015 | 1.000000   | 16 Nov 2015 to 16 Nov 2015 |           |
| 15LAJBC222N    | 766        | 01 Dec 2015   |     |          |              | 10,025.14 Local      | 10,025.14  | 10,025.14     | 10,025.14     | 0.00           | 0.00        |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 | 10,025.14  | 10,025.14     |               | 0.00           | 0.00        |            |                            | 0.00      |
| 05CA 83499Z9R9 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.056          | 02 Feb 2016 | 1.000000   | 14 Jan 2016 to 14 Jan 2016 |           |
| 16BBJBCF725    | 768        | 02 Feb 2016   |     |          |              | 28,303.95 Local      | 28,303.95  | 28,303.95     | 28,303.95     | 0.00           | 0.00        |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 | 28,303.95  | 28,303.95     |               | 0.00           | 0.00        |            |                            | 0.00      |
| 05CJ 83499Z9R9 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.035          | 28 Jan 2016 | 1.000000   | 06 Nov 2015 to 06 Nov 2015 |           |
| 16ARJBB87V1    | 768        | 28 Jan 2016   |     |          |              | 5,814.29 Local       | 5,814.29   | 5,814.29      | 5,814.29      | 0.00           | 0.00        |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 | 5,814.29   | 5,814.29      |               | 0.00           | 0.00        |            |                            | 0.00      |
| 05CN 83499Z9R9 | SSGA FUNDS |               |     |          |              | SSGA TREASURY FUND   |            |               | 01 Dec 2030   | 0.084          | 24 Feb 2016 | 1.000000   | 03 Feb 2016 to 03 Feb 2016 |           |
| 16BQJBB84Q3    | 769        | 24 Feb 2016   |     |          |              | 5,486.02 Local       | 5,486.02   | 5,486.02      | 5,486.02      | 0.00           | 0.00        |            |                            | 0.00      |
|                |            |               |     |          |              | Base                 | 5,486.02   | 5,486.02      |               | 0.00           | 0.00        |            |                            | 0.00      |

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| Fund           | Asset ID     | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par  | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|--------------|---------------|-----|-------------|--------------|----------------------|-------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |              |               |     |             |              |                      |             |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 83499Z9R9 | 16FGJBB8MX5  | SSGA FUNDS    | 771 | 09 Jun 2016 |              | SSGA TREASURY FUND   | 841,998.080 | 841,998.08    | 01 Dec 2030   | 0.107          | 09 Jun 2016 | 1.000000   | 05 May 2016 to 08 Jun 2016 | 0.00      |
|                |              |               |     |             |              | Local                |             | 841,998.08    | 841,998.08    |                | 0.00        |            |                            | 0.00      |
|                |              |               |     |             |              | Base                 |             | 841,998.08    | 841,998.08    |                | 0.00        |            |                            | 0.00      |
| 05CA 83499Z9R9 | 16BCJBBCCNJJ | SSGA FUNDS    | 771 | 03 Feb 2016 |              | SSGA TREASURY FUND   | 315,811.710 | 315,811.71    | 01 Dec 2030   | 0.056          | 03 Feb 2016 | 1.000000   | 14 Jan 2016 to 22 Jan 2016 | 0.00      |
|                |              |               |     |             |              | Local                |             | 315,811.71    | 315,811.71    |                | 0.00        |            |                            | 0.00      |
|                |              |               |     |             |              | Base                 |             | 315,811.71    | 315,811.71    |                | 0.00        |            |                            | 0.00      |
| 05CN 83499Z9R9 | 15IUJBB9P8L  | SSGA FUNDS    | 777 | 30 Sep 2015 |              | SSGA TREASURY FUND   | 8,075.240   | 8,075.24      | 01 Dec 2030   | 0.035          | 30 Sep 2015 | 1.000000   | 11 Sep 2015 to 11 Sep 2015 | 0.00      |
|                |              |               |     |             |              | Local                |             | 8,075.24      | 8,075.24      |                | 0.00        |            |                            | 0.00      |
|                |              |               |     |             |              | Base                 |             | 8,075.24      | 8,075.24      |                | 0.00        |            |                            | 0.00      |
| 05CN 83499Z9R9 | 16FIJBCDOW1  | SSGA FUNDS    | 784 | 13 Jun 2016 |              | SSGA TREASURY FUND   | 2,111.020   | 2,111.02      | 01 Dec 2030   | 0.092          | 13 Jun 2016 | 1.000000   | 08 Jun 2016 to 08 Jun 2016 | 0.00      |
|                |              |               |     |             |              | Local                |             | 2,111.02      | 2,111.02      |                | 0.00        |            |                            | 0.00      |
|                |              |               |     |             |              | Base                 |             | 2,111.02      | 2,111.02      |                | 0.00        |            |                            | 0.00      |
| 05CJ 83499Z9R9 | 16BBJBCF728  | SSGA FUNDS    | 786 | 02 Feb 2016 |              | SSGA TREASURY FUND   | 20,982.680  | 20,982.68     | 01 Dec 2030   | 0.035          | 02 Feb 2016 | 1.000000   | 06 Nov 2015 to 06 Nov 2015 | 0.00      |
|                |              |               |     |             |              | Local                |             | 20,982.68     | 20,982.68     |                | 0.00        |            |                            | 0.00      |
|                |              |               |     |             |              | Base                 |             | 20,982.68     | 20,982.68     |                | 0.00        |            |                            | 0.00      |
| 05CA 83499Z9R9 | 16BIJBB901V  | SSGA FUNDS    | 791 | 11 Feb 2016 |              | SSGA TREASURY FUND   | 187,301.780 | 187,301.78    | 01 Dec 2030   | 0.068          | 11 Feb 2016 | 1.000000   | 22 Jan 2016 to 26 Jan 2016 | 0.00      |
|                |              |               |     |             |              | Local                |             | 187,301.78    | 187,301.78    |                | 0.00        |            |                            | 0.00      |
|                |              |               |     |             |              | Base                 |             | 187,301.78    | 187,301.78    |                | 0.00        |            |                            | 0.00      |
| 05CN 83499Z9R9 | 15LCJBB8P3V  | SSGA FUNDS    | 791 | 03 Dec 2015 |              | SSGA TREASURY FUND   | 11,772.650  | 11,772.65     | 01 Dec 2030   | 0.035          | 03 Dec 2015 | 1.000000   | 16 Nov 2015 to 19 Nov 2015 | 0.00      |
|                |              |               |     |             |              | Local                |             | 11,772.65     | 11,772.65     |                | 0.00        |            |                            | 0.00      |
|                |              |               |     |             |              | Base                 |             | 11,772.65     | 11,772.65     |                | 0.00        |            |                            | 0.00      |
| 05CN 83499Z9R9 | 16BTJBCJZ6J  | SSGA FUNDS    | 793 | 29 Feb 2016 |              | SSGA TREASURY FUND   | 11,420.570  | 11,420.57     | 01 Dec 2030   | 0.107          | 29 Feb 2016 | 1.000000   | 01 Feb 2016 to 03 Feb 2016 | 0.00      |
|                |              |               |     |             |              | Local                |             | 11,420.57     | 11,420.57     |                | 0.00        |            |                            | 0.00      |
|                |              |               |     |             |              | Base                 |             | 11,420.57     | 11,420.57     |                | 0.00        |            |                            | 0.00      |
| 05CN 83499Z9R9 | 15GGJBBX6H5  | SSGA FUNDS    | 796 | 09 Jul 2015 |              | SSGA TREASURY FUND   | 10,430.430  | 10,430.43     | 01 Dec 2030   | 0.035          | 09 Jul 2015 | 1.000000   | 24 Jun 2015 to 01 Jul 2015 | 0.00      |
|                |              |               |     |             |              | Local                |             | 10,430.43     | 10,430.43     |                | 0.00        |            |                            | 0.00      |
|                |              |               |     |             |              | Base                 |             | 10,430.43     | 10,430.43     |                | 0.00        |            |                            | 0.00      |

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| Base Currency: USD - US DOLLAR |          |               |     |          |              |            |                      |                |                      |
|--------------------------------|----------|---------------|-----|----------|--------------|------------|----------------------|----------------|----------------------|
| Fund                           | Asset ID | Security Name | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net  | Maturity Date        |
| SSB Trade ID                   |          |               |     |          |              |            |                      | Cost           | Rate                 |
|                                |          |               |     |          |              |            |                      | Security Gn/Ls | Stl Date             |
|                                |          |               |     |          |              |            |                      | Curr Gn/Ls     | Trd Dts of Orig Buys |
|                                |          |               |     |          |              |            |                      |                | Net Gn/Ls            |
| 83499Z9R9 Total                |          |               |     |          |              |            |                      |                |                      |
|                                |          | Local         |     |          |              |            | 74,375,140.95        | 0.00           | 0.00                 |
|                                |          | Base          |     |          |              |            | 74,375,140.95        | 0.00           | 0.00                 |
| US DOLLAR Total                |          |               |     |          |              |            |                      |                |                      |
|                                |          | Local         |     |          |              |            | 74,375,140.95        | 0.00           | 0.00                 |
|                                |          | Base          |     |          |              |            | 74,375,140.95        | 0.00           | 0.00                 |
| STIF-TYPE INSTRUMENT Total     |          |               |     |          |              |            |                      |                |                      |
|                                |          | Base          |     |          |              |            | 74,375,140.95        | 0.00           | 0.00                 |
| CASH EQUIVALENTS Total         |          |               |     |          |              |            |                      |                |                      |
|                                |          | Base          |     |          |              |            | 74,375,140.95        | 0.00           | 0.00                 |

# Realized Gain/Loss

by Report Date - Composite

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View Date:

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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            |  |  |  |  |  |

## EQUITY

### COMMON STOCK

### EURO CURRENCY

#### FRANCE

05CI 567173901 SANOFI COMMON STOCK EUR2.

|            |     |             |         |       |  |           |           |             |        |          |                            |           |           |
|------------|-----|-------------|---------|-------|--|-----------|-----------|-------------|--------|----------|----------------------------|-----------|-----------|
| 16BIKBBSWB | 375 | 11 Feb 2016 | 169,000 | Local |  | 11,296.37 | 10,622.04 | 15 Feb 2016 | 674.33 | 0.881562 | 21 Feb 2007 to 21 Feb 2007 | 674.33    |           |
|            |     |             |         | Base  |  | 12,814.04 | 14,287.27 |             | 764.93 |          |                            | -2,238.16 | -1,473.23 |

#### FRANCE Total

|  |  |  |  |       |  |           |           |  |        |  |  |           |           |
|--|--|--|--|-------|--|-----------|-----------|--|--------|--|--|-----------|-----------|
|  |  |  |  | Local |  | 11,296.37 | 10,622.04 |  | 674.33 |  |  | 674.33    |           |
|  |  |  |  | Base  |  | 12,814.04 | 14,287.27 |  | 764.93 |  |  | -2,238.16 | -1,473.23 |

#### NETHERLANDS (THE)

05CM B0CCH4904 HEINEKEN HOLDING NV COMMON STOCK EUR1.6

|             |     |             |           |       |  |            |           |             |           |          |                            |            |           |
|-------------|-----|-------------|-----------|-------|--|------------|-----------|-------------|-----------|----------|----------------------------|------------|-----------|
| 16FCKBBXMXG | 438 | 03 Jun 2016 | 1,975,000 | Local |  | 146,099.78 | 58,057.50 | 07 Jun 2016 | 88,042.28 | 0.882418 | 21 Nov 2011 to 21 Nov 2011 | 88,042.28  |           |
|             |     |             |           | Base  |  | 165,567.54 | 77,933.47 |             | 99,773.89 |          |                            | -12,139.82 | 87,634.07 |

#### NETHERLANDS (THE) Total

|  |  |  |  |       |  |            |           |  |           |  |  |            |           |
|--|--|--|--|-------|--|------------|-----------|--|-----------|--|--|------------|-----------|
|  |  |  |  | Local |  | 146,099.78 | 58,057.50 |  | 88,042.28 |  |  | 88,042.28  |           |
|  |  |  |  | Base  |  | 165,567.54 | 77,933.47 |  | 99,773.89 |  |  | -12,139.82 | 87,634.07 |

#### SPAIN

05CI B01SPF907 GRIFOLS SA COMMON STOCK EUR.5

|             |     |             |           |       |  |           |           |             |      |          |                            |      |  |
|-------------|-----|-------------|-----------|-------|--|-----------|-----------|-------------|------|----------|----------------------------|------|--|
| 16AAJBCBQ3H | 362 | 04 Jan 2016 | 3,127,000 | Local |  | 43,474.67 | 43,474.67 | 05 Jan 2016 | 0.00 | 0.741031 | 30 Apr 2010 to 25 Mar 2014 | 0.00 |  |
|             |     |             |           | Base  |  | 58,667.80 | 58,667.80 |             | 0.00 |          |                            | 0.00 |  |

#### SPAIN Total

|  |  |  |  |       |  |           |           |  |      |  |  |      |  |
|--|--|--|--|-------|--|-----------|-----------|--|------|--|--|------|--|
|  |  |  |  | Local |  | 43,474.67 | 43,474.67 |  | 0.00 |  |  | 0.00 |  |
|  |  |  |  | Base  |  | 58,667.80 | 58,667.80 |  | 0.00 |  |  | 0.00 |  |

#### EURO CURRENCY Total

|  |  |  |  |       |  |            |            |  |            |  |  |            |           |
|--|--|--|--|-------|--|------------|------------|--|------------|--|--|------------|-----------|
|  |  |  |  | Local |  | 200,870.82 | 112,154.21 |  | 88,716.61  |  |  | 88,716.61  |           |
|  |  |  |  | Base  |  | 237,049.38 | 150,888.54 |  | 100,538.82 |  |  | -14,377.98 | 86,160.84 |

#### EURO CURRENCY Total Gains

|  |  |  |  |       |  |  |  |  |            |  |  |           |            |
|--|--|--|--|-------|--|--|--|--|------------|--|--|-----------|------------|
|  |  |  |  | Local |  |  |  |  | 88,716.61  |  |  | 88,716.61 |            |
|  |  |  |  | Base  |  |  |  |  | 100,538.82 |  |  | 0.00      | 100,538.82 |

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| Base Currency: USD - US DOLLAR |                             |               |              |                      |               |               |                |            |                            |
|--------------------------------|-----------------------------|---------------|--------------|----------------------|---------------|---------------|----------------|------------|----------------------------|
| Fund                           | Asset ID                    | Security Name | Dtl Fund Rsn | Security Description | Principal Net | Maturity Date | Rate           | Sell Rate  | Trd Dts of Orig Buys       |
| SSB Trade ID                   | Lot                         | Trd Date      | Shares/Par   |                      |               | Cost          | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls                  |
| EURO CURRENCY Total Losses     |                             |               |              |                      |               |               |                |            |                            |
|                                |                             |               |              | Local                |               |               | 0.00           |            | 0.00                       |
|                                |                             |               |              | Base                 |               |               | 0.00           | -14,377.98 | -14,377.98                 |
| EURO CURRENCY Net Gains/Losses |                             |               |              |                      |               |               |                |            |                            |
|                                |                             |               |              | Base                 |               |               | 100,538.82     | -14,377.98 | 86,160.84                  |
| JAPANESE YEN                   |                             |               |              |                      |               |               |                |            |                            |
| 05CI 677690000                 | SAPORO HOLDINGS LTD         |               |              | COMMON STOCK         |               |               | 01 Jul 2016    | 88 307955  | 22 Jan 2009 to 25 Mar 2011 |
| 16FTJBBM24P                    | 547                         | 28 Jun 2016   | 24,000 000   | Local                | 9,319,739 00  | 9,319,739 00  | 0.00           |            | 0.00                       |
|                                |                             |               |              | Base                 | 105,536 80    | 105,536 80    | 0.00           | 0 00       | 0.00                       |
| 05CI 698526001                 | YAMAHA MOTOR CO LTD         |               |              | COMMON STOCK         |               |               | 17 Feb 2016    | 112,750000 | 06 Dec 2007 to 06 Dec 2007 |
| 16BJKBBTZ3M                    | 388                         | 12 Feb 2016   | 400,000      | Local                | 818,907 00    | 818,907 00    | -152,556 00    |            | -152,556 00                |
|                                |                             |               |              | Base                 | 5,909.99      | 7,780.62      | -1,353.05      | -517 58    | -1,870 63                  |
| 05CI 698526001                 | YAMAHA MOTOR CO LTD         |               |              | COMMON STOCK         |               |               | 19 Feb 2016    | 113,805000 | 06 Dec 2007 to 10 Dec 2007 |
| 16BKKBC9NP                     | 392                         | 16 Feb 2016   | 800,000      | Local                | 1,424,248 00  | 1,637,814 00  | -213,566 00    |            | -213,566 00                |
|                                |                             |               |              | Base                 | 12,514.81     | 15,561.25     | -1,876 60      | -1,169.84  | -3,046 44                  |
| 698526001 Total                |                             |               |              |                      |               |               |                |            |                            |
|                                |                             |               |              | Local                | 2,090,599 00  | 2,456,721 00  | -366,122 00    |            | -366,122 00                |
|                                |                             |               |              | Base                 | 18,424.80     | 23,341.87     | -3,229.65      | -1,687.42  | -4,917.07                  |
| JAPANESE YEN Total             |                             |               |              |                      |               |               |                |            |                            |
|                                |                             |               |              | Local                | 11,410,338 00 | 11,776,460 00 | -366,122 00    |            | -366,122 00                |
|                                |                             |               |              | Base                 | 123,961 60    | 128,878 67    | -3,229 65      | -1,687 42  | -4,917 07                  |
| JAPANESE YEN Total Losses      |                             |               |              |                      |               |               |                |            |                            |
|                                |                             |               |              | Local                |               |               | -366,122 00    |            | -366,122 00                |
|                                |                             |               |              | Base                 |               |               | -3,229 65      | -1,687 42  | -4,917 07                  |
| JAPANESE YEN Net Gains/Losses  |                             |               |              |                      |               |               |                |            |                            |
|                                |                             |               |              | Base                 |               |               | -3,229 65      | -1,687 42  | -4,917 07                  |
| POUND STERLING                 |                             |               |              |                      |               |               |                |            |                            |
| 05CI 019790005                 | MANAGEMENT CONSULTING GROUP |               |              | COMMON STOCK GBP.01  |               |               | 06 Aug 2015    | 0 641128   | 21 Jul 2009 to 21 Jul 2009 |
| 15HBKBB2GGR                    | 236                         | 04 Aug 2015   | 7,284 000    | Local                | 1,459.37      | 1,459.37      | -305.86        |            | -305 86                    |
|                                |                             |               |              | Base                 | 1,799 19      | 2,363.42      | -477.07        | -87 16     | -564 23                    |
| 05CI 019790005                 | MANAGEMENT CONSULTING GROUP |               |              | COMMON STOCK GBP 01  |               |               | 07 Aug 2015    | 0.640738   | 21 Jul 2009 to 21 Jul 2009 |
| 15HCKBBS633                    | 247                         | 05 Aug 2015   | 5,264 000    | Local                | 1,054.66      | 1,054.66      | -239.96        |            | -239 96                    |
|                                |                             |               |              | Base                 | 1,271.50      | 1,707 99      | -374 51        | -61 98     | -436 49                    |

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Base Currency: USD - US DOLLAR

| Fund Asset 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 | Net Gn/Ls |
|----------------|-----------------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|------|------|-------------|----------------|-----------|----------------------|-----------|
| SSB Trade ID   |                             |     |          |              |            |                      |               |               |      |      |             |                |           |                      |           |
| 05CI 019790005 | MANAGEMENT CONSULTING GROUP |     |          |              |            | COMMON STOCK GBP.01  |               |               |      |      |             |                |           |                      |           |
| 15KQKBZCB      | 318 24 Nov 2015             |     |          |              | 17,623,000 | Local                | 2,614.85      | 3,530.82      |      |      | 26 Nov 2015 | -915.97        | 0.663658  | 21 Jul 2009          | -915.97   |
|                |                             |     |          |              |            | Base                 | 3,940.06      | 5,718.08      |      |      |             | -1,380.18      | -397.84   |                      | -1,778.02 |
| 05CI 019790005 | MANAGEMENT CONSULTING GROUP |     |          |              |            | COMMON STOCK GBP.01  |               |               |      |      |             |                |           |                      |           |
| 15KRKBXWH      | 320 25 Nov 2015             |     |          |              | 223,000    | Local                | 32.84         | 44.68         |      |      | 27 Nov 2015 | -11.84         | 0.663526  | 21 Jul 2009          | -11.84    |
|                |                             |     |          |              |            | Base                 | 49.49         | 72.36         |      |      |             | -17.84         | -5.03     |                      | -22.87    |
| 05CI 019790005 | MANAGEMENT CONSULTING GROUP |     |          |              |            | COMMON STOCK GBP.01  |               |               |      |      |             |                |           |                      |           |
| 15LDKBBQ0GF    | 329 03 Dec 2015             |     |          |              | 1,916,000  | Local                | 286.97        | 383.88        |      |      | 07 Dec 2015 | -96.91         | 0.665004  | 21 Jul 2009          | -96.91    |
|                |                             |     |          |              |            | Base                 | 431.53        | 621.68        |      |      |             | -145.73        | -44.42    |                      | -190.15   |
| 05CI 019790005 | MANAGEMENT CONSULTING GROUP |     |          |              |            | COMMON STOCK GBP.01  |               |               |      |      |             |                |           |                      |           |
| 15LJKBB06F8    | 337 14 Dec 2015             |     |          |              | 3,359,000  | Local                | 494.71        | 672.99        |      |      | 17 Dec 2015 | -178.28        | 0.661376  | 21 Jul 2009          | -178.28   |
|                |                             |     |          |              |            | Base                 | 748.00        | 1,089.88      |      |      |             | -269.56        | -72.32    |                      | -341.88   |
| 05CI 019790005 | MANAGEMENT CONSULTING GROUP |     |          |              |            | COMMON STOCK GBP.01  |               |               |      |      |             |                |           |                      |           |
| 15LKKBBZXB6    | 339 15 Dec 2015             |     |          |              | 2,819,000  | Local                | 415.18        | 564.80        |      |      | 17 Dec 2015 | -149.62        | 0.664584  | 21 Jul 2009          | -149.62   |
|                |                             |     |          |              |            | Base                 | 624.72        | 914.67        |      |      |             | -225.13        | -64.82    |                      | -289.95   |
| 05CI 019790005 | MANAGEMENT CONSULTING GROUP |     |          |              |            | COMMON STOCK GBP.01  |               |               |      |      |             |                |           |                      |           |
| 15LNKBBXBP4    | 346 18 Dec 2015             |     |          |              | 22,308,000 | Local                | 3,285.49      | 4,469.48      |      |      | 22 Dec 2015 | -1,183.99      | 0.671501  | 21 Jul 2009          | -1,183.99 |
|                |                             |     |          |              |            | Base                 | 4,892.76      | 7,238.20      |      |      |             | -1,763.20      | -582.24   |                      | -2,345.44 |
| 05CI 019790005 | MANAGEMENT CONSULTING GROUP |     |          |              |            | COMMON STOCK GBP.01  |               |               |      |      |             |                |           |                      |           |
| 15LOKBB1ZQ6    | 350 21 Dec 2015             |     |          |              | 13,732,000 | Local                | 2,022.43      | 2,751.25      |      |      | 23 Dec 2015 | -728.82        | 0.671817  | 04 Dec 2009          | -728.82   |
|                |                             |     |          |              |            | Base                 | 3,010.39      | 4,455.58      |      |      |             | -1,084.85      | -360.34   |                      | -1,445.19 |
| 05CI 019790005 | MANAGEMENT CONSULTING GROUP |     |          |              |            | COMMON STOCK GBP.01  |               |               |      |      |             |                |           |                      |           |
| 15LPKBBWT0N    | 352 22 Dec 2015             |     |          |              | 13,732,000 | Local                | 2,022.43      | 2,751.25      |      |      | 24 Dec 2015 | -728.82        | 0.674605  | 04 Dec 2009          | -728.82   |
|                |                             |     |          |              |            | Base                 | 2,997.95      | 4,455.58      |      |      |             | -1,080.37      | -377.26   |                      | -1,457.63 |
| 05CI 019790005 | MANAGEMENT CONSULTING GROUP |     |          |              |            | COMMON STOCK GBP.01  |               |               |      |      |             |                |           |                      |           |
| 16DGKBBXK8S    | 448 11 Apr 2016             |     |          |              | 881,000    | Local                | 131.99        | 176.51        |      |      | 13 Apr 2016 | -44.52         | 0.701041  | 07 Dec 2009          | -44.52    |
|                |                             |     |          |              |            | Base                 | 188.28        | 285.86        |      |      |             | -63.51         | -34.07    |                      | -97.58    |

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| Fund            | Asset 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       | Net Gn/Ls  |
|-----------------|-----------|------------------------------|-------------|----------|--------------|------------|--------------------------|---------------|---------------|------|------|-------------|----------------|-----------|----------------------------|------------|
| 05CI            | 019790005 | MANAGEMENT CONSULTING GROUP  |             |          |              |            | COMMON STOCK GBP 01      |               |               |      |      |             |                |           |                            |            |
| 16DHKBBV5WZ     |           | 452                          | 12 Apr 2016 |          |              | 45,124,000 | Local                    | 6,760.48      | 9,040.73      |      |      | 14 Apr 2016 | -2,280.25      | 0.703705  | 07 Dec 2009 to 16 Jun 2010 | -2,280.25  |
|                 |           |                              |             |          |              |            | Base                     | 9,606.98      | 14,641.23     |      |      |             | -3,240.35      |           |                            | -5,034.25  |
| 05CI            | 019790005 | MANAGEMENT CONSULTING GROUP  |             |          |              |            | COMMON STOCK GBP 01      |               |               |      |      |             |                |           |                            |            |
| 16DIKBBW22M     |           | 454                          | 13 Apr 2016 |          |              | 35,834,000 | Local                    | 5,400.86      | 7,179.46      |      |      | 15 Apr 2016 | -1,778.60      | 0.703779  | 16 Jun 2010 to 25 Mar 2014 | -1,778.60  |
|                 |           |                              |             |          |              |            | Base                     | 7,674.09      | 11,626.94     |      |      |             | -2,527.21      |           |                            | -3,952.85  |
| 05CI            | 019790005 | MANAGEMENT CONSULTING GROUP  |             |          |              |            | COMMON STOCK GBP 01      |               |               |      |      |             |                |           |                            |            |
| 16DIKBBWNJR     |           | 458                          | 14 Apr 2016 |          |              | 6,121,000  | Local                    | 936.01        | 1,226.36      |      |      | 18 Apr 2016 | -290.35        | 0.707139  | 25 Mar 2014 to 25 Mar 2014 | -290.35    |
|                 |           |                              |             |          |              |            | Base                     | 1,323.66      | 1,986.06      |      |      |             | -410.60        |           |                            | -662.40    |
| 019790005 Total |           |                              |             |          |              |            |                          |               |               |      |      |             |                |           |                            |            |
|                 |           |                              |             |          |              |            | Local                    | 26,372.45     | 35,306.24     |      |      |             | -8,933.79      |           |                            | -8,933.79  |
|                 |           |                              |             |          |              |            | Base                     | 38,558.60     | 57,177.53     |      |      |             | -13,060.11     |           |                            | -18,618.93 |
| 05CM            | 023740905 | DIAGEO PLC                   |             |          |              |            | COMMON STOCK GBP 2893518 |               |               |      |      |             |                |           |                            |            |
| 16FCKKBBXWV     |           | 439                          | 03 Jun 2016 |          |              | 375,000    | Local                    | 6,979.45      | 4,991.29      |      |      | 07 Jun 2016 | 1,988.16       | 0.688824  | 21 Nov 2011 to 21 Nov 2011 | 1,988.16   |
|                 |           |                              |             |          |              |            | Base                     | 10,132.41     | 7,818.41      |      |      |             | 2,886.31       |           |                            | 2,314.00   |
| 05CM            | 028758902 | BRITISH AMERICAN TOBACCO PLC |             |          |              |            | COMMON STOCK GBP 25      |               |               |      |      |             |                |           |                            |            |
| 16FCKKBBXMX9    |           | 440                          | 03 Jun 2016 |          |              | 750,000    | Local                    | 31,500.51     | 21,744.48     |      |      | 07 Jun 2016 | 9,756.03       | 0.688824  | 21 Nov 2011 to 21 Nov 2011 | 9,756.03   |
|                 |           |                              |             |          |              |            | Base                     | 45,730.85     | 34,064.88     |      |      |             | 14,163.31      |           |                            | 11,665.97  |
| 05CM            | 048354906 | SABMILLER PLC                |             |          |              |            | COMMON STOCK USD 1       |               |               |      |      |             |                |           |                            |            |
| 15JIKBBZ5ZD     |           | 158                          | 13 Oct 2015 |          |              | 550,000    | Local                    | 21,702.56     | 12,032.64     |      |      | 15 Oct 2015 | 9,669.92       | 0.656814  | 21 Nov 2011 to 21 Nov 2011 | 9,669.92   |
|                 |           |                              |             |          |              |            | Base                     | 33,042.17     | 18,904.31     |      |      |             | 14,722.46      |           |                            | 14,137.86  |
| 05CM            | 048354906 | SABMILLER PLC                |             |          |              |            | COMMON STOCK USD 1       |               |               |      |      |             |                |           |                            |            |
| 15JPKBBTXXR     |           | 166                          | 22 Oct 2015 |          |              | 1,050,000  | Local                    | 41,172.02     | 22,971.41     |      |      | 26 Oct 2015 | 18,200.61      | 0.648866  | 21 Nov 2011 to 21 Nov 2011 | 18,200.61  |
|                 |           |                              |             |          |              |            | Base                     | 63,452.27     | 36,090.05     |      |      |             | 28,049.87      |           |                            | 27,362.22  |
| 05CM            | 048354906 | SABMILLER PLC                |             |          |              |            | COMMON STOCK USD 1       |               |               |      |      |             |                |           |                            |            |
| 15JPKBBVHP2     |           | 166                          | 22 Oct 2015 |          |              | -1,050,000 | Local                    | -41,172.02    | -22,971.41    |      |      | 26 Oct 2015 | -18,200.61     | 0.648866  | 21 Nov 2011 to 21 Nov 2011 | -18,200.61 |
| CXL             |           |                              |             |          |              |            | Base                     | -63,452.27    | -36,090.05    |      |      |             | -28,049.87     |           |                            | -27,362.22 |

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|--------------------------------|---------------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID      | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |               |               |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CM 048354906                 | SABMILLER PLC |               |     |          |              | COMMON STOCK USD.1   |            |               |               |                | 26 Oct 2015 | 0.648866   | 21 Nov 2011 to 21 Nov 2011 |           |
| 15JPKBBVHR5                    | 168           | 22 Oct 2015   |     |          |              | Local                | 1,050 000  | 41,172.02     | 22,971.41     | 18,200.61      |             |            | 18,200.61                  |           |
|                                |               |               |     |          |              | Base                 |            | 63,452.27     | 36,090.05     | 28,049.87      |             | -687.65    | 27,362.22                  |           |
| 05CM 048354906                 | SABMILLER PLC |               |     |          |              | COMMON STOCK USD.1   |            |               |               |                | 27 Oct 2015 | 0.651466   | 21 Nov 2011 to 21 Nov 2011 |           |
| 15JQKBB1Z64                    | 175           | 23 Oct 2015   |     |          |              | Local                | 900,000    | 35,404.07     | 19,689.78     | 15,714.29      |             |            | 15,714.29                  |           |
|                                |               |               |     |          |              | Base                 |            | 54,345.23     | 30,934.33     | 24,121.43      |             | -710.53    | 23,410.90                  |           |
| 05CM 048354906                 | SABMILLER PLC |               |     |          |              | COMMON STOCK USD.1   |            |               |               |                | 29 Oct 2015 | 0.653083   | 21 Nov 2011 to 21 Nov 2011 |           |
| 15JSKBBXJ6R                    | 181           | 27 Oct 2015   |     |          |              | Local                | 900,000    | 35,260.32     | 19,689.78     | 15,570.54      |             |            | 15,570.54                  |           |
|                                |               |               |     |          |              | Base                 |            | 53,990.56     | 30,934.33     | 23,841.59      |             | -785.36    | 23,056.23                  |           |
| 05CM 048354906                 | SABMILLER PLC |               |     |          |              | COMMON STOCK USD.1   |            |               |               |                | 30 Oct 2015 | 0.652805   | 21 Nov 2011 to 21 Nov 2011 |           |
| 15JUKBBV7L4                    | 187           | 28 Oct 2015   |     |          |              | Local                | 350,000    | 13,798.18     | 7,657.14      | 6,141.04       |             |            | 6,141.04                   |           |
|                                |               |               |     |          |              | Base                 |            | 21,136.76     | 12,030.02     | 9,407.16       |             | -300.42    | 9,106.74                   |           |
| 05CM 048354906                 | SABMILLER PLC |               |     |          |              | COMMON STOCK USD.1   |            |               |               |                | 02 Nov 2015 | 0.653766   | 21 Nov 2011 to 21 Nov 2011 |           |
| 15JVKBBWJWQ                    | 193           | 29 Oct 2015   |     |          |              | Local                | 950,000    | 37,702.01     | 20,783.66     | 16,918.35      |             |            | 16,918.35                  |           |
|                                |               |               |     |          |              | Base                 |            | 57,668.97     | 32,652.90     | 25,878.30      |             | -862.23    | 25,016.07                  |           |
| 05CM 048354906                 | SABMILLER PLC |               |     |          |              | COMMON STOCK USD.1   |            |               |               |                | 09 Nov 2015 | 0.655480   | 21 Nov 2011 to 21 Nov 2011 |           |
| 15KDKBBVX7K                    | 215           | 05 Nov 2015   |     |          |              | Local                | 900,000    | 35,827.37     | 19,689.78     | 16,137.59      |             |            | 16,137.59                  |           |
|                                |               |               |     |          |              | Base                 |            | 54,658.22     | 30,934.33     | 24,619.50      |             | -895.61    | 23,723.89                  |           |
| 05CM 048354906                 | SABMILLER PLC |               |     |          |              | COMMON STOCK USD.1   |            |               |               |                | 13 Nov 2015 | 0.657960   | 21 Nov 2011 to 21 Nov 2011 |           |
| 15KIKBBZ6VG                    | 226           | 11 Nov 2015   |     |          |              | Local                | 425,000    | 17,222.15     | 9,297.95      | 7,924.20       |             |            | 7,924.20                   |           |
|                                |               |               |     |          |              | Base                 |            | 26,175.07     | 14,607.88     | 12,043.59      |             | -476.40    | 11,567.19                  |           |
| 05CM 048354906                 | SABMILLER PLC |               |     |          |              | COMMON STOCK USD.1   |            |               |               |                | 19 Nov 2015 | 0.657203   | 21 Nov 2011 to 30 Nov 2011 |           |
| 15KLKBB2FBJ                    | 236           | 17 Nov 2015   |     |          |              | Local                | 775,000    | 30,999.86     | 16,955.09     | 14,044.77      |             |            | 14,044.77                  |           |
|                                |               |               |     |          |              | Base                 |            | 47,169.38     | 26,637.89     | 21,370.52      |             | -839.03    | 20,531.49                  |           |
| 05CM 048354906                 | SABMILLER PLC |               |     |          |              | COMMON STOCK USD.1   |            |               |               |                | 04 Dec 2015 | 0.669142   | 30 Nov 2011 to 30 Nov 2011 |           |
| 15LBKBBXDS7                    | 260           | 02 Dec 2015   |     |          |              | Local                | 800 000    | 32,354.95     | 17,502.03     | 14,852.92      |             |            | 14,852.92                  |           |
|                                |               |               |     |          |              | Base                 |            | 48,352.89     | 27,497.18     | 22,196.96      |             | -1,341.25  | 20,855.71                  |           |



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| Base Currency: USD - US DOLLAR |               |                    |            |          |              |                      |            |               |               |                |             |            |                            |            |
|--------------------------------|---------------|--------------------|------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID      | Security Name      | Lot        | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |               |                    |            |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CM 048354906                 | SABMILLER PLC | COMMON STOCK USD.1 |            |          |              |                      |            |               |               |                | 18 Dec 2015 | 0.666533   | 30 Nov 2011 to 30 Nov 2011 | 9,626.58   |
| 15LLKBBX5D5                    | 279           | 16 Dec 2015        | 525,000    | Local    |              |                      |            | 21,112.29     | 11,485.71     | 9,626.58       |             |            |                            | 9,626.58   |
|                                |               |                    |            | Base     |              |                      |            | 31,674.79     | 18,045.02     | 14,442.77      |             | -813.00    |                            | 13,629.77  |
| 05CM 048354906                 | SABMILLER PLC | COMMON STOCK USD.1 |            |          |              |                      |            |               |               |                | 07 Jan 2016 | 0.682617   | 30 Nov 2011 to 30 Nov 2011 | 9,807.83   |
| 16ABKBBXSC3                    | 298           | 05 Jan 2016        | 525,000    | Local    |              |                      |            | 21,293.54     | 11,485.71     | 9,807.83       |             |            |                            | 9,807.83   |
|                                |               |                    |            | Base     |              |                      |            | 31,193.98     | 18,045.02     | 14,367.98      |             | -1,219.02  |                            | 13,148.96  |
| 05CM 048354906                 | SABMILLER PLC | COMMON STOCK USD.1 |            |          |              |                      |            |               |               |                | 29 Jan 2016 | 0.701459   | 30 Nov 2011 to 30 Nov 2011 | 16,595.42  |
| 16AQKBBWSPF                    | 308           | 27 Jan 2016        | 835,000    | Local    |              |                      |            | 34,863.16     | 18,267.74     | 16,595.42      |             |            |                            | 16,595.42  |
|                                |               |                    |            | Base     |              |                      |            | 49,700.92     | 28,700.18     | 23,658.43      |             | -2,657.69  |                            | 21,000.74  |
| 05CM 048354906                 | SABMILLER PLC | COMMON STOCK USD.1 |            |          |              |                      |            |               |               |                | 03 Feb 2016 | 0.695797   | 30 Nov 2011 to 30 Nov 2011 | 9,216.71   |
| 16BAKBB25CG                    | 321           | 01 Feb 2016        | 465,000    | Local    |              |                      |            | 19,389.76     | 10,173.05     | 9,216.71       |             |            |                            | 9,216.71   |
|                                |               |                    |            | Base     |              |                      |            | 27,866.98     | 15,982.74     | 13,246.26      |             | -1,362.02  |                            | 11,884.24  |
| 05CM 048354906                 | SABMILLER PLC | COMMON STOCK USD.1 |            |          |              |                      |            |               |               |                | 19 Feb 2016 | 0.698422   | 30 Nov 2011 to 30 Nov 2011 | 21,675.38  |
| 16BLKBBZZRQ                    | 347           | 17 Feb 2016        | 1,100,000  | Local    |              |                      |            | 45,740.67     | 24,065.29     | 21,675.38      |             |            |                            | 21,675.38  |
|                                |               |                    |            | Base     |              |                      |            | 65,491.45     | 37,808.62     | 31,034.79      |             | -3,351.96  |                            | 27,682.83  |
| 05CM 048354906                 | SABMILLER PLC | COMMON STOCK USD.1 |            |          |              |                      |            |               |               |                | 22 Apr 2016 | 0.694300   | 30 Nov 2011 to 30 Nov 2011 | 22,813.80  |
| 16DNKBBWB14                    | 385           | 20 Apr 2016        | 1,105,000  | Local    |              |                      |            | 46,988.48     | 24,174.68     | 22,813.80      |             |            |                            | 22,813.80  |
|                                |               |                    |            | Base     |              |                      |            | 67,677.49     | 37,980.48     | 32,858.71      |             | -3,161.70  |                            | 29,697.01  |
| 05CM 048354906                 | SABMILLER PLC | COMMON STOCK USD.1 |            |          |              |                      |            |               |               |                | 07 Jun 2016 | 0.688824   | 30 Nov 2011 to 20 Feb 2016 | 14,731.37  |
| 16FCKBBXMW                     | 441           | 03 Jun 2016        | 695,000    | Local    |              |                      |            | 29,936.26     | 15,204.89     | 14,731.37      |             |            |                            | 14,731.37  |
|                                |               |                    |            | Base     |              |                      |            | 43,459.95     | 23,888.17     | 21,386.26      |             | -1,814.48  |                            | 19,571.78  |
| 048354906 Total                |               |                    |            |          |              |                      |            |               |               |                |             |            |                            |            |
|                                |               |                    |            |          |              |                      |            | 520,767.65    | 281,126.33    | 239,641.32     |             |            |                            | 239,641.32 |
|                                |               |                    |            |          |              |                      |            | 777,057.08    | 441,673.45    | 357,246.58     |             | -21,862.95 |                            | 335,383.63 |
| 05CI B2R84W905                 | UBM PLC       | COMMON STOCK GBP.1 |            |          |              |                      |            |               |               |                | 27 Jun 2016 | 0.582084   | 27 Nov 2014 to 12 Dec 2014 | 0.00       |
| 16FSJBB5WJC                    | 543           | 27 Jun 2016        | 17,969,000 | Local    |              |                      |            | 84,146.34     | 84,146.34     | 0.00           |             |            |                            | 0.00       |
|                                |               |                    |            | Base     |              |                      |            | 144,560.49    | 144,560.49    | 0.00           |             | 0.00       |                            | 0.00       |
| POUND STERLING Total           |               |                    |            |          |              |                      |            |               |               |                |             |            |                            |            |
|                                |               |                    |            |          |              |                      |            | 669,766.40    | 427,314.68    | 242,451.72     |             |            |                            | 242,451.72 |
|                                |               |                    |            |          |              |                      |            | 1,016,039.43  | 685,294.76    | 361,236.09     |             | -30,491.42 |                            | 330,744.67 |

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| Fund Asset ID                          | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls  |
|----------------------------------------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|----------|------------|----------------------|------------|
| SSB Trade ID                           |               |     |          |              |                      |            |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls |                      |            |
| <b>POUND STERLING Total Gains</b>      |               |     |          |              |                      |            |               |               |                |          |            |                      |            |
|                                        |               |     |          |              | Local                |            |               |               | 251,385.51     |          |            |                      | 251,385.51 |
|                                        |               |     |          |              | Base                 |            |               |               | 374,296.20     |          | 0.00       |                      | 374,296.20 |
| <b>POUND STERLING Total Losses</b>     |               |     |          |              |                      |            |               |               |                |          |            |                      |            |
|                                        |               |     |          |              | Local                |            |               |               | -8,933.79      |          |            |                      | -8,933.79  |
|                                        |               |     |          |              | Base                 |            |               |               | -13,060.11     |          | -30,491.42 |                      | -43,551.53 |
| <b>POUND STERLING Net Gains/Losses</b> |               |     |          |              |                      |            |               |               |                |          |            |                      |            |
|                                        |               |     |          |              | Base                 |            |               |               | 361,236.09     |          | -30,491.42 |                      | 330,744.67 |

US DOLLAR

|                |                     |  |  |         |              |  |           |           |  |             |          |                            |  |
|----------------|---------------------|--|--|---------|--------------|--|-----------|-----------|--|-------------|----------|----------------------------|--|
| 05CN 002824100 | ABBOTT LABORATORIES |  |  |         | COMMON STOCK |  |           |           |  | 17 Jul 2015 | 1.000000 | 03 Dec 2012 to 04 Jan 2013 |  |
| 15GKJBBQH1M    | 027 14 Jul 2015     |  |  | 150 000 | Local        |  | 7,548.43  | 5,183.98  |  | 2,364.45    |          | 2,364.45                   |  |
|                |                     |  |  |         | Base         |  | 7,548.43  | 5,183.98  |  | 2,364.45    | 0.00     | 2,364.45                   |  |
| 05CN 002824100 | ABBOTT LABORATORIES |  |  |         | COMMON STOCK |  |           |           |  | 17 Dec 2015 | 1.000000 | 15 Jan 2013 to 15 Jan 2013 |  |
| 15LKJBBW45W    | 102 14 Dec 2015     |  |  | 100 000 | Local        |  | 4,461.83  | 3,510.12  |  | 951.71      |          | 951.71                     |  |
|                |                     |  |  |         | Base         |  | 4,461.83  | 3,510.12  |  | 951.71      | 0.00     | 951.71                     |  |
| 05CN 002824100 | ABBOTT LABORATORIES |  |  |         | COMMON STOCK |  |           |           |  | 17 Mar 2016 | 1.000000 | 03 Jul 2013 to 03 Jul 2013 |  |
| 16CKJBBXR6K    | 125 14 Mar 2016     |  |  | 150 000 | Local        |  | 6,071.67  | 5,293.41  |  | 778.26      |          | 778.26                     |  |
|                |                     |  |  |         | Base         |  | 6,071.67  | 5,293.41  |  | 778.26      | 0.00     | 778.26                     |  |
| 05CN 002824100 | ABBOTT LABORATORIES |  |  |         | COMMON STOCK |  |           |           |  | 06 Apr 2016 | 1.000000 | 03 Jul 2013 to 03 Jul 2013 |  |
| 16DBJBSXN1     | 249 01 Apr 2016     |  |  | 175 000 | Local        |  | 7,301.17  | 6,175.65  |  | 1,125.52    |          | 1,125.52                   |  |
|                |                     |  |  |         | Base         |  | 7,301.17  | 6,175.65  |  | 1,125.52    | 0.00     | 1,125.52                   |  |
| 05CN 002824100 | ABBOTT LABORATORIES |  |  |         | COMMON STOCK |  |           |           |  | 11 Apr 2016 | 1.000000 | 03 Jul 2013 to 03 Jul 2013 |  |
| 16DEJBBWD7H    | 276 06 Apr 2016     |  |  | 150 000 | Local        |  | 6,368.86  | 5,293.41  |  | 1,075.45    |          | 1,075.45                   |  |
|                |                     |  |  |         | Base         |  | 6,368.86  | 5,293.41  |  | 1,075.45    | 0.00     | 1,075.45                   |  |
| 05CN 002824100 | ABBOTT LABORATORIES |  |  |         | COMMON STOCK |  |           |           |  | 04 May 2016 | 1.000000 | 03 Jul 2013 to 03 Sep 2013 |  |
| 16EAJBB6812    | 441 29 Apr 2016     |  |  | 375 000 | Local        |  | 14,944.66 | 13,233.54 |  | 1,711.12    |          | 1,711.12                   |  |
|                |                     |  |  |         | Base         |  | 14,944.66 | 13,233.54 |  | 1,711.12    | 0.00     | 1,711.12                   |  |
| 05CN 002824100 | ABBOTT LABORATORIES |  |  |         | COMMON STOCK |  |           |           |  | 05 Nov 2015 | 1.000000 | 04 Jan 2013 to 15 Jan 2013 |  |
| 15KBJBBMFSB    | 504 02 Nov 2015     |  |  | 925 000 | Local        |  | 41,748.08 | 32,468.66 |  | 9,279.42    |          | 9,279.42                   |  |
|                |                     |  |  |         | Base         |  | 41,748.08 | 32,468.66 |  | 9,279.42    | 0.00     | 9,279.42                   |  |

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|--------------------------------|---------------------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|----------|------------|----------------------------|-----------|
| Fund                           | Asset ID            | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |                     |               |     |          |              |                      |            |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls |                            |           |
| 05CN 002824100                 | ABBOTT LABORATORIES |               |     |          |              | COMMON STOCK         |            |               |               |                |          | 1 000000   | 15 Jan 2013 to 03 Jul 2013 |           |
| 16ASJBBQDZ4                    | 557 28 Jan 2016     |               |     |          |              | 200 000 Local        |            | 7,646 03      | 7,057.89      | 588.14         |          |            |                            | 588.14    |
|                                |                     |               |     |          |              | Base                 |            | 7,646 03      | 7,057.89      | 588.14         |          | 0 00       |                            | 588.14    |
| 002824100 Total                |                     |               |     |          |              |                      |            |               |               |                |          |            |                            |           |
|                                |                     |               |     |          |              | Local                |            | 96,090.73     | 78,216.66     | 17,874.07      |          |            |                            | 17,874 07 |
|                                |                     |               |     |          |              | Base                 |            | 96,090.73     | 78,216.66     | 17,874 07      |          | 0.00       |                            | 17,874 07 |
| 05CN 00287Y109                 | ABBVIE INC          |               |     |          |              | COMMON STOCK USD.01  |            |               |               |                |          | 1 000000   | 03 Feb 2015 to 03 Feb 2015 |           |
| 15JRJBBO0RB                    | 346 23 Oct 2015     |               |     |          |              | 100 000 Local        |            | 5,101 73      | 5,938.33      | -836 60        |          |            |                            | -836 60   |
|                                |                     |               |     |          |              | Base                 |            | 5,101 73      | 5,938.33      | -836.60        |          | 0 00       |                            | -836 60   |
| 05CN 00287Y109                 | ABBVIE INC          |               |     |          |              | COMMON STOCK USD.01  |            |               |               |                |          | 1 000000   | 04 Feb 2015 to 04 Feb 2015 |           |
| 16AJJBZBRG                     | 408 14 Jan 2016     |               |     |          |              | 50 000 Local         |            | 2,781 19      | 2,969.17      | -187.98        |          |            |                            | -187.98   |
|                                |                     |               |     |          |              | Base                 |            | 2,781.19      | 2,969 17      | -187 98        |          | 0.00       |                            | -187 98   |
| 05CN 00287Y109                 | ABBVIE INC          |               |     |          |              | COMMON STOCK USD.01  |            |               |               |                |          | 1,000000   | 03 Feb 2015 to 04 Feb 2015 |           |
| 15JVJBZNZ1V                    | 445 29 Oct 2015     |               |     |          |              | 1,500 000 Local      |            | 81,220.50     | 89,075 00     | -7,854 50      |          |            |                            | -7,854 50 |
|                                |                     |               |     |          |              | Base                 |            | 81,220 50     | 89,075.00     | -7,854 50      |          | 0 00       |                            | -7,854 50 |
| 05CN 00287Y109                 | ABBVIE INC          |               |     |          |              | COMMON STOCK USD 01  |            |               |               |                |          | 1 000000   | 04 Feb 2015 to 04 Feb 2015 |           |
| 16ANJBNNMJW                    | 480 21 Jan 2016     |               |     |          |              | 100 000 Local        |            | 5,833 39      | 5,938 33      | -104 94        |          |            |                            | -104 94   |
|                                |                     |               |     |          |              | Base                 |            | 5,833 39      | 5,938 33      | -104 94        |          | 0.00       |                            | -104 94   |
| 05CN 00287Y109                 | ABBVIE INC          |               |     |          |              | COMMON STOCK USD.01  |            |               |               |                |          | 1,000000   | 04 Feb 2015 to 06 Feb 2015 |           |
| 16BAJBB9PZ5                    | 570 29 Jan 2016     |               |     |          |              | 100 000 Local        |            | 5,461.01      | 5,938 33      | -477.32        |          |            |                            | -477.32   |
|                                |                     |               |     |          |              | Base                 |            | 5,461 01      | 5,938 33      | -477.32        |          | 0.00       |                            | -477 32   |
| 05CN 00287Y109                 | ABBVIE INC          |               |     |          |              | COMMON STOCK USD.01  |            |               |               |                |          | 1,000000   | 06 Feb 2015 to 06 Feb 2015 |           |
| 16BBJBNN6J7                    | 585 01 Feb 2016     |               |     |          |              | 100 000 Local        |            | 5,345.95      | 5,938 33      | -592 38        |          |            |                            | -592 38   |
|                                |                     |               |     |          |              | Base                 |            | 5,345 95      | 5,938 33      | -592 38        |          | 0 00       |                            | -592 38   |
| 05CN 00287Y109                 | ABBVIE INC          |               |     |          |              | COMMON STOCK USD.01  |            |               |               |                |          | 1,000000   | 06 Feb 2015 to 06 Feb 2015 |           |
| 16BDJBPP9W                     | 612 03 Feb 2016     |               |     |          |              | 200 000 Local        |            | 11,190.93     | 11,876 67     | -685 74        |          |            |                            | -685.74   |
|                                |                     |               |     |          |              | Base                 |            | 11,190 93     | 11,876 67     | -685.74        |          | 0 00       |                            | -685.74   |

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|--------------------------------|------------|---------------|-----|----------|--------------|------------|----------------------|---------------|---------------|-----------|-------------|-----------------|------------|----------------------------|-----------|
| Fund                           | Asset ID   | Security Name | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate      | Stl Date    | Security Gnl/Ls | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |            |               |     |          |              |            |                      |               | Cost          |           |             |                 | Curr Gn/Ls |                            |           |
| 05CN 00287Y109                 | ABBVIE INC |               |     |          |              |            | COMMON STOCK USD 01  |               |               |           |             |                 |            |                            |           |
| 16FDJBBR55R                    | 721        | 03 Jun 2016   |     |          |              | 325 000    | Local                | 21,139.15     | 19,311.28     | 1,827.87  | 08 Jun 2016 | 1,827.87        | 1.000000   | 06 Feb 2015 to 09 Feb 2015 | 1,827.87  |
|                                |            |               |     |          |              |            | Base                 | 21,139.15     | 19,311.28     | 1,827.87  |             |                 | 0.00       |                            | 1,827.87  |
| 00287Y109 Total                |            |               |     |          |              |            |                      |               |               |           |             |                 |            |                            |           |
|                                |            |               |     |          |              |            | Local                | 138,073.85    | 146,985.44    | -8,911.59 |             |                 |            |                            | -8,911.59 |
|                                |            |               |     |          |              |            | Base                 | 138,073.85    | 146,985.44    | -8,911.59 |             |                 | 0.00       |                            | -8,911.59 |
| 05CN 008916108                 | AGRIUM INC |               |     |          |              |            | COMMON STOCK NPV     |               |               |           |             |                 |            |                            |           |
| 15JFJBBL6N4                    | 089        | 07 Oct 2015   |     |          |              | 50 000     | Local                | 4,724.48      | 4,908.46      | -183.98   | 13 Oct 2015 | -183.98         | 1 000000   | 29 Dec 2014 to 29 Dec 2014 | -183.98   |
|                                |            |               |     |          |              |            | Base                 | 4,724.48      | 4,908.46      | -183.98   |             |                 | 0 00       |                            | -183.98   |
| 05CN 008916108                 | AGRIUM INC |               |     |          |              |            | COMMON STOCK NPV     |               |               |           |             |                 |            |                            |           |
| 16CJBBRC3H                     | 118        | 11 Mar 2016   |     |          |              | 125 000    | Local                | 11,124.48     | 12,067.47     | -942.99   | 16 Mar 2016 | -942.99         | 1.000000   | 30 Dec 2014 to 31 Dec 2014 | -942.99   |
|                                |            |               |     |          |              |            | Base                 | 11,124.48     | 12,067.47     | -942.99   |             |                 | 0.00       |                            | -942.99   |
| 05CN 008916108                 | AGRIUM INC |               |     |          |              |            | COMMON STOCK NPV     |               |               |           |             |                 |            |                            |           |
| 16CNJBBNHMZ                    | 153        | 17 Mar 2016   |     |          |              | 50 000     | Local                | 4,535.42      | 4,826.99      | -291.57   | 22 Mar 2016 | -291.57         | 1 000000   | 31 Dec 2014 to 05 Jan 2015 | -291.57   |
|                                |            |               |     |          |              |            | Base                 | 4,535.42      | 4,826.99      | -291.57   |             |                 | 0.00       |                            | -291.57   |
| 05CN 008916108                 | AGRIUM INC |               |     |          |              |            | COMMON STOCK NPV     |               |               |           |             |                 |            |                            |           |
| 16DNJBBP76M                    | 356        | 19 Apr 2016   |     |          |              | 100 000    | Local                | 8,495.81      | 9,653.98      | -1,158.17 | 22 Apr 2016 | -1,158.17       | 1 000000   | 05 Jan 2015 to 08 Jan 2015 | -1,158.17 |
|                                |            |               |     |          |              |            | Base                 | 8,495.81      | 9,653.98      | -1,158.17 |             |                 | 0.00       |                            | -1,158.17 |
| 05CN 008916108                 | AGRIUM INC |               |     |          |              |            | COMMON STOCK NPV     |               |               |           |             |                 |            |                            |           |
| 16DTJBNN2CV                    | 407        | 27 Apr 2016   |     |          |              | 100 000    | Local                | 8,588.51      | 9,653.97      | -1,065.46 | 02 May 2016 | -1,065.46       | 1 000000   | 14 Jan 2015 to 14 Jan 2015 | -1,065.46 |
|                                |            |               |     |          |              |            | Base                 | 8,588.51      | 9,653.97      | -1,065.46 |             |                 | 0 00       |                            | -1,065.46 |
| 05CN 008916108                 | AGRIUM INC |               |     |          |              |            | COMMON STOCK NPV     |               |               |           |             |                 |            |                            |           |
| 15KJBMMFRH                     | 480        | 02 Nov 2015   |     |          |              | 300 000    | Local                | 28,175.78     | 29,450.78     | -1,275.00 | 05 Nov 2015 | -1,275.00       | 1 000000   | 29 Dec 2014 to 29 Dec 2014 | -1,275.00 |
|                                |            |               |     |          |              |            | Base                 | 28,175.78     | 29,450.78     | -1,275.00 |             |                 | 0 00       |                            | -1,275.00 |
| 05CN 008916108                 | AGRIUM INC |               |     |          |              |            | COMMON STOCK NPV     |               |               |           |             |                 |            |                            |           |
| 15ILJBBLJ2B                    | 614        | 16 Sep 2015   |     |          |              | 25 000     | Local                | 2,623.97      | 2,488.72      | 135.25    | 21 Sep 2015 | 135.25          | 1 000000   | 29 Dec 2014 to 29 Dec 2014 | 135.25    |
|                                |            |               |     |          |              |            | Base                 | 2,623.97      | 2,488.72      | 135.25    |             |                 | 0.00       |                            | 135.25    |

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|--------------------------------|-------------|-------------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|-----------|-------------|-----------------|-------------|----------------------------|------------|
| Fund                           | Asset ID    | Security Name     | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate      | Stl Date    | Security Gnl/Ls | Sell Rate   | Trd Dts of Orig Buys       | Net Gnl/Ls |
| SSB Trade ID                   |             |                   |             |          |              |                      |            |               | Cost          |           |             |                 | Curr Gnl/Ls |                            |            |
| 05CN 008916108                 | 16BFJBBNRV8 | AGRIUM INC        |             |          |              | COMMON STOCK NPV     |            |               |               |           |             |                 |             |                            |            |
|                                |             | 634               | 05 Feb 2016 |          |              | 150,000 Local        |            | 12,905.93     | 14,480.96     | -1,575.03 | 10 Feb 2016 | -1,575.03       | 1.000000    | 30 Dec 2014 to 30 Dec 2014 | -1,575.03  |
|                                |             |                   |             |          |              | Base                 |            | 12,905.93     | 14,480.96     | -1,575.03 |             | -1,575.03       | 0.00        |                            | -1,575.03  |
| 05CN 008916108                 | 16ESJBBN9LR | AGRIUM INC        |             |          |              | COMMON STOCK NPV     |            |               |               |           |             |                 |             |                            |            |
|                                |             | 639               | 25 May 2016 |          |              | 100,000 Local        |            | 8,975.06      | 9,653.98      | -678.92   | 31 May 2016 | -678.92         | 1.000000    | 14 Jan 2015 to 21 Jan 2015 | -678.92    |
|                                |             |                   |             |          |              | Base                 |            | 8,975.06      | 9,653.98      | -678.92   |             | -678.92         | 0.00        |                            | -678.92    |
| 05CN 008916108                 | 15GJBH30J   | AGRIUM INC        |             |          |              | COMMON STOCK NPV     |            |               |               |           |             |                 |             |                            |            |
|                                |             | 710               | 01 Jul 2015 |          |              | 50,000 Local         |            | 5,440.56      | 4,970.89      | 469.67    | 07 Jul 2015 | 469.67          | 1.000000    | 29 Dec 2014 to 29 Dec 2014 | 469.67     |
|                                |             |                   |             |          |              | Base                 |            | 5,440.56      | 4,970.89      | 469.67    |             | 469.67          | 0.00        |                            | 469.67     |
| 008916108 Total                |             |                   |             |          |              |                      |            |               |               |           |             |                 |             |                            |            |
|                                |             |                   |             |          |              | Local                |            | 95,590.00     | 102,156.20    | -6,566.20 |             | -6,566.20       |             |                            | -6,566.20  |
|                                |             |                   |             |          |              | Base                 |            | 95,590.00     | 102,156.20    | -6,566.20 |             | -6,566.20       | 0.00        |                            | -6,566.20  |
| 05CN 020002101                 | 16FDJBBN0HV | ALLSTATE CORP     |             |          |              | COMMON STOCK USD 01  |            |               |               |           |             |                 |             |                            |            |
|                                |             | 704               | 03 Jun 2016 |          |              | 150,000 Local        |            | 10,123.20     | 10,086.21     | 36.99     | 08 Jun 2016 | 36.99           | 1.000000    | 28 Mar 2016 to 28 Mar 2016 | 36.99      |
|                                |             |                   |             |          |              | Base                 |            | 10,123.20     | 10,086.21     | 36.99     |             | 36.99           | 0.00        |                            | 36.99      |
| 05CN 020002101                 | 16FEJBBT9W8 | ALLSTATE CORP     |             |          |              | COMMON STOCK USD 01  |            |               |               |           |             |                 |             |                            |            |
|                                |             | 745               | 06 Jun 2016 |          |              | 300,000 Local        |            | 20,389.56     | 20,172.43     | 217.13    | 09 Jun 2016 | 217.13          | 1.000000    | 28 Mar 2016 to 29 Mar 2016 | 217.13     |
|                                |             |                   |             |          |              | Base                 |            | 20,389.56     | 20,172.43     | 217.13    |             | 217.13          | 0.00        |                            | 217.13     |
| 020002101 Total                |             |                   |             |          |              |                      |            |               |               |           |             |                 |             |                            |            |
|                                |             |                   |             |          |              | Local                |            | 30,512.76     | 30,258.64     | 254.12    |             | 254.12          |             |                            | 254.12     |
|                                |             |                   |             |          |              | Base                 |            | 30,512.76     | 30,258.64     | 254.12    |             | 254.12          | 0.00        |                            | 254.12     |
| 05C5 02079K107                 | 16FBJBCC176 | ALPHABET INC CL C |             |          |              | COMMON STOCK USD 001 |            |               |               |           |             |                 |             |                            |            |
|                                |             | 383               | 02 Jun 2016 |          |              | 64 000 Local         |            | 46,550.66     | 40,233.37     | 6,317.29  | 07 Jun 2016 | 6,317.29        | 1.000000    | 25 Aug 2015 to 25 Aug 2015 | 6,317.29   |
|                                |             |                   |             |          |              | Base                 |            | 46,550.66     | 40,233.37     | 6,317.29  |             | 6,317.29        | 0.00        |                            | 6,317.29   |
| 05CN 02079K305                 | 16GAJBB9KB3 | ALPHABET INC CL A |             |          |              | COMMON STOCK USD 001 |            |               |               |           |             |                 |             |                            |            |
|                                |             | 088               | 30 Jun 2016 |          |              | 5 000 Local          |            | 3,504.91      | 3,487.14      | 17.77     | 06 Jul 2016 | 17.77           | 1.000000    | 22 Oct 2015 to 22 Oct 2015 | 17.77      |
|                                |             |                   |             |          |              | Base                 |            | 3,504.91      | 3,487.14      | 17.77     |             | 17.77           | 0.00        |                            | 17.77      |

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|--------------------------------|--------------|--------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID     | Security Name            | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |              |                          |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 02079K305                 | 16FEJBBXF83  | ALPHABET INC CL A        | 759 | 06 Jun 2016 |              | COMMON STOCK USD.001 | 30,000     | 22,020.56     | 20,922.82     |                | 09 Jun 2016 | 1,000000   | 22 Oct 2015 to 22 Oct 2015 | 1,097.74  |
|                                |              |                          |     |             |              | Local                |            | 22,020.56     | 20,922.82     |                | 1,097.74    | 0.00       |                            | 1,097.74  |
|                                |              |                          |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 02079K305 Total                |              |                          |     |             |              |                      |            |               |               |                |             |            |                            |           |
|                                |              |                          |     |             |              | Local                |            | 25,525.47     | 24,409.96     |                | 1,115.51    |            |                            | 1,115.51  |
|                                |              |                          |     |             |              | Base                 |            | 25,525.47     | 24,409.96     |                | 1,115.51    | 0.00       |                            | 1,115.51  |
| 05CM 02209S103                 | 15JDJBMBHW   | ALTRIA GROUP INC         | 150 | 05 Oct 2015 |              | COMMON STOCK USD.333 | 30,000     | 1,662.72      | 820.32        |                | 07 Oct 2015 | 1,000000   | 21 Nov 2011 to 21 Nov 2011 | 842.40    |
|                                |              |                          |     |             |              | Local                |            | 1,662.72      | 820.32        |                | 842.40      |            |                            | 842.40    |
|                                |              |                          |     |             |              | Base                 |            | 1,662.72      | 820.32        |                | 842.40      | 0.00       |                            | 842.40    |
| 05CM 02209S103                 | 16FDJBBSKL   | ALTRIA GROUP INC         | 448 | 03 Jun 2016 |              | COMMON STOCK USD.333 | 1,100 000  | 71,837.01     | 30,078.51     |                | 08 Jun 2016 | 1,000000   | 21 Nov 2011 to 21 Nov 2011 | 41,758.50 |
|                                |              |                          |     |             |              | Local                |            | 71,837.01     | 30,078.51     |                | 41,758.50   |            |                            | 41,758.50 |
|                                |              |                          |     |             |              | Base                 |            | 71,837.01     | 30,078.51     |                | 41,758.50   | 0.00       |                            | 41,758.50 |
| 02209S103 Total                |              |                          |     |             |              |                      |            |               |               |                |             |            |                            |           |
|                                |              |                          |     |             |              | Local                |            | 73,499.73     | 30,898.83     |                | 42,600.90   |            |                            | 42,600.90 |
|                                |              |                          |     |             |              | Base                 |            | 73,499.73     | 30,898.83     |                | 42,600.90   | 0.00       |                            | 42,600.90 |
| 05CN 03076C106                 | 15JBJBBL7LT  | AMERIPRISE FINANCIAL INC | 003 | 01 Oct 2015 |              | COMMON STOCK USD.01  | 25 000     | 2,716.60      | 1,704.52      |                | 06 Oct 2015 | 1,000000   | 30 Dec 2011 to 30 Dec 2011 | 1,012.08  |
|                                |              |                          |     |             |              | Local                |            | 2,716.60      | 1,704.52      |                | 1,012.08    |            |                            | 1,012.08  |
|                                |              |                          |     |             |              | Base                 |            | 2,716.60      | 1,704.52      |                | 1,012.08    | 0.00       |                            | 1,012.08  |
| 05CN 03076C106                 | 15JBJBBL7MF  | AMERIPRISE FINANCIAL INC | 018 | 01 Oct 2015 |              | COMMON STOCK USD.01  | 100 000    | 10,849.30     | 6,818.07      |                | 06 Oct 2015 | 1,000000   | 30 Dec 2011 to 30 Dec 2011 | 4,031.23  |
|                                |              |                          |     |             |              | Local                |            | 10,849.30     | 6,818.07      |                | 4,031.23    |            |                            | 4,031.23  |
|                                |              |                          |     |             |              | Base                 |            | 10,849.30     | 6,818.07      |                | 4,031.23    | 0.00       |                            | 4,031.23  |
| 05CN 03076C106                 | 15GNJBBLJZ14 | AMERIPRISE FINANCIAL INC | 061 | 17 Jul 2015 |              | COMMON STOCK USD.01  | 100 000    | 12,747.13     | 6,229.28      |                | 22 Jul 2015 | 1 000000   | 30 Dec 2011 to 30 Dec 2011 | 6,517.85  |
|                                |              |                          |     |             |              | Local                |            | 12,747.13     | 6,229.28      |                | 6,517.85    |            |                            | 6,517.85  |
|                                |              |                          |     |             |              | Base                 |            | 12,747.13     | 6,229.28      |                | 6,517.85    | 0.00       |                            | 6,517.85  |
| 05CN 03076C106                 | 16CIJBBN463  | AMERIPRISE FINANCIAL INC | 112 | 10 Mar 2016 |              | COMMON STOCK USD.01  | 150 000    | 13,160.56     | 10,227.11     |                | 15 Mar 2016 | 1 000000   | 24 Jul 2012 to 09 Apr 2015 | 2,933.45  |
|                                |              |                          |     |             |              | Local                |            | 13,160.56     | 10,227.11     |                | 2,933.45    |            |                            | 2,933.45  |
|                                |              |                          |     |             |              | Base                 |            | 13,160.56     | 10,227.11     |                | 2,933.45    | 0.00       |                            | 2,933.45  |

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|--------------------------------|-------------|--------------------------|-----|-------------|--------------|----------------------|---------------------|---------------|----------|----------------|----------|------------|----------------------|----------------|
| Fund                           | Asset ID    | Security Name            | Lot | Trd Date    | Dtl Fund Rsn | Security Description |                     | Maturity Date |          | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys |                |
| SSB Trade ID                   |             |                          |     |             |              | Shares/Par           |                     | Principal Net | Cost     | Security Gn/Ls |          | Curr Gn/Ls |                      | Net Gn/Ls      |
| 05CN 03076C106                 | 16CJBBRC3F  | AMERIPRISE FINANCIAL INC | 116 | 11 Mar 2016 |              | 50 000               | COMMON STOCK USD.01 | Local         | 3,409.04 | 16 Mar 2016    | 1,141.00 | 1.000000   | 09 Apr 2015          | to 09 Apr 2015 |
|                                |             |                          |     |             |              |                      |                     | 4,550.04      |          |                |          |            |                      | 1,141.00       |
|                                |             |                          |     |             |              |                      |                     | Base          | 3,409.04 |                | 1,141.00 | 0.00       |                      | 1,141.00       |
| 05CN 03076C106                 | 16CLJBBNKKR | AMERIPRISE FINANCIAL INC | 128 | 15 Mar 2016 |              | 50,000               | COMMON STOCK USD.01 | Local         | 3,409.04 | 18 Mar 2016    | 1,091.73 | 1.000000   | 09 Apr 2015          | to 09 Apr 2015 |
|                                |             |                          |     |             |              |                      |                     | 4,500.77      |          |                | 1,091.73 |            |                      | 1,091.73       |
|                                |             |                          |     |             |              |                      |                     | Base          | 3,409.04 |                | 1,091.73 | 0.00       |                      | 1,091.73       |
| 05CN 03076C106                 | 16CMJBBN708 | AMERIPRISE FINANCIAL INC | 140 | 16 Mar 2016 |              | 50,000               | COMMON STOCK USD.01 | Local         | 3,409.04 | 21 Mar 2016    | 1,144.94 | 1.000000   | 09 Apr 2015          | to 09 Apr 2015 |
|                                |             |                          |     |             |              |                      |                     | 4,553.98      |          |                | 1,144.94 |            |                      | 1,144.94       |
|                                |             |                          |     |             |              |                      |                     | Base          | 3,409.04 |                | 1,144.94 | 0.00       |                      | 1,144.94       |
| 05CN 03076C106                 | 16CNJBBNHMV | AMERIPRISE FINANCIAL INC | 150 | 17 Mar 2016 |              | 50 000               | COMMON STOCK USD.01 | Local         | 3,409.04 | 22 Mar 2016    | 1,251.94 | 1.000000   | 09 Apr 2015          | to 09 Apr 2015 |
|                                |             |                          |     |             |              |                      |                     | 4,660.98      |          |                | 1,251.94 |            |                      | 1,251.94       |
|                                |             |                          |     |             |              |                      |                     | Base          | 3,409.04 |                | 1,251.94 | 0.00       |                      | 1,251.94       |
| 05CN 03076C106                 | 15JJJBL78T  | AMERIPRISE FINANCIAL INC | 166 | 13 Oct 2015 |              | 50 000               | COMMON STOCK USD.01 | Local         | 3,409.04 | 16 Oct 2015    | 2,041.24 | 1.000000   | 30 Dec 2011          | to 30 Dec 2011 |
|                                |             |                          |     |             |              |                      |                     | 5,450.28      |          |                | 2,041.24 |            |                      | 2,041.24       |
|                                |             |                          |     |             |              |                      |                     | Base          | 3,409.04 |                | 2,041.24 | 0.00       |                      | 2,041.24       |
| 05CN 03076C106                 | 16CPJBBPRZX | AMERIPRISE FINANCIAL INC | 176 | 21 Mar 2016 |              | 50 000               | COMMON STOCK USD.01 | Local         | 3,409.03 | 24 Mar 2016    | 1,302.09 | 1.000000   | 09 Apr 2015          | to 09 Apr 2015 |
|                                |             |                          |     |             |              |                      |                     | 4,711.12      |          |                | 1,302.09 |            |                      | 1,302.09       |
|                                |             |                          |     |             |              |                      |                     | Base          | 3,409.03 |                | 1,302.09 | 0.00       |                      | 1,302.09       |
| 05CN 03076C106                 | 15JKJBBT94B | AMERIPRISE FINANCIAL INC | 188 | 14 Oct 2015 |              | 25,000               | COMMON STOCK USD.01 | Local         | 1,704.52 | 19 Oct 2015    | 991.69   | 1.000000   | 30 Dec 2011          | to 30 Dec 2011 |
|                                |             |                          |     |             |              |                      |                     | 2,696.21      |          |                | 991.69   |            |                      | 991.69         |
|                                |             |                          |     |             |              |                      |                     | Base          | 1,704.52 |                | 991.69   | 0.00       |                      | 991.69         |
| 05CN 03076C106                 | 15JKJBBT94L | AMERIPRISE FINANCIAL INC | 194 | 14 Oct 2015 |              | 75 000               | COMMON STOCK USD.01 | Local         | 5,113.55 | 19 Oct 2015    | 2,946.07 | 1.000000   | 30 Dec 2011          | to 30 Dec 2011 |
|                                |             |                          |     |             |              |                      |                     | 8,059.62      |          |                | 2,946.07 |            |                      | 2,946.07       |
|                                |             |                          |     |             |              |                      |                     | Base          | 5,113.55 |                | 2,946.07 | 0.00       |                      | 2,946.07       |
| 05CN 03076C106                 | 16CRJBBPDPJ | AMERIPRISE FINANCIAL INC | 196 | 23 Mar 2016 |              | 100,000              | COMMON STOCK USD.01 | Local         | 6,818.07 | 29 Mar 2016    | 2,482.69 | 1.000000   | 06 May 2015          | to 25 Aug 2015 |
|                                |             |                          |     |             |              |                      |                     | 9,300.76      |          |                | 2,482.69 |            |                      | 2,482.69       |
|                                |             |                          |     |             |              |                      |                     | Base          | 6,818.07 |                | 2,482.69 | 0.00       |                      | 2,482.69       |

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|--------------------------------|-------------|--------------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name            | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                          |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 03076C106                 | 16CTJBBMGXL | AMERIPRISE FINANCIAL INC | 200 | 24 Mar 2016 |              | 100 000    | COMMON STOCK USD 01  | 9,156 44      | 6,818 07      | 2,338.37       | 30 Mar 2016 | 1 000000   | 25 Aug 2015 to 09 Sep 2015 | 2,338 37  |
|                                |             |                          |     |             |              |            | Local                | 9,156 44      |               | 2,338 37       |             |            |                            | 2,338 37  |
|                                |             |                          |     |             |              |            | Base                 | 9,156 44      | 6,818 07      |                |             | 0.00       |                            | 2,338.37  |
| 05CN 03076C106                 | 15JKJBBT94T | AMERIPRISE FINANCIAL INC | 200 | 14 Oct 2015 |              | 100 000    | COMMON STOCK USD 01  | 10,769 20     | 6,818 07      | 3,951.13       | 19 Oct 2015 | 1 000000   | 30 Dec 2011 to 05 Jan 2012 | 3,951 13  |
|                                |             |                          |     |             |              |            | Local                | 10,769 20     |               | 3,951 13       |             |            |                            | 3,951 13  |
|                                |             |                          |     |             |              |            | Base                 | 10,769 20     | 6,818.07      |                |             | 0.00       |                            | 3,951.13  |
| 05CN 03076C106                 | 16CUJBBPHQ0 | AMERIPRISE FINANCIAL INC | 207 | 28 Mar 2016 |              | 100 000    | COMMON STOCK USD 01  | 9,225 03      | 6,818 07      | 2,406.96       | 31 Mar 2016 | 1 000000   | 09 Sep 2015 to 11 Sep 2015 | 2,406 96  |
|                                |             |                          |     |             |              |            | Local                | 9,225 03      |               | 2,406 96       |             |            |                            | 2,406 96  |
|                                |             |                          |     |             |              |            | Base                 | 9,225 03      | 6,818 07      |                |             | 0.00       |                            | 2,406 96  |
| 05CN 03076C106                 | 15JLJBBJ9C4 | AMERIPRISE FINANCIAL INC | 215 | 15 Oct 2015 |              | 25 000     | COMMON STOCK USD 01  | 2,710.50      | 1,704 52      | 1,005.98       | 20 Oct 2015 | 1 000000   | 05 Jan 2012 to 05 Jan 2012 | 1,005 98  |
|                                |             |                          |     |             |              |            | Local                | 2,710.50      |               | 1,005.98       |             |            |                            | 1,005 98  |
|                                |             |                          |     |             |              |            | Base                 | 2,710.50      | 1,704.52      |                |             | 0 00       |                            | 1,005 98  |
| 05CN 03076C106                 | 15JMJBBXLVD | AMERIPRISE FINANCIAL INC | 236 | 16 Oct 2015 |              | 25 000     | COMMON STOCK USD 01  | 2,774.63      | 1,704 52      | 1,070.11       | 21 Oct 2015 | 1 000000   | 05 Jan 2012 to 05 Jan 2012 | 1,070 11  |
|                                |             |                          |     |             |              |            | Local                | 2,774 63      |               | 1,070.11       |             |            |                            | 1,070 11  |
|                                |             |                          |     |             |              |            | Base                 | 2,774 63      | 1,704 52      |                |             | 0 00       |                            | 1,070.11  |
| 05CN 03076C106                 | 15JNJBBJ97C | AMERIPRISE FINANCIAL INC | 257 | 19 Oct 2015 |              | 100 000    | COMMON STOCK USD 01  | 11,120.79     | 6,818 07      | 4,302.72       | 22 Oct 2015 | 1 000000   | 05 Jan 2012 to 05 Jan 2012 | 4,302 72  |
|                                |             |                          |     |             |              |            | Local                | 11,120 79     |               | 4,302.72       |             |            |                            | 4,302 72  |
|                                |             |                          |     |             |              |            | Base                 | 11,120 79     | 6,818.07      |                |             | 0 00       |                            | 4,302 72  |
| 05CN 03076C106                 | 15JPJBBKZLD | AMERIPRISE FINANCIAL INC | 301 | 21 Oct 2015 |              | 100 000    | COMMON STOCK USD 01  | 11,307 80     | 6,818 07      | 4,489 73       | 26 Oct 2015 | 1 000000   | 05 Jan 2012 to 05 Jan 2012 | 4,489 73  |
|                                |             |                          |     |             |              |            | Local                | 11,307 80     |               | 4,489 73       |             |            |                            | 4,489 73  |
|                                |             |                          |     |             |              |            | Base                 | 11,307 80     | 6,818.07      |                |             | 0.00       |                            | 4,489.73  |
| 05CN 03076C106                 | 15JQJBBJF92 | AMERIPRISE FINANCIAL INC | 318 | 22 Oct 2015 |              | 100 000    | COMMON STOCK USD 01  | 11,470.68     | 6,818 07      | 4,652 61       | 27 Oct 2015 | 1 000000   | 05 Jan 2012 to 05 Jan 2012 | 4,652 61  |
|                                |             |                          |     |             |              |            | Local                | 11,470 68     |               | 4,652 61       |             |            |                            | 4,652 61  |
|                                |             |                          |     |             |              |            | Base                 | 11,470 68     | 6,818.07      |                |             | 0 00       |                            | 4,652.61  |
| 05CN 03076C106                 | 16AFJBBPGBX | AMERIPRISE FINANCIAL INC | 320 | 08 Jan 2016 |              | 25 000     | COMMON STOCK USD 01  | 2,374 47      | 1,704.52      | 669 95         | 13 Jan 2016 | 1 000000   | 24 Jul 2012 to 24 Jul 2012 | 669 95    |
|                                |             |                          |     |             |              |            | Local                | 2,374 47      |               | 669 95         |             |            |                            | 669 95    |
|                                |             |                          |     |             |              |            | Base                 | 2,374 47      | 1,704 52      |                |             | 0 00       |                            | 669 95    |



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|--------------------------------|-------------|--------------------------|-----|-------------|--------------|------------|------------------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name            | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description         | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                          |     |             |              |            |                              |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 03076C106                 | 16AGJBBN0DM | AMERIPRISE FINANCIAL INC | 349 | 11 Jan 2016 |              | 100.000    | COMMON STOCK USD 01<br>Local | 9,564.76      | 6,818.07      | 2,746.69       | 14 Jan 2016 | 1.000000   | 24 Jul 2012 to 24 Jul 2012 | 2,746.69  |
|                                |             |                          |     |             |              |            | Base                         | 9,564.76      | 6,818.07      | 2,746.69       |             | 0.00       |                            | 2,746.69  |
| 05CN 03076C106                 | 15JTJBBMVFL | AMERIPRISE FINANCIAL INC | 369 | 27 Oct 2015 |              | 25.000     | COMMON STOCK USD 01<br>Local | 2,851.38      | 1,704.52      | 1,146.86       | 30 Oct 2015 | 1.000000   | 05 Jan 2012 to 05 Jan 2012 | 1,146.86  |
|                                |             |                          |     |             |              |            | Base                         | 2,851.38      | 1,704.52      | 1,146.86       |             | 0.00       |                            | 1,146.86  |
| 05CN 03076C106                 | 15JUJBBK8PG | AMERIPRISE FINANCIAL INC | 391 | 28 Oct 2015 |              | 100.000    | COMMON STOCK USD 01<br>Local | 11,345.79     | 6,818.07      | 4,527.72       | 02 Nov 2015 | 1.000000   | 05 Jan 2012 to 02 Feb 2012 | 4,527.72  |
|                                |             |                          |     |             |              |            | Base                         | 11,345.79     | 6,818.07      | 4,527.72       |             | 0.00       |                            | 4,527.72  |
| 05CN 03076C106                 | 15KAJBB5HXZ | AMERIPRISE FINANCIAL INC | 452 | 30 Oct 2015 |              | 25.000     | COMMON STOCK USD 01<br>Local | 2,886.97      | 1,704.52      | 1,182.45       | 04 Nov 2015 | 1.000000   | 02 Feb 2012 to 02 Feb 2012 | 1,182.45  |
|                                |             |                          |     |             |              |            | Base                         | 2,886.97      | 1,704.52      | 1,182.45       |             | 0.00       |                            | 1,182.45  |
| 05CN 03076C106                 | 15KBJBBMFRD | AMERIPRISE FINANCIAL INC | 477 | 02 Nov 2015 |              | 200.000    | COMMON STOCK USD 01<br>Local | 23,279.57     | 13,636.15     | 9,643.42       | 05 Nov 2015 | 1.000000   | 02 Feb 2012 to 24 Jul 2012 | 9,643.42  |
|                                |             |                          |     |             |              |            | Base                         | 23,279.57     | 13,636.15     | 9,643.42       |             | 0.00       |                            | 9,643.42  |
| 05CN 03076C106                 | 15KLJBBK401 | AMERIPRISE FINANCIAL INC | 655 | 16 Nov 2015 |              | 125.000    | COMMON STOCK USD 01<br>Local | 14,032.36     | 8,522.59      | 5,509.77       | 19 Nov 2015 | 1.000000   | 24 Jul 2012 to 24 Jul 2012 | 5,509.77  |
|                                |             |                          |     |             |              |            | Base                         | 14,032.36     | 8,522.59      | 5,509.77       |             | 0.00       |                            | 5,509.77  |
| 05CN 03076C106                 | 15KNJBBM2ZW | AMERIPRISE FINANCIAL INC | 678 | 18 Nov 2015 |              | 75.000     | COMMON STOCK USD 01<br>Local | 8,593.89      | 5,113.56      | 3,480.33       | 23 Nov 2015 | 1.000000   | 24 Jul 2012 to 24 Jul 2012 | 3,480.33  |
|                                |             |                          |     |             |              |            | Base                         | 8,593.89      | 5,113.56      | 3,480.33       |             | 0.00       |                            | 3,480.33  |
| 05CN 03076C106                 | 16BKJBB63KH | AMERIPRISE FINANCIAL INC | 708 | 12 Feb 2016 |              | 50.000     | COMMON STOCK USD 01<br>Local | 3,905.00      | 3,409.04      | 495.96         | 18 Feb 2016 | 1.000000   | 24 Jul 2012 to 24 Jul 2012 | 495.96    |
|                                |             |                          |     |             |              |            | Base                         | 3,905.00      | 3,409.04      | 495.96         |             | 0.00       |                            | 495.96    |
| 05CN 03076C106                 | 15IUJBBRCH0 | AMERIPRISE FINANCIAL INC | 772 | 29 Sep 2015 |              | 100.000    | COMMON STOCK USD 01<br>Local | 10,580.71     | 6,818.07      | 3,762.64       | 02 Oct 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 | 3,762.64  |
|                                |             |                          |     |             |              |            | Base                         | 10,580.71     | 6,818.07      | 3,762.64       |             | 0.00       |                            | 3,762.64  |

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|--------------------------------|-----------|---------------|-------------|----------|--------------|------------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description   | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |               |             |          |              |                        |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 03076C106 Total                |           |               |             |          |              |                        |            |               |               |                |             |            |                            |           |
| 05C5                           | 03662Q105 | ANSYS INC     |             |          |              | COMMON STOCK USD 01    |            |               |               |                |             |            |                            |           |
| 16FBJBB7XH5                    |           | 372           | 02 Jun 2016 |          |              | Local                  | 645 000    | 245,907.32    | 159,635.92    | 86,271.40      | 07 Jun 2016 | 1.000000   | 15 Sep 2010 to 25 Oct 2010 | 86,271.40 |
|                                |           |               |             |          |              | Base                   |            | 245,907.32    | 159,635.92    | 86,271.40      |             | 0.00       |                            | 86,271.40 |
|                                |           |               |             |          |              | Base                   |            |               |               |                |             |            |                            |           |
| 05CN                           | 037833100 | APPLE INC     |             |          |              | COMMON STOCK USD 00001 |            |               |               |                |             |            |                            |           |
| 15HDJBBL6XN                    |           | 202           | 05 Aug 2015 |          |              | Local                  | 125 000    | 14,529.48     | 10,887.78     | 3,641.70       | 10 Aug 2015 | 1.000000   | 16 Feb 2012 to 16 Feb 2012 | 3,641.70  |
|                                |           |               |             |          |              | Base                   |            | 14,529.48     | 10,887.78     | 3,641.70       |             | 0.00       |                            | 3,641.70  |
| 05CN                           | 037833100 | APPLE INC     |             |          |              | COMMON STOCK USD.00001 |            |               |               |                |             |            |                            |           |
| 15HIJBBLN8R                    |           | 269           | 12 Aug 2015 |          |              | Local                  | 100,000    | 11,395.79     | 8,710.22      | 2,685.57       | 17 Aug 2015 | 1.000000   | 16 Feb 2012 to 23 Feb 2012 | 2,685.57  |
|                                |           |               |             |          |              | Base                   |            | 11,395.79     | 8,710.22      | 2,685.57       |             | 0.00       |                            | 2,685.57  |
| 05CN                           | 037833100 | APPLE INC     |             |          |              | COMMON STOCK USD 00001 |            |               |               |                |             |            |                            |           |
| 15HLJBMCBM                     |           | 296           | 17 Aug 2015 |          |              | Local                  | 100 000    | 11,748.28     | 8,710.22      | 3,038.06       | 20 Aug 2015 | 1.000000   | 23 Feb 2012 to 23 Feb 2012 | 3,038.06  |
|                                |           |               |             |          |              | Base                   |            | 11,748.28     | 8,710.22      | 3,038.06       |             | 0.00       |                            | 3,038.06  |
| 05CN                           | 037833100 | APPLE INC     |             |          |              | COMMON STOCK USD 00001 |            |               |               |                |             |            |                            |           |
| 15HRJBH5HB                     |           | 385           | 25 Aug 2015 |          |              | Local                  | 25,000     | 2,611.98      | 2,177.55      | 434.43         | 28 Aug 2015 | 1.000000   | 23 Feb 2012 to 23 Feb 2012 | 434.43    |
|                                |           |               |             |          |              | Base                   |            | 2,611.98      | 2,177.55      | 434.43         |             | 0.00       |                            | 434.43    |
| 05CN                           | 037833100 | APPLE INC     |             |          |              | COMMON STOCK USD.00001 |            |               |               |                |             |            |                            |           |
| 16EAJBB681L                    |           | 428           | 29 Apr 2016 |          |              | Local                  | 50,000     | 4,697.89      | 4,355.11      | 342.78         | 04 May 2016 | 1.000000   | 25 Oct 2012 to 25 Oct 2012 | 342.78    |
|                                |           |               |             |          |              | Base                   |            | 4,697.89      | 4,355.11      | 342.78         |             | 0.00       |                            | 342.78    |
| 05CN                           | 037833100 | APPLE INC     |             |          |              | COMMON STOCK USD.00001 |            |               |               |                |             |            |                            |           |
| 15JVJBBNZ1S                    |           | 443           | 29 Oct 2015 |          |              | Local                  | 1,000 000  | 120,419.78    | 87,102.20     | 33,317.58      | 03 Nov 2015 | 1.000000   | 23 Feb 2012 to 25 Oct 2012 | 33,317.58 |
|                                |           |               |             |          |              | Base                   |            | 120,419.78    | 87,102.20     | 33,317.58      |             | 0.00       |                            | 33,317.58 |
| 05CN                           | 037833100 | APPLE INC     |             |          |              | COMMON STOCK USD 00001 |            |               |               |                |             |            |                            |           |
| 16EDJBFBFG                     |           | 472           | 04 May 2016 |          |              | Local                  | 125 000    | 11,953.86     | 10,887.77     | 1,066.09       | 09 May 2016 | 1.000000   | 25 Oct 2012 to 05 Dec 2012 | 1,066.09  |
|                                |           |               |             |          |              | Base                   |            | 11,953.86     | 10,887.77     | 1,066.09       |             | 0.00       |                            | 1,066.09  |

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| Fund                   | Asset ID              | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description   | Shares/Par | Principal Net | Maturity Date | Rate           | Std Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-----------------------|---------------|-----|----------|--------------|------------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |                       |               |     |          |              |                        |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 037833100         | APPLE INC             |               |     |          |              | COMMON STOCK USD.00001 |            |               |               |                |             |            |                            |           |
| 16AOJBBT66F            | 491                   | 22 Jan 2016   |     |          | 25 000       | Local                  | 2,476.06   |               | 2,177.56      | 298.50         | 27 Jan 2016 | 1.000000   | 25 Oct 2012 to 25 Oct 2012 | 298.50    |
|                        |                       |               |     |          |              | Base                   | 2,476.06   |               | 2,177.56      | 298.50         |             | 0.00       |                            | 298.50    |
| <b>037833100 Total</b> |                       |               |     |          |              |                        |            |               |               |                |             |            |                            |           |
|                        |                       |               |     |          |              | Local                  | 179,833.12 |               | 135,008.41    | 44,824.71      |             |            |                            | 44,824.71 |
|                        |                       |               |     |          |              | Base                   | 179,833.12 |               | 135,008.41    | 44,824.71      |             | 0.00       |                            | 44,824.71 |
| 05CN 038222105         | APPLIED MATERIALS INC |               |     |          |              | COMMON STOCK USD.01    |            |               |               |                |             |            |                            |           |
| 16CBBBQFX7             | 009                   | 01 Mar 2016   |     |          | 525.000      | Local                  | 10,151.38  |               | 8,490.81      | 1,660.57       | 04 Mar 2016 | 1.000000   | 12 Jan 2012 to 12 Jan 2012 | 1,660.57  |
|                        |                       |               |     |          |              | Base                   | 10,151.38  |               | 8,490.81      | 1,660.57       |             | 0.00       |                            | 1,660.57  |
| 05CN 038222105         | APPLIED MATERIALS INC |               |     |          |              | COMMON STOCK USD 01    |            |               |               |                |             |            |                            |           |
| 16DAJBB2VPX            | 233                   | 31 Mar 2016   |     |          | 100.000      | Local                  | 2,126.45   |               | 1,617.30      | 509.15         | 05 Apr 2016 | 1.000000   | 12 Jan 2012 to 12 Jan 2012 | 509.15    |
|                        |                       |               |     |          |              | Base                   | 2,126.45   |               | 1,617.30      | 509.15         |             | 0.00       |                            | 509.15    |
| 05CN 038222105         | APPLIED MATERIALS INC |               |     |          |              | COMMON STOCK USD 01    |            |               |               |                |             |            |                            |           |
| 16DAJBB2VP7            | 238                   | 31 Mar 2016   |     |          | 350.000      | Local                  | 7,441.67   |               | 5,660.54      | 1,781.13       | 05 Apr 2016 | 1.000000   | 12 Jan 2012 to 12 Jan 2012 | 1,781.13  |
|                        |                       |               |     |          |              | Base                   | 7,441.67   |               | 5,660.54      | 1,781.13       |             | 0.00       |                            | 1,781.13  |
| 05CN 038222105         | APPLIED MATERIALS INC |               |     |          |              | COMMON STOCK USD.01    |            |               |               |                |             |            |                            |           |
| 16DLJBBQFR3            | 340                   | 15 Apr 2016   |     |          | 175.000      | Local                  | 3,751.19   |               | 2,830.27      | 920.92         | 20 Apr 2016 | 1.000000   | 12 Jan 2012 to 12 Jan 2012 | 920.92    |
|                        |                       |               |     |          |              | Base                   | 3,751.19   |               | 2,830.27      | 920.92         |             | 0.00       |                            | 920.92    |
| 05CN 038222105         | APPLIED MATERIALS INC |               |     |          |              | COMMON STOCK USD 01    |            |               |               |                |             |            |                            |           |
| 16DNJBBP76P            | 357                   | 19 Apr 2016   |     |          | 200.000      | Local                  | 4,293.49   |               | 3,234.59      | 1,058.90       | 22 Apr 2016 | 1.000000   | 12 Jan 2012 to 12 Jan 2012 | 1,058.90  |
|                        |                       |               |     |          |              | Base                   | 4,293.49   |               | 3,234.59      | 1,058.90       |             | 0.00       |                            | 1,058.90  |
| 05CN 038222105         | APPLIED MATERIALS INC |               |     |          |              | COMMON STOCK USD 01    |            |               |               |                |             |            |                            |           |
| 15IVJBBNZ1X            | 447                   | 29 Oct 2015   |     |          | 4,250.000    | Local                  | 71,298.38  |               | 68,748.90     | 2,549.48       | 03 Nov 2015 | 1.000000   | 03 Jan 2012 to 12 Jan 2012 | 2,549.48  |
|                        |                       |               |     |          |              | Base                   | 71,298.38  |               | 68,748.90     | 2,549.48       |             | 0.00       |                            | 2,549.48  |
| 05CN 038222105         | APPLIED MATERIALS INC |               |     |          |              | COMMON STOCK USD 01    |            |               |               |                |             |            |                            |           |
| 16ECJBBNZNW            | 467                   | 03 May 2016   |     |          | 650.000      | Local                  | 13,155.65  |               | 10,512.43     | 2,643.22       | 06 May 2016 | 1.000000   | 12 Jan 2012 to 18 Jan 2012 | 2,643.22  |
|                        |                       |               |     |          |              | Base                   | 13,155.65  |               | 10,512.43     | 2,643.22       |             | 0.00       |                            | 2,643.22  |

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|------------------------|-------------|-----------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |             |                       |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 038222105         | 16EEJBBWCKP | APPLIED MATERIALS INC | 486 | 05 May 2016 |              | COMMON STOCK USD 01  | 150.000    | 2,972.93      | 2,425.94      | 546.99         | 10 May 2016 | 1.000000   | 18 Jan 2012 to 18 Jan 2012 | 546.99    |
|                        |             |                       |     |             |              | Local                |            | 2,972.93      | 2,425.94      | 546.99         |             |            |                            | 546.99    |
| 05CN 038222105         | 16EEJBBWCK  | APPLIED MATERIALS INC | 489 | 05 May 2016 |              | COMMON STOCK USD 01  | 300.000    | 5,983.36      | 4,851.89      | 1,131.47       | 10 May 2016 | 1.000000   | 18 Jan 2012 to 26 Sep 2013 | 1,131.47  |
|                        |             |                       |     |             |              | Local                |            | 5,983.36      | 4,851.89      | 1,131.47       |             |            |                            | 1,131.47  |
| 05CN 038222105         | 16EFJBPGMS  | APPLIED MATERIALS INC | 504 | 06 May 2016 |              | COMMON STOCK USD 01  | 500.000    | 9,879.78      | 8,086.48      | 1,793.30       | 11 May 2016 | 1.000000   | 26 Sep 2013 to 01 Oct 2013 | 1,793.30  |
|                        |             |                       |     |             |              | Local                |            | 9,879.78      | 8,086.48      | 1,793.30       |             |            |                            | 1,793.30  |
| 05CN 038222105         | 16EGJBBJ2G4 | APPLIED MATERIALS INC | 515 | 09 May 2016 |              | COMMON STOCK USD 01  | 200.000    | 3,977.45      | 3,234.59      | 742.86         | 12 May 2016 | 1.000000   | 01 Oct 2013 to 30 Oct 2013 | 742.86    |
|                        |             |                       |     |             |              | Local                |            | 3,977.45      | 3,234.59      | 742.86         |             |            |                            | 742.86    |
| 05CN 038222105         | 16EJBBPK78  | APPLIED MATERIALS INC | 536 | 11 May 2016 |              | COMMON STOCK USD 01  | 250.000    | 4,989.89      | 4,043.24      | 946.65         | 16 May 2016 | 1.000000   | 30 Oct 2013 to 18 Nov 2013 | 946.65    |
|                        |             |                       |     |             |              | Local                |            | 4,989.89      | 4,043.24      | 946.65         |             |            |                            | 946.65    |
| 05CN 038222105         | 16ELJBBPJL4 | APPLIED MATERIALS INC | 565 | 16 May 2016 |              | COMMON STOCK USD 01  | 375.000    | 7,368.21      | 6,064.86      | 1,303.35       | 19 May 2016 | 1.000000   | 18 Nov 2013 to 04 Dec 2013 | 1,303.35  |
|                        |             |                       |     |             |              | Local                |            | 7,368.21      | 6,064.86      | 1,303.35       |             |            |                            | 1,303.35  |
| 05CN 038222105         | 16EPJBBP46J | APPLIED MATERIALS INC | 617 | 20 May 2016 |              | COMMON STOCK USD 01  | 500.000    | 11,239.20     | 8,086.48      | 3,152.72       | 25 May 2016 | 1.000000   | 04 Dec 2013 to 12 Aug 2013 | 3,152.72  |
|                        |             |                       |     |             |              | Local                |            | 11,239.20     | 8,086.48      | 3,152.72       |             |            |                            | 3,152.72  |
| 05CN 038222105         | 16FEJBBT9XK | APPLIED MATERIALS INC | 752 | 06 Jun 2016 |              | COMMON STOCK USD 01  | 750.000    | 18,139.85     | 12,129.72     | 6,010.13       | 09 Jun 2016 | 1.000000   | 12 Aug 2014 to 22 Jan 2015 | 6,010.13  |
|                        |             |                       |     |             |              | Local                |            | 18,139.85     | 12,129.72     | 6,010.13       |             |            |                            | 6,010.13  |
| <b>038222105 Total</b> |             |                       |     |             |              |                      |            |               | 150,018.04    | 26,750.84      |             |            |                            | 26,750.84 |
|                        |             |                       |     |             |              | Local                |            | 176,768.88    | 150,018.04    | 26,750.84      |             |            |                            | 26,750.84 |
|                        |             |                       |     |             |              | Base                 |            | 176,768.88    |               | 0.00           |             |            |                            |           |

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|--------------------------------|-------------|---------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name             | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                           |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 039483102                 | 15HBJBBJ08B | ARCHER DANIELS MIDLAND CO | 177 | 03 Aug 2015 | 200 000      | COMMON STOCK         | Local      | 9,600 06      | 9,017.43      | 582.63         | 06 Aug 2015 | 1 000000   | 15 Apr 2014 to 21 Apr 2014 | 582.63    |
|                                |             |                           |     |             |              | Base                 |            | 9,600 06      | 9,017.43      | 582 63         |             | 0 00       |                            | 582 63    |
| 05CN 039483102                 | 16ADJBBK1FG | ARCHER DANIELS MIDLAND CO | 288 | 06 Jan 2016 | 500 000      | COMMON STOCK         | Local      | 17,666.97     | 19,455.67     | -1,788.70      | 11 Jan 2016 | 1.000000   | 08 Jul 2015 to 28 Aug 2015 | -1,788.70 |
|                                |             |                           |     |             |              | Base                 |            | 17,666 97     | 19,455 67     | -1,788.70      |             | 0.00       |                            | -1,788.70 |
| 05CN 039483102                 | 16AEJBBQXKQ | ARCHER DANIELS MIDLAND CO | 316 | 07 Jan 2016 | 1,225 000    | COMMON STOCK         | Local      | 42,562.32     | 47,666.40     | -5,104.08      | 12 Jan 2016 | 1.000000   | 28 Aug 2015 to 05 Jan 2016 | -5,104 08 |
|                                |             |                           |     |             |              | Base                 |            | 42,562.32     | 47,666.40     | -5,104 08      |             | 0 00       |                            | -5,104 08 |
| 05CN 039483102                 | 15KBJBBMFRX | ARCHER DANIELS MIDLAND CO | 493 | 02 Nov 2015 | 525 000      | COMMON STOCK         | Local      | 23,939.18     | 23,637.27     | 301.91         | 05 Nov 2015 | 1.000000   | 20 May 2014 to 12 Jun 2014 | 301.91    |
|                                |             |                           |     |             |              | Base                 |            | 23,939 18     | 23,637 27     | 301.91         |             | 0 00       |                            | 301.91    |
| 05CN 039483102                 | 15KCJBBNHHK | ARCHER DANIELS MIDLAND CO | 521 | 03 Nov 2015 | 100 000      | COMMON STOCK         | Local      | 4,317.29      | 4,502.34      | -185.05        | 06 Nov 2015 | 1 000000   | 12 Jun 2014 to 12 Jun 2014 | -185 05   |
|                                |             |                           |     |             |              | Base                 |            | 4,317 29      | 4,502 34      | -185 05        |             | 0 00       |                            | -185 05   |
| 05CN 039483102                 | 15KCJBBNHHL | ARCHER DANIELS MIDLAND CO | 522 | 03 Nov 2015 | 100 000      | COMMON STOCK         | Local      | 4,313.42      | 4,502 34      | -188.92        | 06 Nov 2015 | 1 000000   | 12 Jun 2014 to 12 Jun 2014 | -188 92   |
|                                |             |                           |     |             |              | Base                 |            | 4,313.42      | 4,502 34      | -188 92        |             | 0 00       |                            | -188 92   |
| 05CN 039483102                 | 15KCJBBNHHN | ARCHER DANIELS MIDLAND CO | 524 | 03 Nov 2015 | 125 000      | COMMON STOCK         | Local      | 5,353.32      | 5,627.92      | -274.60        | 06 Nov 2015 | 1 000000   | 12 Jun 2014 to 12 Jun 2014 | -274 60   |
|                                |             |                           |     |             |              | Base                 |            | 5,353 32      | 5,627 92      | -274.60        |             | 0 00       |                            | -274 60   |
| 05CN 039483102                 | 15KCJBBNHHP | ARCHER DANIELS MIDLAND CO | 525 | 03 Nov 2015 | 200 000      | COMMON STOCK         | Local      | 8,604.42      | 9,004 67      | -400.25        | 06 Nov 2015 | 1.000000   | 12 Jun 2014 to 22 Aug 2014 | -400.25   |
|                                |             |                           |     |             |              | Base                 |            | 8,604.42      | 9,004 67      | -400 25        |             | 0 00       |                            | -400.25   |
| 05CN 039483102                 | 15KCJBBNHHQ | ARCHER DANIELS MIDLAND CO | 526 | 03 Nov 2015 | 225 000      | COMMON STOCK         | Local      | 9,674.39      | 10,130.26     | -455.87        | 06 Nov 2015 | 1.000000   | 22 Aug 2014 to 22 Aug 2014 | -455 87   |
|                                |             |                           |     |             |              | Base                 |            | 9,674 39      | 10,130 26     | -455 87        |             |            |                            | -455.87   |

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|--------------------------------|-------------|---------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name             | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                           |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 039483102                 | 15KFJBBNXP4 | ARCHER DANIELS MIDLAND CO | 559 | 06 Nov 2015 |              | COMMON STOCK         | 300.000    | 12,670.18     | 13,507.01     | -836.83        | 12 Nov 2015 | 1.000000   | 04 Feb 2015 to 04 Feb 2015 | -836.83   |
|                                |             |                           |     |             |              | Local                |            | 12,670.18     | 13,507.01     | -836.83        |             |            |                            | -836.83   |
|                                |             |                           |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |           |
| 05CN 039483102                 | 15KLJBBK40T | ARCHER DANIELS MIDLAND CO | 649 | 16 Nov 2015 |              | COMMON STOCK         | 100.000    | 3,817.42      | 4,502.34      | -684.92        | 19 Nov 2015 | 1.000000   | 04 Mar 2015 to 04 Mar 2015 | -684.92   |
|                                |             |                           |     |             |              | Local                |            | 3,817.42      | 4,502.34      | -684.92        |             |            |                            | -684.92   |
|                                |             |                           |     |             |              | Base                 |            |               |               | 0.00           |             |            |                            |           |
| 05CN 039483102                 | 15IOJBBJD14 | ARCHER DANIELS MIDLAND CO | 660 | 21 Sep 2015 |              | COMMON STOCK         | 200.000    | 8,728.90      | 9,004.67      | -275.77        | 24 Sep 2015 | 1.000000   | 21 Apr 2014 to 22 Apr 2014 | -275.77   |
|                                |             |                           |     |             |              | Local                |            | 8,728.90      | 9,004.67      | -275.77        |             |            |                            | -275.77   |
|                                |             |                           |     |             |              | Base                 |            |               |               | 0.00           |             |            |                            |           |
| 05CN 039483102                 | 15IQJBBMPP9 | ARCHER DANIELS MIDLAND CO | 688 | 23 Sep 2015 |              | COMMON STOCK         | 200.000    | 8,403.86      | 9,004.67      | -600.81        | 28 Sep 2015 | 1.000000   | 22 Apr 2014 to 29 Apr 2014 | -600.81   |
|                                |             |                           |     |             |              | Local                |            | 8,403.86      | 9,004.67      | -600.81        |             |            |                            | -600.81   |
|                                |             |                           |     |             |              | Base                 |            |               |               | 0.00           |             |            |                            |           |
| 05CN 039483102                 | 15IRJBBM70B | ARCHER DANIELS MIDLAND CO | 699 | 24 Sep 2015 |              | COMMON STOCK         | 100.000    | 4,171.02      | 4,502.34      | -331.32        | 29 Sep 2015 | 1.000000   | 29 Apr 2014 to 29 Apr 2014 | -331.32   |
|                                |             |                           |     |             |              | Local                |            | 4,171.02      | 4,502.34      | -331.32        |             |            |                            | -331.32   |
|                                |             |                           |     |             |              | Base                 |            |               |               | 0.00           |             |            |                            |           |
| 05CN 039483102                 | 15ISJBBMCCM | ARCHER DANIELS MIDLAND CO | 725 | 25 Sep 2015 |              | COMMON STOCK         | 200.000    | 8,512.66      | 9,004.67      | -492.01        | 30 Sep 2015 | 1.000000   | 29 Apr 2014 to 06 May 2014 | -492.01   |
|                                |             |                           |     |             |              | Local                |            | 8,512.66      | 9,004.67      | -492.01        |             |            |                            | -492.01   |
|                                |             |                           |     |             |              | Base                 |            |               |               | 0.00           |             |            |                            |           |
| 05CN 039483102                 | 15ISJBBM89F | ARCHER DANIELS MIDLAND CO | 729 | 25 Sep 2015 |              | COMMON STOCK         | 200.000    | 8,518.28      | 9,004.68      | -486.40        | 30 Sep 2015 | 1.000000   | 06 May 2014 to 14 May 2014 | -486.40   |
|                                |             |                           |     |             |              | Local                |            | 8,518.28      | 9,004.68      | -486.40        |             |            |                            | -486.40   |
|                                |             |                           |     |             |              | Base                 |            |               |               | 0.00           |             |            |                            |           |
| 05CN 039483102                 | 15ITJBBKHSG | ARCHER DANIELS MIDLAND CO | 738 | 28 Sep 2015 |              | COMMON STOCK         | 100.000    | 4,145.25      | 4,502.34      | -357.09        | 01 Oct 2015 | 1.000000   | 14 May 2014 to 15 May 2014 | -357.09   |
|                                |             |                           |     |             |              | Local                |            | 4,145.25      | 4,502.34      | -357.09        |             |            |                            | -357.09   |
|                                |             |                           |     |             |              | Base                 |            |               |               | 0.00           |             |            |                            |           |
| 05CN 039483102                 | 15ITJBBKHST | ARCHER DANIELS MIDLAND CO | 748 | 28 Sep 2015 |              | COMMON STOCK         | 100.000    | 4,143.59      | 4,502.34      | -358.75        | 01 Oct 2015 | 1.000000   | 15 May 2014 to 20 May 2014 | -358.75   |
|                                |             |                           |     |             |              | Local                |            | 4,143.59      | 4,502.34      | -358.75        |             |            |                            | -358.75   |
|                                |             |                           |     |             |              | Base                 |            |               |               | 0.00           |             |            |                            |           |

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|--------------------------------|-------------|----------------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID    | Security Name              | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |             |                            |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 039483102 Total                |             |                            |     |             |              |            |                      |               |               |                |             |            |                            |            |
| 05CJ 043632108                 | 16BJJBNTTC  | ASCENT CAPITAL GROUP INC A | 030 | 11 Feb 2016 |              | 129,000    | COMMON STOCK USD 01  | 189,142.53    | 201,079.36    | -11,936.83     | 17 Feb 2016 | 1 000000   | 08 Mar 2011 to 08 Mar 2011 | -11,936.83 |
|                                |             |                            |     |             |              |            | Local                |               |               |                |             |            |                            |            |
|                                |             |                            |     |             |              |            | Local                | 1,038.60      | 6,122.23      | -5,083.63      |             |            |                            | -5,083.63  |
|                                |             |                            |     |             |              |            | Base                 | 1,038.60      | 6,122.23      | -5,083.63      |             | 0 00       |                            | -5,083.63  |
| 05CJ 043632108                 | 16BKJBBQDMQ | ASCENT CAPITAL GROUP INC A | 037 | 12 Feb 2016 |              | 142,000    | COMMON STOCK USD 01  | 1,177.11      | 6,739.20      | -5,562.09      | 18 Feb 2016 | 1 000000   | 08 Mar 2011 to 10 Sep 2012 | -5,562.09  |
|                                |             |                            |     |             |              |            | Local                | 1,177.11      | 6,739.20      | -5,562.09      |             |            |                            | -5,562.09  |
|                                |             |                            |     |             |              |            | Base                 | 1,177.11      | 6,739.20      | -5,562.09      |             | 0 00       |                            | -5,562.09  |
| 05CJ 043632108                 | 16BLJBBKBDX | ASCENT CAPITAL GROUP INC A | 042 | 16 Feb 2016 |              | 259,000    | COMMON STOCK USD 01  | 2,849.66      | 12,291.91     | -9,442.25      | 19 Feb 2016 | 1 000000   | 10 Sep 2012 to 28 Feb 2014 | -9,442.25  |
|                                |             |                            |     |             |              |            | Local                | 2,849.66      | 12,291.91     | -9,442.25      |             |            |                            | -9,442.25  |
|                                |             |                            |     |             |              |            | Base                 | 2,849.66      | 12,291.91     | -9,442.25      |             | 0 00       |                            | -9,442.25  |
| 05CJ 043632108                 | 16BMJBBMWC  | ASCENT CAPITAL GROUP INC A | 047 | 17 Feb 2016 |              | 83,000     | COMMON STOCK USD 01  | 912.56        | 3,939.11      | -3,026.55      | 22 Feb 2016 | 1 000000   | 28 Feb 2014 to 25 Apr 2014 | -3,026.55  |
|                                |             |                            |     |             |              |            | Local                | 912.56        | 3,939.11      | -3,026.55      |             |            |                            | -3,026.55  |
|                                |             |                            |     |             |              |            | Base                 | 912.56        | 3,939.11      | -3,026.55      |             | 0.00       |                            | -3,026.55  |
| 05CJ 043632108                 | 16BNJBBM6PC | ASCENT CAPITAL GROUP INC A | 051 | 18 Feb 2016 |              | 11 000     | COMMON STOCK USD.01  | 120.98        | 522.05        | -401.07        | 23 Feb 2016 | 1 000000   | 28 Apr 2014 to 23 May 2014 | -401.07    |
|                                |             |                            |     |             |              |            | Local                | 120.98        | 522.05        | -401.07        |             |            |                            | -401.07    |
|                                |             |                            |     |             |              |            | Base                 | 120.98        | 522.05        | -401.07        |             | 0 00       |                            | -401.07    |
| 05CJ 043632108                 | 16BOJBBP77L | ASCENT CAPITAL GROUP INC A | 059 | 19 Feb 2016 |              | 168,000    | COMMON STOCK USD 01  | 1,862.38      | 7,973.13      | -6,110.75      | 24 Feb 2016 | 1.000000   | 23 May 2014 to 29 Dec 2014 | -6,110.75  |
|                                |             |                            |     |             |              |            | Local                | 1,862.38      | 7,973.13      | -6,110.75      |             |            |                            | -6,110.75  |
|                                |             |                            |     |             |              |            | Base                 | 1,862.38      | 7,973.13      | -6,110.75      |             | 0 00       |                            | -6,110.75  |
| 05CJ 043632108                 | 16BPJBBMW33 | ASCENT CAPITAL GROUP INC A | 064 | 22 Feb 2016 |              | 72,000     | COMMON STOCK USD 01  | 825.40        | 3,417.06      | -2,591.66      | 25 Feb 2016 | 1.000000   | 29 Dec 2014 to 29 Dec 2014 | -2,591.66  |
|                                |             |                            |     |             |              |            | Local                | 825.40        | 3,417.06      | -2,591.66      |             |            |                            | -2,591.66  |
|                                |             |                            |     |             |              |            | Base                 | 825.40        | 3,417.06      | -2,591.66      |             | 0 00       |                            | -2,591.66  |
| 05CJ 043632108                 | 15KJJBNN00K | ASCENT CAPITAL GROUP INC A | 453 | 12 Nov 2015 |              | 28 000     | COMMON STOCK USD.01  | 507.62        | 1,328.86      | -821.24        | 17 Nov 2015 | 1 000000   | 01 Feb 2011 to 01 Feb 2011 | -821.24    |
|                                |             |                            |     |             |              |            | Local                | 507.62        | 1,328.86      | -821.24        |             |            |                            | -821.24    |
|                                |             |                            |     |             |              |            | Base                 | 507.62        | 1,328.86      | -821.24        |             | 0 00       |                            | -821.24    |

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| Fund           | Asset ID    | Security Name              | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|----------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |             |                            |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CJ 043632108 | 16AEJBBR03N | ASCENT CAPITAL GROUP INC A | 690 | 07 Jan 2016 |              | COMMON STOCK USD.01  | 50 000     | 789.81        | 2,372.96      |                | 12 Jan 2016 | 1.000000   | 01 Feb 2011 to 01 Feb 2011 | -1,583.15 |
|                |             |                            |     |             |              | Local                |            | 789.81        | 2,372.96      |                | -1,583.15   | 0.00       |                            | -1,583.15 |
|                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CJ 043632108 | 16AFJBBQXCM | ASCENT CAPITAL GROUP INC A | 694 | 08 Jan 2016 |              | COMMON STOCK USD.01  | 75 000     | 1,181.64      | 3,559.43      |                | 13 Jan 2016 | 1.000000   | 01 Feb 2011 to 01 Feb 2011 | -2,377.79 |
|                |             |                            |     |             |              | Local                |            | 1,181.64      | 3,559.43      |                | -2,377.79   | 0.00       |                            | -2,377.79 |
|                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CJ 043632108 | 16AJBBQZ44  | ASCENT CAPITAL GROUP INC A | 707 | 13 Jan 2016 |              | COMMON STOCK USD.01  | 94 000     | 1,315.77      | 4,461.16      |                | 19 Jan 2016 | 1.000000   | 01 Feb 2011 to 01 Feb 2011 | -3,145.39 |
|                |             |                            |     |             |              | Local                |            | 1,315.77      | 4,461.16      |                | -3,145.39   | 0.00       |                            | -3,145.39 |
|                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CJ 043632108 | 16AJBB1CQJ  | ASCENT CAPITAL GROUP INC A | 715 | 14 Jan 2016 |              | COMMON STOCK USD.01  | 85 000     | 1,194.42      | 4,034.03      |                | 20 Jan 2016 | 1.000000   | 01 Feb 2011 to 03 Feb 2011 | -2,839.61 |
|                |             |                            |     |             |              | Local                |            | 1,194.42      | 4,034.03      |                | -2,839.61   | 0.00       |                            | -2,839.61 |
|                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CJ 043632108 | 16AKJBB21L4 | ASCENT CAPITAL GROUP INC A | 721 | 15 Jan 2016 |              | COMMON STOCK USD.01  | 24 000     | 321.40        | 1,139.02      |                | 21 Jan 2016 | 1.000000   | 03 Feb 2011 to 03 Feb 2011 | -817.62   |
|                |             |                            |     |             |              | Local                |            | 321.40        | 1,139.02      |                | -817.62     | 0.00       |                            | -817.62   |
|                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CJ 043632108 | 16AMJBBP6DH | ASCENT CAPITAL GROUP INC A | 733 | 20 Jan 2016 |              | COMMON STOCK USD.01  | 212 000    | 2,607.78      | 10,061.33     |                | 25 Jan 2016 | 1.000000   | 03 Feb 2011 to 03 Feb 2011 | -7,453.55 |
|                |             |                            |     |             |              | Local                |            | 2,607.78      | 10,061.33     |                | -7,453.55   | 0.00       |                            | -7,453.55 |
|                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CJ 043632108 | 16AOJBBSSF2 | ASCENT CAPITAL GROUP INC A | 742 | 22 Jan 2016 |              | COMMON STOCK USD.01  | 92 000     | 1,190.03      | 4,366.24      |                | 27 Jan 2016 | 1.000000   | 03 Feb 2011 to 08 Mar 2011 | -3,176.21 |
|                |             |                            |     |             |              | Local                |            | 1,190.03      | 4,366.24      |                | -3,176.21   | 0.00       |                            | -3,176.21 |
|                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CJ 043632108 | 16APJBBRLKH | ASCENT CAPITAL GROUP INC A | 749 | 25 Jan 2016 |              | COMMON STOCK USD.01  | 32 000     | 359.22        | 1,518.69      |                | 28 Jan 2016 | 1.000000   | 08 Mar 2011 to 08 Mar 2011 | -1,159.47 |
|                |             |                            |     |             |              | Local                |            | 359.22        | 1,518.69      |                | -1,159.47   | 0.00       |                            | -1,159.47 |
|                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CJ 043632108 | 16AQJBBPQKJ | ASCENT CAPITAL GROUP INC A | 757 | 26 Jan 2016 |              | COMMON STOCK USD.01  | 92 000     | 926.40        | 4,366.24      |                | 29 Jan 2016 | 1.000000   | 08 Mar 2011 to 08 Mar 2011 | -3,439.84 |
|                |             |                            |     |             |              | Local                |            | 926.40        | 4,366.24      |                | -3,439.84   | 0.00       |                            | -3,439.84 |
|                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |



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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 | Net Gn/Ls  |  |  |  |
| SSB Trade ID                   |          |               |              |                      | Shares/Par    | Principal Net |      |          |           |                      | Curr Gn/Ls |  |  |  |

## 043632108 Total

|             |           |                           |             |  |         |                    |  |           |           |            |             |           |                            |            |
|-------------|-----------|---------------------------|-------------|--|---------|--------------------|--|-----------|-----------|------------|-------------|-----------|----------------------------|------------|
| 05CJ        | 045327103 | ASPEN TECHNOLOGY INC      |             |  |         | COMMON STOCK USD.1 |  |           |           |            |             |           |                            |            |
| 16DMJBBMRLR |           | 199                       | 18 Apr 2016 |  | 34,000  | Local              |  | 19,180.78 | 78,212.65 | -59,031.87 | 21 Apr 2016 | 1,000,000 | 25 Aug 2015 to 25 Aug 2015 | -59,031.87 |
|             |           |                           |             |  |         | Base               |  | 19,180.78 | 78,212.65 | -59,031.87 |             |           |                            | -59,031.87 |
|             |           |                           |             |  |         | Local              |  | 1,225.83  | 1,301.73  | -75.90     |             |           |                            | -75.90     |
|             |           |                           |             |  |         | Base               |  | 1,225.83  | 1,301.73  | -75.90     |             |           |                            | -75.90     |
| 05CN        | 053015103 | AUTOMATIC DATA PROCESSING |             |  |         | COMMON STOCK USD.1 |  |           |           |            |             |           |                            |            |
| 15JBIBBL7L4 |           | 010                       | 01 Oct 2015 |  | 75,000  | Local              |  | 6,071.93  | 4,096.22  | 1,975.71   | 06 Oct 2015 | 1,000,000 | 26 Jan 2012 to 26 Jan 2012 | 1,975.71   |
|             |           |                           |             |  |         | Base               |  | 6,071.93  | 4,096.22  | 1,975.71   |             |           |                            | 1,975.71   |
| 05CN        | 053015103 | AUTOMATIC DATA PROCESSING |             |  |         | COMMON STOCK USD.1 |  |           |           |            |             |           |                            |            |
| 15JCJBBKNV2 |           | 031                       | 02 Oct 2015 |  | 100,000 | Local              |  | 8,110.94  | 5,461.63  | 2,649.31   | 07 Oct 2015 | 1,000,000 | 26 Jan 2012 to 26 Jan 2012 | 2,649.31   |
|             |           |                           |             |  |         | Base               |  | 8,110.94  | 5,461.63  | 2,649.31   |             |           |                            | 2,649.31   |
| 05CN        | 053015103 | AUTOMATIC DATA PROCESSING |             |  |         | COMMON STOCK USD.1 |  |           |           |            |             |           |                            |            |
| 16DIJBBN3Q7 |           | 307                       | 12 Apr 2016 |  | 100,000 | Local              |  | 8,997.16  | 5,461.62  | 3,535.54   | 15 Apr 2016 | 1,000,000 | 10 Feb 2012 to 10 Feb 2012 | 3,535.54   |
|             |           |                           |             |  |         | Base               |  | 8,997.16  | 5,461.62  | 3,535.54   |             |           |                            | 3,535.54   |
| 05CN        | 053015103 | AUTOMATIC DATA PROCESSING |             |  |         | COMMON STOCK USD.1 |  |           |           |            |             |           |                            |            |
| 16DMJBBNK8X |           | 347                       | 18 Apr 2016 |  | 50,000  | Local              |  | 4,528.06  | 2,730.81  | 1,797.25   | 21 Apr 2016 | 1,000,000 | 08 Nov 2012 to 08 Nov 2012 | 1,797.25   |
|             |           |                           |             |  |         | Base               |  | 4,528.06  | 2,730.81  | 1,797.25   |             |           |                            | 1,797.25   |
| 05CN        | 053015103 | AUTOMATIC DATA PROCESSING |             |  |         | COMMON STOCK USD.1 |  |           |           |            |             |           |                            |            |
| 16DMJBBNK8Z |           | 348                       | 18 Apr 2016 |  | 100,000 | Local              |  | 9,045.94  | 5,461.63  | 3,584.31   | 21 Apr 2016 | 1,000,000 | 08 Nov 2012 to 25 Mar 2014 | 3,584.31   |
|             |           |                           |             |  |         | Base               |  | 9,045.94  | 5,461.63  | 3,584.31   |             |           |                            | 3,584.31   |
| 05CN        | 053015103 | AUTOMATIC DATA PROCESSING |             |  |         | COMMON STOCK USD.1 |  |           |           |            |             |           |                            |            |
| 16DUJBBQMFT |           | 424                       | 28 Apr 2016 |  | 300,000 | Local              |  | 26,800.22 | 16,384.88 | 10,415.34  | 03 May 2016 | 1,000,000 | 25 Mar 2014 to 11 Apr 2014 | 10,415.34  |
|             |           |                           |             |  |         | Base               |  | 26,800.22 | 16,384.88 | 10,415.34  |             |           |                            | 10,415.34  |
| 05CN        | 053015103 | AUTOMATIC DATA PROCESSING |             |  |         | COMMON STOCK USD.1 |  |           |           |            |             |           |                            |            |
| 16EAJBB681V |           | 436                       | 29 Apr 2016 |  | 200,000 | Local              |  | 17,673.17 | 10,923.25 | 6,749.92   | 04 May 2016 | 1,000,000 | 11 Apr 2014 to 11 Apr 2014 | 6,749.92   |
|             |           |                           |             |  |         | Base               |  | 17,673.17 | 10,923.25 | 6,749.92   |             |           |                            | 6,749.92   |

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|--------------------------------|-------------|---------------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name             | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                           |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 053015103                 | 16AMJBBNW13 | AUTOMATIC DATA PROCESSING | 459 | 20 Jan 2016 |              | 50.000     | COMMON STOCK USD 1   | 3,856.16      | 2,730.81      |                | 25 Jan 2016 | 1 000000   | 10 Feb 2012 to 10 Feb 2012 |           |
|                                |             |                           |     |             |              |            | Local                | 3,856.16      |               |                | 1,125.35    |            |                            | 1,125.35  |
|                                |             |                           |     |             |              |            | Base                 | 3,856.16      | 2,730.81      |                | 1,125.35    | 0 00       |                            | 1,125.35  |
| 05CN 053015103                 | 15KBJBBMFRM | AUTOMATIC DATA PROCESSING | 484 | 02 Nov 2015 |              | 475 000    | COMMON STOCK USD 1   | 41,311.59     | 25,942.72     |                | 05 Nov 2015 | 1 000000   | 26 Jan 2012 to 10 Feb 2012 |           |
|                                |             |                           |     |             |              |            | Local                | 41,311.59     |               |                | 15,368.87   |            |                            | 15,368.87 |
|                                |             |                           |     |             |              |            | Base                 | 41,311.59     | 25,942.72     |                | 15,368.87   | 0.00       |                            | 15,368.87 |
| 05CN 053015103                 | 16ANJBBNMKB | AUTOMATIC DATA PROCESSING | 485 | 21 Jan 2016 |              | 100.000    | COMMON STOCK USD 1   | 7,962.63      | 5,461.63      |                | 26 Jan 2016 | 1 000000   | 10 Feb 2012 to 10 Feb 2012 |           |
|                                |             |                           |     |             |              |            | Local                | 7,962.63      |               |                | 2,501.00    |            |                            | 2,501.00  |
|                                |             |                           |     |             |              |            | Base                 | 7,962.63      | 5,461.63      |                | 2,501.00    | 0 00       |                            | 2,501.00  |
| 05CN 053015103                 | 16EFJBBPGMH | AUTOMATIC DATA PROCESSING | 496 | 06 May 2016 |              | 75 000     | COMMON STOCK USD.1   | 6,487.26      | 4,096.22      |                | 11 May 2016 | 1 000000   | 11 Apr 2014 to 04 Sep 2015 |           |
|                                |             |                           |     |             |              |            | Local                | 6,487.26      |               |                | 2,391.04    |            |                            | 2,391.04  |
|                                |             |                           |     |             |              |            | Base                 | 6,487.26      | 4,096.22      |                | 2,391.04    | 0 00       |                            | 2,391.04  |
| 05CN 053015103                 | 16EFJBBPGMM | AUTOMATIC DATA PROCESSING | 499 | 06 May 2016 |              | 100 000    | COMMON STOCK USD.1   | 8,644.30      | 5,461.62      |                | 11 May 2016 | 1.000000   | 04 Sep 2015 to 04 Sep 2015 |           |
|                                |             |                           |     |             |              |            | Local                | 8,644.30      |               |                | 3,182.68    |            |                            | 3,182.68  |
|                                |             |                           |     |             |              |            | Base                 | 8,644.30      | 5,461.62      |                | 3,182.68    | 0 00       |                            | 3,182.68  |
| 05CN 053015103                 | 16BDJBBPP9H | AUTOMATIC DATA PROCESSING | 602 | 03 Feb 2016 |              | 50 000     | COMMON STOCK USD.1   | 4,081.70      | 2,730.81      |                | 08 Feb 2016 | 1.000000   | 10 Feb 2012 to 10 Feb 2012 |           |
|                                |             |                           |     |             |              |            | Local                | 4,081.70      |               |                | 1,350.89    |            |                            | 1,350.89  |
|                                |             |                           |     |             |              |            | Base                 | 4,081.70      | 2,730.81      |                | 1,350.89    | 0 00       |                            | 1,350.89  |
| 05CN 053015103                 | 16BGJBBN2G4 | AUTOMATIC DATA PROCESSING | 642 | 08 Feb 2016 |              | 25.000     | COMMON STOCK USD 1   | 2,012.95      | 1,365.41      |                | 11 Feb 2016 | 1.000000   | 10 Feb 2012 to 10 Feb 2012 |           |
|                                |             |                           |     |             |              |            | Local                | 2,012.95      |               |                | 647.54      |            |                            | 647.54    |
|                                |             |                           |     |             |              |            | Base                 | 2,012.95      | 1,365.41      |                | 647.54      | 0 00       |                            | 647.54    |
| 053015103 Total                |             |                           |     |             |              |            |                      |               |               |                |             |            |                            |           |
|                                |             |                           |     |             |              |            | Local                | 155,584.01    | 98,309.26     |                | 57,274.75   |            |                            | 57,274.75 |
|                                |             |                           |     |             |              |            | Base                 | 155,584.01    | 98,309.26     |                | 57,274.75   | 0.00       |                            | 57,274.75 |
| 05CN 05534B760                 | BCE INC     |                           |     |             |              |            | COMMON STOCK         |               |               |                | 04 Mar 2016 | 1 000000   | 31 Dec 2014 to 31 Dec 2014 |           |
| 16CBJBBQFX5                    | 007         | 01 Mar 2016               |     |             |              | 100 000    | Local                | 4,351.82      | 4,356.73      |                | -4.91       |            |                            | -4.91     |
|                                |             |                           |     |             |              |            | Base                 | 4,351.82      | 4,356.73      |                | -4.91       |            |                            | -4.91     |

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|--------------------------------|----------|---------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID | Security Name | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |          |               |     |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 05534B760                 | BCE INC  |               |     |          |              |            | COMMON STOCK         |               |               |                | 09 Mar 2016 | 1.000000   | 31 Dec 2014 to 31 Dec 2014 |           |
| 16CEJBBXWCS                    | 029      | 04 Mar 2016   |     |          |              | 100.000    | Local                | 4,298.68      | 4,356.73      | -58.05         | -58.05      |            |                            | -58.05    |
|                                |          |               |     |          |              |            | Base                 | 4,298.68      | 4,356.73      | -58.05         |             | 0.00       |                            | -58.05    |
| 05CN 05534B760                 | BCE INC  |               |     |          |              |            | COMMON STOCK         |               |               |                | 10 Mar 2016 | 1.000000   | 31 Dec 2014 to 02 Jan 2015 |           |
| 16CFJBBN5JD                    | 075      | 07 Mar 2016   |     |          |              | 100.000    | Local                | 4,363.71      | 4,356.73      | 6.98           | 6.98        |            |                            | 6.98      |
|                                |          |               |     |          |              |            | Base                 | 4,363.71      | 4,356.73      | 6.98           |             | 0.00       |                            | 6.98      |
| 05CN 05534B760                 | BCE INC  |               |     |          |              |            | COMMON STOCK         |               |               |                | 14 Mar 2016 | 1.000000   | 02 Jan 2015 to 02 Jan 2015 |           |
| 16CHJBBNWWG                    | 097      | 09 Mar 2016   |     |          |              | 100.000    | Local                | 4,438.22      | 4,356.73      | 81.49          | 81.49       |            |                            | 81.49     |
|                                |          |               |     |          |              |            | Base                 | 4,438.22      | 4,356.73      | 81.49          |             | 0.00       |                            | 81.49     |
| 05CN 05534B760                 | BCE INC  |               |     |          |              |            | COMMON STOCK         |               |               |                | 22 Mar 2016 | 1.000000   | 02 Jan 2015 to 05 Jan 2015 |           |
| 16CNJBBNHM8                    | 162      | 17 Mar 2016   |     |          |              | 200.000    | Local                | 9,051.02      | 8,713.45      | 337.57         | 337.57      |            |                            | 337.57    |
|                                |          |               |     |          |              |            | Base                 | 9,051.02      | 8,713.45      | 337.57         |             | 0.00       |                            | 337.57    |
| 05CN 05534B760                 | BCE INC  |               |     |          |              |            | COMMON STOCK         |               |               |                | 01 Apr 2016 | 1.000000   | 05 Jan 2015 to 05 Jan 2015 |           |
| 16CVJBBPKVM                    | 217      | 29 Mar 2016   |     |          |              | 100.000    | Local                | 4,540.88      | 4,356.73      | 184.15         | 184.15      |            |                            | 184.15    |
|                                |          |               |     |          |              |            | Base                 | 4,540.88      | 4,356.73      | 184.15         |             | 0.00       |                            | 184.15    |
| 05CN 05534B760                 | BCE INC  |               |     |          |              |            | COMMON STOCK         |               |               |                | 05 Apr 2016 | 1.000000   | 05 Jan 2015 to 05 Jan 2015 |           |
| 16DAJBB2VPV                    | 232      | 31 Mar 2016   |     |          |              | 100.000    | Local                | 4,596.49      | 4,356.73      | 239.76         | 239.76      |            |                            | 239.76    |
|                                |          |               |     |          |              |            | Base                 | 4,596.49      | 4,356.73      | 239.76         |             | 0.00       |                            | 239.76    |
| 05CN 05534B760                 | BCE INC  |               |     |          |              |            | COMMON STOCK         |               |               |                | 14 Apr 2016 | 1.000000   | 05 Jan 2015 to 15 Jan 2015 |           |
| 16DHJBBNVP0                    | 301      | 11 Apr 2016   |     |          |              | 100.000    | Local                | 4,621.91      | 4,356.73      | 265.18         | 265.18      |            |                            | 265.18    |
|                                |          |               |     |          |              |            | Base                 | 4,621.91      | 4,356.73      | 265.18         |             | 0.00       |                            | 265.18    |
| 05CN 05534B760                 | BCE INC  |               |     |          |              |            | COMMON STOCK         |               |               |                | 15 Apr 2016 | 1.000000   | 15 Jan 2015 to 21 Jan 2015 |           |
| 16DIJBBN3RB                    | 310      | 12 Apr 2016   |     |          |              | 175.000    | Local                | 8,136.46      | 7,624.27      | 512.19         | 512.19      |            |                            | 512.19    |
|                                |          |               |     |          |              |            | Base                 | 8,136.46      | 7,624.27      | 512.19         |             | 0.00       |                            | 512.19    |
| 05CN 05534B760                 | BCE INC  |               |     |          |              |            | COMMON STOCK         |               |               |                | 18 Apr 2016 | 1.000000   | 21 Jan 2015 to 21 Jan 2015 |           |
| 16DJJBBP0C2                    | 318      | 13 Apr 2016   |     |          |              | 100.000    | Local                | 4,649.49      | 4,356.73      | 292.76         | 292.76      |            |                            | 292.76    |
|                                |          |               |     |          |              |            | Base                 | 4,649.49      | 4,356.73      | 292.76         |             | 0.00       |                            | 292.76    |

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|--------------------------------|----------|---------------|-------------|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |          |               |             |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 05534B760                 | BCE INC  |               |             |          |              |            | COMMON STOCK         |               |               |                | 27 Oct 2015 | 1.000000   | 26 Dec 2014 to 29 Dec 2014 |           |
| 15JQJBBJGBK                    |          | 330           | 22 Oct 2015 |          |              | 200 000    | Local                | 9,000.65      | 8,852.07      |                | 148.58      |            |                            | 148.58    |
|                                |          |               |             |          |              |            | Base                 | 9,000.65      | 8,852.07      |                | 148.58      | 0.00       |                            | 148.58    |
| 05CN 05534B760                 | BCE INC  |               |             |          |              |            | COMMON STOCK         |               |               |                | 20 Apr 2016 | 1.000000   | 26 Jan 2015 to 26 Jan 2015 |           |
| 16DLJBBQFR1                    |          | 338           | 15 Apr 2016 |          |              | 100 000    | Local                | 4,676.59      | 4,356.73      |                | 319.86      |            |                            | 319.86    |
|                                |          |               |             |          |              |            | Base                 | 4,676.59      | 4,356.73      |                | 319.86      | 0.00       |                            | 319.86    |
| 05CN 05534B760                 | BCE INC  |               |             |          |              |            | COMMON STOCK         |               |               |                | 25 Apr 2016 | 1.000000   | 06 Feb 2015 to 06 Feb 2015 |           |
| 16DOJBNGJS                     |          | 361           | 20 Apr 2016 |          |              | 75.000     | Local                | 3,536.94      | 3,267.54      |                | 269.40      |            |                            | 269.40    |
|                                |          |               |             |          |              |            | Base                 | 3,536.94      | 3,267.54      |                | 269.40      | 0.00       |                            | 269.40    |
| 05CN 05534B760                 | BCE INC  |               |             |          |              |            | COMMON STOCK         |               |               |                | 05 Nov 2015 | 1.000000   | 29 Dec 2014 to 30 Dec 2014 |           |
| 15KBJBBMFSC                    |          | 505           | 02 Nov 2015 |          |              | 925 000    | Local                | 39,875.36     | 40,940.82     |                | -1,065.46   |            |                            | -1,065.46 |
|                                |          |               |             |          |              |            | Base                 | 39,875.36     | 40,940.82     |                | -1,065.46   | 0.00       |                            | -1,065.46 |
| 05CN 05534B760                 | BCE INC  |               |             |          |              |            | COMMON STOCK         |               |               |                | 29 Jan 2016 | 1.000000   | 30 Dec 2014 to 30 Dec 2014 |           |
| 16AQJBNNBJZ                    |          | 523           | 26 Jan 2016 |          |              | 125 000    | Local                | 4,904.27      | 5,445.91      |                | -541.64     |            |                            | -541.64   |
|                                |          |               |             |          |              |            | Base                 | 4,904.27      | 5,445.91      |                | -541.64     | 0.00       |                            | -541.64   |
| 05CN 05534B760                 | BCE INC  |               |             |          |              |            | COMMON STOCK         |               |               |                | 23 May 2016 | 1.000000   | 06 Feb 2015 to 09 Feb 2015 |           |
| 16ENJBPHZP                     |          | 585           | 18 May 2016 |          |              | 225 000    | Local                | 10,404.10     | 9,802.63      |                | 601.47      |            |                            | 601.47    |
|                                |          |               |             |          |              |            | Base                 | 10,404.10     | 9,802.63      |                | 601.47      | 0.00       |                            | 601.47    |
| 05CN 05534B760                 | BCE INC  |               |             |          |              |            | COMMON STOCK         |               |               |                | 24 May 2016 | 1.000000   | 09 Feb 2015 to 09 Feb 2015 |           |
| 16EOJBPP6BD                    |          | 596           | 19 May 2016 |          |              | 50 000     | Local                | 2,286.65      | 2,178.36      |                | 108.29      |            |                            | 108.29    |
|                                |          |               |             |          |              |            | Base                 | 2,286.65      | 2,178.36      |                | 108.29      | 0.00       |                            | 108.29    |
| 05CN 05534B760                 | BCE INC  |               |             |          |              |            | COMMON STOCK         |               |               |                | 24 May 2016 | 1.000000   | 09 Feb 2015 to 09 Feb 2015 |           |
| 16EOJBPP6BH                    |          | 598           | 19 May 2016 |          |              | 100.000    | Local                | 4,570.36      | 4,356.73      |                | 213.63      |            |                            | 213.63    |
|                                |          |               |             |          |              |            | Base                 | 4,570.36      | 4,356.73      |                | 213.63      | 0.00       |                            | 213.63    |
| 05CN 05534B760                 | BCE INC  |               |             |          |              |            | COMMON STOCK         |               |               |                | 31 May 2016 | 1.000000   | 09 Mar 2015 to 10 Mar 2015 |           |
| 16ESJBBN9LW                    |          | 642           | 25 May 2016 |          |              | 250.000    | Local                | 11,601.89     | 10,891.82     |                | 710.07      |            |                            | 710.07    |
|                                |          |               |             |          |              |            | Base                 | 11,601.89     | 10,891.82     |                | 710.07      | 0.00       |                            | 710.07    |

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| Fund                   | Asset ID    | Security Name           | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-------------|-------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |             |                         |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 05534B760         | 16FDJBBN0H9 | BCE INC                 | 716 | 03 Jun 2016 |              | COMMON STOCK         | 325,000    | 15,242.29     | 14,159.36     | 1,082.93       | 08 Jun 2016 | 1.000000   | 10 Mar 2015 to 30 Mar 2015 | 1,082.93  |
|                        |             |                         |     |             |              | Local                |            | 15,242.29     | 14,159.36     | 1,082.93       |             | 0.00       |                            | 1,082.93  |
|                        |             |                         |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 05534B760         | 16BMJBBNBRP | BCE INC                 | 732 | 17 Feb 2016 |              | COMMON STOCK         | 125,000    | 5,278.34      | 5,445.91      | -167.57        | 22 Feb 2016 | 1.000000   | 30 Dec 2014 to 30 Dec 2014 | -167.57   |
|                        |             |                         |     |             |              | Local                |            | 5,278.34      | 5,445.91      | -167.57        |             | 0.00       |                            | -167.57   |
|                        |             |                         |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 05534B760         | 16BQJBBNQ7F | BCE INC                 | 762 | 23 Feb 2016 |              | COMMON STOCK         | 100,000    | 4,259.73      | 4,356.73      | -97.00         | 26 Feb 2016 | 1.000000   | 30 Dec 2014 to 31 Dec 2014 | -97.00    |
|                        |             |                         |     |             |              | Local                |            | 4,259.73      | 4,356.73      | -97.00         |             | 0.00       |                            | -97.00    |
|                        |             |                         |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 05534B760         | 16BSJBBPJ15 | BCE INC                 | 779 | 25 Feb 2016 |              | COMMON STOCK         | 100,000    | 4,298.11      | 4,356.73      | -58.62         | 01 Mar 2016 | 1.000000   | 31 Dec 2014 to 31 Dec 2014 | -58.62    |
|                        |             |                         |     |             |              | Local                |            | 4,298.11      | 4,356.73      | -58.62         |             | 0.00       |                            | -58.62    |
|                        |             |                         |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| <b>05534B760 Total</b> |             |                         |     |             |              |                      |            |               |               |                |             |            |                            |           |
|                        |             |                         |     |             |              | Local                |            | 172,983.96    | 169,602.90    | 3,381.06       |             | 0.00       |                            | 3,381.06  |
|                        |             |                         |     |             |              | Base                 |            | 172,983.96    | 169,602.90    | 3,381.06       |             |            |                            | 3,381.06  |
| 05CN 075887109         | 15LEJBBVCZF | BECTON DICKINSON AND CO | 003 | 04 Dec 2015 |              | COMMON STOCK USD1.0  | 50,000     | 7,671.43      | 6,043.48      | 1,627.95       | 09 Dec 2015 | 1.000000   | 30 Jun 2014 to 30 Jun 2014 | 1,627.95  |
|                        |             |                         |     |             |              | Local                |            | 7,671.43      | 6,043.48      | 1,627.95       |             | 0.00       |                            | 1,627.95  |
|                        |             |                         |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 075887109         | 15GJJBKGBV  | BECTON DICKINSON AND CO | 015 | 13 Jul 2015 |              | COMMON STOCK USD1.0  | 75,000     | 10,948.92     | 8,930.99      | 2,017.93       | 16 Jul 2015 | 1.000000   | 19 Mar 2014 to 19 Mar 2014 | 2,017.93  |
|                        |             |                         |     |             |              | Local                |            | 10,948.92     | 8,930.99      | 2,017.93       |             | 0.00       |                            | 2,017.93  |
|                        |             |                         |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 075887109         | 15LHJBBQDNN | BECTON DICKINSON AND CO | 044 | 09 Dec 2015 |              | COMMON STOCK USD1.0  | 75,000     | 11,624.61     | 9,065.22      | 2,559.39       | 14 Dec 2015 | 1.000000   | 30 Jun 2014 to 21 Jul 2014 | 2,559.39  |
|                        |             |                         |     |             |              | Local                |            | 11,624.61     | 9,065.22      | 2,559.39       |             | 0.00       |                            | 2,559.39  |
|                        |             |                         |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 075887109         | 15GNJBBQR3D | BECTON DICKINSON AND CO | 063 | 17 Jul 2015 |              | COMMON STOCK USD1.0  | 50,000     | 7,397.86      | 5,953.99      | 1,443.87       | 22 Jul 2015 | 1.000000   | 19 Mar 2014 to 20 Mar 2014 | 1,443.87  |
|                        |             |                         |     |             |              | Local                |            | 7,397.86      | 5,953.99      | 1,443.87       |             | 0.00       |                            | 1,443.87  |
|                        |             |                         |     |             |              | Base                 |            |               |               |                |             |            |                            |           |

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|--------------------------------|-------------|-------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name           | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                         |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 075887109                 | 15LKJBBW45Q | BECTON DICKINSON AND CO | 098 | 14 Dec 2015 |              | COMMON STOCK USD1.0  | 25,000     | 3,830.96      | 3,021.74      | 809.22         | 17 Dec 2015 | 1.000000   | 21 Jul 2014 to 21 Jul 2014 | 809.22    |
|                                |             |                         |     |             |              | Local                |            | 3,830.96      |               |                |             |            |                            |           |
|                                |             |                         |     |             |              | Base                 |            | 3,830.96      | 3,021.74      | 0.00           | 809.22      |            | 20 Mar 2014 to 20 Mar 2014 | 809.22    |
| 05CN 075887109                 | 15GSJBBMSVB | BECTON DICKINSON AND CO | 112 | 24 Jul 2015 |              | COMMON STOCK USD1.0  | 25,000     | 3,711.43      | 2,977.00      | 734.43         | 29 Jul 2015 | 1.000000   | 20 Mar 2014 to 20 Mar 2014 | 734.43    |
|                                |             |                         |     |             |              | Local                |            | 3,711.43      | 2,977.00      |                | 734.43      | 0.00       |                            | 734.43    |
|                                |             |                         |     |             |              | Base                 |            | 3,711.43      | 2,977.00      |                |             |            |                            |           |
| 05CN 075887109                 | 15LMJBBPJ73 | BECTON DICKINSON AND CO | 135 | 16 Dec 2015 |              | COMMON STOCK USD1.0  | 100,000    | 15,598.83     | 12,086.95     | 3,511.88       | 21 Dec 2015 | 1.000000   | 21 Jul 2014 to 31 Jul 2014 | 3,511.88  |
|                                |             |                         |     |             |              | Local                |            | 15,598.83     | 12,086.95     |                | 3,511.88    | 0.00       |                            | 3,511.88  |
|                                |             |                         |     |             |              | Base                 |            | 15,598.83     | 12,086.95     |                |             |            |                            |           |
| 05CN 075887109                 | 15GUJBBKMLB | BECTON DICKINSON AND CO | 135 | 28 Jul 2015 |              | COMMON STOCK USD1.0  | 100,000    | 14,901.65     | 11,907.99     | 2,993.66       | 31 Jul 2015 | 1.000000   | 20 Mar 2014 to 21 Mar 2014 | 2,993.66  |
|                                |             |                         |     |             |              | Local                |            | 14,901.65     | 11,907.99     |                | 2,993.66    | 0.00       |                            | 2,993.66  |
|                                |             |                         |     |             |              | Base                 |            | 14,901.65     | 11,907.99     |                |             |            |                            |           |
| 05CN 075887109                 | 15GVJBBLLXX | BECTON DICKINSON AND CO | 141 | 29 Jul 2015 |              | COMMON STOCK USD1.0  | 50,000     | 7,574.15      | 5,953.99      | 1,620.16       | 03 Aug 2015 | 1.000000   | 24 Mar 2014 to 24 Mar 2014 | 1,620.16  |
|                                |             |                         |     |             |              | Local                |            | 7,574.15      | 5,953.99      |                | 1,620.16    | 0.00       |                            | 1,620.16  |
|                                |             |                         |     |             |              | Base                 |            | 7,574.15      | 5,953.99      |                |             |            |                            |           |
| 05CN 075887109                 | 15GWJBBRG5Z | BECTON DICKINSON AND CO | 154 | 30 Jul 2015 |              | COMMON STOCK USD1.0  | 100,000    | 15,186.96     | 11,907.99     | 3,278.97       | 04 Aug 2015 | 1.000000   | 24 Mar 2014 to 25 Mar 2014 | 3,278.97  |
|                                |             |                         |     |             |              | Local                |            | 15,186.96     | 11,907.99     |                | 3,278.97    | 0.00       |                            | 3,278.97  |
|                                |             |                         |     |             |              | Base                 |            | 15,186.96     | 11,907.99     |                |             |            |                            |           |
| 05CN 075887109                 | 15HDJBBL6W4 | BECTON DICKINSON AND CO | 195 | 05 Aug 2015 |              | COMMON STOCK USD1.0  | 50,000     | 7,661.39      | 5,953.99      | 1,707.40       | 10 Aug 2015 | 1.000000   | 25 Mar 2014 to 25 Mar 2014 | 1,707.40  |
|                                |             |                         |     |             |              | Local                |            | 7,661.39      | 5,953.99      |                | 1,707.40    | 0.00       |                            | 1,707.40  |
|                                |             |                         |     |             |              | Base                 |            | 7,661.39      | 5,953.99      |                |             |            |                            |           |
| 05CN 075887109                 | 16AJBBZBRD  | BECTON DICKINSON AND CO | 406 | 14 Jan 2016 |              | COMMON STOCK USD1.0  | 25,000     | 3,549.55      | 3,021.74      | 527.81         | 20 Jan 2016 | 1.000000   | 31 Jul 2014 to 31 Jul 2014 | 527.81    |
|                                |             |                         |     |             |              | Local                |            | 3,549.55      | 3,021.74      |                | 527.81      | 0.00       |                            | 527.81    |
|                                |             |                         |     |             |              | Base                 |            | 3,549.55      | 3,021.74      |                |             |            |                            |           |
| 05CN 075887109                 | 16EEJBBWCJ6 | BECTON DICKINSON AND CO | 479 | 05 May 2016 |              | COMMON STOCK USD1.0  | 50,000     | 8,247.82      | 6,052.43      | 2,195.39       | 10 May 2016 | 1.000000   | 31 Jul 2014 to 31 Jul 2014 | 2,195.39  |
|                                |             |                         |     |             |              | Local                |            | 8,247.82      | 6,052.43      |                | 2,195.39    |            |                            | 2,195.39  |
|                                |             |                         |     |             |              | Base                 |            | 8,247.82      | 6,052.43      | 0.00           |             |            |                            | 2,195.39  |

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|--------------------------------|-----------|-----------------------------|-----|----------|--------------|-----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name               | Lot | Trd Date | Dtl Fund Rsn | Security Description  | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                             |     |          |              |                       |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN                           | 075887109 | BECTON DICKINSON AND CO     |     |          |              | COMMON STOCK USD1.0   |            |               |               |                | 05 Nov 2015 | 1.000000   | 08 Apr 2014 to 01 May 2014 |           |
| 15KBJBBMFRQ                    |           | 487 02 Nov 2015             |     |          |              | Local                 | 500.000    | 72,345.16     | 60,434.78     | 11,910.38      |             |            |                            | 11,910.38 |
|                                |           |                             |     |          |              | Base                  |            | 72,345.16     | 60,434.78     | 11,910.38      |             | 0.00       |                            | 11,910.38 |
| 05CN                           | 075887109 | BECTON DICKINSON AND CO     |     |          |              | COMMON STOCK USD1.0   |            |               |               |                | 01 Feb 2016 | 1.000000   | 31 Jul 2014 to 31 Jul 2014 |           |
| 16ARJBBM6H3                    |           | 531 27 Jan 2016             |     |          |              | Local                 | 35 000     | 5,147.13      | 4,230.43      | 916.70         |             |            |                            | 916.70    |
|                                |           |                             |     |          |              | Base                  |            | 5,147.13      | 4,230.43      | 916.70         |             | 0.00       |                            | 916.70    |
| 05CN                           | 075887109 | BECTON DICKINSON AND CO     |     |          |              | COMMON STOCK USD1.0   |            |               |               |                | 16 Nov 2015 | 1.000000   | 01 May 2014 to 01 May 2014 |           |
| 15KIJBLMBJ                     |           | 595 11 Nov 2015             |     |          |              | Local                 | 50 000     | 7,647.85      | 6,043.48      | 1,604.37       |             |            |                            | 1,604.37  |
|                                |           |                             |     |          |              | Base                  |            | 7,647.85      | 6,043.48      | 1,604.37       |             | 0.00       |                            | 1,604.37  |
| 05CN                           | 075887109 | BECTON DICKINSON AND CO     |     |          |              | COMMON STOCK USD1.0   |            |               |               |                | 09 Jun 2016 | 1.000000   | 31 Jul 2014 to 04 Aug 2014 |           |
| 16FEJBBT9WR                    |           | 734 06 Jun 2016             |     |          |              | Local                 | 150 000    | 25,399.69     | 18,157.28     | 7,242.41       |             |            |                            | 7,242.41  |
|                                |           |                             |     |          |              | Base                  |            | 25,399.69     | 18,157.28     | 7,242.41       |             | 0.00       |                            | 7,242.41  |
| 05CN                           | 075887109 | BECTON DICKINSON AND CO     |     |          |              | COMMON STOCK USD1.0   |            |               |               |                | 02 Dec 2015 | 1.000000   | 01 May 2014 to 30 Jun 2014 |           |
| 15KTJBBTSLZ                    |           | 755 27 Nov 2015             |     |          |              | Local                 | 50 000     | 7,597.86      | 6,043.48      | 1,554.38       |             |            |                            | 1,554.38  |
|                                |           |                             |     |          |              | Base                  |            | 7,597.86      | 6,043.48      | 1,554.38       |             | 0.00       |                            | 1,554.38  |
| 075887109 Total                |           |                             |     |          |              |                       |            |               |               |                |             |            |                            |           |
|                                |           |                             |     |          |              | Local                 |            | 236,043.25    | 187,786.95    | 48,256.30      |             |            |                            | 48,256.30 |
|                                |           |                             |     |          |              | Base                  |            | 236,043.25    | 187,786.95    | 48,256.30      |             | 0.00       |                            | 48,256.30 |
| 05CM                           | 084670702 | BERKSHIRE HATHAWAY INC CL B |     |          |              | COMMON STOCK USD 0033 |            |               |               |                | 08 Jun 2016 | 1.000000   | 16 Aug 2012 to 03 Jun 2016 |           |
| 16FDJBBXSL0                    |           | 450 03 Jun 2016             |     |          |              | Local                 | 700 000    | 98,524.39     | 52,666.18     | 45,858.21      |             |            |                            | 45,858.21 |
|                                |           |                             |     |          |              | Base                  |            | 98,524.39     | 52,666.18     | 45,858.21      |             | 0.00       |                            | 45,858.21 |
| 05C5                           | 09062X103 | BIOMGEN INC                 |     |          |              | COMMON STOCK USD.0005 |            |               |               |                | 07 Jun 2016 | 1.000000   | 12 Dec 2014 to 12 Dec 2014 |           |
| 16FBJBB7XHF                    |           | 355 02 Jun 2016             |     |          |              | Local                 | 103 000    | 29,837.38     | 36,489.36     | -6,651.98      |             |            |                            | -6,651.98 |
|                                |           |                             |     |          |              | Base                  |            | 29,837.38     | 36,489.36     | -6,651.98      |             | 0.00       |                            | -6,651.98 |
| 05CJ                           | 09202G101 | BLACK DIAMOND INC           |     |          |              | COMMON STOCK USD 0001 |            |               |               |                | 14 Oct 2015 | 1.000000   | 21 May 2015 to 21 May 2015 |           |
| 15JGJBBMJ7                     |           | 371 08 Oct 2015             |     |          |              | Local                 | 154 000    | 875.96        | 1,337.10      | -461.14        |             |            |                            | -461.14   |
|                                |           |                             |     |          |              | Base                  |            | 875.96        | 1,337.10      | -461.14        |             | 0.00       |                            | -461.14   |

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|--------------------------------|-----------|---------------|-------------|----------|--------------|------------|----------------------|---------------|---------------|-----------|-------------|----------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate      | Stl Date    | Security Gn/Ls | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |               |             |          |              |            |                      |               | Cost          |           |             |                | Curr Gn/Ls |                            |           |
| 05C5                           | 09227Q100 | BLACKBAUD INC |             |          |              |            | COMMON STOCK USD 001 |               |               |           |             |                |            |                            |           |
| 16FBJBB7XH1                    |           | 368           | 02 Jun 2016 |          |              | 565 000    | Local                | 35,776.54     | 26,953.62     | 8,822.92  | 07 Jun 2016 | 8,822.92       | 1 000000   | 01 Dec 2014 to 01 Dec 2014 | 8,822.92  |
|                                |           |               |             |          |              |            | Base                 | 35,776.54     | 26,953.62     | 8,822.92  |             |                | 0 00       |                            | 8,822.92  |
| 05CN                           | 093671105 | H+R BLOCK INC |             |          |              |            | COMMON STOCK         |               |               |           |             |                |            |                            |           |
| 16FNJBQB8HJ                    |           | 018           | 17 Jun 2016 |          |              | 250 000    | Local                | 5,789.82      | 7,399.45      | -1,609.63 | 22 Jun 2016 | -1,609.63      | 1 000000   | 20 Aug 2015 to 07 Oct 2015 | -1,609.63 |
|                                |           |               |             |          |              |            | Base                 | 5,789.82      | 7,399.45      | -1,609.63 |             |                | 0 00       |                            | -1,609.63 |
| 05CN                           | 093671105 | H+R BLOCK INC |             |          |              |            | COMMON STOCK         |               |               |           |             |                |            |                            |           |
| 16FOJBBS6Z                     |           | 024           | 20 Jun 2016 |          |              | 350,000    | Local                | 8,222.51      | 10,359.23     | -2,136.72 | 23 Jun 2016 | -2,136.72      | 1.000000   | 07 Oct 2015 to 09 Dec 2015 | -2,136.72 |
|                                |           |               |             |          |              |            | Base                 | 8,222.51      | 10,359.23     | -2,136.72 |             |                | 0 00       |                            | -2,136.72 |
| 05CN                           | 093671105 | H+R BLOCK INC |             |          |              |            | COMMON STOCK         |               |               |           |             |                |            |                            |           |
| 16FQJBBNF2F                    |           | 033           | 22 Jun 2016 |          |              | 300,000    | Local                | 6,817.47      | 8,879.34      | -2,061.87 | 27 Jun 2016 | -2,061.87      | 1 000000   | 09 Dec 2015 to 04 Mar 2016 | -2,061.87 |
|                                |           |               |             |          |              |            | Base                 | 6,817.47      | 8,879.34      | -2,061.87 |             |                | 0.00       |                            | -2,061.87 |
| 05CN                           | 093671105 | H+R BLOCK INC |             |          |              |            | COMMON STOCK         |               |               |           |             |                |            |                            |           |
| 16FRJBBPW6W                    |           | 040           | 23 Jun 2016 |          |              | 200 000    | Local                | 4,561.90      | 5,919.56      | -1,357.66 | 28 Jun 2016 | -1,357.66      | 1 000000   | 04 Mar 2016 to 16 Mar 2016 | -1,357.66 |
|                                |           |               |             |          |              |            | Base                 | 4,561.90      | 5,919.56      | -1,357.66 |             |                | 0.00       |                            | -1,357.66 |
| 05CN                           | 093671105 | H+R BLOCK INC |             |          |              |            | COMMON STOCK         |               |               |           |             |                |            |                            |           |
| 16FSJBCQZ13                    |           | 053           | 24 Jun 2016 |          |              | 500,000    | Local                | 11,137.10     | 14,798.91     | -3,661.81 | 29 Jun 2016 | -3,661.81      | 1 000000   | 16 Mar 2016 to 24 Mar 2016 | -3,661.81 |
|                                |           |               |             |          |              |            | Base                 | 11,137.10     | 14,798.91     | -3,661.81 |             |                | 0.00       |                            | -3,661.81 |
| 05CN                           | 093671105 | H+R BLOCK INC |             |          |              |            | COMMON STOCK         |               |               |           |             |                |            |                            |           |
| 16FUJBQRGJ                     |           | 073           | 28 Jun 2016 |          |              | 250,000    | Local                | 5,535.77      | 7,399.45      | -1,863.68 | 01 Jul 2016 | -1,863.68      | 1 000000   | 24 Mar 2016 to 05 Apr 2016 | -1,863.68 |
|                                |           |               |             |          |              |            | Base                 | 5,535.77      | 7,399.45      | -1,863.68 |             |                | 0.00       |                            | -1,863.68 |
| 05CN                           | 093671105 | H+R BLOCK INC |             |          |              |            | COMMON STOCK         |               |               |           |             |                |            |                            |           |
| 16FVJBW318                     |           | 085           | 29 Jun 2016 |          |              | 450 000    | Local                | 10,198.98     | 13,319.02     | -3,120.04 | 05 Jul 2016 | -3,120.04      | 1 000000   | 05 Apr 2016 to 05 Apr 2016 | -3,120.04 |
|                                |           |               |             |          |              |            | Base                 | 10,198.98     | 13,319.02     | -3,120.04 |             |                | 0.00       |                            | -3,120.04 |
| 05CN                           | 093671105 | H+R BLOCK INC |             |          |              |            | COMMON STOCK         |               |               |           |             |                |            |                            |           |
| 15LNJBKNKHF                    |           | 153           | 17 Dec 2015 |          |              | 100 000    | Local                | 3,373.54      | 3,083.60      | 289.94    | 22 Dec 2015 | 289.94         | 1 000000   | 13 Nov 2014 to 13 Nov 2014 | 289.94    |
|                                |           |               |             |          |              |            | Base                 | 3,373.54      | 3,083.60      | 289.94    |             |                | 0 00       |                            | 289.94    |



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|--------------------------------|-------------|---------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |               |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 093671105                 | 15HDJBBL6XK | H+R BLOCK INC | 201 | 05 Aug 2015 |              | COMMON STOCK         | 100.000    | 3,583.93      | 3,024.76      |                | 10 Aug 2015 | 1.000000   | 13 Oct 2014 to 13 Oct 2014 | 559.17    |
|                                |             |               |     |             |              | Local                |            |               |               |                | 559.17      |            |                            | 559.17    |
|                                |             |               |     |             |              | Base                 |            | 3,583.93      | 3,024.76      |                | 559.17      | 0.00       |                            | 559.17    |
| 05CN 093671105                 | 15HDJBBL6X0 | H+R BLOCK INC | 208 | 05 Aug 2015 |              | COMMON STOCK         | 325.000    | 11,658.15     | 9,830.47      |                | 10 Aug 2015 | 1.000000   | 13 Oct 2014 to 13 Oct 2014 | 1,827.68  |
|                                |             |               |     |             |              | Local                |            |               |               |                | 1,827.68    |            |                            | 1,827.68  |
|                                |             |               |     |             |              | Base                 |            | 11,658.15     | 9,830.47      |                | 1,827.68    | 0.00       |                            | 1,827.68  |
| 05CN 093671105                 | 15HDJBBL6X1 | H+R BLOCK INC | 209 | 05 Aug 2015 |              | COMMON STOCK         | 400.000    | 14,355.81     | 12,099.04     |                | 10 Aug 2015 | 1.000000   | 13 Oct 2014 to 13 Oct 2014 | 2,256.77  |
|                                |             |               |     |             |              | Local                |            |               |               |                | 2,256.77    |            |                            | 2,256.77  |
|                                |             |               |     |             |              | Base                 |            | 14,355.81     | 12,099.04     |                | 2,256.77    | 0.00       |                            | 2,256.77  |
| 05CN 093671105                 | 16AJJBBZBRV | H+R BLOCK INC | 419 | 14 Jan 2016 |              | COMMON STOCK         | 275.000    | 8,795.24      | 8,479.90      |                | 20 Jan 2016 | 1.000000   | 13 Nov 2014 to 13 Nov 2014 | 315.34    |
|                                |             |               |     |             |              | Local                |            |               |               |                | 315.34      |            |                            | 315.34    |
|                                |             |               |     |             |              | Base                 |            | 8,795.24      | 8,479.90      |                | 315.34      | 0.00       |                            | 315.34    |
| 05CN 093671105                 | 15JVJBBNZ1W | H+R BLOCK INC | 446 | 29 Oct 2015 |              | COMMON STOCK         | 1,525.000  | 56,729.25     | 46,854.87     |                | 03 Nov 2015 | 1.000000   | 15 Oct 2014 to 13 Nov 2014 | 9,874.38  |
|                                |             |               |     |             |              | Local                |            |               |               |                | 9,874.38    |            |                            | 9,874.38  |
|                                |             |               |     |             |              | Base                 |            | 56,729.25     | 46,854.87     |                | 9,874.38    | 0.00       |                            | 9,874.38  |
| 05CN 093671105                 | 15ICJBBJP35 | H+R BLOCK INC | 522 | 02 Sep 2015 |              | COMMON STOCK         | 200.000    | 7,044.77      | 6,066.56      |                | 08 Sep 2015 | 1.000000   | 13 Oct 2014 to 13 Oct 2014 | 978.21    |
|                                |             |               |     |             |              | Local                |            |               |               |                | 978.21      |            |                            | 978.21    |
|                                |             |               |     |             |              | Base                 |            | 7,044.77      | 6,066.56      |                | 978.21      | 0.00       |                            | 978.21    |
| 05CN 093671105                 | 15IEJBBV7JT | H+R BLOCK INC | 546 | 04 Sep 2015 |              | COMMON STOCK         | 200.000    | 7,016.11      | 6,066.56      |                | 10 Sep 2015 | 1.000000   | 13 Oct 2014 to 13 Oct 2014 | 949.55    |
|                                |             |               |     |             |              | Local                |            |               |               |                | 949.55      |            |                            | 949.55    |
|                                |             |               |     |             |              | Base                 |            | 7,016.11      | 6,066.56      |                | 949.55      | 0.00       |                            | 949.55    |
| 05CN 093671105                 | 15IEJBBV7J0 | H+R BLOCK INC | 550 | 04 Sep 2015 |              | COMMON STOCK         | 200.000    | 7,044.87      | 6,066.56      |                | 10 Sep 2015 | 1.000000   | 13 Oct 2014 to 14 Oct 2014 | 978.31    |
|                                |             |               |     |             |              | Local                |            |               |               |                | 978.31      |            |                            | 978.31    |
|                                |             |               |     |             |              | Base                 |            | 7,044.87      | 6,066.56      |                | 978.31      | 0.00       |                            | 978.31    |
| 05CN 093671105                 | 15IFJBBH4Z6 | H+R BLOCK INC | 564 | 08 Sep 2015 |              | COMMON STOCK         | 100.000    | 3,571.94      | 3,033.28      |                | 11 Sep 2015 | 1.000000   | 14 Oct 2014 to 14 Oct 2014 | 538.66    |
|                                |             |               |     |             |              | Local                |            |               |               |                | 538.66      |            |                            | 538.66    |
|                                |             |               |     |             |              | Base                 |            | 3,571.94      | 3,033.28      |                | 538.66      | 0.00       |                            | 538.66    |

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|--------------------------------|-------------|---------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |               |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 093671105                 | 16BFJBBNRV4 | H+R BLOCK INC | 630 | 05 Feb 2016 |              | COMMON STOCK         | 100 000    | 3,499.16      | 3,083.60      |                | 10 Feb 2016 | 1.000000   | 13 Nov 2014 to 09 Dec 2014 | 415.56    |
|                                |             |               |     |             |              | Local                |            | 3,499.16      | 3,083.60      |                | 415.56      | 0.00       |                            | 415.56    |
|                                |             |               |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 093671105                 | 15IMJBBHJKB | H+R BLOCK INC | 632 | 17 Sep 2015 |              | COMMON STOCK         | 200 000    | 7,195.34      | 6,066.56      |                | 22 Sep 2015 | 1.000000   | 14 Oct 2014 to 15 Oct 2014 | 1,128.78  |
|                                |             |               |     |             |              | Local                |            | 7,195.34      | 6,066.56      |                | 1,128.78    | 0.00       |                            | 1,128.78  |
|                                |             |               |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 093671105                 | 16ESJBBN9L0 | H+R BLOCK INC | 645 | 25 May 2016 |              | COMMON STOCK         | 400 000    | 8,187.86      | 11,839.12     |                | 31 May 2016 | 1.000000   | 09 Dec 2014 to 11 Dec 2014 | -3,651.26 |
|                                |             |               |     |             |              | Local                |            | 8,187.86      | 11,839.12     |                | -3,651.26   | 0.00       |                            | -3,651.26 |
|                                |             |               |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 093671105                 | 15ISJBBMCCP | H+R BLOCK INC | 727 | 25 Sep 2015 |              | COMMON STOCK         | 300 000    | 10,827.88     | 9,099.84      |                | 30 Sep 2015 | 1.000000   | 15 Oct 2014 to 15 Oct 2014 | 1,728.04  |
|                                |             |               |     |             |              | Local                |            | 10,827.88     | 9,099.84      |                | 1,728.04    | 0.00       |                            | 1,728.04  |
|                                |             |               |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 093671105                 | 16FGJBBLQF1 | H+R BLOCK INC | 769 | 08 Jun 2016 |              | COMMON STOCK         | 650 000    | 13,790.48     | 19,238.57     |                | 13 Jun 2016 | 1.000000   | 11 Dec 2014 to 13 Jan 2015 | -5,448.09 |
|                                |             |               |     |             |              | Local                |            | 13,790.48     | 19,238.57     |                | -5,448.09   | 0.00       |                            | -5,448.09 |
|                                |             |               |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 093671105                 | 16FHJBBMJZ0 | H+R BLOCK INC | 777 | 09 Jun 2016 |              | COMMON STOCK         | 300 000    | 6,423.57      | 8,879.34      |                | 14 Jun 2016 | 1.000000   | 13 Jan 2015 to 05 Mar 2015 | -2,455.77 |
|                                |             |               |     |             |              | Local                |            | 6,423.57      | 8,879.34      |                | -2,455.77   | 0.00       |                            | -2,455.77 |
|                                |             |               |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 093671105                 | 16FIJBBP077 | H+R BLOCK INC | 782 | 10 Jun 2016 |              | COMMON STOCK         | 675 000    | 16,009.84     | 19,978.52     |                | 15 Jun 2016 | 1.000000   | 05 Mar 2015 to 17 Apr 2015 | -3,968.68 |
|                                |             |               |     |             |              | Local                |            | 16,009.84     | 19,978.52     |                | -3,968.68   | 0.00       |                            | -3,968.68 |
|                                |             |               |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 093671105                 | 16FJBBP87K  | H+R BLOCK INC | 788 | 13 Jun 2016 |              | COMMON STOCK         | 450 000    | 10,808.85     | 13,319.01     |                | 16 Jun 2016 | 1.000000   | 17 Apr 2015 to 15 Jun 2015 | -2,510.16 |
|                                |             |               |     |             |              | Local                |            | 10,808.85     | 13,319.01     |                | -2,510.16   | 0.00       |                            | -2,510.16 |
|                                |             |               |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 093671105                 | 16FKJBBX191 | H+R BLOCK INC | 799 | 14 Jun 2016 |              | COMMON STOCK         | 200 000    | 4,728.89      | 5,919.56      |                | 17 Jun 2016 | 1.000000   | 15 Jun 2015 to 19 Jun 2015 | -1,190.67 |
|                                |             |               |     |             |              | Local                |            | 4,728.89      | 5,919.56      |                | -1,190.67   | 0.00       |                            | -1,190.67 |
|                                |             |               |     |             |              | Base                 |            |               |               |                |             |            |                            |           |

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|--------------------------------|-----------|------------------------------|---------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name                | Lot     | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                              |         |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN                           | 093671105 | H+R BLOCK INC                |         |          |              | COMMON STOCK         |            |               |               |                | 17 Jun 2016 | 1 000000   | 19 Jun 2015 to 20 Aug 2015 |           |
| 16FKJBBX193                    | 800       | 14 Jun 2016                  | 300.000 | Local    |              |                      |            | 7,135.94      | 8,879.34      | -1,743.40      |             |            | -1,743.40                  |           |
|                                |           |                              |         | Base     |              |                      |            | 7,135.94      | 8,879.34      | -1,743.40      |             | 0.00       | -1,743.40                  |           |
| 093671105 Total                |           |                              |         |          |              |                      |            |               |               |                |             |            |                            |           |
|                                |           |                              |         | Local    |              |                      |            | 264,044.97    | 278,984.02    | -14,939.05     |             |            | -14,939.05                 |           |
|                                |           |                              |         | Base     |              |                      |            | 264,044.97    | 278,984.02    | -14,939.05     |             | 0.00       | -14,939.05                 |           |
| 05CJ                           | 11133B409 | BROADSOFT INC                |         |          |              | COMMON STOCK         |            |               |               |                | 21 Apr 2016 | 1 000000   | 28 Feb 2013 to 28 Feb 2013 |           |
| 16DMJBBMRLV                    | 202       | 18 Apr 2016                  | 65 000  | Local    |              |                      |            | 2,633.57      | 1,825.70      | 807.87         |             |            | 807.87                     |           |
|                                |           |                              |         | Base     |              |                      |            | 2,633.57      | 1,825.70      | 807.87         |             | 0.00       | 807.87                     |           |
| 05CJ                           | 11133B409 | BROADSOFT INC                |         |          |              | COMMON STOCK         |            |               |               |                | 22 Apr 2016 | 1 000000   | 28 Feb 2013 to 28 Feb 2013 |           |
| 16DNJBBPBRN                    | 207       | 19 Apr 2016                  | 39 000  | Local    |              |                      |            | 1,564.69      | 1,095.42      | 469.27         |             |            | 469.27                     |           |
|                                |           |                              |         | Base     |              |                      |            | 1,564.69      | 1,095.42      | 469.27         |             | 0.00       | 469.27                     |           |
| 05CJ                           | 11133B409 | BROADSOFT INC                |         |          |              | COMMON STOCK         |            |               |               |                | 25 Apr 2016 | 1.000000   | 28 Feb 2013 to 28 Feb 2013 |           |
| 16DOJBMPFX                     | 211       | 20 Apr 2016                  | 63 000  | Local    |              |                      |            | 2,554.75      | 1,769.52      | 785.23         |             |            | 785.23                     |           |
|                                |           |                              |         | Base     |              |                      |            | 2,554.75      | 1,769.52      | 785.23         |             | 0.00       | 785.23                     |           |
| 11133B409 Total                |           |                              |         |          |              |                      |            |               |               |                |             |            |                            |           |
|                                |           |                              |         | Local    |              |                      |            | 6,753.01      | 4,690.64      | 2,062.37       |             |            | 2,062.37                   |           |
|                                |           |                              |         | Base     |              |                      |            | 6,753.01      | 4,690.64      | 2,062.37       |             | 0.00       | 2,062.37                   |           |
| 05CJ                           | 11133T103 | BROADRIDGE FINANCIAL SOLUTIO |         |          |              | COMMON STOCK USD.01  |            |               |               |                | 10 Aug 2015 | 1.000000   | 18 Jul 2012 to 18 Jul 2012 |           |
| 15HDJBBLDKD                    | 133       | 05 Aug 2015                  | 227 000 | Local    |              |                      |            | 12,380.03     | 5,312.59      | 7,067.44       |             |            | 7,067.44                   |           |
|                                |           |                              |         | Base     |              |                      |            | 12,380.03     | 5,312.59      | 7,067.44       |             | 0.00       | 7,067.44                   |           |
| 05CJ                           | 11133T103 | BROADRIDGE FINANCIAL SOLUTIO |         |          |              | COMMON STOCK USD 01  |            |               |               |                | 11 Aug 2015 | 1 000000   | 18 Jul 2012 to 18 Jul 2012 |           |
| 15HEJBBPP0X                    | 143       | 06 Aug 2015                  | 262 000 | Local    |              |                      |            | 14,146.58     | 6,131.71      | 8,014.87       |             |            | 8,014.87                   |           |
|                                |           |                              |         | Base     |              |                      |            | 14,146.58     | 6,131.71      | 8,014.87       |             | 0.00       | 8,014.87                   |           |
| 05CJ                           | 11133T103 | BROADRIDGE FINANCIAL SOLUTIO |         |          |              | COMMON STOCK USD 01  |            |               |               |                | 12 Aug 2015 | 1.000000   | 18 Jul 2012 to 19 Jul 2012 |           |
| 15HFJBBLVW3                    | 150       | 07 Aug 2015                  | 488 000 | Local    |              |                      |            | 27,104.97     | 11,420.89     | 15,684.08      |             |            | 15,684.08                  |           |
|                                |           |                              |         | Base     |              |                      |            | 27,104.97     | 11,420.89     | 15,684.08      |             | 0.00       | 15,684.08                  |           |

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| Fund                   | Asset ID  | Security Name                | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-----------|------------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |           |                              |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CJ                   | 11133T103 | BROADRIDGE FINANCIAL SOLUTIO |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 16DMJBBMRLX            | 204       | 18 Apr 2016                  |     |          |              | Local                | 76 000     | 4,582.16      | 1,824.57      | 2,757.59       | 21 Apr 2016 | 1 000000   | 19 Jul 2012 to 25 Jul 2012 | 2,757.59  |
|                        |           |                              |     |          |              | Base                 |            | 4,582.16      | 1,824.57      | 2,757.59       |             | 0.00       |                            | 2,757.59  |
| 05CJ                   | 11133T103 | BROADRIDGE FINANCIAL SOLUTIO |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 16EDJBBM06M            | 261       | 04 May 2016                  |     |          |              | Local                | 387 000    | 23,096.30     | 9,290.89      | 13,805.41      | 09 May 2016 | 1 000000   | 25 Jul 2012 to 25 Jul 2012 | 13,805.41 |
|                        |           |                              |     |          |              | Base                 |            | 23,096.30     | 9,290.89      | 13,805.41      |             | 0.00       |                            | 13,805.41 |
| 05CJ                   | 11133T103 | BROADRIDGE FINANCIAL SOLUTIO |     |          |              | COMMON STOCK USD 01  |            |               |               |                |             |            |                            |           |
| 16FKJBBWRSC            | 338       | 14 Jun 2016                  |     |          |              | Local                | 152 000    | 9,795.18      | 3,649.13      | 6,146.05       | 17 Jun 2016 | 1 000000   | 25 Jul 2012 to 26 Jul 2012 | 6,146.05  |
|                        |           |                              |     |          |              | Base                 |            | 9,795.18      | 3,649.13      | 6,146.05       |             | 0.00       |                            | 6,146.05  |
| 05CJ                   | 11133T103 | BROADRIDGE FINANCIAL SOLUTIO |     |          |              | COMMON STOCK USD 01  |            |               |               |                |             |            |                            |           |
| 15KEJBCKHTB            | 436       | 05 Nov 2015                  |     |          |              | Local                | 47 000     | 2,785.86      | 1,099.96      | 1,685.90       | 10 Nov 2015 | 1 000000   | 19 Jul 2012 to 19 Jul 2012 | 1,685.90  |
|                        |           |                              |     |          |              | Base                 |            | 2,785.86      | 1,099.96      | 1,685.90       |             | 0.00       |                            | 1,685.90  |
| <b>11133T103 Total</b> |           |                              |     |          |              |                      |            |               |               |                |             |            |                            |           |
|                        |           |                              |     |          |              | Local                |            | 93,891.08     | 38,729.74     | 55,161.34      |             |            |                            | 55,161.34 |
|                        |           |                              |     |          |              | Base                 |            | 93,891.08     | 38,729.74     | 55,161.34      |             | 0.00       |                            | 55,161.34 |
| 05CM                   | 115637100 | BROWN FORMAN CORP CLASS A    |     |          |              | COMMON STOCK USD.15  |            |               |               |                |             |            |                            |           |
| 16FDJBBXSMG            | 451       | 03 Jun 2016                  |     |          |              | Local                | 775 000    | 81,514.89     | 38,398.32     | 43,116.57      | 08 Jun 2016 | 1 000000   | 21 Nov 2011 to 21 Nov 2011 | 43,116.57 |
|                        |           |                              |     |          |              | Base                 |            | 81,514.89     | 38,398.32     | 43,116.57      |             | 0.00       |                            | 43,116.57 |
| 05CJ                   | 125134106 | CEB INC                      |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 16DEJBBV0HL            | 179       | 06 Apr 2016                  |     |          |              | Local                | 69 000     | 4,413.85      | 3,851.97      | 561.88         | 11 Apr 2016 | 1 000000   | 25 Oct 2012 to 25 Oct 2012 | 561.88    |
|                        |           |                              |     |          |              | Base                 |            | 4,413.85      | 3,851.97      | 561.88         |             | 0.00       |                            | 561.88    |
| 05CJ                   | 125134106 | CEB INC                      |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 16DIJBBNLD8            | 188       | 12 Apr 2016                  |     |          |              | Local                | 21 000     | 1,319.36      | 1,172.34      | 147.02         | 15 Apr 2016 | 1 000000   | 25 Oct 2012 to 04 Dec 2012 | 147.02    |
|                        |           |                              |     |          |              | Base                 |            | 1,319.36      | 1,172.34      | 147.02         |             | 0.00       |                            | 147.02    |
| 05CJ                   | 125134106 | CEB INC                      |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 16DJBBPFR              | 191       | 13 Apr 2016                  |     |          |              | Local                | 233 000    | 14,855.16     | 13,007.39     | 1,847.77       | 18 Apr 2016 | 1 000000   | 04 Dec 2012 to 20 Dec 2012 | 1,847.77  |
|                        |           |                              |     |          |              | Base                 |            | 14,855.16     | 13,007.39     | 1,847.77       |             | 0.00       |                            | 1,847.77  |

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|--------------------------------|-------------|-----------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name   | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                 |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CJ 125134106                 | 15IGJBBLTHM | CEB INC         | 257 | 09 Sep 2015 |              | COMMON STOCK USD 01  | 97 000     | 6,887.65      | 5,415.09      |                | 14 Sep 2015 | 1.000000   | 11 Oct 2012 to 11 Oct 2012 | 1,472.56  |
|                                |             |                 |     |             |              | Local                |            | 6,887.65      | 5,415.09      |                | 1,472.56    | 0.00       |                            | 1,472.56  |
| 05CJ 125134106                 | 15IHJBBLR76 | CEB INC         | 262 | 10 Sep 2015 |              | COMMON STOCK USD 01  | 84 000     | 5,963.97      | 4,689.36      |                | 15 Sep 2015 | 1.000000   | 11 Oct 2012 to 15 Oct 2012 | 1,274.61  |
|                                |             |                 |     |             |              | Local                |            | 5,963.97      | 4,689.36      |                | 1,274.61    | 0.00       |                            | 1,274.61  |
| 05CJ 125134106                 | 15IJJBBVZZK | CEB INC         | 273 | 14 Sep 2015 |              | COMMON STOCK USD 01  | 186 000    | 13,163.94     | 10,383.58     |                | 17 Sep 2015 | 1.000000   | 15 Oct 2012 to 19 Oct 2012 | 2,780.36  |
|                                |             |                 |     |             |              | Local                |            | 13,163.94     | 10,383.58     |                | 2,780.36    | 0.00       |                            | 2,780.36  |
| 05CJ 125134106                 | 15IKJBBKWGK | CEB INC         | 276 | 15 Sep 2015 |              | COMMON STOCK USD.01  | 79,000     | 5,613.77      | 4,410.23      |                | 18 Sep 2015 | 1.000000   | 19 Oct 2012 to 19 Oct 2012 | 1,203.54  |
|                                |             |                 |     |             |              | Local                |            | 5,613.77      | 4,410.23      |                | 1,203.54    | 0.00       |                            | 1,203.54  |
| 05CJ 125134106                 | 15LJBBMH7F  | CEB INC         | 280 | 16 Sep 2015 |              | COMMON STOCK USD 01  | 108,000    | 7,699.15      | 6,029.18      |                | 21 Sep 2015 | 1.000000   | 19 Oct 2012 to 25 Oct 2012 | 1,669.97  |
|                                |             |                 |     |             |              | Local                |            | 7,699.15      | 6,029.18      |                | 1,669.97    | 0.00       |                            | 1,669.97  |
| 125134106 Total                |             |                 |     |             |              |                      |            |               |               |                |             |            |                            |           |
|                                |             |                 |     |             |              | Local                |            | 59,916.85     | 48,959.14     |                | 10,957.71   | 0.00       |                            | 10,957.71 |
|                                |             |                 |     |             |              | Base                 |            | 59,916.85     | 48,959.14     |                | 10,957.71   | 0.00       |                            | 10,957.71 |
| 05CN 126650100                 | 15GMJBBKQRS | CVS HEALTH CORP | 041 | 16 Jul 2015 |              | COMMON STOCK USD 01  | 25,000     | 2,756.44      | 1,189.12      |                | 21 Jul 2015 | 1.000000   | 04 May 2012 to 04 May 2012 | 1,567.32  |
|                                |             |                 |     |             |              | Local                |            | 2,756.44      | 1,189.12      |                | 1,567.32    | 0.00       |                            | 1,567.32  |
| 05CN 126650100                 | 15LPJBBKT6L | CVS HEALTH CORP | 169 | 21 Dec 2015 |              | COMMON STOCK USD 01  | 50,000     | 4,799.25      | 2,788.98      |                | 24 Dec 2015 | 1.000000   | 18 May 2012 to 18 May 2012 | 2,010.27  |
|                                |             |                 |     |             |              | Local                |            | 4,799.25      | 2,788.98      |                | 2,010.27    | 0.00       |                            | 2,010.27  |
| 05CN 126650100                 | 16AJJBBZBRN | CVS HEALTH CORP | 413 | 14 Jan 2016 |              | COMMON STOCK USD 01  | 100,000    | 9,545.93      | 5,577.96      |                | 20 Jan 2016 | 1 000000   | 18 May 2012 to 18 May 2012 | 3,967.97  |
|                                |             |                 |     |             |              | Local                |            | 9,545.93      | 5,577.96      |                | 3,967.97    | 0.00       |                            | 3,967.97  |

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|--------------------------------|-----------------------------|---------------|-----|----------|--------------|------------|-----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID                    | Security Name | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description  | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |                             |               |     |          |              |            |                       |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 126650100                 | CVS HEALTH CORP             |               |     |          |              |            | COMMON STOCK USD.01   |               |               |                |             |            |                            |           |
| 15KBJBBMFR3                    | 498                         | 02 Nov 2015   |     |          |              | 650 000    | Local                 | 64,645.08     | 34,451.98     |                | 05 Nov 2015 | 1 000000   | 08 May 2012 to 18 May 2012 |           |
|                                |                             |               |     |          |              |            | Base                  | 64,645.08     | 34,451.98     |                | 30,193.10   |            |                            | 30,193.10 |
| 05CN 126650100                 | CVS HEALTH CORP             |               |     |          |              |            | COMMON STOCK USD.01   |               |               |                |             |            |                            |           |
| 16BKJBB63KL                    | 710                         | 12 Feb 2016   |     |          |              | 100 000    | Local                 | 9,495.79      | 5,634.87      |                | 18 Feb 2016 | 1.000000   | 18 May 2012 to 18 May 2012 |           |
|                                |                             |               |     |          |              |            | Base                  | 9,495.79      | 5,634.87      |                | 3,860.92    |            |                            | 3,860.92  |
| 05CN 126650100                 | CVS HEALTH CORP             |               |     |          |              |            | COMMON STOCK USD.01   |               |               |                |             |            |                            |           |
| 16FDJBBR56C                    | 723                         | 03 Jun 2016   |     |          |              | 200,000    | Local                 | 19,246.58     | 12,400.00     |                | 08 Jun 2016 | 1 000000   | 23 May 2012 to 23 May 2012 |           |
|                                |                             |               |     |          |              |            | Base                  | 19,246.58     | 12,400.00     |                | 6,846.58    |            |                            | 6,846.58  |
|                                |                             |               |     |          |              |            |                       |               |               |                |             |            |                            |           |
| 126650100 Total                |                             |               |     |          |              |            |                       |               |               |                |             |            |                            |           |
|                                |                             |               |     |          |              |            | Local                 | 110,489.07    | 62,042.91     |                | 48,446.16   |            |                            | 48,446.16 |
|                                |                             |               |     |          |              |            | Base                  | 110,489.07    | 62,042.91     |                | 48,446.16   |            |                            | 48,446.16 |
|                                |                             |               |     |          |              |            |                       |               |               |                |             |            |                            |           |
| 05CN 13057Q107                 | CALIFORNIA RESOURCES CORP   |               |     |          |              |            | COMMON STOCK USD.01   |               |               |                |             |            |                            |           |
| 16DQJBBLXX0                    | 294                         | 08 Apr 2016   |     |          |              | 252,000    | Local                 | 321.32        | 90.86         |                | 13 Apr 2016 | 1.000000   | 25 Feb 2016 to 25 Feb 2016 |           |
|                                |                             |               |     |          |              |            | Base                  | 321.32        | 90.86         |                | 230.46      |            |                            | 230.46    |
| 05CN 13057Q107                 | CALIFORNIA RESOURCES CORP   |               |     |          |              |            | COMMON STOCK USD.01   |               |               |                |             |            |                            |           |
| 16DJBBQL7C                     | 320                         | 13 Apr 2016   |     |          |              | 0 770      | Local                 | 0.91          | 0.28          |                | 13 Apr 2016 | 1 000000   | 25 Feb 2016 to 25 Feb 2016 |           |
|                                |                             |               |     |          |              |            | Base                  | 0.91          | 0.28          |                | 0.63        |            |                            | 0.63      |
|                                |                             |               |     |          |              |            |                       |               |               |                |             |            |                            |           |
| 13057Q107 Total                |                             |               |     |          |              |            |                       |               |               |                |             |            |                            |           |
|                                |                             |               |     |          |              |            | Local                 | 322.23        | 91.14         |                | 231.09      |            |                            | 231.09    |
|                                |                             |               |     |          |              |            | Base                  | 322.23        | 91.14         |                | 231.09      |            |                            | 231.09    |
|                                |                             |               |     |          |              |            |                       |               |               |                |             |            |                            |           |
| 05CJ 14056V105                 | CAPITOL ACQUISITION CORP II |               |     |          |              |            | COMMON STOCK USD.0001 |               |               |                |             |            |                            |           |
| 15GGJBBN3C3                    | 050                         | 09 Jul 2015   |     |          |              | 3,052 000  | Local                 | 32,460.98     | 32,460.98     |                | 09 Jul 2015 | 1.000000   | 19 Jun 2015 to 07 Jul 2015 |           |
|                                |                             |               |     |          |              |            | Base                  | 32,460.98     | 32,460.98     |                | 0.00        |            |                            | 0.00      |
|                                |                             |               |     |          |              |            |                       |               |               |                |             |            |                            |           |
| 05CN 14149Y108                 | CARDINAL HEALTH INC         |               |     |          |              |            | COMMON STOCK          |               |               |                |             |            |                            |           |
| 16CFJBBN5JC                    | 074                         | 07 Mar 2016   |     |          |              | 100,000    | Local                 | 8,429.86      | 5,518.04      |                | 10 Mar 2016 | 1.000000   | 03 Aug 2012 to 03 Aug 2012 |           |
|                                |                             |               |     |          |              |            | Base                  | 8,429.86      | 5,518.04      |                | 2,911.82    |            |                            | 2,911.82  |

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|--------------------------------|-------------|---------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name       | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                     |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 14149Y108                 | 15LLJBBPC7Z | CARDINAL HEALTH INC | 122 | 15 Dec 2015 |              | COMMON STOCK         | 100.000    | 8,770.98      | 5,404.41      | 3,366.57       | 18 Dec 2015 | 1.000000   | 02 Aug 2012 to 03 Aug 2012 | 3,366.57  |
|                                |             |                     |     |             |              | Local                |            | 8,770.98      | 5,404.41      | 3,366.57       |             | 0.00       |                            | 3,366.57  |
|                                |             |                     |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 14149Y108                 | 16AJJBBZBRL | CARDINAL HEALTH INC | 411 | 14 Jan 2016 |              | COMMON STOCK         | 75.000     | 6,054.28      | 4,053.31      | 2,000.97       | 20 Jan 2016 | 1.000000   | 03 Aug 2012 to 03 Aug 2012 | 2,000.97  |
|                                |             |                     |     |             |              | Local                |            | 6,054.28      | 4,053.31      | 2,000.97       |             | 0.00       |                            | 2,000.97  |
|                                |             |                     |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 14149Y108                 | 15HSJBBMWFZ | CARDINAL HEALTH INC | 417 | 26 Aug 2015 |              | COMMON STOCK         | 75.000     | 6,257.72      | 3,926.74      | 2,330.98       | 31 Aug 2015 | 1.000000   | 03 Feb 2012 to 03 Feb 2012 | 2,330.98  |
|                                |             |                     |     |             |              | Local                |            | 6,257.72      | 3,926.74      | 2,330.98       |             | 0.00       |                            | 2,330.98  |
|                                |             |                     |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 14149Y108                 | 15HTJBBM015 | CARDINAL HEALTH INC | 434 | 27 Aug 2015 |              | COMMON STOCK         | 100.000    | 8,456.78      | 5,235.65      | 3,221.13       | 01 Sep 2015 | 1.000000   | 03 Feb 2012 to 03 Feb 2012 | 3,221.13  |
|                                |             |                     |     |             |              | Local                |            | 8,456.78      | 5,235.65      | 3,221.13       |             | 0.00       |                            | 3,221.13  |
|                                |             |                     |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 14149Y108                 | 15KAJBB5HX5 | CARDINAL HEALTH INC | 458 | 30 Oct 2015 |              | COMMON STOCK         | 200.000    | 16,699.43     | 10,808.82     | 5,890.61       | 04 Nov 2015 | 1.000000   | 12 Apr 2012 to 13 Apr 2012 | 5,890.61  |
|                                |             |                     |     |             |              | Local                |            | 16,699.43     | 10,808.82     | 5,890.61       |             | 0.00       |                            | 5,890.61  |
|                                |             |                     |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 14149Y108                 | 15KAJBB5HZJ | CARDINAL HEALTH INC | 469 | 30 Oct 2015 |              | COMMON STOCK         | 1,000.000  | 83,107.17     | 54,044.09     | 29,063.08      | 04 Nov 2015 | 1.000000   | 13 Apr 2012 to 02 Aug 2012 | 29,063.08 |
|                                |             |                     |     |             |              | Local                |            | 83,107.17     | 54,044.09     | 29,063.08      |             | 0.00       |                            | 29,063.08 |
|                                |             |                     |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 14149Y108                 | 15IKJBBJXTR | CARDINAL HEALTH INC | 604 | 15 Sep 2015 |              | COMMON STOCK         | 25.000     | 2,124.48      | 1,308.91      | 815.57         | 18 Sep 2015 | 1.000000   | 12 Apr 2012 to 12 Apr 2012 | 815.57    |
|                                |             |                     |     |             |              | Local                |            | 2,124.48      | 1,308.91      | 815.57         |             | 0.00       |                            | 815.57    |
|                                |             |                     |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 14149Y108                 | 16FDJBBN0H4 | CARDINAL HEALTH INC | 711 | 03 Jun 2016 |              | COMMON STOCK         | 275.000    | 21,877.14     | 15,586.17     | 6,290.97       | 08 Jun 2016 | 1.000000   | 03 Aug 2012 to 03 May 2013 | 6,290.97  |
|                                |             |                     |     |             |              | Local                |            | 21,877.14     | 15,586.17     | 6,290.97       |             | 0.00       |                            | 6,290.97  |
|                                |             |                     |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 14149Y108 Total                |             |                     |     |             |              |                      |            |               | 105,886.14    | 55,891.70      |             |            |                            | 55,891.70 |
|                                |             |                     |     |             |              |                      |            |               | 105,886.14    | 55,891.70      |             | 0.00       |                            | 55,891.70 |

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|--------------------------------|-----------|----------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID  | Security Name              | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |           |                            |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CJ                           | 141619106 | CARDIOVASCULAR SYSTEMS INC |     |          |              | COMMON STOCK         |            |               |               |                | 27 Jan 2016 | 1 000000   | 04 Nov 2014 to 18 Dec 2015 |            |
| 16AOJBBSF6                     |           | 744 22 Jan 2016            |     |          | 1,381 000    | Local                | 11,556.40  | 39,544.26     | -27,987.86    |                |             |            |                            | -27,987.86 |
|                                |           |                            |     |          |              | Base                 | 11,556.40  | 39,544.26     | -27,987.86    |                |             | 0 00       |                            | -27,987.86 |
| 05C5                           | 143130102 | CARMAX INC                 |     |          |              | COMMON STOCK USD 5   |            |               |               |                | 07 Jun 2016 | 1 000000   | 14 Mar 2014 to 05 May 2014 |            |
| 16FBJBB7XJC                    |           | 378 02 Jun 2016            |     |          | 1,052,000    | Local                | 54,637 68  | 53,691 05     | 946.63        |                |             |            |                            | 946.63     |
|                                |           |                            |     |          |              | Base                 | 54,637 68  | 53,691 05     | 946.63        |                |             | 0.00       |                            | 946.63     |
| 05C5                           | 151020104 | CELGENE CORP               |     |          |              | COMMON STOCK USD.01  |            |               |               |                | 29 Jul 2015 | 1 000000   | 05 Jan 2011 to 05 Jan 2011 |            |
| 15GRJBZVS8                     |           | 097 24 Jul 2015            |     |          | 375 000      | Local                | 50,574.37  | 15,292.21     | 35,282 16     |                |             |            |                            | 35,282 16  |
|                                |           |                            |     |          |              | Base                 | 50,574.37  | 15,292.21     | 35,282 16     |                |             | 0 00       |                            | 35,282 16  |
| 05C5                           | 151020104 | CELGENE CORP               |     |          |              | COMMON STOCK USD.01  |            |               |               |                | 30 Jul 2015 | 1.000000   | 05 Jan 2011 to 05 Jan 2011 |            |
| 15GSJBCB8KT                    |           | 102 27 Jul 2015            |     |          | 255,000      | Local                | 33,655.02  | 10,398.70     | 23,256.32     |                |             |            |                            | 23,256 32  |
|                                |           |                            |     |          |              | Base                 | 33,655 02  | 10,398.70     | 23,256 32     |                |             | 0 00       |                            | 23,256 32  |
| 05C5                           | 151020104 | CELGENE CORP               |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 07 Jun 2016 | 1 000000   | 05 Jan 2011 to 05 Jan 2011 |            |
| 16FBJBCC178                    |           | 385 02 Jun 2016            |     |          | 218,000      | Local                | 23,387 24  | 8,889.87      | 14,497 37     |                |             |            |                            | 14,497.37  |
|                                |           |                            |     |          |              | Base                 | 23,387 24  | 8,889 87      | 14,497 37     |                |             | 0.00       |                            | 14,497.37  |
| 151020104 Total                |           |                            |     |          |              |                      |            |               |               |                |             |            |                            |            |
|                                |           |                            |     |          |              | Local                | 107,616 63 | 34,580 78     | 73,035.85     |                |             |            |                            | 73,035.85  |
|                                |           |                            |     |          |              | Base                 | 107,616 63 | 34,580 78     | 73,035.85     |                |             | 0 00       |                            | 73,035 85  |
| 05CN                           | 15189T107 | CENTERPOINT ENERGY INC     |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 09 Dec 2015 | 1 000000   | 14 Nov 2014 to 14 Nov 2014 |            |
| 15LEJBVCZM                     |           | 009 04 Dec 2015            |     |          | 300 000      | Local                | 4,939.40   | 6,201 21      | -1,261 81     |                |             |            |                            | -1,261.81  |
|                                |           |                            |     |          |              | Base                 | 4,939.40   | 6,201 21      | -1,261 81     |                |             | 0 00       |                            | -1,261.81  |
| 05CN                           | 15189T107 | CENTERPOINT ENERGY INC     |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 09 Dec 2015 | 1.000000   | 14 Nov 2014 to 27 Feb 2015 |            |
| 15LEJBXLQJ                     |           | 011 04 Dec 2015            |     |          | 400 000      | Local                | 6,588 23   | 8,268.28      | -1,680 05     |                |             |            |                            | -1,680.05  |
|                                |           |                            |     |          |              | Base                 | 6,588.23   | 8,268.28      | -1,680 05     |                |             | 0.00       |                            | -1,680.05  |
| 05CN                           | 15189T107 | CENTERPOINT ENERGY INC     |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 10 Dec 2015 | 1 000000   | 27 Feb 2015 to 27 Feb 2015 |            |
| 15LFJBWPV33                    |           | 022 07 Dec 2015            |     |          | 200 000      | Local                | 3,258 97   | 4,134 14      | -875 17       |                |             |            |                            | -875.17    |
|                                |           |                            |     |          |              | Base                 | 3,258 97   | 4,134 14      | -875 17       |                |             | 0 0 00     |                            | -875.17    |



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| Fund Asset ID                 | Security Name          | Lot | Trd Date    | Dtl Fund Rsn | Security Description         | Shares/Par | Principal Net | Maturity Date | Rate           | Std Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|-------------------------------|------------------------|-----|-------------|--------------|------------------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID                  |                        |     |             |              |                              |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 15189T107<br>15LJJBPMJM  | CENTERPOINT ENERGY INC | 092 | 11 Dec 2015 |              | COMMON STOCK USD.01<br>Local | 600.000    | 9,968.81      | 12,402.41     | -2,433.60      | 16 Dec 2015 | 1.000000   | 27 Feb 2015 to 27 Feb 2015 | -2,433.60 |
|                               |                        |     |             |              | Base                         |            | 9,968.81      | 12,402.41     | -2,433.60      |             | 0.00       |                            | -2,433.60 |
| 05CN 15189T107<br>15LKJBW454  | CENTERPOINT ENERGY INC | 108 | 14 Dec 2015 |              | COMMON STOCK USD.01<br>Local | 450.000    | 7,383.87      | 9,301.81      | -1,917.94      | 17 Dec 2015 | 1.000000   | 27 Feb 2015 to 27 Feb 2015 | -1,917.94 |
|                               |                        |     |             |              | Base                         |            | 7,383.87      | 9,301.81      | -1,917.94      |             | 0.00       |                            | -1,917.94 |
| 05CN 15189T107<br>15LMJBWPJ76 | CENTERPOINT ENERGY INC | 138 | 16 Dec 2015 |              | COMMON STOCK USD.01<br>Local | 100.000    | 1,705.54      | 2,067.07      | -361.53        | 21 Dec 2015 | 1.000000   | 27 Feb 2015 to 27 Feb 2015 | -361.53   |
|                               |                        |     |             |              | Base                         |            | 1,705.54      | 2,067.07      | -361.53        |             | 0.00       |                            | -361.53   |
| 05CN 15189T107<br>15LMJBWPJ8B | CENTERPOINT ENERGY INC | 142 | 16 Dec 2015 |              | COMMON STOCK USD.01<br>Local | 200.000    | 3,415.83      | 4,134.14      | -718.31        | 21 Dec 2015 | 1.000000   | 27 Feb 2015 to 27 Feb 2015 | -718.31   |
|                               |                        |     |             |              | Base                         |            | 3,415.83      | 4,134.14      | -718.31        |             | 0.00       |                            | -718.31   |
| 05CN 15189T107<br>15LPJBK6TW  | CENTERPOINT ENERGY INC | 177 | 21 Dec 2015 |              | COMMON STOCK USD.01<br>Local | 400.000    | 6,995.19      | 8,268.28      | -1,273.09      | 24 Dec 2015 | 1.000000   | 27 Feb 2015 to 27 Feb 2015 | -1,273.09 |
|                               |                        |     |             |              | Base                         |            | 6,995.19      | 8,268.28      | -1,273.09      |             | 0.00       |                            | -1,273.09 |
| 05CN 15189T107<br>15LVJBQ2ZN  | CENTERPOINT ENERGY INC | 231 | 30 Dec 2015 |              | COMMON STOCK USD.01<br>Local | 300.000    | 5,493.91      | 6,201.21      | -707.30        | 05 Jan 2016 | 1.000000   | 27 Feb 2015 to 27 Feb 2015 | -707.30   |
|                               |                        |     |             |              | Base                         |            | 5,493.91      | 6,201.21      | -707.30        |             | 0.00       |                            | -707.30   |
| 05CN 15189T107<br>16DBJBBSXN3 | CENTERPOINT ENERGY INC | 251 | 01 Apr 2016 |              | COMMON STOCK USD.01<br>Local | 300.000    | 6,333.82      | 6,201.21      | 132.61         | 06 Apr 2016 | 1.000000   | 11 Mar 2015 to 11 Mar 2015 | 132.61    |
|                               |                        |     |             |              | Base                         |            | 6,333.82      | 6,201.21      | 132.61         |             | 0.00       |                            | 132.61    |
| 05CN 15189T107<br>16DCJBQBG   | CENTERPOINT ENERGY INC | 257 | 04 Apr 2016 |              | COMMON STOCK USD.01<br>Local | 150.000    | 3,154.03      | 3,100.60      | 53.43          | 07 Apr 2016 | 1.000000   | 11 Mar 2015 to 11 Mar 2015 | 53.43     |
|                               |                        |     |             |              | Base                         |            | 3,154.03      | 3,100.60      | 53.43          |             | 0.00       |                            | 53.43     |
| 05CN 15189T107<br>16ACJBMM90S | CENTERPOINT ENERGY INC | 271 | 05 Jan 2016 |              | COMMON STOCK USD.01<br>Local | 400.000    | 7,358.26      | 8,268.28      | -910.02        | 08 Jan 2016 | 1.000000   | 27 Feb 2015 to 27 Feb 2015 | -910.02   |
|                               |                        |     |             |              | Base                         |            | 7,358.26      | 8,268.28      | -910.02        |             | 0.00       |                            | -910.02   |

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|--------------------------------|--------------|------------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID     | Security Name          | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |              |                        |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 15189T107                 | 16ADJBBK1FB  | CENTERPOINT ENERGY INC | 284 | 06 Jan 2016 |              | 200.000    | COMMON STOCK USD 01  | 3,639.63      | 4,134.14      |                | 11 Jan 2016 | 1 000000   | 27 Feb 2015 to 02 Mar 2015 | -494.51   |
|                                |              |                        |     |             |              |            | Local                | 3,639.63      |               |                | -494.51     |            |                            | -494.51   |
|                                |              |                        |     |             |              |            | Base                 |               | 4,134.14      |                | -494.51     | 0 00       |                            | -494.51   |
| 05CN 15189T107                 | 16AEJBBQXJ1  | CENTERPOINT ENERGY INC | 298 | 07 Jan 2016 |              | 100.000    | COMMON STOCK USD 01  | 1,796.82      | 2,067.07      |                | 12 Jan 2016 | 1 000000   | 02 Mar 2015 to 02 Mar 2015 | -270.25   |
|                                |              |                        |     |             |              |            | Local                | 1,796.82      |               |                | -270.25     |            |                            | -270.25   |
|                                |              |                        |     |             |              |            | Base                 |               | 2,067.07      |                | -270.25     | 0.00       |                            | -270.25   |
| 05CN 15189T107                 | 16AEJBBQXKC  | CENTERPOINT ENERGY INC | 306 | 07 Jan 2016 |              | 100.000    | COMMON STOCK USD 01  | 1,796.33      | 2,067.07      |                | 12 Jan 2016 | 1 000000   | 03 Mar 2015 to 03 Mar 2015 | -270.74   |
|                                |              |                        |     |             |              |            | Local                | 1,796.33      |               |                | -270.74     |            |                            | -270.74   |
|                                |              |                        |     |             |              |            | Base                 |               | 2,067.07      |                | -270.74     | 0 00       |                            | -270.74   |
| 05CN 15189T107                 | 16DJBBP0C3   | CENTERPOINT ENERGY INC | 319 | 13 Apr 2016 |              | 225.000    | COMMON STOCK USD 01  | 4,757.40      | 4,650.90      |                | 18 Apr 2016 | 1.000000   | 11 Mar 2015 to 13 Mar 2015 | 106.50    |
|                                |              |                        |     |             |              |            | Local                | 4,757.40      |               |                | 106.50      |            |                            | 106.50    |
|                                |              |                        |     |             |              |            | Base                 |               | 4,650.90      |                | 106.50      | 0.00       |                            | 106.50    |
| 05CN 15189T107                 | 16AHJBBP1LLW | CENTERPOINT ENERGY INC | 378 | 12 Jan 2016 |              | 400.000    | COMMON STOCK USD 01  | 6,889.15      | 8,268.27      |                | 15 Jan 2016 | 1.000000   | 03 Mar 2015 to 06 Mar 2015 | -1,379.12 |
|                                |              |                        |     |             |              |            | Local                | 6,889.15      |               |                | -1,379.12   |            |                            | -1,379.12 |
|                                |              |                        |     |             |              |            | Base                 |               | 8,268.27      |                | -1,379.12   | 0 00       |                            | -1,379.12 |
| 05CN 15189T107                 | 16AJBBZBRX   | CENTERPOINT ENERGY INC | 421 | 14 Jan 2016 |              | 350.000    | COMMON STOCK USD 01  | 6,065.46      | 7,234.74      |                | 20 Jan 2016 | 1.000000   | 06 Mar 2015 to 06 Mar 2015 | -1,169.28 |
|                                |              |                        |     |             |              |            | Local                | 6,065.46      |               |                | -1,169.28   |            |                            | -1,169.28 |
|                                |              |                        |     |             |              |            | Base                 |               | 7,234.74      |                | -1,169.28   | 0 00       |                            | -1,169.28 |
| 05CN 15189T107                 | 16ALJBBPBFJ  | CENTERPOINT ENERGY INC | 454 | 19 Jan 2016 |              | 300.000    | COMMON STOCK USD 01  | 5,246.24      | 6,201.21      |                | 22 Jan 2016 | 1.000000   | 06 Mar 2015 to 10 Mar 2015 | -954.97   |
|                                |              |                        |     |             |              |            | Local                | 5,246.24      |               |                | -954.97     |            |                            | -954.97   |
|                                |              |                        |     |             |              |            | Base                 |               | 6,201.21      |                | -954.97     | 0 00       |                            | -954.97   |
| 05CN 15189T107                 | 16BHJBBN6Q1  | CENTERPOINT ENERGY INC | 675 | 09 Feb 2016 |              | 300.000    | COMMON STOCK USD 01  | 5,566.25      | 6,201.21      |                | 12 Feb 2016 | 1.000000   | 10 Mar 2015 to 11 Mar 2015 | -634.96   |
|                                |              |                        |     |             |              |            | Local                | 5,566.25      |               |                | -634.96     |            |                            | -634.96   |
|                                |              |                        |     |             |              |            | Base                 |               | 6,201.21      |                | -634.96     | 0.00       |                            | -634.96   |
| 05CN 15189T107                 | 15LDJBBP24V  | CENTERPOINT ENERGY INC | 805 | 03 Dec 2015 |              | 1,950.000  | COMMON STOCK USD 01  | 32,148.87     | 40,307.85     |                | 08 Dec 2015 | 1 000000   | 10 Oct 2014 to 14 Nov 2014 | -8,158.98 |
|                                |              |                        |     |             |              |            | Local                | 32,148.87     |               |                | -8,158.98   |            |                            | -8,158.98 |
|                                |              |                        |     |             |              |            | Base                 |               | 40,307.85     |                | -8,158.98   | 0.00       |                            | -8,158.98 |

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|--------------------------------|-----------|----------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID  | Security Name              | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |           |                            |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 15189T107 Total                |           |                            |     |          |              |                      |            |               |               |                |             |            |                            |            |
| 05CJ                           | 159864107 | CHARLES RIVER LABORATORIES |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 21 Apr 2016 | 1 000000   | 18 Apr 2013 to 18 Apr 2013 |            |
| 16DMJBBMRLT                    |           | 201 18 Apr 2016            |     |          |              | Local                | 57 000     | 4,649.26      | 159,681.10    | -25,179.09     | 1,938.71    |            |                            | 1,938.71   |
|                                |           |                            |     |          |              | Base                 |            | 4,649.26      | 159,681.10    | -25,179.09     |             | 0.00       |                            | -25,179.09 |
| 05C5                           | 169656105 | CHIPOTLE MEXICAN GRILL INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 30 Jul 2015 | 1 000000   | 04 Nov 2014 to 04 Nov 2014 |            |
| 15GSJBCB8KS                    |           | 101 27 Jul 2015            |     |          |              | Local                | 102 000    | 74,505.74     | 65,592.18     | 8,913.56       | 8,913.56    |            |                            | 8,913.56   |
|                                |           |                            |     |          |              | Base                 |            | 74,505.74     | 65,592.18     | 8,913.56       |             | 0.00       |                            | 8,913.56   |
| 05C5                           | 169656105 | CHIPOTLE MEXICAN GRILL INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 29 Sep 2015 | 1 000000   | 04 Nov 2014 to 10 Feb 2015 |            |
| 15IQJBB58GS                    |           | 146 24 Sep 2015            |     |          |              | Local                | 45,000     | 32,736.58     | 28,937.73     | 3,798.85       | 3,798.85    |            |                            | 3,798.85   |
|                                |           |                            |     |          |              | Base                 |            | 32,736.58     | 28,937.73     | 3,798.85       |             | 0.00       |                            | 3,798.85   |
| 05C5                           | 169656105 | CHIPOTLE MEXICAN GRILL INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 04 Jan 2016 | 1,000000   | 10 Feb 2015 to 17 Feb 2015 |            |
| 15LTJBB8W68                    |           | 230 29 Dec 2015            |     |          |              | Local                | 174 000    | 85,276.06     | 107,926.19    | -22,650.13     | -22,650.13  |            |                            | -22,650.13 |
|                                |           |                            |     |          |              | Base                 |            | 85,276.06     | 107,926.19    | -22,650.13     |             | 0.00       |                            | -22,650.13 |
| 05C5                           | 169656105 | CHIPOTLE MEXICAN GRILL INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 07 Jun 2016 | 1 000000   | 17 Feb 2015 to 02 Jul 2015 |            |
| 16FBJBCC175                    |           | 382 02 Jun 2016            |     |          |              | Local                | 40 000     | 17,713.61     | 22,588.24     | -4,874.63      | -4,874.63   |            |                            | -4,874.63  |
|                                |           |                            |     |          |              | Base                 |            | 17,713.61     | 22,588.24     | -4,874.63      |             | 0.00       |                            | -4,874.63  |
| 169656105 Total                |           |                            |     |          |              |                      |            |               |               |                |             |            |                            |            |
| 05CJ                           | 178566105 | CITY NATIONAL CORP         |     |          |              | COMMON STOCK USD 1.0 |            |               |               |                | 05 Nov 2015 | 1,000000   | 25 Feb 2014 to 29 Dec 2014 |            |
| 15KDJBBS551                    |           | 430 02 Nov 2015            |     |          |              | Local                | 1,763,000  | 158,661.50    | 130,168.92    | 28,492.58      | 28,492.58   |            |                            | 28,492.58  |
|                                |           |                            |     |          |              | Base                 |            | 158,661.50    | 130,168.92    | 28,492.58      |             | 0.00       |                            | 28,492.58  |
| 05CJ                           | 178566105 | CITY NATIONAL CORP         |     |          |              | COMMON STOCK USD 1.0 |            |               |               |                | 05 Nov 2015 | 1 000000   | 25 Feb 2014 to 29 Dec 2014 |            |
| 15KEJBBX3C6                    |           | 430 02 Nov 2015            |     |          |              | Local                | -1,763,000 | -158,661.50   | -130,168.92   | -28,492.58     | -28,492.58  |            |                            | -28,492.58 |
| CXL                            |           |                            |     |          |              | Base                 |            | -158,661.50   | -130,168.92   | -28,492.58     |             | 0.00       |                            | -28,492.58 |

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| Fund                   | Asset 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 | Trd Dts of Orig Buys       | Curr Gn/Ls | Net Gn/Ls |
|------------------------|-----------|------------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|------|-----------|-------------|----------------|-----------|----------------------------|------------|-----------|
| 05CJ                   | 178566105 | CITY NATIONAL CORP           |     |          |              | COMMON STOCK USD1 0  |            |               |               |      |           | 05 Nov 2015 |                | 1.000000  | 25 Feb 2014 to 29 Dec 2014 |            |           |
| 15KEJBB25L5            |           | 433 29 Oct 2015              |     |          |              | Local                | 1,763 000  | 158,770.49    | 130,168.92    |      | 28,601.57 |             |                |           |                            |            | 28,601.57 |
|                        |           |                              |     |          |              | Base                 |            | 158,770.49    | 130,168.92    |      | 28,601.57 |             |                |           |                            | 0.00       | 28,601.57 |
| <b>178566105 Total</b> |           |                              |     |          |              |                      |            |               |               |      |           |             |                |           |                            |            |           |
| 05CJ                   | 19239V302 | COGENT COMMUNICATIONS HOLDIN |     |          |              | COMMON STOCK USD.001 |            |               |               |      |           | 21 Apr 2016 |                | 1.000000  | 25 Mar 2015 to 25 Mar 2015 |            |           |
| 16DMJBBMRL             |           | 203 18 Apr 2016              |     |          |              | Local                | 68.000     | 2,623.51      | 2,175.32      |      | 448.19    |             |                |           |                            |            | 448.19    |
|                        |           |                              |     |          |              | Base                 |            | 2,623.51      | 2,175.32      |      | 448.19    |             |                |           |                            | 0.00       | 448.19    |
| <b>19239V302 Total</b> |           |                              |     |          |              |                      |            |               |               |      |           |             |                |           |                            |            |           |
| 05CJ                   | 194014106 | COLFAX CORP                  |     |          |              | COMMON STOCK USD 001 |            |               |               |      |           | 30 Sep 2015 |                | 1.000000  | 07 Feb 2013 to 08 Feb 2013 |            |           |
| 15ISJBBM886            |           | 313 25 Sep 2015              |     |          |              | Local                | 84.000     | 2,549.68      | 3,607.20      |      | -1,057.52 |             |                |           |                            |            | -1,057.52 |
|                        |           |                              |     |          |              | Base                 |            | 2,549.68      | 3,607.20      |      | -1,057.52 |             |                |           |                            | 0.00       | -1,057.52 |
| 05CJ                   | 194014106 | COLFAX CORP                  |     |          |              | COMMON STOCK USD 001 |            |               |               |      |           | 06 Oct 2015 |                | 1.000000  | 08 Feb 2013 to 08 Feb 2013 |            |           |
| 15JBUBPH42             |           | 343 01 Oct 2015              |     |          |              | Local                | 42.000     | 1,263.14      | 1,803.60      |      | -540.46   |             |                |           |                            |            | -540.46   |
|                        |           |                              |     |          |              | Base                 |            | 1,263.14      | 1,803.60      |      | -540.46   |             |                |           |                            | 0.00       | -540.46   |
| 05CJ                   | 194014106 | COLFAX CORP                  |     |          |              | COMMON STOCK USD 001 |            |               |               |      |           | 07 Oct 2015 |                | 1.000000  | 08 Feb 2013 to 21 Feb 2013 |            |           |
| 15JCJBBMT85            |           | 354 02 Oct 2015              |     |          |              | Local                | 342.000    | 9,988.30      | 14,686.45     |      | -4,698.15 |             |                |           |                            |            | -4,698.15 |
|                        |           |                              |     |          |              | Base                 |            | 9,988.30      | 14,686.45     |      | -4,698.15 |             |                |           |                            | 0.00       | -4,698.15 |
| 05CJ                   | 194014106 | COLFAX CORP                  |     |          |              | COMMON STOCK USD 001 |            |               |               |      |           | 20 Oct 2015 |                | 1.000000  | 21 Feb 2013 to 20 Nov 2013 |            |           |
| 15JLJBBMJUN            |           | 391 15 Oct 2015              |     |          |              | Local                | 380.000    | 10,477.39     | 16,318.28     |      | -5,840.89 |             |                |           |                            |            | -5,840.89 |
|                        |           |                              |     |          |              | Base                 |            | 10,477.39     | 16,318.28     |      | -5,840.89 |             |                |           |                            | 0.00       | -5,840.89 |
| <b>194014106 Total</b> |           |                              |     |          |              |                      |            |               |               |      |           |             |                |           |                            |            |           |
| 05CM                   | 20030N101 | COMCAST CORP CLASS A         |     |          |              | COMMON STOCK USD.01  |            |               |               |      |           | 08 Jun 2016 |                | 1.000000  | 14 Dec 2015 to 14 Dec 2015 |            |           |
| 16FDJBBXSMZ            |           | 452 03 Jun 2016              |     |          |              | Local                | 375.000    | 23,817.57     | 7,983.92      |      | 15,833.65 |             |                |           |                            |            | 15,833.65 |
|                        |           |                              |     |          |              | Base                 |            | 23,817.57     | 7,983.92      |      | 15,833.65 |             |                |           |                            | 0.00       | 15,833.65 |

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|--------------------------------|-----------|---------------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name             | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                           |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CM                           | 20030N200 | COMCAST CORP SPECIAL CL A |     |             |              |            | COMMON STOCK USD 01  |               |               |                | 28 Oct 2015 | 1.000000   | 21 Nov 2011 to 21 Nov 2011 |           |
| 15JR                           | JBBTL4K   |                           | 176 | 23 Oct 2015 |              | 225,000    | Local                | 14,000.77     | 4,790.35      |                | 9,210.42    |            |                            | 9,210.42  |
|                                |           |                           |     |             |              |            | Base                 | 14,000.77     | 4,790.35      |                | 9,210.42    | 0.00       |                            | 9,210.42  |
| 05CM                           | 20030N200 | COMCAST CORP SPECIAL CL A |     |             |              |            | COMMON STOCK USD 01  |               |               |                | 14 Dec 2015 | 1.000000   | 21 Nov 2011 to 29 Nov 2011 |           |
| 15LJ                           | JBBXGNL   |                           | 274 | 14 Dec 2015 |              | 3,525,000  | Local                | 75,048.82     | 75,048.82     |                | 0.00        |            |                            | 0.00      |
|                                |           |                           |     |             |              |            | Base                 | 75,048.82     | 75,048.82     |                | 0.00        | 0.00       |                            | 0.00      |
| 20030N200 Total                |           |                           |     |             |              |            |                      |               |               |                |             |            |                            |           |
|                                |           |                           |     |             |              |            | Local                | 89,049.59     | 79,839.17     |                | 9,210.42    |            |                            | 9,210.42  |
|                                |           |                           |     |             |              |            | Base                 | 89,049.59     | 79,839.17     |                | 9,210.42    | 0.00       |                            | 9,210.42  |
| 05CJ                           | 21871D103 | CORELOGIC INC             |     |             |              |            | COMMON STOCK USD1 0  |               |               |                | 16 Oct 2015 | 1.000000   | 27 Mar 2013 to 27 Mar 2013 |           |
| 15JJ                           | JBBN0HX   |                           | 379 | 13 Oct 2015 |              | 77,000     | Local                | 3,080.75      | 1,975.40      |                | 1,105.35    |            |                            | 1,105.35  |
|                                |           |                           |     |             |              |            | Base                 | 3,080.75      | 1,975.40      |                | 1,105.35    | 0.00       |                            | 1,105.35  |
| 05CJ                           | 21871D103 | CORELOGIC INC             |     |             |              |            | COMMON STOCK USD1 0  |               |               |                | 20 Oct 2015 | 1.000000   | 27 Mar 2013 to 20 Jun 2013 |           |
| 15JL                           | JBBMJJM   |                           | 390 | 15 Oct 2015 |              | 230,000    | Local                | 9,188.51      | 5,900.55      |                | 3,287.96    |            |                            | 3,287.96  |
|                                |           |                           |     |             |              |            | Base                 | 9,188.51      | 5,900.55      |                | 3,287.96    | 0.00       |                            | 3,287.96  |
| 05CJ                           | 21871D103 | CORELOGIC INC             |     |             |              |            | COMMON STOCK USD1 0  |               |               |                | 21 Oct 2015 | 1.000000   | 20 Jun 2013 to 24 Jun 2013 |           |
| 15JM                           | JBBMT93   |                           | 395 | 16 Oct 2015 |              | 161,000    | Local                | 6,490.41      | 4,130.38      |                | 2,360.03    |            |                            | 2,360.03  |
|                                |           |                           |     |             |              |            | Base                 | 6,490.41      | 4,130.38      |                | 2,360.03    | 0.00       |                            | 2,360.03  |
| 05CJ                           | 21871D103 | CORELOGIC INC             |     |             |              |            | COMMON STOCK USD1 0  |               |               |                | 20 Jan 2016 | 1.000000   | 24 Jun 2013 to 24 Jun 2013 |           |
| 16AJ                           | JBB1CQL   |                           | 717 | 14 Jan 2016 |              | 369,000    | Local                | 12,211.34     | 9,466.53      |                | 2,744.81    |            |                            | 2,744.81  |
|                                |           |                           |     |             |              |            | Base                 | 12,211.34     | 9,466.53      |                | 2,744.81    | 0.00       |                            | 2,744.81  |
| 05CJ                           | 21871D103 | CORELOGIC INC             |     |             |              |            | COMMON STOCK USD1 0  |               |               |                | 22 Jan 2016 | 1.000000   | 24 Jun 2013 to 25 Jun 2013 |           |
| 16AL                           | JBR8BN    |                           | 729 | 19 Jan 2016 |              | 371,000    | Local                | 11,956.65     | 9,517.84      |                | 2,438.81    |            |                            | 2,438.81  |
|                                |           |                           |     |             |              |            | Base                 | 11,956.65     | 9,517.84      |                | 2,438.81    | 0.00       |                            | 2,438.81  |
| 21871D103 Total                |           |                           |     |             |              |            |                      |               |               |                |             |            |                            |           |
|                                |           |                           |     |             |              |            | Local                | 42,927.66     | 30,990.70     |                | 11,936.96   |            |                            | 11,936.96 |
|                                |           |                           |     |             |              |            | Base                 | 42,927.66     | 30,990.70     |                | 11,936.96   | 0.00       |                            | 11,936.96 |

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|--------------------------------|-----------|--------------------|-------------|----------|--------------|----------------------|---------------|---------------|----------------|------|----------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name      | Lot         | Trd Date | Dtl Fund Rsn | Security Description |               | Maturity Date |                | Rate | Stl Date | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                    |             |          |              | Shares/Par           | Principal Net | Cost          | Security Gn/Ls |      |          | Curr Gn/Ls |                            |           |
| 05CJ                           | 22160N109 | COSTAR GROUP INC   |             |          |              | COMMON STOCK USD 01  |               |               | 24 Jul 2015    |      |          | 1 000000   | 06 Mar 2012 to 07 Mar 2012 |           |
| 15GPJBBHWH2                    |           | 077                | 21 Jul 2015 |          |              | 23,000 Local         | 5,021 33      | 1,411.34      | 3,609.99       |      |          |            |                            | 3,609 99  |
|                                |           |                    |             |          |              | Base                 | 5,021 33      | 1,411 34      | 3,609.99       |      |          | 0 00       |                            | 3,609 99  |
| 05CJ                           | 22160N109 | COSTAR GROUP INC   |             |          |              | COMMON STOCK USD 01  |               |               | 03 Mar 2016    |      |          | 1.000000   | 07 Mar 2012 to 07 Mar 2012 |           |
| 16CAJBB01KP                    |           | 084                | 29 Feb 2016 |          |              | 65,000 Local         | 11,665.32     | 3,988 56      | 7,676 76       |      |          |            |                            | 7,676 76  |
|                                |           |                    |             |          |              | Base                 | 11,665.32     | 3,988 56      | 7,676 76       |      |          | 0 00       |                            | 7,676 76  |
| 05CJ                           | 22160N109 | COSTAR GROUP INC   |             |          |              | COMMON STOCK USD.01  |               |               | 04 Mar 2016    |      |          | 1 000000   | 07 Mar 2012 to 07 Mar 2012 |           |
| 16CBJBBPMPK                    |           | 089                | 01 Mar 2016 |          |              | 68,000 Local         | 12,173.38     | 4,172 65      | 8,000 73       |      |          |            |                            | 8,000 73  |
|                                |           |                    |             |          |              | Base                 | 12,173 38     | 4,172 65      | 8,000.73       |      |          | 0.00       |                            | 8,000 73  |
| 05C5                           | 22160N109 | COSTAR GROUP INC   |             |          |              | COMMON STOCK USD 01  |               |               | 07 Jun 2016    |      |          | 1.000000   | 23 Nov 2011 to 23 Nov 2011 |           |
| 16FBJBCC177                    |           | 384                | 02 Jun 2016 |          |              | 168,000 Local        | 34,869 31     | 14,817 74     | 20,051.57      |      |          |            |                            | 20,051 57 |
|                                |           |                    |             |          |              | Base                 | 34,869.31     | 14,817 74     | 20,051 57      |      |          | 0 00       |                            | 20,051 57 |
| 22160N109 Total                |           |                    |             |          |              |                      |               |               |                |      |          |            |                            |           |
|                                |           |                    |             |          |              | Local                | 63,729 34     | 24,390 29     | 39,339.05      |      |          |            |                            | 39,339.05 |
|                                |           |                    |             |          |              | Base                 | 63,729.34     | 24,390.29     | 39,339 05      |      |          | 0.00       |                            | 39,339.05 |
| 05CN                           | 233331107 | DTE ENERGY COMPANY |             |          |              | COMMON STOCK         |               |               | 06 Jul 2016    |      |          | 1.000000   | 05 Jan 2016 to 06 Jan 2016 |           |
| 16GAJBB9KB9                    |           | 093                | 30 Jun 2016 |          |              | 50,000 Local         | 4,916 89      | 4,157.65      | 759.24         |      |          |            |                            | 759.24    |
|                                |           |                    |             |          |              | Base                 | 4,916 89      | 4,157 65      | 759.24         |      |          | 0 00       |                            | 759 24    |
| 05CN                           | 233331107 | DTE ENERGY COMPANY |             |          |              | COMMON STOCK         |               |               | 21 Mar 2016    |      |          | 1 000000   | 05 Jan 2016 to 05 Jan 2016 |           |
| 16CMJBBN705                    |           | 138                | 16 Mar 2016 |          |              | 25 000 Local         | 2,201.52      | 2,005 93      | 195.59         |      |          |            |                            | 195 59    |
|                                |           |                    |             |          |              | Base                 | 2,201 52      | 2,005.93      | 195.59         |      |          | 0 00       |                            | 195.59    |
| 05CN                           | 233331107 | DTE ENERGY COMPANY |             |          |              | COMMON STOCK         |               |               | 22 Mar 2016    |      |          | 1.000000   | 05 Jan 2016 to 05 Jan 2016 |           |
| 16CNJBBNHMS                    |           | 148                | 17 Mar 2016 |          |              | 50 000 Local         | 4,460 40      | 4,011.87      | 448.53         |      |          |            |                            | 448.53    |
|                                |           |                    |             |          |              | Base                 | 4,460 40      | 4,011 87      | 448.53         |      |          | 0 00       |                            | 448.53    |
| 233331107 Total                |           |                    |             |          |              |                      |               |               |                |      |          |            |                            |           |
|                                |           |                    |             |          |              | Local                | 11,578.81     | 10,175 45     | 1,403.36       |      |          |            |                            | 1,403.36  |
|                                |           |                    |             |          |              | Base                 | 11,578.81     | 10,175 45     | 1,403 36       |      |          | 0 00       |                            | 1,403 36  |

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|--------------------------------|-------------|-----------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name   | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                 |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 23334L102                 | 15LEJBBVCZL | DSW INC CLASS A | 008 | 04 Dec 2015 |              | COMMON STOCK         | 300,000    | 7,023.08      | 8,635.49      | -1,612.41      | 09 Dec 2015 | 1,000000   | 18 Aug 2015 to 19 Aug 2015 | -1,612.41 |
|                                |             |                 |     |             |              | Local                |            | 7,023.08      | 8,635.49      | -1,612.41      |             | 0.00       |                            | -1,612.41 |
|                                |             |                 |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 23334L102                 | 15LGJBBNB26 | DSW INC CLASS A | 033 | 08 Dec 2015 |              | COMMON STOCK         | 100 000    | 2,349.48      | 2,878.50      | -529.02        | 11 Dec 2015 | 1 000000   | 19 Aug 2015 to 21 Aug 2015 | -529.02   |
|                                |             |                 |     |             |              | Local                |            | 2,349.48      | 2,878.50      | -529.02        |             | 0.00       |                            | -529.02   |
|                                |             |                 |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 23334L102                 | 15LIJB7P    | DSW INC CLASS A | 067 | 10 Dec 2015 |              | COMMON STOCK         | 100,000    | 2,398.45      | 2,878.50      | -480.05        | 15 Dec 2015 | 1,000000   | 21 Aug 2015 to 21 Aug 2015 | -480.05   |
|                                |             |                 |     |             |              | Local                |            | 2,398.45      | 2,878.50      | -480.05        |             | 0.00       |                            | -480.05   |
|                                |             |                 |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 23334L102                 | 15LLJBCHW5H | DSW INC CLASS A | 132 | 15 Dec 2015 |              | COMMON STOCK         | 50,000     | 1,181.01      | 1,439.25      | -258.24        | 18 Dec 2015 | 1 000000   | 21 Aug 2015 to 24 Aug 2015 | -258.24   |
|                                |             |                 |     |             |              | Local                |            | 1,181.01      | 1,439.25      | -258.24        |             | 0.00       |                            | -258.24   |
|                                |             |                 |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 23334L102                 | 15LMJB8C    | DSW INC CLASS A | 143 | 16 Dec 2015 |              | COMMON STOCK         | 300,000    | 7,041.98      | 8,635.49      | -1,593.51      | 21 Dec 2015 | 1,000000   | 24 Aug 2015 to 25 Aug 2015 | -1,593.51 |
|                                |             |                 |     |             |              | Local                |            | 7,041.98      | 8,635.49      | -1,593.51      |             | 0.00       |                            | -1,593.51 |
|                                |             |                 |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 23334L102                 | 15LNJB8KH   | DSW INC CLASS A | 155 | 17 Dec 2015 |              | COMMON STOCK         | 300,000    | 7,046.42      | 8,635.49      | -1,589.07      | 22 Dec 2015 | 1 000000   | 25 Aug 2015 to 25 Aug 2015 | -1,589.07 |
|                                |             |                 |     |             |              | Local                |            | 7,046.42      | 8,635.49      | -1,589.07      |             | 0.00       |                            | -1,589.07 |
|                                |             |                 |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 23334L102                 | 15LQJB8C4P  | DSW INC CLASS A | 180 | 22 Dec 2015 |              | COMMON STOCK         | 100,000    | 2,428.47      | 2,878.50      | -450.03        | 28 Dec 2015 | 1 000000   | 25 Aug 2015 to 27 Aug 2015 | -450.03   |
|                                |             |                 |     |             |              | Local                |            | 2,428.47      | 2,878.50      | -450.03        |             | 0.00       |                            | -450.03   |
|                                |             |                 |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 23334L102                 | 16AEJB8QXJT | DSW INC CLASS A | 294 | 07 Jan 2016 |              | COMMON STOCK         | 100,000    | 2,401.83      | 2,878.50      | -476.67        | 12 Jan 2016 | 1,000000   | 27 Aug 2015 to 27 Aug 2015 | -476.67   |
|                                |             |                 |     |             |              | Local                |            | 2,401.83      | 2,878.50      | -476.67        |             | 0.00       |                            | -476.67   |
|                                |             |                 |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 23334L102                 | 16AEJB8QXKL | DSW INC CLASS A | 312 | 07 Jan 2016 |              | COMMON STOCK         | 200 000    | 4,802.69      | 5,756.99      | -954.30        | 12 Jan 2016 | 1 000000   | 27 Aug 2015 to 11 Sep 2015 | -954.30   |
|                                |             |                 |     |             |              | Local                |            | 4,802.69      | 5,756.99      | -954.30        |             | 0.00       |                            | -954.30   |
|                                |             |                 |     |             |              | Base                 |            |               |               |                |             |            |                            |           |

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|--------------------------------|-------------|-----------------|-----|-------------|--------------|----------------------|---------------|---------------|----------------|------|-------------|------------|----------------------------|--|
| Fund                           | Asset ID    | Security Name   | Lot | Trd Date    | Dtl Fund Rsn | Security Description |               | Maturity Date |                | Rate | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       |  |
| SSB Trade ID                   |             |                 |     |             |              | Shares/Par           | Principal Net | Cost          | Security Gn/Ls |      |             | Curr Gn/Ls | Net Gn/Ls                  |  |
| 05CN 23334L102                 | 16AJJBBZBRW | DSW INC CLASS A | 420 | 14 Jan 2016 |              | COMMON STOCK         | 300.000       | 6,754.22      | 8,635.48       |      | 20 Jan 2016 | 1.000000   | 11 Sep 2015 to 15 Sep 2015 |  |
|                                |             |                 |     |             |              | Local                |               | 6,754.22      | -1,881.26      |      |             |            | -1,881.26                  |  |
|                                |             |                 |     |             |              | Base                 |               |               | -1,881.26      |      |             | 0.00       | -1,881.26                  |  |
| 05CN 23334L102                 | 16AKJBCFGTH | DSW INC CLASS A | 444 | 15 Jan 2016 |              | COMMON STOCK         | 250.000       | 5,611.09      | 7,196.24       |      | 21 Jan 2016 | 1.000000   | 15 Sep 2015 to 25 Sep 2015 |  |
|                                |             |                 |     |             |              | Local                |               | 5,611.09      | -1,585.15      |      |             |            | -1,585.15                  |  |
|                                |             |                 |     |             |              | Base                 |               |               | -1,585.15      |      |             | 0.00       | -1,585.15                  |  |
| 05CN 23334L102                 | 15KAJBB5HZK | DSW INC CLASS A | 470 | 30 Oct 2015 |              | COMMON STOCK         | 1,625.000     | 40,918.69     | 48,697.71      |      | 04 Nov 2015 | 1.000000   | 28 Jul 2015 to 06 Aug 2015 |  |
|                                |             |                 |     |             |              | Local                |               | 40,918.69     | -7,779.02      |      |             |            | -7,779.02                  |  |
|                                |             |                 |     |             |              | Base                 |               |               | -7,779.02      |      |             | 0.00       | -7,779.02                  |  |
| 05CN 23334L102                 | 16ARJBBM6JB | DSW INC CLASS A | 538 | 27 Jan 2016 |              | COMMON STOCK         | 100.000       | 2,371.40      | 2,878.50       |      | 01 Feb 2016 | 1.000000   | 25 Sep 2015 to 25 Sep 2015 |  |
|                                |             |                 |     |             |              | Local                |               | 2,371.40      | -507.10        |      |             |            | -507.10                    |  |
|                                |             |                 |     |             |              | Base                 |               |               | -507.10        |      |             | 0.00       | -507.10                    |  |
| 05CN 23334L102                 | 16BCJBBN42L | DSW INC CLASS A | 596 | 02 Feb 2016 |              | COMMON STOCK         | 100.000       | 2,449.44      | 2,878.49       |      | 05 Feb 2016 | 1.000000   | 25 Sep 2015 to 28 Sep 2015 |  |
|                                |             |                 |     |             |              | Local                |               | 2,449.44      | -429.05        |      |             |            | -429.05                    |  |
|                                |             |                 |     |             |              | Base                 |               |               | -429.05        |      |             | 0.00       | -429.05                    |  |
| 05CN 23334L102                 | 16BDJBBPP9Q | DSW INC CLASS A | 608 | 03 Feb 2016 |              | COMMON STOCK         | 100.000       | 2,430.04      | 2,878.50       |      | 08 Feb 2016 | 1.000000   | 28 Sep 2015 to 28 Sep 2015 |  |
|                                |             |                 |     |             |              | Local                |               | 2,430.04      | -448.46        |      |             |            | -448.46                    |  |
|                                |             |                 |     |             |              | Base                 |               |               | -448.46        |      |             | 0.00       | -448.46                    |  |
| 05CN 23334L102                 | 16BEJBBV6J2 | DSW INC CLASS A | 620 | 04 Feb 2016 |              | COMMON STOCK         | 200.000       | 4,898.70      | 5,756.99       |      | 09 Feb 2016 | 1.000000   | 28 Sep 2015 to 06 Oct 2015 |  |
|                                |             |                 |     |             |              | Local                |               | 4,898.70      | -858.29        |      |             |            | -858.29                    |  |
|                                |             |                 |     |             |              | Base                 |               |               | -858.29        |      |             | 0.00       | -858.29                    |  |
| 05CN 23334L102                 | 16BGJBBN2HF | DSW INC CLASS A | 651 | 08 Feb 2016 |              | COMMON STOCK         | 100.000       | 2,304.94      | 2,878.49       |      | 11 Feb 2016 | 1.000000   | 06 Oct 2015 to 09 Oct 2015 |  |
|                                |             |                 |     |             |              | Local                |               | 2,304.94      | -573.55        |      |             |            | -573.55                    |  |
|                                |             |                 |     |             |              | Base                 |               |               | -573.55        |      |             | 0.00       | -573.55                    |  |
| 05CN 23334L102                 | 16BGJBBN2HJ | DSW INC CLASS A | 654 | 08 Feb 2016 |              | COMMON STOCK         | 100.000       | 2,352.03      | 2,878.50       |      | 11 Feb 2016 | 1.000000   | 09 Oct 2015 to 12 Oct 2015 |  |
|                                |             |                 |     |             |              | Local                |               | 2,352.03      | -526.47        |      |             |            | -526.47                    |  |
|                                |             |                 |     |             |              | Base                 |               |               | -526.47        |      |             | 0.00       | -526.47                    |  |



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|--------------------------------|-------------|---------------------|-----|-------------|--------------|------------|-----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID    | Security Name       | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description  | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |             |                     |     |             |              |            |                       |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CN 23334L102                 | 16BHJBBN6Q4 | DSW INC CLASS A     | 678 | 09 Feb 2016 |              | 900 000    | COMMON STOCK          | 21,132.24     | 25,906.45     |                | 12 Feb 2016 | 1.000000   | 12 Oct 2015 to 17 Nov 2015 |            |
|                                |             |                     |     |             |              |            | Local                 |               |               |                | -4,774.21   |            |                            | -4,774.21  |
|                                |             |                     |     |             |              |            | Base                  | 21,132.24     | 25,906.45     |                | -4,774.21   | 0.00       |                            | -4,774.21  |
| 05CN 23334L102                 | 16BIJBNNK6S | DSW INC CLASS A     | 689 | 10 Feb 2016 |              | 125 000    | COMMON STOCK          | 2,937.69      | 3,598.12      |                | 16 Feb 2016 | 1.000000   | 17 Nov 2015 to 17 Nov 2015 |            |
|                                |             |                     |     |             |              |            | Local                 |               |               |                | -660.43     |            |                            | -660.43    |
|                                |             |                     |     |             |              |            | Base                  | 2,937.69      | 3,598.12      |                | -660.43     | 0.00       |                            | -660.43    |
| 05CN 23334L102                 | 15KRJBBDT8  | DSW INC CLASS A     | 737 | 24 Nov 2015 |              | 300 000    | COMMON STOCK          | 6,998.99      | 8,635.49      |                | 30 Nov 2015 | 1.000000   | 06 Aug 2015 to 11 Aug 2015 |            |
|                                |             |                     |     |             |              |            | Local                 |               |               |                | -1,636.50   |            |                            | -1,636.50  |
|                                |             |                     |     |             |              |            | Base                  | 6,998.99      | 8,635.49      |                | -1,636.50   | 0.00       |                            | -1,636.50  |
| 05CN 23334L102                 | 15KSJBX27L  | DSW INC CLASS A     | 748 | 25 Nov 2015 |              | 100 000    | COMMON STOCK          | 2,395.95      | 2,878.50      |                | 01 Dec 2015 | 1.000000   | 11 Aug 2015 to 12 Aug 2015 |            |
|                                |             |                     |     |             |              |            | Local                 |               |               |                | -482.55     |            |                            | -482.55    |
|                                |             |                     |     |             |              |            | Base                  | 2,395.95      | 2,878.50      |                | -482.55     | 0.00       |                            | -482.55    |
| 05CN 23334L102                 | 15KTJBBTSL1 | DSW INC CLASS A     | 757 | 27 Nov 2015 |              | 100 000    | COMMON STOCK          | 2,355.24      | 2,878.50      |                | 02 Dec 2015 | 1.000000   | 12 Aug 2015 to 12 Aug 2015 |            |
|                                |             |                     |     |             |              |            | Local                 |               |               |                | -523.26     |            |                            | -523.26    |
|                                |             |                     |     |             |              |            | Base                  | 2,355.24      | 2,878.50      |                | -523.26     | 0.00       |                            | -523.26    |
| 05CN 23334L102                 | 15LCJBBN8LT | DSW INC CLASS A     | 789 | 02 Dec 2015 |              | 200 000    | COMMON STOCK          | 4,614.23      | 5,756.99      |                | 07 Dec 2015 | 1.000000   | 12 Aug 2015 to 18 Aug 2015 |            |
|                                |             |                     |     |             |              |            | Local                 |               |               |                | -1,142.76   |            |                            | -1,142.76  |
|                                |             |                     |     |             |              |            | Base                  | 4,614.23      | 5,756.99      |                | -1,142.76   | 0.00       |                            | -1,142.76  |
| 23334L102 Total                |             |                     |     |             |              |            |                       |               |               |                |             |            |                            |            |
|                                |             |                     |     |             |              |            | Local                 | 147,198.30    | 178,949.66    |                | -31,751.36  |            |                            | -31,751.36 |
|                                |             |                     |     |             |              |            | Base                  | 147,198.30    | 178,949.66    |                | -31,751.36  | 0.00       |                            | -31,751.36 |
| 05CN 247361702                 | 15LIJBNNB7V | DELTA AIR LINES INC | 072 | 10 Dec 2015 |              | 225 000    | COMMON STOCK USD.0001 | 11,512.09     | 10,124.10     |                | 15 Dec 2015 | 1.000000   | 14 Apr 2015 to 15 Apr 2015 |            |
|                                |             |                     |     |             |              |            | Local                 |               |               |                | 1,387.99    |            |                            | 1,387.99   |
|                                |             |                     |     |             |              |            | Base                  | 11,512.09     | 10,124.10     |                | 1,387.99    | 0.00       |                            | 1,387.99   |
| 05CN 247361702                 | 15JGJBK3N5  | DELTA AIR LINES INC | 118 | 08 Oct 2015 |              | 50 000     | COMMON STOCK USD.0001 | 2,290.10      | 2,188.39      |                | 14 Oct 2015 | 1.000000   | 13 Apr 2015 to 13 Apr 2015 |            |
|                                |             |                     |     |             |              |            | Local                 |               |               |                | 101.71      |            |                            | 101.71     |
|                                |             |                     |     |             |              |            | Base                  | 2,290.10      | 2,188.39      |                | 101.71      | 0.00       |                            | 101.71     |

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|--------------------------------|-----------|---------------------|-------------|----------|--------------|-----------------------|---------------|---------------|--|----------------|-------------|------------|-------------|----------------------|-------------|-----------|
| Fund                           | Asset ID  | Security Name       | Lot         | Trd Date | Dtl Fund Rsn | Security Description  |               | Maturity Date |  | Rate           | Stl Date    | Sell Rate  |             | Trd Dts of Orig Buys |             | Net Gn/Ls |
| SSB Trade ID                   |           |                     |             |          |              | Shares/Par            | Principal Net | Cost          |  | Security Gn/Ls |             | Curr Gn/Ls |             |                      |             |           |
| 05CN                           | 247361702 | DELTA AIR LINES INC |             |          |              | COMMON STOCK USD.0001 |               |               |  |                | 14 Oct 2015 | 1 000000   | 13 Apr 2015 | to                   | 13 Apr 2015 |           |
| 15JGJBBK3N7                    |           | 119                 | 08 Oct 2015 |          |              | 50,000 Local          | 2,299.34      | 2,188.39      |  | 110.95         |             |            |             |                      |             | 110.95    |
|                                |           |                     |             |          |              | Base                  | 2,299.34      | 2,188.39      |  | 110.95         |             | 0.00       |             |                      |             | 110.95    |
| 05CN                           | 247361702 | DELTA AIR LINES INC |             |          |              | COMMON STOCK USD 0001 |               |               |  |                | 14 Oct 2015 | 1 000000   | 14 Apr 2015 | to                   | 14 Apr 2015 |           |
| 15JGJBBK3PB                    |           | 122                 | 08 Oct 2015 |          |              | 100 000 Local         | 4,530.91      | 4,376.78      |  | 154.13         |             |            |             |                      |             | 154.13    |
|                                |           |                     |             |          |              | Base                  | 4,530.91      | 4,376.78      |  | 154.13         |             | 0.00       |             |                      |             | 154.13    |
| 05CN                           | 247361702 | DELTA AIR LINES INC |             |          |              | COMMON STOCK USD.0001 |               |               |  |                | 15 Oct 2015 | 1.000000   | 14 Apr 2015 | to                   | 14 Apr 2015 |           |
| 15JHJBBHHK1                    |           | 134                 | 09 Oct 2015 |          |              | 25 000 Local          | 1,179.10      | 1,094.19      |  | 84.91          |             |            |             |                      |             | 84.91     |
|                                |           |                     |             |          |              | Base                  | 1,179.10      | 1,094.19      |  | 84.91          |             | 0.00       |             |                      |             | 84.91     |
| 05CN                           | 247361702 | DELTA AIR LINES INC |             |          |              | COMMON STOCK USD.0001 |               |               |  |                | 15 Oct 2015 | 1.000000   | 14 Apr 2015 | to                   | 14 Apr 2015 |           |
| 15JHJBBHHK8                    |           | 141                 | 09 Oct 2015 |          |              | 100,000 Local         | 4,636.72      | 4,376.78      |  | 259.94         |             |            |             |                      |             | 259.94    |
|                                |           |                     |             |          |              | Base                  | 4,636.72      | 4,376.78      |  | 259.94         |             | 0.00       |             |                      |             | 259.94    |
| 05CN                           | 247361702 | DELTA AIR LINES INC |             |          |              | COMMON STOCK USD 0001 |               |               |  |                | 15 Oct 2015 | 1 000000   | 14 Apr 2015 | to                   | 14 Apr 2015 |           |
| 15JJBBJ4CZ                     |           | 155                 | 12 Oct 2015 |          |              | 100 000 Local         | 4,795.93      | 4,376.78      |  | 419.15         |             |            |             |                      |             | 419.15    |
|                                |           |                     |             |          |              | Base                  | 4,795.93      | 4,376.78      |  | 419.15         |             | 0.00       |             |                      |             | 419.15    |
| 05CN                           | 247361702 | DELTA AIR LINES INC |             |          |              | COMMON STOCK USD.0001 |               |               |  |                | 21 Oct 2015 | 1.000000   | 14 Apr 2015 | to                   | 14 Apr 2015 |           |
| 15JMJBLXVQ                     |           | 244                 | 16 Oct 2015 |          |              | 100 000 Local         | 4,899.73      | 4,376.78      |  | 522.95         |             |            |             |                      |             | 522.95    |
|                                |           |                     |             |          |              | Base                  | 4,899.73      | 4,376.78      |  | 522.95         |             | 0.00       |             |                      |             | 522.95    |
| 05CN                           | 247361702 | DELTA AIR LINES INC |             |          |              | COMMON STOCK USD 0001 |               |               |  |                | 26 Jan 2016 | 1 000000   | 15 Apr 2015 | to                   | 17 Apr 2015 |           |
| 16ANJBBNMJZ                    |           | 481                 | 21 Jan 2016 |          |              | 100 000 Local         | 4,675.91      | 4,515.32      |  | 160.59         |             |            |             |                      |             | 160.59    |
|                                |           |                     |             |          |              | Base                  | 4,675.91      | 4,515.32      |  | 160.59         |             | 0.00       |             |                      |             | 160.59    |
| 05CN                           | 247361702 | DELTA AIR LINES INC |             |          |              | COMMON STOCK USD 0001 |               |               |  |                | 05 Nov 2015 | 1.000000   | 14 Apr 2015 | to                   | 14 Apr 2015 |           |
| 15KJBMMFRN                     |           | 485                 | 02 Nov 2015 |          |              | 475,000 Local         | 24,157.90     | 20,789.70     |  | 3,368.20       |             |            |             |                      |             | 3,368.20  |
|                                |           |                     |             |          |              | Base                  | 24,157.90     | 20,789.70     |  | 3,368.20       |             | 0.00       |             |                      |             | 3,368.20  |
| 05CN                           | 247361702 | DELTA AIR LINES INC |             |          |              | COMMON STOCK USD.0001 |               |               |  |                | 08 Sep 2015 | 1.000000   | 13 Apr 2015 | to                   | 13 Apr 2015 |           |
| 15ICJBBJP3W                    |           | 514                 | 02 Sep 2015 |          |              | 100,000 Local         | 4,475.79      | 4,376.37      |  | 99.42          |             |            |             |                      |             | 99.42     |
|                                |           |                     |             |          |              | Base                  | 4,475.79      | 4,376.37      |  | 99.42          |             | 0.00       |             |                      |             | 99.42     |

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|--------------------------------|-------------|---------------------|-----|-------------|--------------|-----------------------|------------|---------------|---------------|----------------|-----------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name       | Lot | Trd Date    | Dtl Fund Rsn | Security Description  | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date  | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                     |     |             |              |                       |            |               | Cost          | Security Gn/Ls |           | Curr Gn/Ls |                            |           |
| 05CN 247361702                 | 15ICJBBJP3X | DELTA AIR LINES INC | 515 | 02 Sep 2015 |              | COMMON STOCK USD 0001 | 100.000    | Local         | 4,376.37      | 08 Sep 2015    | 195.77    | 1.000000   | 13 Apr 2015 to 13 Apr 2015 | 195.77    |
|                                |             |                     |     |             |              | Base                  |            | 4,572.14      | 4,376.37      |                | 195.77    | 0.00       |                            | 195.77    |
| 05CN 247361702                 | 16FDJBBN0JF | DELTA AIR LINES INC | 720 | 03 Jun 2016 |              | COMMON STOCK USD.0001 | 600.000    | Local         | 27,238.90     | 08 Jun 2016    | -2,363.45 | 1.000000   | 12 May 2015 to 21 May 2015 | -2,363.45 |
|                                |             |                     |     |             |              | Base                  |            | 24,875.45     | 27,238.90     |                | -2,363.45 | 0.00       |                            | -2,363.45 |
| 05CN 247361702                 | 16BMJBBNBRQ | DELTA AIR LINES INC | 733 | 17 Feb 2016 |              | COMMON STOCK USD 0001 | 200.000    | Local         | 9,019.04      | 22 Feb 2016    | 113.96    | 1.000000   | 17 Apr 2015 to 12 May 2015 | 113.96    |
|                                |             |                     |     |             |              | Base                  |            | 9,133.00      | 9,019.04      |                | 113.96    | 0.00       |                            | 113.96    |
| 05CN 247361702                 | 16BOJBBQPQR | DELTA AIR LINES INC | 744 | 19 Feb 2016 |              | COMMON STOCK USD 0001 | 100.000    | Local         | 4,509.52      | 24 Feb 2016    | 193.20    | 1.000000   | 12 May 2015 to 12 May 2015 | 193.20    |
|                                |             |                     |     |             |              | Base                  |            | 4,702.72      | 4,509.52      |                | 193.20    | 0.00       |                            | 193.20    |
| 05CN 247361702                 | 16BPJBBNGB5 | DELTA AIR LINES INC | 753 | 22 Feb 2016 |              | COMMON STOCK USD 0001 | 50.000     | Local         | 2,254.76      | 25 Feb 2016    | 163.88    | 1.000000   | 12 May 2015 to 12 May 2015 | 163.88    |
|                                |             |                     |     |             |              | Base                  |            | 2,418.64      | 2,254.76      |                | 163.88    | 0.00       |                            | 163.88    |
| 247361702 Total                |             |                     |     |             |              |                       |            |               |               |                |           |            |                            |           |
|                                |             |                     |     |             |              | Local                 |            | 115,155.47    | 110,182.17    |                | 4,973.30  |            |                            | 4,973.30  |
|                                |             |                     |     |             |              | Base                  |            | 115,155.47    | 110,182.17    |                | 4,973.30  | 0.00       |                            | 4,973.30  |
| 05CN 25179M103                 | 15GMJBBKQR4 | DEVON ENERGY CORP   | 045 | 16 Jul 2015 |              | COMMON STOCK USD 1    | 100.000    | Local         | 6,793.27      | 21 Jul 2015    | -1,369.29 | 1.000000   | 22 May 2014 to 22 May 2014 | -1,369.29 |
|                                |             |                     |     |             |              | Base                  |            | 5,423.98      | 6,793.27      |                | -1,369.29 | 0.00       |                            | -1,369.29 |
| 05CN 25179M103                 | 15GOJBBHDM  | DEVON ENERGY CORP   | 069 | 20 Jul 2015 |              | COMMON STOCK USD 1    | 100.000    | Local         | 6,793.27      | 23 Jul 2015    | -1,573.35 | 1.000000   | 22 May 2014 to 29 May 2014 | -1,573.35 |
|                                |             |                     |     |             |              | Base                  |            | 5,219.92      | 6,793.27      |                | -1,573.35 | 0.00       |                            | -1,573.35 |
| 05CN 25179M103                 | 15HEJBBP8CS | DEVON ENERGY CORP   | 227 | 06 Aug 2015 |              | COMMON STOCK USD 1    | 100.000    | Local         | 6,793.27      | 11 Aug 2015    | -1,972.20 | 1.000000   | 29 May 2014 to 29 May 2014 | -1,972.20 |
|                                |             |                     |     |             |              | Base                  |            | 4,821.07      | 6,793.27      |                | -1,972.20 | 0.00       |                            | -1,972.20 |

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|--------------------------------|-------------------|---------------|-------------|----------|--------------|------------|----------------------|---------------|---------------|----------------|-----------|------------|----------------------------|-----------|
| Fund                           | Asset ID          | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date  | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |                   |               |             |          |              |            |                      |               | Cost          | Security Gn/Ls |           | Curr Gn/Ls |                            |           |
| 05CN 25179M103<br>15HQJBBMKK1  | DEVON ENERGY CORP | 371           | 24 Aug 2015 |          |              | 200 000    | COMMON STOCK USD 1   | 7,895.05      | 13,586.54     | 27 Aug 2015    |           | 1 000000   | 04 Jun 2014 to 06 Jun 2014 |           |
|                                |                   |               |             |          |              |            | Local                |               | -5,691.49     |                | -5,691.49 |            |                            |           |
|                                |                   |               |             |          |              |            | Base                 |               | -5,691.49     |                | -5,691.49 |            |                            |           |
| 05CN 25179M103<br>15HSJBBMWF9  | DEVON ENERGY CORP | 427           | 26 Aug 2015 |          |              | 300 000    | COMMON STOCK USD 1   | 11,271.09     | 20,379.81     | 31 Aug 2015    |           | 1 000000   | 06 Jun 2014 to 16 Jun 2014 |           |
|                                |                   |               |             |          |              |            | Local                |               | -9,108.72     |                | -9,108.72 |            |                            |           |
|                                |                   |               |             |          |              |            | Base                 |               | -9,108.72     |                | -9,108.72 |            |                            |           |
| 05CN 25179M103<br>15HUJBBQC61  | DEVON ENERGY CORP | 458           | 28 Aug 2015 |          |              | 200 000    | COMMON STOCK USD 1   | 8,484.68      | 13,586.54     | 02 Sep 2015    |           | 1 000000   | 16 Jun 2014 to 17 Jul 2014 |           |
|                                |                   |               |             |          |              |            | Local                |               | -5,101.86     |                | -5,101.86 |            |                            |           |
|                                |                   |               |             |          |              |            | Base                 |               | -5,101.86     |                | -5,101.86 |            |                            |           |
| 05CN 25179M103<br>15ICJBBJP3V  | DEVON ENERGY CORP | 513           | 02 Sep 2015 |          |              | 100 000    | COMMON STOCK USD 1   | 3,992.42      | 6,793.27      | 08 Sep 2015    |           | 1.000000   | 17 Jul 2014 to 13 Aug 2014 |           |
|                                |                   |               |             |          |              |            | Local                |               | -2,800.85     |                | -2,800.85 |            |                            |           |
|                                |                   |               |             |          |              |            | Base                 |               | -2,800.85     |                | -2,800.85 |            |                            |           |
| 05CN 25179M103<br>15IDJBBKZFX  | DEVON ENERGY CORP | 531           | 03 Sep 2015 |          |              | 200 000    | COMMON STOCK USD.1   | 8,305.71      | 13,586.54     | 09 Sep 2015    |           | 1.000000   | 13 Aug 2014 to 30 Sep 2014 |           |
|                                |                   |               |             |          |              |            | Local                |               | -5,280.83     |                | -5,280.83 |            |                            |           |
|                                |                   |               |             |          |              |            | Base                 |               | -5,280.83     |                | -5,280.83 |            |                            |           |
| 05CN 25179M103<br>15IMJBBHJKC  | DEVON ENERGY CORP | 633           | 17 Sep 2015 |          |              | 200 000    | COMMON STOCK USD 1   | 8,310.84      | 13,586.54     | 22 Sep 2015    |           | 1.000000   | 30 Sep 2014 to 02 Oct 2014 |           |
|                                |                   |               |             |          |              |            | Local                |               | -5,275.70     |                | -5,275.70 |            |                            |           |
|                                |                   |               |             |          |              |            | Base                 |               | -5,275.70     |                | -5,275.70 |            |                            |           |
| 05CN 25179M103<br>15IRJBBM70G  | DEVON ENERGY CORP | 702           | 24 Sep 2015 |          |              | 200 000    | COMMON STOCK USD 1   | 7,737.02      | 13,586.54     | 29 Sep 2015    |           | 1.000000   | 02 Oct 2014 to 24 Nov 2014 |           |
|                                |                   |               |             |          |              |            | Local                |               | -5,849.52     |                | -5,849.52 |            |                            |           |
|                                |                   |               |             |          |              |            | Base                 |               | -5,849.52     |                | -5,849.52 |            |                            |           |
| 05CN 25179M103<br>15IRJBBM70H  | DEVON ENERGY CORP | 703           | 24 Sep 2015 |          |              | 200 000    | COMMON STOCK USD.1   | 7,593.26      | 13,586.54     | 29 Sep 2015    |           | 1.000000   | 24 Nov 2014 to 25 Nov 2014 |           |
|                                |                   |               |             |          |              |            | Local                |               | -5,993.28     |                | -5,993.28 |            |                            |           |
|                                |                   |               |             |          |              |            | Base                 |               | -5,993.28     |                | -5,993.28 |            |                            |           |
| 05CN 25179M103<br>15ITJBBKHXS  | DEVON ENERGY CORP | 750           | 28 Sep 2015 |          |              | 125 000    | COMMON STOCK USD.1   | 4,664.05      | 8,491.59      | 01 Oct 2015    |           | 1 000000   | 25 Nov 2014 to 25 Nov 2014 |           |
|                                |                   |               |             |          |              |            | Local                |               | -3,827.54     |                | -3,827.54 |            |                            |           |
|                                |                   |               |             |          |              |            | Base                 |               | -3,827.54     |                | -3,827.54 |            |                            |           |

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|--------------------------------|------------------------------------|---------------|-----|----------|--------------|------------|------------------------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID                           | Security Name | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description         | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |                                    |               |     |          |              |            |                              |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CN 25179M103<br>15IUJBBRCHQ  | DEVON ENERGY CORP<br>765           | 29 Sep 2015   |     |          |              | 100 000    | COMMON STOCK USD.1<br>Local  | 3,626 07      | 6,793 27      |                | 02 Oct 2015 | 1.000000   | 10 Dec 2014 to 10 Dec 2014 | -3,167 20  |
|                                |                                    |               |     |          |              |            |                              | Base          | 3,626 07      |                |             | 0.00       |                            | -3,167 20  |
|                                |                                    |               |     |          |              |            |                              |               |               |                |             |            |                            |            |
| 05CN 25179M103<br>15JAJBB6SFQ  | DEVON ENERGY CORP<br>793           | 30 Sep 2015   |     |          |              | 100 000    | COMMON STOCK USD 1<br>Local  | 3,645 10      | 6,793.27      |                | 05 Oct 2015 | 1.000000   | 10 Dec 2014 to 10 Dec 2014 | -3,148 17  |
|                                |                                    |               |     |          |              |            |                              | Base          | 3,645.10      |                |             | 0.00       |                            | -3,148 17  |
|                                |                                    |               |     |          |              |            |                              |               |               |                |             |            |                            |            |
| 05CN 25179M103<br>15JAJBB6SF9  | DEVON ENERGY CORP<br>802           | 30 Sep 2015   |     |          |              | 300.000    | COMMON STOCK USD 1<br>Local  | 10,943.10     | 20,379.81     |                | 05 Oct 2015 | 1.000000   | 10 Dec 2014 to 11 Dec 2014 | -9,436 71  |
|                                |                                    |               |     |          |              |            |                              | Base          | 10,943 10     |                |             | 0.00       |                            | -9,436 71  |
|                                |                                    |               |     |          |              |            |                              |               |               |                |             |            |                            |            |
| 05CN 25179M103<br>15JAJBB6SGN  | DEVON ENERGY CORP<br>806           | 30 Sep 2015   |     |          |              | 800 000    | COMMON STOCK USD.1<br>Local  | 29,642 01     | 54,346.17     |                | 05 Oct 2015 | 1 000000   | 11 Dec 2014 to 16 Apr 2015 | -24,704.16 |
|                                |                                    |               |     |          |              |            |                              | Base          | 29,642.01     |                |             | 0.00       |                            | -24,704 16 |
|                                |                                    |               |     |          |              |            |                              |               |               |                |             |            |                            |            |
| 25179M103 Total                |                                    |               |     |          |              |            |                              |               |               |                |             |            |                            |            |
|                                |                                    |               |     |          |              |            | Local                        | 131,575 37    | 225,876 24    |                |             |            |                            | -94,300.87 |
|                                |                                    |               |     |          |              |            | Base                         | 131,575 37    | 225,876 24    |                |             | 0.00       |                            | -94,300 87 |
|                                |                                    |               |     |          |              |            |                              |               |               |                |             |            |                            |            |
| 05CN 254709108<br>16FLJBBPW0P  | DISCOVER FINANCIAL SERVICES<br>003 | 15 Jun 2016   |     |          |              | 150 000    | COMMON STOCK USD 01<br>Local | 7,983 69      | 8,149.16      |                | 20 Jun 2016 | 1.000000   | 22 Oct 2015 to 22 Oct 2015 | -165.47    |
|                                |                                    |               |     |          |              |            |                              | Base          | 7,983 69      |                |             | 0.00       |                            | -165 47    |
|                                |                                    |               |     |          |              |            |                              |               |               |                |             |            |                            |            |
| 05CN 254709108<br>16FMJBBQGW7  | DISCOVER FINANCIAL SERVICES<br>011 | 16 Jun 2016   |     |          |              | 225.000    | COMMON STOCK USD.01<br>Local | 11,723.88     | 12,223 74     |                | 21 Jun 2016 | 1.000000   | 22 Oct 2015 to 23 Oct 2015 | -499 86    |
|                                |                                    |               |     |          |              |            |                              | Base          | 11,723.88     |                |             | 0.00       |                            | -499 86    |
|                                |                                    |               |     |          |              |            |                              |               |               |                |             |            |                            |            |
| 05CN 254709108<br>15JBJBBL7L6  | DISCOVER FINANCIAL SERVICES<br>012 | 01 Oct 2015   |     |          |              | 100.000    | COMMON STOCK USD.01<br>Local | 5,178.92      | 5,032 96      |                | 06 Oct 2015 | 1.000000   | 27 Jun 2013 to 02 Jul 2013 | 145.96     |
|                                |                                    |               |     |          |              |            |                              | Base          | 5,178.92      |                |             | 0.00       |                            | 145.96     |
|                                |                                    |               |     |          |              |            |                              |               |               |                |             |            |                            |            |
| 05CN 254709108<br>16FNJBBQ8HH  | DISCOVER FINANCIAL SERVICES<br>017 | 17 Jun 2016   |     |          |              | 75 000     | COMMON STOCK USD.01<br>Local | 3,953.16      | 4,074.58      |                | 22 Jun 2016 | 1 000000   | 26 Oct 2015 to 27 Oct 2015 | -121 42    |
|                                |                                    |               |     |          |              |            |                              | Base          | 3,953 16      |                |             | 0.00       |                            | -121 42    |
|                                |                                    |               |     |          |              |            |                              |               |               |                |             |            |                            |            |

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|--------------------------------|----------|-----------------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|---------|
| Fund                           | Asset ID | Security Name               | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       |         |
| SSB Trade ID                   |          |                             |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls                  |         |
| 05CN 254709108<br>16FOJBBPS6V  |          | DISCOVER FINANCIAL SERVICES | 022 | 20 Jun 2016 |              | 125,000    | COMMON STOCK USD.01  | 6,737.28      | 6,790.97      | -53.69         | 23 Jun 2016 | 1.000000   | 27 Oct 2015 to 27 Oct 2015 | -53.69  |
|                                |          |                             |     |             |              |            | Local                |               |               |                |             |            |                            |         |
| 05CN 254709108<br>16FPJBBPMP   |          | DISCOVER FINANCIAL SERVICES | 027 | 21 Jun 2016 |              | 75,000     | COMMON STOCK USD.01  | 4,009.41      | 4,074.58      | -65.17         | 24 Jun 2016 | 1.000000   | 27 Oct 2015 to 28 Oct 2015 | -65.17  |
|                                |          |                             |     |             |              |            | Local                |               |               |                |             |            |                            |         |
| 05CN 254709108<br>16FQJBBNF2D  |          | DISCOVER FINANCIAL SERVICES | 032 | 22 Jun 2016 |              | 150,000    | COMMON STOCK USD.01  | 8,008.98      | 8,149.16      | -140.18        | 27 Jun 2016 | 1.000000   | 28 Oct 2015 to 28 Oct 2015 | -140.18 |
|                                |          |                             |     |             |              |            | Local                |               |               |                |             |            |                            |         |
| 05CN 254709108<br>16FRJBBPW6R  |          | DISCOVER FINANCIAL SERVICES | 037 | 23 Jun 2016 |              | 50,000     | COMMON STOCK USD 01  | 2,701.22      | 2,716.39      | -15.17         | 28 Jun 2016 | 1.000000   | 28 Oct 2015 to 28 Oct 2015 | -15.17  |
|                                |          |                             |     |             |              |            | Local                |               |               |                |             |            |                            |         |
| 05CN 254709108<br>15JCJBBKNWF  |          | DISCOVER FINANCIAL SERVICES | 041 | 02 Oct 2015 |              | 200,000    | COMMON STOCK USD 01  | 10,050.89     | 10,065.93     | -15.04         | 07 Oct 2015 | 1.000000   | 02 Jul 2013 to 02 Jul 2013 | -15.04  |
|                                |          |                             |     |             |              |            | Local                |               |               |                |             |            |                            |         |
| 05CN 254709108<br>15JCJBBKNWL  |          | DISCOVER FINANCIAL SERVICES | 045 | 02 Oct 2015 |              | 325,000    | COMMON STOCK USD 01  | 16,527.27     | 16,357.14     | 170.13         | 07 Oct 2015 | 1.000000   | 02 Jul 2013 to 05 Jul 2013 | 170.13  |
|                                |          |                             |     |             |              |            | Local                |               |               |                |             |            |                            |         |
| 05CN 254709108<br>16FTJBBQ0GH  |          | DISCOVER FINANCIAL SERVICES | 063 | 27 Jun 2016 |              | 275,000    | COMMON STOCK USD 01  | 14,015.45     | 14,940.13     | -924.68        | 30 Jun 2016 | 1.000000   | 28 Oct 2015 to 29 Oct 2015 | -924.68 |
|                                |          |                             |     |             |              |            | Local                |               |               |                |             |            |                            |         |
| 05CN 254709108<br>15JLJBBJ9DG  |          | DISCOVER FINANCIAL SERVICES | 225 | 15 Oct 2015 |              | 100,000    | COMMON STOCK USD 01  | 5,496.30      | 5,032.96      | 463.34         | 20 Oct 2015 | 1.000000   | 05 Jul 2013 to 05 Jul 2013 | 463.34  |
|                                |          |                             |     |             |              |            | Local                |               |               |                |             |            |                            |         |
| 05CN 254709108<br>15JOJBBK4ZB  |          | DISCOVER FINANCIAL SERVICES | 279 | 20 Oct 2015 |              | 100,000    | COMMON STOCK USD 01  | 5,460.92      | 5,032.96      | 427.96         | 23 Oct 2015 | 1.000000   | 05 Jul 2013 to 12 Jul 2013 | 427.96  |
|                                |          |                             |     |             |              |            | Local                |               |               |                |             |            |                            |         |
|                                |          |                             |     |             |              |            |                      |               |               |                |             |            |                            |         |
|                                |          |                             |     |             |              |            |                      |               |               |                |             |            |                            |         |

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| Fund Asset 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 | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-----------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|------|------|-------------|----------------|-----------|----------------------------|-----------|
| SSB Trade ID   |                             |     |          |              |                      |            |               |               |      |      |             |                |           |                            |           |
| 05C5 254709108 | DISCOVER FINANCIAL SERVICES |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 16FBJBCC179    | 386 02 Jun 2016             |     |          |              | 993 000 Local        |            | 56,301.87     | 55,184.24     |      |      | 07 Jun 2016 |                | 1.000000  | 04 Dec 2013 to 31 Jan 2014 | 1,117.63  |
|                |                             |     |          |              | Base                 |            | 56,301.87     | 55,184.24     |      |      | 1,117.63    |                | 0.00      |                            | 1,117.63  |
| 05C5 254709108 | DISCOVER FINANCIAL SERVICES |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 16FDJBCKCJ4    | 389 06 Jun 2016             |     |          |              | 1,253 000 Local      |            | 71,916.24     | 69,633.29     |      |      | 09 Jun 2016 |                | 1.000000  | 31 Jan 2014 to 31 Jan 2014 | 2,282.95  |
|                |                             |     |          |              | Base                 |            | 71,916.24     | 69,633.29     |      |      | 2,282.95    |                | 0.00      |                            | 2,282.95  |
| 05CN 254709108 | DISCOVER FINANCIAL SERVICES |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 15KBJBBMFR1    | 496 02 Nov 2015             |     |          |              | 575 000 Local        |            | 32,463.49     | 30,278.45     |      |      | 05 Nov 2015 |                | 1.000000  | 12 Jul 2013 to 26 Jul 2013 | 2,185.04  |
|                |                             |     |          |              | Base                 |            | 32,463.49     | 30,278.45     |      |      | 2,185.04    |                | 0.00      |                            | 2,185.04  |
| 05CN 254709108 | DISCOVER FINANCIAL SERVICES |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 16BUJBPPQFN    | 702 11 Feb 2016             |     |          |              | 500 000 Local        |            | 21,623.32     | 27,089.67     |      |      | 17 Feb 2016 |                | 1.000000  | 26 Jul 2013 to 11 Nov 2013 | -5,466.35 |
|                |                             |     |          |              | Base                 |            | 21,623.32     | 27,089.67     |      |      | -5,466.35   |                | 0.00      |                            | -5,466.35 |
| 05CN 254709108 | DISCOVER FINANCIAL SERVICES |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 16BKJBB63KS    | 714 12 Feb 2016             |     |          |              | 400 000 Local        |            | 17,788.85     | 21,671.74     |      |      | 18 Feb 2016 |                | 1.000000  | 11 Nov 2013 to 09 Jul 2015 | -3,882.89 |
|                |                             |     |          |              | Base                 |            | 17,788.85     | 21,671.74     |      |      | -3,882.89   |                | 0.00      |                            | -3,882.89 |
| 05CN 254709108 | DISCOVER FINANCIAL SERVICES |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 16FDJBBOJC     | 718 03 Jun 2016             |     |          |              | 400 000 Local        |            | 22,601.02     | 21,731.10     |      |      | 08 Jun 2016 |                | 1.000000  | 09 Jul 2015 to 22 Oct 2015 | 869.92    |
|                |                             |     |          |              | Base                 |            | 22,601.02     | 21,731.10     |      |      | 869.92      |                | 0.00      |                            | 869.92    |
| 05CN 254709108 | DISCOVER FINANCIAL SERVICES |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 16BRJBBWL2     | 773 24 Feb 2016             |     |          |              | 100 000 Local        |            | 4,647.31      | 5,417.93      |      |      | 29 Feb 2016 |                | 1.000000  | 09 Jul 2015 to 09 Jul 2015 | -770.62   |
|                |                             |     |          |              | Base                 |            | 4,647.31      | 5,417.93      |      |      | -770.62     |                | 0.00      |                            | -770.62   |
| 05CN 254709108 | DISCOVER FINANCIAL SERVICES |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 15IUJBRRCH2    | 774 29 Sep 2015             |     |          |              | 200 000 Local        |            | 10,195.27     | 10,065.93     |      |      | 02 Oct 2015 |                | 1.000000  | 27 Jun 2013 to 27 Jun 2013 | 129.34    |
|                |                             |     |          |              | Base                 |            | 10,195.27     | 10,065.93     |      |      | 129.34      |                | 0.00      |                            | 129.34    |
| 05CN 254709108 | DISCOVER FINANCIAL SERVICES |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 15JAJBB6SD6    | 782 30 Sep 2015             |     |          |              | 50 000 Local         |            | 2,597.95      | 2,516.48      |      |      | 05 Oct 2015 |                | 1.000000  | 27 Jun 2013 to 27 Jun 2013 | 81.47     |
|                |                             |     |          |              | Base                 |            | 2,597.95      | 2,516.48      |      |      | 81.47       |                | 0.00      |                            | 81.47     |

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|--------------------------------|-----------|---------------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name             | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                           |     |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 254709108 Total                |           |                           |     |          |              |            |                      |               |               |                |             |            |                            |           |
| 05CN                           | 25746U109 | DOMINION RESOURCES INC/VA |     |          |              |            | COMMON STOCK         |               |               |                | 04 Apr 2016 | 1.000000   | 02 Feb 2016 to 26 Feb 2016 |           |
| 16CWJBBVGCB                    | 226       | 30 Mar 2016               |     |          |              | 525.000    | Local                | 341,982.69    | 346,229.49    | -4,246.80      |             |            |                            | -4,246.80 |
|                                |           |                           |     |          |              |            | Base                 | 341,982.69    | 346,229.49    | -4,246.80      |             | 0.00       |                            | -4,246.80 |
| 05CN                           | 25746U109 | DOMINION RESOURCES INC/VA |     |          |              |            | COMMON STOCK         |               |               |                | 05 Apr 2016 | 1.000000   | 26 Feb 2016 to 02 Mar 2016 |           |
| 16DAJBB2VP4                    | 236       | 31 Mar 2016               |     |          |              | 175.000    | Local                | 13,057.93     | 12,080.25     | 977.68         |             |            |                            | 977.68    |
|                                |           |                           |     |          |              |            | Base                 | 13,057.93     | 12,080.25     | 977.68         |             | 0.00       |                            | 977.68    |
| 25746U109 Total                |           |                           |     |          |              |            |                      |               |               |                |             |            |                            |           |
|                                |           |                           |     |          |              |            | Local                | 52,248.26     | 48,321.02     | 3,927.24       |             |            |                            | 3,927.24  |
|                                |           |                           |     |          |              |            | Base                 | 52,248.26     | 48,321.02     | 3,927.24       |             | 0.00       |                            | 3,927.24  |
| 05CN                           | 260543103 | DOW CHEMICAL CO/THE       |     |          |              |            | COMMON STOCK USD2.5  |               |               |                | 23 May 2016 | 1.000000   | 04 Nov 2015 to 04 Nov 2015 |           |
| 16ENJBBPHZV                    | 590       | 18 May 2016               |     |          |              | 300.000    | Local                | 15,438.14     | 15,286.82     | 151.32         |             |            |                            | 151.32    |
|                                |           |                           |     |          |              |            | Base                 | 15,438.14     | 15,286.82     | 151.32         |             | 0.00       |                            | 151.32    |
| 05CN                           | 260543103 | DOW CHEMICAL CO/THE       |     |          |              |            | COMMON STOCK USD2.5  |               |               |                | 26 May 2016 | 1.000000   | 09 Nov 2015 to 10 Nov 2015 |           |
| 16EQJBBN4KC                    | 622       | 23 May 2016               |     |          |              | 200.000    | Local                | 10,418.31     | 10,191.22     | 227.09         |             |            |                            | 227.09    |
|                                |           |                           |     |          |              |            | Base                 | 10,418.31     | 10,191.22     | 227.09         |             | 0.00       |                            | 227.09    |
| 05CN                           | 260543103 | DOW CHEMICAL CO/THE       |     |          |              |            | COMMON STOCK USD2.5  |               |               |                | 07 Jun 2016 | 1.000000   | 10 Nov 2015 to 10 Nov 2015 |           |
| 16FCJBBPR89                    | 689       | 02 Jun 2016               |     |          |              | 150.000    | Local                | 7,771.47      | 7,643.41      | 128.06         |             |            |                            | 128.06    |
|                                |           |                           |     |          |              |            | Base                 | 7,771.47      | 7,643.41      | 128.06         |             | 0.00       |                            | 128.06    |
| 05CN                           | 260543103 | DOW CHEMICAL CO/THE       |     |          |              |            | COMMON STOCK USD2.5  |               |               |                | 08 Jun 2016 | 1.000000   | 10 Nov 2015 to 12 Nov 2015 |           |
| 16FDJBBN0H7                    | 714       | 03 Jun 2016               |     |          |              | 300.000    | Local                | 15,846.94     | 15,286.82     | 560.12         |             |            |                            | 560.12    |
|                                |           |                           |     |          |              |            | Base                 | 15,846.94     | 15,286.82     | 560.12         |             | 0.00       |                            | 560.12    |
| 260543103 Total                |           |                           |     |          |              |            |                      |               |               |                |             |            |                            |           |
|                                |           |                           |     |          |              |            | Local                | 49,474.86     | 48,408.27     | 1,066.59       |             |            |                            | 1,066.59  |
|                                |           |                           |     |          |              |            | Base                 | 49,474.86     | 48,408.27     | 1,066.59       |             | 0.00       |                            | 1,066.59  |



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|--------------------------------|-------------|---------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |               |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CJ 26746E103                 | 16AOJBBWZHJ | DYAX CORP     | 745 | 25 Jan 2016 |              | COMMON STOCK USD 01  | 2,695 000  | 100,523.50    | 29,503.12     |                | 25 Jan 2016 | 1 000000   | 13 May 2014 to 18 Dec 2015 |           |
|                                |             |               |     |             |              | Local                |            | 100,523.50    |               | 71,020.38      |             |            | 71,020 38                  |           |
|                                |             |               |     |             |              | Base                 |            | 100,523.50    | 29,503.12     |                | 71,020 38   | 0 00       |                            | 71,020 38 |
| 05C5 278865100                 | 16FBJBB7XHZ | ECOLAB INC    | 366 | 02 Jun 2016 |              | COMMON STOCK USD1.0  | 486.000    | 57,562.43     | 29,397.77     |                | 07 Jun 2016 | 1 000000   | 25 Feb 2011 to 25 Jul 2011 |           |
|                                |             |               |     |             |              | Local                |            | 57,562.43     |               | 28,164 66      |             |            | 28,164 66                  |           |
|                                |             |               |     |             |              | Base                 |            | 57,562.43     | 29,397.77     |                | 28,164 66   | 0 00       |                            | 28,164 66 |
| 05CJ 29266S106                 | 15GQJBBHMBS | ENDOLOGIX INC | 086 | 22 Jul 2015 |              | COMMON STOCK USD.001 | 806.000    | 11,796.80     | 10,972.48     |                | 27 Jul 2015 | 1.000000   | 11 Jun 2013 to 28 Mar 2014 |           |
|                                |             |               |     |             |              | Local                |            | 11,796.80     |               | 824 32         |             |            | 824 32                     |           |
|                                |             |               |     |             |              | Base                 |            | 11,796.80     | 10,972.48     |                | 824 32      | 0.00       |                            | 824 32    |
| 05C5 29404K106                 | 16FBJBCQZ22 | INVESTNET INC | 387 | 02 Jun 2016 |              | COMMON STOCK         | 779.000    | 27,904.10     | 26,066.03     |                | 07 Jun 2016 | 1.000000   | 12 Aug 2015 to 12 Aug 2015 |           |
|                                |             |               |     |             |              | Local                |            | 27,904.10     |               | 1,838.07       |             |            | 1,838.07                   |           |
|                                |             |               |     |             |              | Base                 |            | 27,904.10     | 26,066.03     |                | 1,838.07    | 0 00       |                            | 1,838.07  |
| 05CN 294429105                 | 15HEJBBP8CR | EQUIFAX INC   | 226 | 06 Aug 2015 |              | COMMON STOCK USD1.25 | 100.000    | 10,251.27     | 6,905.62      |                | 11 Aug 2015 | 1 000000   | 03 Mar 2014 to 03 Mar 2014 |           |
|                                |             |               |     |             |              | Local                |            | 10,251.27     |               | 3,345.65       |             |            | 3,345 65                   |           |
|                                |             |               |     |             |              | Base                 |            | 10,251.27     | 6,905.62      |                | 3,345.65    | 0 00       |                            | 3,345.65  |
| 05CN 294429105                 | 15HFJBBMGHM | EQUIFAX INC   | 244 | 07 Aug 2015 |              | COMMON STOCK USD1.25 | 100.000    | 10,211.09     | 6,905.63      |                | 12 Aug 2015 | 1.000000   | 03 Mar 2014 to 25 Mar 2014 |           |
|                                |             |               |     |             |              | Local                |            | 10,211.09     |               | 3,305.46       |             |            | 3,305.46                   |           |
|                                |             |               |     |             |              | Base                 |            | 10,211.09     | 6,905.63      |                | 3,305.46    | 0 00       |                            | 3,305.46  |
| 05CN 294429105                 | 15HJJBMS25  | EQUIFAX INC   | 282 | 13 Aug 2015 |              | COMMON STOCK USD1.25 | 25.000     | 2,605.45      | 1,726.41      |                | 18 Aug 2015 | 1.000000   | 25 Mar 2014 to 25 Mar 2014 |           |
|                                |             |               |     |             |              | Local                |            | 2,605.45      |               | 879.04         |             |            | 879.04                     |           |
|                                |             |               |     |             |              | Base                 |            | 2,605.45      | 1,726.41      |                | 879.04      | 0 00       |                            | 879.04    |
| 05CN 294429105                 | 15HNJBK11L  | EQUIFAX INC   | 312 | 19 Aug 2015 |              | COMMON STOCK USD1.25 | 75 000     | 7,872.98      | 5,179.22      |                | 24 Aug 2015 | 1.000000   | 26 Mar 2014 to 26 Mar 2014 |           |
|                                |             |               |     |             |              | Local                |            | 7,872.98      |               | 2,693.76       |             |            | 2,693.76                   |           |
|                                |             |               |     |             |              | Base                 |            | 7,872.98      | 5,179.22      |                | 2,693.76    | 0 00       |                            | 2,693.76  |
| 05CN 294429105                 | 15HNJBK11S  | EQUIFAX INC   | 317 | 19 Aug 2015 |              | COMMON STOCK USD1.25 | 100.000    | 10,418.60     | 6,905.62      |                | 24 Aug 2015 | 1 000000   | 26 Mar 2014 to 26 Mar 2014 |           |
|                                |             |               |     |             |              | Local                |            | 10,418.60     |               | 3,512.98       |             |            | 3,512 98                   |           |
|                                |             |               |     |             |              | Base                 |            | 10,418.60     | 6,905.62      |                | 3,512.98    | 0 00       |                            | 3,512.98  |

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|--------------------------------|-------------|---------------------|-----|-------------|--------------|------------|----------------------|---------------|-----------|----------------|-------------|------------|----------------------------|-----------|--|
| Fund                           | Asset ID    | Security Name       | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Maturity Date |           | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       |           |  |
| SSB Trade ID                   |             |                     |     |             |              |            |                      | Principal Net | Cost      | Security Gn/Ls |             | Curr Gn/Ls |                            | Net Gn/Ls |  |
| 05CN 294429105                 | 15HPJBBRT5T | EQUIFAX INC         | 346 | 21 Aug 2015 |              | 100,000    | COMMON STOCK USD1.25 | 10,160.27     | 6,905.62  |                | 26 Aug 2015 | 1 000000   | 26 Mar 2014 to 27 Mar 2014 |           |  |
|                                |             |                     |     |             |              |            | Local                | 10,160.27     |           | 3,254.65       |             |            |                            | 3,254.65  |  |
|                                |             |                     |     |             |              |            | Base                 | 10,160.27     | 6,905.62  |                | 3,254.65    | 0 00       |                            | 3,254.65  |  |
| 05CN 294429105                 | 15HQJBBMKKJ | EQUIFAX INC         | 359 | 24 Aug 2015 |              | 75,000     | COMMON STOCK USD1.25 | 7,198.73      | 5,179.22  |                | 27 Aug 2015 | 1 000000   | 27 Mar 2014 to 27 Mar 2014 |           |  |
|                                |             |                     |     |             |              |            | Local                | 7,198.73      | 5,179.22  | 2,019.51       |             |            |                            | 2,019.51  |  |
|                                |             |                     |     |             |              |            | Base                 | 7,198.73      | 5,179.22  | 2,019.51       |             | 0.00       |                            | 2,019.51  |  |
| 05CN 294429105                 | 15HRJBBH5G9 | EQUIFAX INC         | 384 | 25 Aug 2015 |              | 25 000     | COMMON STOCK USD1.25 | 2,331.32      | 1,726.41  |                | 28 Aug 2015 | 1 000000   | 27 Mar 2014 to 27 Mar 2014 |           |  |
|                                |             |                     |     |             |              |            | Local                | 2,331.32      | 1,726.41  | 604.91         |             |            |                            | 604.91    |  |
|                                |             |                     |     |             |              |            | Base                 | 2,331.32      | 1,726.41  | 604.91         |             | 0.00       |                            | 604.91    |  |
| 05CN 294429105                 | 15HRJBBH5HJ | EQUIFAX INC         | 389 | 25 Aug 2015 |              | 75,000     | COMMON STOCK USD1.25 | 7,020.80      | 5,179.22  |                | 28 Aug 2015 | 1.000000   | 27 Mar 2014 to 31 Mar 2014 |           |  |
|                                |             |                     |     |             |              |            | Local                | 7,020.80      | 5,179.22  | 1,841.58       |             |            |                            | 1,841.58  |  |
|                                |             |                     |     |             |              |            | Base                 | 7,020.80      | 5,179.22  | 1,841.58       |             | 0.00       |                            | 1,841.58  |  |
| 05CN 294429105                 | 15HRJBBH5HS | EQUIFAX INC         | 395 | 25 Aug 2015 |              | 100,000    | COMMON STOCK USD1.25 | 9,599.12      | 6,905.62  |                | 28 Aug 2015 | 1 000000   | 31 Mar 2014 to 04 Apr 2014 |           |  |
|                                |             |                     |     |             |              |            | Local                | 9,599.12      | 6,905.62  | 2,693.50       |             |            |                            | 2,693.50  |  |
|                                |             |                     |     |             |              |            | Base                 | 9,599.12      | 6,905.62  | 2,693.50       |             | 0.00       |                            | 2,693.50  |  |
| 05CN 294429105                 | 15HRJBBH5H9 | EQUIFAX INC         | 408 | 25 Aug 2015 |              | 200,000    | COMMON STOCK USD1.25 | 19,020.46     | 13,811.25 |                | 28 Aug 2015 | 1.000000   | 04 Apr 2014 to 23 Oct 2014 |           |  |
|                                |             |                     |     |             |              |            | Local                | 19,020.46     | 13,811.25 | 5,209.21       |             |            |                            | 5,209.21  |  |
|                                |             |                     |     |             |              |            | Base                 | 19,020.46     | 13,811.25 | 5,209.21       |             | 0 00       |                            | 5,209.21  |  |
| 294429105 Total                |             |                     |     |             |              |            |                      |               |           |                |             |            |                            |           |  |
|                                |             |                     |     |             |              |            | Local                | 96,690.09     | 67,329.84 | 29,360.25      |             |            |                            | 29,360.25 |  |
|                                |             |                     |     |             |              |            | Base                 | 96,690.09     | 67,329.84 | 29,360.25      |             | 0 00       |                            | 29,360.25 |  |
| 05C5 30086A105                 | 16CCJBB6HJX | EXAMWORKS GROUP INC | 295 | 03 Mar 2016 |              | 96 000     | COMMON STOCK         | 2,885.69      | 2,694.84  |                | 08 Mar 2016 | 1 000000   | 30 Aug 2013 to 30 Aug 2013 |           |  |
|                                |             |                     |     |             |              |            | Local                | 2,885.69      | 2,694.84  | 190.85         |             |            |                            | 190.85    |  |
|                                |             |                     |     |             |              |            | Base                 | 2,885.69      | 2,694.84  | 190.85         |             | 0 00       |                            | 190.85    |  |
| 05C5 30086A105                 | 16ECJBCMGLB | EXAMWORKS GROUP INC | 329 | 04 May 2016 |              | 1,428 000  | COMMON STOCK         | 50,838.12     | 40,085.74 |                | 09 May 2016 | 1.000000   | 30 Aug 2013 to 10 Oct 2013 |           |  |
|                                |             |                     |     |             |              |            | Local                | 50,838.12     | 40,085.74 | 10,752.38      |             |            |                            | 10,752.38 |  |
|                                |             |                     |     |             |              |            | Base                 | 50,838.12     | 40,085.74 | 10,752.38      |             |            |                            | 10,752.38 |  |

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| Fund                   | Asset 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   | Trd Dts of Orig Buys | Net Gn/Ls |
|------------------------|-----------|---------------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|-----------|-----------|-----------|----------------|-------------|----------------------|-----------|
| SSB Trade ID           |           |                     |             |          |              |                      |            |               |               |           |           |           |                |             |                      |           |
| 05C5                   | 30066A105 | EXAMWORKS GROUP INC |             |          |              | COMMON STOCK         |            |               |               |           |           |           |                |             |                      |           |
| 16EHJBBWFJM            |           | 334                 | 10 May 2016 |          | 1,868 000    | Local                | 65,815 67  | 52,437 09     | 13 May 2016   | 52,437 09 | 13,378 58 | 13,378 58 | 1,000000       | 10 Oct 2013 | to 16 Jan 2014       | 13,378.58 |
|                        |           |                     |             |          |              | Base                 | 65,815 67  | 52,437 09     |               |           | 13,378 58 |           | 0.00           |             |                      | 13,378.58 |
| 05C5                   | 30066A105 | EXAMWORKS GROUP INC |             |          |              | COMMON STOCK         |            |               |               |           |           |           |                |             |                      |           |
| 16FBJBB7XH4            |           | 371                 | 02 Jun 2016 |          | 618 000      | Local                | 21,468 85  | 17,348 03     | 07 Jun 2016   | 17,348 03 | 4,120 82  | 4,120 82  | 1,000000       | 16 Jan 2014 | to 03 Feb 2014       | 4,120 82  |
|                        |           |                     |             |          |              | Base                 | 21,468 85  | 17,348 03     |               |           | 4,120 82  |           | 0.00           |             |                      | 4,120 82  |
| 05C5                   | 30066A105 | EXAMWORKS GROUP INC |             |          |              | COMMON STOCK         |            |               |               |           |           |           |                |             |                      |           |
| 16FRJBCFZB2            |           | 405                 | 24 Jun 2016 |          | 3,483,000    | Local                | 120,785 36 | 97,772.14     | 29 Jun 2016   | 97,772.14 | 23,013.22 | 23,013 22 | 1,000000       | 03 Feb 2014 | to 25 Jan 2016       | 23,013 22 |
|                        |           |                     |             |          |              | Base                 | 120,785 36 | 97,772.14     |               |           | 23,013.22 |           | 0.00           |             |                      | 23,013 22 |
| <b>30066A105 Total</b> |           |                     |             |          |              |                      |            |               |               |           |           |           |                |             |                      |           |
|                        |           |                     |             |          |              | Local                | 261,793.69 | 210,337 84    |               |           | 51,455.85 |           |                |             |                      | 51,455.85 |
|                        |           |                     |             |          |              | Base                 | 261,793.69 | 210,337 84    |               |           | 51,455.85 |           | 0.00           |             |                      | 51,455.85 |
| 05CJ                   | 30212P303 | EXPEDIA INC         |             |          |              | COMMON STOCK USD 001 |            |               |               |           |           |           |                |             |                      |           |
| 16ABJBBST73B           |           | 677                 | 04 Jan 2016 |          | 0.665        | Local                | 83.06      | 85.70         | 04 Jan 2016   | 85.70     | -2 64     | -2 64     | 1,000000       | 16 Dec 2015 | to 16 Dec 2015       | -2 64     |
|                        |           |                     |             |          |              | Base                 | 83.06      | 85 70         |               |           | -2 64     |           | 0.00           |             |                      | -2.64     |
| 05C5                   | 30214U102 | EXPONENT INC        |             |          |              | COMMON STOCK USD 001 |            |               |               |           |           |           |                |             |                      |           |
| 15JLJBB35B6            |           | 171                 | 16 Oct 2015 |          | 232 000      | Local                | 11,188 55  | 7,597.63      | 21 Oct 2015   | 7,597.63  | 3,590.92  | 3,590 92  | 1,000000       | 22 Apr 2013 | to 22 Apr 2013       | 3,590 92  |
|                        |           |                     |             |          |              | Base                 | 11,188.55  | 7,597.63      |               |           | 3,590 92  |           | 0 00           |             |                      | 3,590.92  |
| 05C5                   | 30214U102 | EXPONENT INC        |             |          |              | COMMON STOCK USD 001 |            |               |               |           |           |           |                |             |                      |           |
| 15JPJBB37X6            |           | 179                 | 22 Oct 2015 |          | 545 000      | Local                | 28,497 19  | 17,847.89     | 27 Oct 2015   | 17,847.89 | 10,649.30 | 10,649 30 | 1 000000       | 22 Apr 2013 | to 22 Apr 2013       | 10,649 30 |
|                        |           |                     |             |          |              | Base                 | 28,497 19  | 17,847.89     |               |           | 10,649.30 |           | 0 00           |             |                      | 10,649 30 |
| 05C5                   | 30214U102 | EXPONENT INC        |             |          |              | COMMON STOCK USD 001 |            |               |               |           |           |           |                |             |                      |           |
| 16BNJBBPX71            |           | 276                 | 18 Feb 2016 |          | 488 000      | Local                | 23,054 22  | 15,981 23     | 23 Feb 2016   | 15,981 23 | 7,072.99  | 7,072 99  | 1 000000       | 22 Apr 2013 | to 19 Feb 2014       | 7,072 99  |
|                        |           |                     |             |          |              | Base                 | 23,054 22  | 15,981 23     |               |           | 7,072.99  |           | 0.00           |             |                      | 7,072 99  |
| 05C5                   | 30214U102 | EXPONENT INC        |             |          |              | COMMON STOCK USD 001 |            |               |               |           |           |           |                |             |                      |           |
| 16FBJBB7XHJ            |           | 357                 | 02 Jun 2016 |          | 249,000      | Local                | 13,495 00  | 8,154 36      | 07 Jun 2016   | 8,154 36  | 5,340 64  | 5,340 64  | 1 000000       | 19 Feb 2014 | to 19 Feb 2014       | 5,340 64  |
|                        |           |                     |             |          |              | Base                 | 13,495 00  | 8,154.36      |               |           | 5,340.64  |           | 0.00           |             |                      | 5,340.64  |

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| Fund            | Asset ID  | Security Name   | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Cost | Rate      | Stl Date    | Sell Rate | Trd Dts of Orig Buys       | Net Gn/Ls |
|-----------------|-----------|-----------------|-----|----------|--------------|----------------------|------------|---------------|---------------|------|-----------|-------------|-----------|----------------------------|-----------|
| SSB Trade ID    |           |                 |     |          |              |                      |            |               |               |      |           |             |           |                            |           |
| 30214U102 Total |           |                 |     |          |              |                      |            |               |               |      |           |             |           |                            |           |
| 05CJ            | 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |           |             | 1.000000  | 03 Sep 2013 to 03 Oct 2013 |           |
| 15HTJBBMFBX     |           | 220 27 Aug 2015 |     |          |              | 157 000 Local        |            | 76,234.96     | 49,581.11     |      | 26,653.85 | 01 Sep 2015 |           |                            | 26,653.85 |
|                 |           |                 |     |          |              | Base                 |            | 76,234.96     | 49,581.11     |      | 26,653.85 |             |           |                            | 26,653.85 |
| 05CJ            | 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |           |             |           |                            |           |
| 15HUJBBPH28     |           | 225 28 Aug 2015 |     |          |              | 108 000 Local        |            | 9,299.60      | 5,995.75      |      | 3,303.85  | 02 Sep 2015 |           |                            | 3,303.85  |
|                 |           |                 |     |          |              | Base                 |            | 9,299.60      | 5,995.75      |      | 3,303.85  |             |           |                            | 3,303.85  |
| 05CJ            | 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |           |             |           |                            |           |
| 16EDJBBM06J     |           | 258 04 May 2016 |     |          |              | 21 000 Local         |            | 2,200.90      | 1,165.84      |      | 1,035.06  | 09 May 2016 |           |                            | 1,035.06  |
|                 |           |                 |     |          |              | Base                 |            | 2,200.90      | 1,165.84      |      | 1,035.06  |             |           |                            | 1,035.06  |
| 05CJ            | 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |           |             |           |                            |           |
| 16EEJBBVQZG     |           | 264 05 May 2016 |     |          |              | 63 000 Local         |            | 6,651.81      | 3,497.52      |      | 3,154.29  | 10 May 2016 |           |                            | 3,154.29  |
|                 |           |                 |     |          |              | Base                 |            | 6,651.81      | 3,497.52      |      | 3,154.29  |             |           |                            | 3,154.29  |
| 05CJ            | 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |           |             |           |                            |           |
| 15IJBBP4KC      |           | 266 11 Sep 2015 |     |          |              | 74 000 Local         |            | 6,217.69      | 4,108.20      |      | 2,109.49  | 16 Sep 2015 |           |                            | 2,109.49  |
|                 |           |                 |     |          |              | Base                 |            | 6,217.69      | 4,108.20      |      | 2,109.49  |             |           |                            | 2,109.49  |
| 05CJ            | 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |           |             |           |                            |           |
| 15IJBBVZZG      |           | 270 14 Sep 2015 |     |          |              | 27 000 Local         |            | 2,270.36      | 1,498.94      |      | 771.42    | 17 Sep 2015 |           |                            | 771.42    |
|                 |           |                 |     |          |              | Base                 |            | 2,270.36      | 1,498.94      |      | 771.42    |             |           |                            | 771.42    |
| 05CJ            | 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |           |             |           |                            |           |
| 15KJBBKWGL      |           | 277 15 Sep 2015 |     |          |              | 160 000 Local        |            | 13,483.83     | 8,882.59      |      | 4,601.24  | 18 Sep 2015 |           |                            | 4,601.24  |
|                 |           |                 |     |          |              | Base                 |            | 13,483.83     | 8,882.59      |      | 4,601.24  |             |           |                            | 4,601.24  |
| 05CJ            | 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |           |             |           |                            |           |
| 15IMJBBJ7KX     |           | 283 17 Sep 2015 |     |          |              | 47 000 Local         |            | 3,947.28      | 2,609.26      |      | 1,338.02  | 22 Sep 2015 |           |                            | 1,338.02  |
|                 |           |                 |     |          |              | Base                 |            | 3,947.28      | 2,609.26      |      | 1,338.02  |             |           |                            | 1,338.02  |

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Base Currency: USD - US DOLLAR

| Fund Asset ID  | Security Name   | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Cost | Rate     | Security G/Ls | Sell Rate | Trd Dts of Orig Buys       | Net G/Ls |
|----------------|-----------------|-----|----------|--------------|----------------------|------------|---------------|---------------|------|----------|---------------|-----------|----------------------------|----------|
| 05CJ 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |          |               |           |                            |          |
| 15INJBBNH7C    | 287 18 Sep 2015 |     |          |              | 20 000 Local         | 1,679.36   |               | 1,110.32      |      | 569.04   |               | 1 000000  | 03 Feb 2014 to 28 Feb 2014 | 569.04   |
|                |                 |     |          |              | Base                 | 1,679.36   |               | 1,110.32      |      | 569.04   |               | 0 00      |                            | 569.04   |
| 05CJ 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |          |               |           |                            |          |
| 15IQJBBNF1V    | 304 23 Sep 2015 |     |          |              | 122 000 Local        | 10,109.63  |               | 6,772.97      |      | 3,336.66 |               | 1.000000  | 28 Feb 2014 to 11 Mar 2014 | 3,336.66 |
|                |                 |     |          |              | Base                 | 10,109.63  |               | 6,772.97      |      | 3,336.66 |               | 0 00      |                            | 3,336.66 |
| 05CJ 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |          |               |           |                            |          |
| 15JBJBPH45     | 346 01 Oct 2015 |     |          |              | 104,000 Local        | 8,847.82   |               | 5,773.68      |      | 3,074.14 |               | 1 000000  | 11 Mar 2014 to 12 Mar 2014 | 3,074.14 |
|                |                 |     |          |              | Base                 | 8,847.82   |               | 5,773.68      |      | 3,074.14 |               | 0 00      |                            | 3,074.14 |
| 05CJ 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |          |               |           |                            |          |
| 15JCJBMT80     | 350 02 Oct 2015 |     |          |              | 58,000 Local         | 4,856.77   |               | 3,219.94      |      | 1,636.83 |               | 1 000000  | 12 Mar 2014 to 19 Mar 2014 | 1,636.83 |
|                |                 |     |          |              | Base                 | 4,856.77   |               | 3,219.94      |      | 1,636.83 |               | 0 00      |                            | 1,636.83 |
| 05CJ 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |          |               |           |                            |          |
| 15JDJBKJSJ     | 358 05 Oct 2015 |     |          |              | 167 000 Local        | 14,179.22  |               | 9,271.20      |      | 4,908.02 |               | 1.000000  | 19 Mar 2014 to 25 Apr 2014 | 4,908.02 |
|                |                 |     |          |              | Base                 | 14,179.22  |               | 9,271.20      |      | 4,908.02 |               | 0 00      |                            | 4,908.02 |
| 05CJ 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |          |               |           |                            |          |
| 15FJBBN1W7     | 367 07 Oct 2015 |     |          |              | 137,000 Local        | 11,863.89  |               | 7,605.71      |      | 4,258.18 |               | 1.000000  | 25 Apr 2014 to 30 Jul 2014 | 4,258.18 |
|                |                 |     |          |              | Base                 | 11,863.89  |               | 7,605.71      |      | 4,258.18 |               | 0 00      |                            | 4,258.18 |
| 05CJ 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |          |               |           |                            |          |
| 15GJBMMJB6     | 370 08 Oct 2015 |     |          |              | 77,000 Local         | 6,819.18   |               | 4,274.75      |      | 2,544.43 |               | 1.000000  | 30 Jul 2014 to 01 Aug 2014 | 2,544.43 |
|                |                 |     |          |              | Base                 | 6,819.18   |               | 4,274.75      |      | 2,544.43 |               | 0 00      |                            | 2,544.43 |
| 05CJ 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |          |               |           |                            |          |
| 15LJBMMJH      | 387 15 Oct 2015 |     |          |              | 51 000 Local         | 4,589.91   |               | 2,831.32      |      | 1,758.59 |               | 1 000000  | 01 Aug 2014 to 01 Aug 2014 | 1,758.59 |
|                |                 |     |          |              | Base                 | 4,589.91   |               | 2,831.32      |      | 1,758.59 |               | 0 00      |                            | 1,758.59 |
| 05CJ 303250104 | FAIR ISAAC CORP |     |          |              | COMMON STOCK USD 01  |            |               |               |      |          |               |           |                            |          |
| 15JMBMT92      | 394 16 Oct 2015 |     |          |              | 43,000 Local         | 3,853.40   |               | 2,387.20      |      | 1,466.20 |               | 1 000000  | 01 Aug 2014 to 11 Aug 2014 | 1,466.20 |
|                |                 |     |          |              | Base                 | 3,853.40   |               | 2,387.20      |      | 1,466.20 |               | 0 00      |                            | 1,466.20 |

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|----------------------------------------|-----------|-----------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                                   | Asset ID  | Security Name   | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                           |           |                 |             |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CJ                                   | 303250104 | FAIR ISAAC CORP |             |          |              | COMMON STOCK USD 01  |            |               |               |                | 22 Oct 2015 | 1.000000   | 11 Aug 2014 to 11 Aug 2014 |           |
| 15JNJBBLT5V                            |           | 400             | 19 Oct 2015 |          | 33 000       | Local                |            | 2,963 33      | 1,832.03      |                | 1,131.30    |            |                            | 1,131 30  |
|                                        |           |                 |             |          |              | Base                 |            | 2,963 33      | 1,832 03      |                | 1,131.30    | 0 00       |                            | 1,131 30  |
| 303250104 Total                        |           |                 |             |          |              |                      |            |               |               |                |             |            |                            |           |
|                                        |           |                 |             |          |              | Local                |            | 127,339.29    | 81,553 26     |                | 45,786 03   |            |                            | 45,786 03 |
|                                        |           |                 |             |          |              | Base                 |            | 127,339 29    | 81,553 26     |                | 45,786.03   | 0.00       |                            | 45,786 03 |
| 05C5 311900104 FASTENAL CO             |           |                 |             |          |              |                      |            |               |               |                |             |            |                            |           |
| 16DAJBC56W6                            |           | 311             | 01 Apr 2016 |          | 931 000      | Local                |            | 45,231 46     | 11,151 41     |                | 34,080.05   |            | 16 May 2003 to 16 May 2003 | 34,080 05 |
|                                        |           |                 |             |          |              | Base                 |            | 45,231 46     | 11,151 41     |                | 34,080 05   | 0.00       |                            | 34,080 05 |
| 05C5 311900104 FASTENAL CO             |           |                 |             |          |              |                      |            |               |               |                |             |            |                            |           |
| 16FBJBB7XHL                            |           | 358             | 02 Jun 2016 |          | 285 000      | Local                |            | 13,155.31     | 3,413.70      |                | 9,741 61    |            | 16 May 2003 to 16 May 2003 | 9,741 61  |
|                                        |           |                 |             |          |              | Base                 |            | 13,155 31     | 3,413 70      |                | 9,741.61    | 0 00       |                            | 9,741 61  |
| 311900104 Total                        |           |                 |             |          |              |                      |            |               |               |                |             |            |                            |           |
|                                        |           |                 |             |          |              | Local                |            | 58,386 77     | 14,565.11     |                | 43,821 66   |            |                            | 43,821 66 |
|                                        |           |                 |             |          |              | Base                 |            | 58,386.77     | 14,565 11     |                | 43,821 66   | 0 00       |                            | 43,821 66 |
| 05CN 31428X106 FEDEX CORP              |           |                 |             |          |              |                      |            |               |               |                |             |            |                            |           |
| 16FDJBBN0HL                            |           | 696             | 03 Jun 2016 |          | 50 000       | Local                |            | 8,187.07      | 7,598 86      |                | 588 21      |            | 27 Oct 2015 to 27 Oct 2015 | 588 21    |
|                                        |           |                 |             |          |              | Base                 |            | 8,187 07      | 7,598 86      |                | 588 21      | 0.00       |                            | 588 21    |
| 05CN 31428X106 FEDEX CORP              |           |                 |             |          |              |                      |            |               |               |                |             |            |                            |           |
| 16BQJBBNQ63                            |           | 756             | 23 Feb 2016 |          | 25 000       | Local                |            | 3,350 46      | 3,731.21      |                | -380.75     |            | 27 Oct 2015 to 27 Oct 2015 | -380.75   |
|                                        |           |                 |             |          |              | Base                 |            | 3,350 46      | 3,731 21      |                | -380.75     | 0 00       |                            | -380.75   |
| 31428X106 Total                        |           |                 |             |          |              |                      |            |               |               |                |             |            |                            |           |
|                                        |           |                 |             |          |              | Local                |            | 11,537 53     | 11,330.07     |                | 207 46      |            |                            | 207 46    |
|                                        |           |                 |             |          |              | Base                 |            | 11,537 53     | 11,330 07     |                | 207 46      | 0 00       |                            | 207 46    |
| 05CN 363576109 ARTHUR J GALLAGHER + CO |           |                 |             |          |              |                      |            |               |               |                |             |            |                            |           |
| 15GBJBBH30Q                            |           | 716             | 01 Jul 2015 |          | 200 000      | Local                |            | 9,539 80      | 9,180 18      |                | 359 62      |            | 16 Dec 2013 to 18 Dec 2013 | 359 62    |
|                                        |           |                 |             |          |              | Base                 |            | 9,539 80      | 9,180 18      |                | 359 62      | 0 00       |                            | 359 62    |

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| Fund Asset ID  | Security Name           | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate     | Std Date | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------|----------|------------|----------------------------|-----------|
| SSB Trade ID   |                         |     |          |              |            |                      |               | Cost          | Security | Gn/Ls    | Curr Gn/Ls |                            |           |
| 05CN 363576109 | ARTHUR J GALLAGHER + CO |     |          |              |            | COMMON STOCK USD1 0  |               |               |          |          |            | 18 Dec 2013 to 27 Jan 2014 |           |
| 15GBJBH30V     | 720 01 Jul 2015         |     |          |              | 400.000    | Local                | 19,083.00     | 18,360.35     |          | 722.65   | 1.000000   |                            | 722.65    |
|                |                         |     |          |              |            | Base                 | 19,083.00     | 18,360.35     |          | 722.65   | 0.00       |                            | 722.65    |
| 05CN 363576109 | ARTHUR J GALLAGHER + CO |     |          |              |            | COMMON STOCK USD1.0  |               |               |          |          |            | 27 Jan 2014 to 27 Jan 2014 |           |
| 15GDJBGBKB     | 726 02 Jul 2015         |     |          |              | 100.000    | Local                | 4,751.34      | 4,590.09      |          | 161.25   | 1.000000   |                            | 161.25    |
|                |                         |     |          |              |            | Base                 | 4,751.34      | 4,590.09      |          | 161.25   | 0.00       |                            | 161.25    |
| 05CN 363576109 | ARTHUR J GALLAGHER + CO |     |          |              |            | COMMON STOCK USD1 0  |               |               |          |          |            | 27 Jan 2014 to 29 Jan 2014 |           |
| 15GDJBGBKC     | 727 02 Jul 2015         |     |          |              | 100.000    | Local                | 4,771.84      | 4,590.09      |          | 181.75   | 1.000000   |                            | 181.75    |
|                |                         |     |          |              |            | Base                 | 4,771.84      | 4,590.09      |          | 181.75   | 0.00       |                            | 181.75    |
| 05CN 363576109 | ARTHUR J GALLAGHER + CO |     |          |              |            | COMMON STOCK USD1.0  |               |               |          |          |            | 29 Jan 2014 to 03 Feb 2014 |           |
| 15GEJBGGZ1W    | 740 06 Jul 2015         |     |          |              | 100.000    | Local                | 4,734.92      | 4,590.09      |          | 144.83   | 1.000000   |                            | 144.83    |
|                |                         |     |          |              |            | Base                 | 4,734.92      | 4,590.09      |          | 144.83   | 0.00       |                            | 144.83    |
| 05CN 363576109 | ARTHUR J GALLAGHER + CO |     |          |              |            | COMMON STOCK USD1 0  |               |               |          |          |            | 03 Feb 2014 to 03 Feb 2014 |           |
| 15GEJBGGZ12    | 744 06 Jul 2015         |     |          |              | 100.000    | Local                | 4,730.99      | 4,590.09      |          | 140.90   | 1.000000   |                            | 140.90    |
|                |                         |     |          |              |            | Base                 | 4,730.99      | 4,590.09      |          | 140.90   | 0.00       |                            | 140.90    |
| 05CN 363576109 | ARTHUR J GALLAGHER + CO |     |          |              |            | COMMON STOCK USD1 0  |               |               |          |          |            | 12 Jan 2016 to 12 Jan 2016 |           |
| 16FEJBTT9W9    | 746 06 Jun 2016         |     |          |              | 325.000    | Local                | 15,633.77     | 12,429.88     |          | 3,203.89 | 1.000000   |                            | 3,203.89  |
|                |                         |     |          |              |            | Base                 | 15,633.77     | 12,429.88     |          | 3,203.89 | 0.00       |                            | 3,203.89  |
| 05CN 363576109 | ARTHUR J GALLAGHER + CO |     |          |              |            | COMMON STOCK USD1.0  |               |               |          |          |            | 03 Feb 2014 to 04 Apr 2014 |           |
| 15GFJBMMMM1    | 754 07 Jul 2015         |     |          |              | 100.000    | Local                | 4,718.93      | 4,590.09      |          | 128.84   | 1.000000   |                            | 128.84    |
|                |                         |     |          |              |            | Base                 | 4,718.93      | 4,590.09      |          | 128.84   | 0.00       |                            | 128.84    |
| 05CN 363576109 | ARTHUR J GALLAGHER + CO |     |          |              |            | COMMON STOCK USD1.0  |               |               |          |          |            | 04 Apr 2014 to 04 Apr 2014 |           |
| 15GFJBMMMM2    | 755 07 Jul 2015         |     |          |              | 100.000    | Local                | 4,709.64      | 4,590.09      |          | 119.55   | 1.000000   |                            | 119.55    |
|                |                         |     |          |              |            | Base                 | 4,709.64      | 4,590.09      |          | 119.55   | 0.00       |                            | 119.55    |
| 05CN 363576109 | ARTHUR J GALLAGHER + CO |     |          |              |            | COMMON STOCK USD1 0  |               |               |          |          |            | 04 Apr 2014 to 09 Apr 2014 |           |
| 15GFJBMMMN     | 767 07 Jul 2015         |     |          |              | 200.000    | Local                | 9,464.90      | 9,180.17      |          | 284.73   | 1.000000   |                            | 284.73    |
|                |                         |     |          |              |            | Base                 | 9,464.90      | 9,180.17      |          | 284.73   | 0.00       |                            | 284.73    |

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| Fund Asset ID          | Security Name           | Lot | Trd Date | DTI Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date  | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-------------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-----------|------------|----------------------------|-----------|
| SSB Trade ID           |                         |     |          |              |            |                      |               | Cost          | Security Gn/Ls |           | Curr Gn/Ls |                            |           |
| 05CN 363576109         | ARTHUR J GALLAGHER + CO |     |          |              |            | COMMON STOCK USD1.0  |               |               |                |           |            |                            |           |
| 15GGJBBJPOR            | 791 08 Jul 2015         |     |          |              | 200,000    | Local                | 9,455.52      | 9,180.18      |                | 275.34    | 1.000000   | 09 Apr 2014 to 16 Sep 2014 | 275.34    |
|                        |                         |     |          |              |            | Base                 | 9,455.52      | 9,180.18      |                | 275.34    | 0.00       |                            | 275.34    |
| 05CN 363576109         | ARTHUR J GALLAGHER + CO |     |          |              |            | COMMON STOCK USD1.0  |               |               |                |           |            |                            |           |
| 15GHJBBK257            | 813 09 Jul 2015         |     |          |              | 450,000    | Local                | 21,285.20     | 20,655.39     |                | 629.81    | 1.000000   | 16 Sep 2014 to 24 Feb 2015 | 629.81    |
|                        |                         |     |          |              |            | Base                 | 21,285.20     | 20,655.39     |                | 629.81    | 0.00       |                            | 629.81    |
| <b>363576109 Total</b> |                         |     |          |              |            |                      |               |               |                |           |            |                            |           |
|                        |                         |     |          |              |            | Local                | 112,879.85    | 106,526.69    |                | 6,353.16  |            |                            | 6,353.16  |
|                        |                         |     |          |              |            | Base                 | 112,879.85    | 106,526.69    |                | 6,353.16  | 0.00       |                            | 6,353.16  |
| 05CN 369550108         | GENERAL DYNAMICS CORP   |     |          |              |            | COMMON STOCK USD1.0  |               |               |                |           |            |                            |           |
| 15GIJBBH11X            | 002 10 Jul 2015         |     |          |              | 50,000     | Local                | 7,318.39      | 6,888.53      |                | 429.86    | 1.000000   | 26 Feb 2015 to 26 Feb 2015 | 429.86    |
|                        |                         |     |          |              |            | Base                 | 7,318.39      | 6,888.53      |                | 429.86    | 0.00       |                            | 429.86    |
| 05CN 369550108         | GENERAL DYNAMICS CORP   |     |          |              |            | COMMON STOCK USD1.0  |               |               |                |           |            |                            |           |
| 15LMJBBPJ72            | 134 16 Dec 2015         |     |          |              | 75,000     | Local                | 10,499.29     | 10,332.79     |                | 166.50    | 1.000000   | 27 Feb 2015 to 03 Mar 2015 | 166.50    |
|                        |                         |     |          |              |            | Base                 | 10,499.29     | 10,332.79     |                | 166.50    | 0.00       |                            | 166.50    |
| 05CN 369550108         | GENERAL DYNAMICS CORP   |     |          |              |            | COMMON STOCK USD1.0  |               |               |                |           |            |                            |           |
| 15LRJBBNSXV            | 190 23 Dec 2015         |     |          |              | 25,000     | Local                | 3,499.58      | 3,444.26      |                | 55.32     | 1.000000   | 03 Mar 2015 to 03 Mar 2015 | 55.32     |
|                        |                         |     |          |              |            | Base                 | 3,499.58      | 3,444.26      |                | 55.32     | 0.00       |                            | 55.32     |
| 05CN 369550108         | GENERAL DYNAMICS CORP   |     |          |              |            | COMMON STOCK USD1.0  |               |               |                |           |            |                            |           |
| 15LTJBBPR11            | 208 28 Dec 2015         |     |          |              | 50,000     | Local                | 6,999.14      | 6,888.53      |                | 110.61    | 1.000000   | 03 Mar 2015 to 03 Mar 2015 | 110.61    |
|                        |                         |     |          |              |            | Base                 | 6,999.14      | 6,888.53      |                | 110.61    | 0.00       |                            | 110.61    |
| 05CN 369550108         | GENERAL DYNAMICS CORP   |     |          |              |            | COMMON STOCK USD1.0  |               |               |                |           |            |                            |           |
| 16AFJBBPGB9            | 331 08 Jan 2016         |     |          |              | 200,000    | Local                | 26,167.82     | 27,554.10     |                | -1,386.28 | 1.000000   | 03 Mar 2015 to 03 Mar 2015 | -1,386.28 |
|                        |                         |     |          |              |            | Base                 | 26,167.82     | 27,554.10     |                | -1,386.28 | 0.00       |                            | -1,386.28 |
| 05CN 369550108         | GENERAL DYNAMICS CORP   |     |          |              |            | COMMON STOCK USD1.0  |               |               |                |           |            |                            |           |
| 16AGJBBNODF            | 344 11 Jan 2016         |     |          |              | 50,000     | Local                | 6,561.11      | 6,888.53      |                | -327.42   | 1.000000   | 03 Mar 2015 to 03 Mar 2015 | -327.42   |
|                        |                         |     |          |              |            | Base                 | 6,561.11      | 6,888.53      |                | -327.42   | 0.00       |                            | -327.42   |



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| Fund                   | Asset ID  | Security Name         | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate      | Security G/Ls | Std Date    | Sell Rate | Trd Dts of Orig Buys       | Net G/Ls  |
|------------------------|-----------|-----------------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|-----------|---------------|-------------|-----------|----------------------------|-----------|
| SSB Trade ID           |           |                       |             |          |              |                      |            |               | Cost          |           |               |             | Curr G/Ls |                            |           |
| 05CN                   | 369550108 | GENERAL DYNAMICS CORP |             |          |              | COMMON STOCK USD1.0  |            |               |               |           |               |             | 1.000000  | 03 Mar 2015 to 03 Mar 2015 |           |
| 16AHJBBPLLM            |           | 370                   | 12 Jan 2016 |          |              | 100,000 Local        |            | 13,161.10     | 13,777.05     | -615.95   |               | 15 Jan 2016 |           |                            | -615.95   |
|                        |           |                       |             |          |              | Base                 |            | 13,161.10     | 13,777.05     | -615.95   |               |             |           |                            | -615.95   |
| 05CN                   | 369550108 | GENERAL DYNAMICS CORP |             |          |              | COMMON STOCK USD1.0  |            |               |               |           |               |             | 1.000000  | 03 Mar 2015 to 06 Mar 2015 |           |
| 16AHJBBPLLT            |           | 376                   | 12 Jan 2016 |          |              | 250,000 Local        |            | 32,900.84     | 34,442.63     | -1,541.79 |               | 15 Jan 2016 |           |                            | -1,541.79 |
|                        |           |                       |             |          |              | Base                 |            | 32,900.84     | 34,442.63     | -1,541.79 |               |             |           |                            | -1,541.79 |
| 05CN                   | 369550108 | GENERAL DYNAMICS CORP |             |          |              | COMMON STOCK USD1.0  |            |               |               |           |               |             | 1.000000  | 06 Mar 2015 to 13 Mar 2015 |           |
| 16ALJBBPVB1            |           | 397                   | 13 Jan 2016 |          |              | 125,000 Local        |            | 16,211.20     | 17,221.31     | -1,010.11 |               | 19 Jan 2016 |           |                            | -1,010.11 |
|                        |           |                       |             |          |              | Base                 |            | 16,211.20     | 17,221.31     | -1,010.11 |               |             |           |                            | -1,010.11 |
| 05CN                   | 369550108 | GENERAL DYNAMICS CORP |             |          |              | COMMON STOCK USD1.0  |            |               |               |           |               |             | 1.000000  | 26 Feb 2015 to 27 Feb 2015 |           |
| 15KBJBBV5VW            |           | 514                   | 02 Nov 2015 |          |              | 300,000 Local        |            | 44,553.68     | 41,331.16     | 3,222.52  |               | 05 Nov 2015 |           |                            | 3,222.52  |
|                        |           |                       |             |          |              | Base                 |            | 44,553.68     | 41,331.16     | 3,222.52  |               |             |           |                            | 3,222.52  |
| 05CN                   | 369550108 | GENERAL DYNAMICS CORP |             |          |              | COMMON STOCK USD1.0  |            |               |               |           |               |             | 1.000000  | 27 Feb 2015 to 27 Feb 2015 |           |
| 15KQJBBPWDK            |           | 693                   | 19 Nov 2015 |          |              | 50,000 Local         |            | 7,273.32      | 6,888.53      | 384.79    |               | 24 Nov 2015 |           |                            | 384.79    |
|                        |           |                       |             |          |              | Base                 |            | 7,273.32      | 6,888.53      | 384.79    |               |             |           |                            | 384.79    |
| 05CN                   | 369550108 | GENERAL DYNAMICS CORP |             |          |              | COMMON STOCK USD1.0  |            |               |               |           |               |             | 1.000000  | 27 Feb 2015 to 27 Feb 2015 |           |
| 15KQJBBNZVB            |           | 705                   | 20 Nov 2015 |          |              | 25,000 Local         |            | 3,662.72      | 3,444.26      | 218.46    |               | 25 Nov 2015 |           |                            | 218.46    |
|                        |           |                       |             |          |              | Base                 |            | 3,662.72      | 3,444.26      | 218.46    |               |             |           |                            | 218.46    |
| 05CN                   | 369550108 | GENERAL DYNAMICS CORP |             |          |              | COMMON STOCK USD1.0  |            |               |               |           |               |             | 1.000000  | 26 Feb 2015 to 26 Feb 2015 |           |
| 15GGJBBJPZ3            |           | 773                   | 08 Jul 2015 |          |              | 50,000 Local         |            | 7,156.07      | 6,888.53      | 267.54    |               | 13 Jul 2015 |           |                            | 267.54    |
|                        |           |                       |             |          |              | Base                 |            | 7,156.07      | 6,888.53      | 267.54    |               |             |           |                            | 267.54    |
| 05CN                   | 369550108 | GENERAL DYNAMICS CORP |             |          |              | COMMON STOCK USD1.0  |            |               |               |           |               |             | 1.000000  | 26 Feb 2015 to 26 Feb 2015 |           |
| 15GHJBBK25S            |           | 800                   | 09 Jul 2015 |          |              | 75,000 Local         |            | 10,808.91     | 10,332.79     | 476.12    |               | 14 Jul 2015 |           |                            | 476.12    |
|                        |           |                       |             |          |              | Base                 |            | 10,808.91     | 10,332.79     | 476.12    |               |             |           |                            | 476.12    |
| <b>369550108 Total</b> |           |                       |             |          |              |                      |            |               | 196,323.00    | 450.17    |               |             | 0.00      |                            | 450.17    |
|                        |           |                       |             |          |              |                      |            |               | 196,323.00    | 450.17    |               |             |           |                            | 450.17    |

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|--------------------------------|-------------|---------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|----------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name       | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                     |     |             |              |            |                      |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls |                            |           |
| 05CN 369604103                 | 15LIJBBNB7W | GENERAL ELECTRIC CO | 073 | 10 Dec 2015 |              | 250.000    | COMMON STOCK USD.06  | 7,643.05      | 6,584.82      | 15 Dec 2015    | 1,058.23 | 1 000000   | 17 Sep 2015 to 17 Sep 2015 | 1,058.23  |
|                                |             |                     |     |             |              |            | Local                | 7,643.05      | 6,584.82      | 1,058.23       |          | 0.00       |                            | 1,058.23  |
|                                |             |                     |     |             |              |            | Base                 |               |               |                |          |            |                            |           |
| 05CN 369604103                 | 15LMJBBPJ8D | GENERAL ELECTRIC CO | 144 | 16 Dec 2015 |              | 500 000    | COMMON STOCK USD 06  | 15,492.91     | 13,169.65     | 21 Dec 2015    | 2,323.26 | 1 000000   | 17 Sep 2015 to 17 Sep 2015 | 2,323.26  |
|                                |             |                     |     |             |              |            | Local                | 15,492.91     | 13,169.65     | 2,323.26       |          | 0 00       |                            | 2,323.26  |
|                                |             |                     |     |             |              |            | Base                 |               |               |                |          |            |                            |           |
| 05CN 369604103                 | 16CUJBBPHQ4 | GENERAL ELECTRIC CO | 210 | 28 Mar 2016 |              | 325.000    | COMMON STOCK USD.06  | 10,176.59     | 8,651 15      | 31 Mar 2016    | 1,525.44 | 1 000000   | 18 Sep 2015 to 18 Sep 2015 | 1,525.44  |
|                                |             |                     |     |             |              |            | Local                | 10,176.59     | 8,651 15      | 1,525.44       |          | 0 00       |                            | 1,525.44  |
|                                |             |                     |     |             |              |            | Base                 |               |               |                |          |            |                            |           |
| 05CN 369604103                 | 15LUJBBM47M | GENERAL ELECTRIC CO | 224 | 29 Dec 2015 |              | 300.000    | COMMON STOCK USD.06  | 9,366.45      | 7,901 79      | 04 Jan 2016    | 1,464.66 | 1.000000   | 17 Sep 2015 to 17 Sep 2015 | 1,464.66  |
|                                |             |                     |     |             |              |            | Local                | 9,366.45      | 7,901 79      | 1,464.66       |          | 0 00       |                            | 1,464.66  |
|                                |             |                     |     |             |              |            | Base                 |               |               |                |          |            |                            |           |
| 05CN 369604103                 | 16AAJBB92N7 | GENERAL ELECTRIC CO | 243 | 31 Dec 2015 |              | 200.000    | COMMON STOCK USD 06  | 6,263.90      | 5,267.86      | 06 Jan 2016    | 996.04   | 1 000000   | 17 Sep 2015 to 18 Sep 2015 | 996.04    |
|                                |             |                     |     |             |              |            | Local                | 6,263.90      | 5,267.86      | 996.04         |          | 0 00       |                            | 996.04    |
|                                |             |                     |     |             |              |            | Base                 |               |               |                |          |            |                            |           |
| 05CN 369604103                 | 15KHJBBKN2V | GENERAL ELECTRIC CO | 592 | 10 Nov 2015 |              | 550.000    | COMMON STOCK USD 06  | 16,548.92     | 14,486.61     | 16 Nov 2015    | 2,062.31 | 1 000000   | 17 Sep 2015 to 17 Sep 2015 | 2,062 31  |
|                                |             |                     |     |             |              |            | Local                | 16,548.92     | 14,486.61     | 2,062.31       |          | 0.00       |                            | 2,062 31  |
|                                |             |                     |     |             |              |            | Base                 |               |               |                |          |            |                            |           |
| 05CN 369604103                 | 15KLJBBK404 | GENERAL ELECTRIC CO | 658 | 16 Nov 2015 |              | 525.000    | COMMON STOCK USD.06  | 15,975.45     | 13,828.13     | 19 Nov 2015    | 2,147.32 | 1.000000   | 17 Sep 2015 to 17 Sep 2015 | 2,147 32  |
|                                |             |                     |     |             |              |            | Local                | 15,975.45     | 13,828.13     | 2,147.32       |          | 0.00       |                            | 2,147 32  |
|                                |             |                     |     |             |              |            | Base                 |               |               |                |          |            |                            |           |
| 05CN 369604103                 | 15KPJBBNZVJ | GENERAL ELECTRIC CO | 711 | 20 Nov 2015 |              | 200 000    | COMMON STOCK USD 06  | 6,141.88      | 5,267.86      | 25 Nov 2015    | 874.02   | 1.000000   | 17 Sep 2015 to 17 Sep 2015 | 874 02    |
|                                |             |                     |     |             |              |            | Local                | 6,141.88      | 5,267.86      | 874.02         |          | 0 00       |                            | 874.02    |
|                                |             |                     |     |             |              |            | Base                 |               |               |                |          |            |                            |           |
| 369604103 Total                |             |                     |     |             |              |            |                      |               | 75,157.87     | 12,451.28      |          |            |                            | 12,451.28 |
|                                |             |                     |     |             |              |            | Local                | 87,609.15     | 75,157.87     | 12,451.28      |          | 0 00       |                            | 12,451.28 |
|                                |             |                     |     |             |              |            | Base                 | 87,609.15     |               |                |          |            |                            |           |

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|--------------------------------|------------------|---------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|----------|------------|----------------------|----------------------------|
| Fund                           | Asset ID         | Security Name | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls                  |
| SSB Trade ID                   |                  |               |     |          |              |            |                      |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls |                      |                            |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              |            | COMMON STOCK USD1 0  |               |               |                |          |            | 1 000000             | 27 May 2014 to 27 May 2014 |
| 15GOJBBHDM                     | 068              | 20 Jul 2015   |     |          |              | 50 000     | Local                | 4,408.16      | 4,261.91      |                | 146.25   |            |                      | 146.25                     |
|                                |                  |               |     |          |              |            | Base                 | 4,408.16      | 4,261.91      |                | 146.25   |            | 0.00                 | 146.25                     |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              |            | COMMON STOCK USD1 0  |               |               |                |          |            | 1 000000             | 27 May 2014 to 27 May 2014 |
| 15GOJBBHDM                     | 071              | 20 Jul 2015   |     |          |              | 100 000    | Local                | 8,875.20      | 8,523.82      |                | 351.38   |            |                      | 351.38                     |
|                                |                  |               |     |          |              |            | Base                 | 8,875.20      | 8,523.82      |                | 351.38   |            | 0.00                 | 351.38                     |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              |            | COMMON STOCK USD1 0  |               |               |                |          |            | 1.000000             | 13 Jun 2014 to 16 Jun 2014 |
| 16DFJBBNT9P                    | 283              | 07 Apr 2016   |     |          |              | 100.000    | Local                | 9,783.67      | 8,456.12      |                | 1,327.55 |            |                      | 1,327.55                   |
|                                |                  |               |     |          |              |            | Base                 | 9,783.67      | 8,456.12      |                | 1,327.55 |            | 0.00                 | 1,327.55                   |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              |            | COMMON STOCK USD1 0  |               |               |                |          |            | 1 000000             | 16 Jun 2014 to 21 Jul 2014 |
| 16DGBBLXXW                     | 291              | 08 Apr 2016   |     |          |              | 100.000    | Local                | 9,754.14      | 8,456.12      |                | 1,298.02 |            |                      | 1,298.02                   |
|                                |                  |               |     |          |              |            | Base                 | 9,754.14      | 8,456.12      |                | 1,298.02 |            | 0.00                 | 1,298.02                   |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              |            | COMMON STOCK USD1.0  |               |               |                |          |            | 1.000000             | 21 Jul 2014 to 21 Jul 2014 |
| 16DLJBQBQFRW                   | 334              | 15 Apr 2016   |     |          |              | 50 000     | Local                | 4,945.78      | 4,228.06      |                | 717.72   |            |                      | 717.72                     |
|                                |                  |               |     |          |              |            | Base                 | 4,945.78      | 4,228.06      |                | 717.72   |            | 0.00                 | 717.72                     |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              |            | COMMON STOCK USD1.0  |               |               |                |          |            | 1 000000             | 21 Jul 2014 to 21 Jul 2014 |
| 16EBJBPGJZ                     | 449              | 02 May 2016   |     |          |              | 75 000     | Local                | 7,234.34      | 6,342.09      |                | 892.25   |            |                      | 892.25                     |
|                                |                  |               |     |          |              |            | Base                 | 7,234.34      | 6,342.09      |                | 892.25   |            | 0.00                 | 892.25                     |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              |            | COMMON STOCK USD1.0  |               |               |                |          |            | 1.000000             | 27 May 2014 to 03 Jun 2014 |
| 15KAJBB5HX7                    | 460              | 30 Oct 2015   |     |          |              | 275 000    | Local                | 25,009.40     | 23,265.67     |                | 1,743.73 |            |                      | 1,743.73                   |
|                                |                  |               |     |          |              |            | Base                 | 25,009.40     | 23,265.67     |                | 1,743.73 |            | 0.00                 | 1,743.73                   |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              |            | COMMON STOCK USD1 0  |               |               |                |          |            | 1 000000             | 22 Jul 2014 to 22 Jul 2014 |
| 16ECJBBNZNM                    | 460              | 03 May 2016   |     |          |              | 100 000    | Local                | 9,615.39      | 8,456.12      |                | 1,159.27 |            |                      | 1,159.27                   |
|                                |                  |               |     |          |              |            | Base                 | 9,615.39      | 8,456.12      |                | 1,159.27 |            | 0.00                 | 1,159.27                   |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              |            | COMMON STOCK USD1 0  |               |               |                |          |            | 1.000000             | 22 Jul 2014 to 28 Jul 2014 |
| 16EFJBPGMQ                     | 502              | 06 May 2016   |     |          |              | 150 000    | Local                | 14,458.99     | 12,684.19     |                | 1,774.80 |            |                      | 1,774.80                   |
|                                |                  |               |     |          |              |            | Base                 | 14,458.99     | 12,684.19     |                | 1,774.80 |            | 0.00                 | 1,774.80                   |

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|--------------------------------|------------------|---------------|-----|----------|--------------|----------------------|--|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID         | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description |  | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |                  |               |     |          |              |                      |  |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              | COMMON STOCK USD1.0  |  |            |               |               |                | 12 May 2016 | 1.000000   | 25 Aug 2015 to 25 Aug 2015 |           |
| 16EGJBBJ2GZ                    | 511              | 09 May 2016   |     |          |              | 100.000 Local        |  | 9,706.53   | 8,456.12      |               | 1,250.41       |             |            |                            | 1,250.41  |
|                                |                  |               |     |          |              | Base                 |  | 9,706.53   | 8,456.12      |               |                |             | 0.00       |                            | 1,250.41  |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              | COMMON STOCK USD1.0  |  |            |               |               |                | 13 May 2016 | 1.000000   | 25 Aug 2015 to 26 Aug 2015 |           |
| 16EHJBBNQRJ                    | 521              | 10 May 2016   |     |          |              | 100.000 Local        |  | 9,776.36   | 8,456.13      |               | 1,320.23       |             |            |                            | 1,320.23  |
|                                |                  |               |     |          |              | Base                 |  | 9,776.36   | 8,456.13      |               |                |             | 0.00       |                            | 1,320.23  |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              | COMMON STOCK USD1.0  |  |            |               |               |                | 17 May 2016 | 1.000000   | 26 Aug 2015 to 26 Aug 2015 |           |
| 16EJJBBN8FB                    | 542              | 12 May 2016   |     |          |              | 50.000 Local         |  | 4,855.64   | 4,228.06      |               | 627.58         |             |            |                            | 627.58    |
|                                |                  |               |     |          |              | Base                 |  | 4,855.64   | 4,228.06      |               | 627.58         |             | 0.00       |                            | 627.58    |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              | COMMON STOCK USD1.0  |  |            |               |               |                | 17 May 2016 | 1.000000   | 01 Oct 2015 to 28 Oct 2015 |           |
| 16EJJBBN8FC                    | 543              | 12 May 2016   |     |          |              | 100.000 Local        |  | 9,692.87   | 8,456.12      |               | 1,236.75       |             |            |                            | 1,236.75  |
|                                |                  |               |     |          |              | Base                 |  | 9,692.87   | 8,456.12      |               |                |             | 0.00       |                            | 1,236.75  |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              | COMMON STOCK USD1.0  |  |            |               |               |                | 18 May 2016 | 1.000000   | 28 Oct 2015 to 12 Nov 2015 |           |
| 16EKJBBZ71W                    | 551              | 13 May 2016   |     |          |              | 100.000 Local        |  | 9,710.20   | 8,456.13      |               | 1,254.07       |             |            |                            | 1,254.07  |
|                                |                  |               |     |          |              | Base                 |  | 9,710.20   | 8,456.13      |               | 1,254.07       |             | 0.00       |                            | 1,254.07  |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              | COMMON STOCK USD1.0  |  |            |               |               |                | 19 May 2016 | 1.000000   | 12 Nov 2015 to 12 Nov 2015 |           |
| 16ELJBBPJLX                    | 560              | 16 May 2016   |     |          |              | 75.000 Local         |  | 7,263.77   | 6,342.09      |               | 921.68         |             |            |                            | 921.68    |
|                                |                  |               |     |          |              | Base                 |  | 7,263.77   | 6,342.09      |               | 921.68         |             | 0.00       |                            | 921.68    |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              | COMMON STOCK USD1.0  |  |            |               |               |                | 20 May 2016 | 1.000000   | 12 Nov 2015 to 10 Dec 2015 |           |
| 16EMJBBPLZN                    | 570              | 17 May 2016   |     |          |              | 75.000 Local         |  | 7,140.13   | 6,342.09      |               | 798.04         |             |            |                            | 798.04    |
|                                |                  |               |     |          |              | Base                 |  | 7,140.13   | 6,342.09      |               | 798.04         |             | 0.00       |                            | 798.04    |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              | COMMON STOCK USD1.0  |  |            |               |               |                | 23 May 2016 | 1.000000   | 10 Dec 2015 to 13 Jan 2016 |           |
| 16ENJBBPHZS                    | 588              | 18 May 2016   |     |          |              | 300.000 Local        |  | 28,162.03  | 25,368.38     |               | 2,793.65       |             |            |                            | 2,793.65  |
|                                |                  |               |     |          |              | Base                 |  | 28,162.03  | 25,368.38     |               | 2,793.65       |             | 0.00       |                            | 2,793.65  |
| 05CN 372460105                 | GENUINE PARTS CO |               |     |          |              | COMMON STOCK USD1.0  |  |            |               |               |                | 11 Feb 2016 | 1.000000   | 03 Jun 2014 to 04 Jun 2014 |           |
| 16BGJBBN2HD                    | 650              | 08 Feb 2016   |     |          |              | 75.000 Local         |  | 6,378.50   | 6,342.09      |               | 36.41          |             |            |                            | 36.41     |
|                                |                  |               |     |          |              | Base                 |  | 6,378.50   | 6,342.09      |               | 36.41          |             | 0.00       |                            | 36.41     |

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|--------------------------------|---------------------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-----------|------------|----------------------------|-----------|
| Fund                           | Asset ID            | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date  | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |                     |               |     |          |              |                      |            |               | Cost          | Security Gn/Ls |           | Curr Gn/Ls |                            |           |
| 05CN 372460105                 | GENUINE PARTS CO    |               |     |          |              | COMMON STOCK USD1.0  |            |               |               |                |           | 1.000000   | 04 Jun 2014 to 12 Jun 2014 |           |
| 168HJBBN6QX                    | 672                 | 09 Feb 2016   |     |          |              | 175,000 Local        |            | 14,984.15     | 14,798.22     | 185.93         | 185.93    |            |                            | 185.93    |
|                                |                     |               |     |          |              | Base                 |            | 14,984.15     | 14,798.22     |                |           | 0.00       |                            | 185.93    |
| 05CN 372460105                 | GENUINE PARTS CO    |               |     |          |              | COMMON STOCK USD1.0  |            |               |               |                |           | 1.000000   | 13 Jun 2014 to 13 Jun 2014 |           |
| 16BLJBBKPMZ                    | 717                 | 16 Feb 2016   |     |          |              | 25,000 Local         |            | 2,232.09      | 2,114.03      | 118.06         | 118.06    |            |                            | 118.06    |
|                                |                     |               |     |          |              | Base                 |            | 2,232.09      | 2,114.03      |                |           | 0.00       |                            | 118.06    |
| 372460105 Total                |                     |               |     |          |              |                      |            |               |               |                |           |            |                            |           |
|                                |                     |               |     |          |              | Local                |            | 203,987.34    | 184,033.56    | 19,953.78      | 19,953.78 |            |                            | 19,953.78 |
|                                |                     |               |     |          |              | Base                 |            | 203,987.34    | 184,033.56    |                |           | 0.00       |                            | 19,953.78 |
| 05CN 375558103                 | GILEAD SCIENCES INC |               |     |          |              | COMMON STOCK USD.001 |            |               |               |                |           | 1.000000   | 17 Mar 2015 to 17 Mar 2015 |           |
| 15LJJBBS8ZZ                    | 093                 | 11 Dec 2015   |     |          |              | 100,000 Local        |            | 10,001.86     | 10,255.08     | -253.22        | -253.22   |            |                            | -253.22   |
|                                |                     |               |     |          |              | Base                 |            | 10,001.86     | 10,255.08     |                |           | 0.00       |                            | -253.22   |
| 05CN 375558103                 | GILEAD SCIENCES INC |               |     |          |              | COMMON STOCK USD.001 |            |               |               |                |           | 1.000000   | 17 Mar 2015 to 17 Mar 2015 |           |
| 15LNJBNNKHD                    | 152                 | 17 Dec 2015   |     |          |              | 100,000 Local        |            | 10,398.30     | 10,255.08     | 143.22         | 143.22    |            |                            | 143.22    |
|                                |                     |               |     |          |              | Base                 |            | 10,398.30     | 10,255.08     |                |           | 0.00       |                            | 143.22    |
| 05CN 375558103                 | GILEAD SCIENCES INC |               |     |          |              | COMMON STOCK USD.001 |            |               |               |                |           | 1.000000   | 17 Mar 2015 to 17 Mar 2015 |           |
| 15LUJBMM47D                    | 218                 | 29 Dec 2015   |     |          |              | 100,000 Local        |            | 10,298.78     | 10,255.08     | 43.70          | 43.70     |            |                            | 43.70     |
|                                |                     |               |     |          |              | Base                 |            | 10,298.78     | 10,255.08     |                |           | 0.00       |                            | 43.70     |
| 05CN 375558103                 | GILEAD SCIENCES INC |               |     |          |              | COMMON STOCK USD.001 |            |               |               |                |           | 1.000000   | 17 Mar 2015 to 17 Mar 2015 |           |
| 16DKJBBZKD0                    | 324                 | 14 Apr 2016   |     |          |              | 50,000 Local         |            | 4,929.97      | 5,127.54      | -197.57        | -197.57   |            |                            | -197.57   |
|                                |                     |               |     |          |              | Base                 |            | 4,929.97      | 5,127.54      |                |           | 0.00       |                            | -197.57   |
| 05CN 375558103                 | GILEAD SCIENCES INC |               |     |          |              | COMMON STOCK USD.001 |            |               |               |                |           | 1.000000   | 17 Mar 2015 to 17 Mar 2015 |           |
| 16DPJBBPN24                    | 369                 | 21 Apr 2016   |     |          |              | 50,000 Local         |            | 5,066.84      | 5,127.54      | -60.70         | -60.70    |            |                            | -60.70    |
|                                |                     |               |     |          |              | Base                 |            | 5,066.84      | 5,127.54      |                |           | 0.00       |                            | -60.70    |
| 05CN 375558103                 | GILEAD SCIENCES INC |               |     |          |              | COMMON STOCK USD.001 |            |               |               |                |           | 1.000000   | 16 Mar 2015 to 17 Mar 2015 |           |
| 15KBJBBMFRB                    | 476                 | 02 Nov 2015   |     |          |              | 200,000 Local        |            | 21,884.59     | 20,510.15     | 1,374.44       | 1,374.44  |            |                            | 1,374.44  |
|                                |                     |               |     |          |              | Base                 |            | 21,884.59     | 20,510.15     |                |           | 0.00       |                            | 1,374.44  |

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| Base Currency: USD - US DOLLAR |           |                         |             |          |              |            |                      |               |               |                |             |            |                            |           |
|--------------------------------|-----------|-------------------------|-------------|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name           | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                         |             |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN                           | 375558103 | GILEAD SCIENCES INC     |             |          |              |            | COMMON STOCK USD 001 |               |               |                | 16 Nov 2015 | 1 000000   | 17 Mar 2015 to 17 Mar 2015 |           |
| 15KHJBBKN2S                    |           | 590                     | 10 Nov 2015 |          |              | 300 000    | Local                | 32,624.90     | 30,765.23     | 1,859.67       |             |            |                            | 1,859.67  |
|                                |           |                         |             |          |              |            | Base                 | 32,624.90     | 30,765.23     | 1,859.67       |             | 0.00       |                            | 1,859.67  |
| 375558103 Total                |           |                         |             |          |              |            |                      |               |               |                |             |            |                            |           |
|                                |           |                         |             |          |              |            | Local                | 95,205.24     | 92,295.70     | 2,909.54       |             |            |                            | 2,909.54  |
|                                |           |                         |             |          |              |            | Base                 | 95,205.24     | 92,295.70     | 2,909.54       |             | 0 00       |                            | 2,909.54  |
| 05CN                           | 38141G104 | GOLDMAN SACHS GROUP INC |             |          |              |            | COMMON STOCK USD 01  |               |               |                | 22 Jul 2015 | 1 000000   | 17 Oct 2013 to 17 Oct 2013 |           |
| 15GNJBBJZ1Z                    |           | 057                     | 17 Jul 2015 |          |              | 25 000     | Local                | 5,271.40      | 3,965.63      | 1,305.77       |             |            |                            | 1,305.77  |
|                                |           |                         |             |          |              |            | Base                 | 5,271.40      | 3,965.63      | 1,305.77       |             | 0 00       |                            | 1,305.77  |
| 05CN                           | 38141G104 | GOLDMAN SACHS GROUP INC |             |          |              |            | COMMON STOCK USD 01  |               |               |                | 19 Oct 2015 | 1 000000   | 17 Oct 2013 to 17 Oct 2013 |           |
| 15KJBBT94C                     |           | 189                     | 14 Oct 2015 |          |              | 25 000     | Local                | 4,489.50      | 4,002.17      | 487.33         |             |            |                            | 487.33    |
|                                |           |                         |             |          |              |            | Base                 | 4,489.50      | 4,002.17      | 487.33         |             | 0.00       |                            | 487.33    |
| 05CN                           | 38141G104 | GOLDMAN SACHS GROUP INC |             |          |              |            | COMMON STOCK USD 01  |               |               |                | 29 Oct 2015 | 1 000000   | 12 Nov 2013 to 02 Dec 2013 |           |
| 15JSJBBL6D3                    |           | 359                     | 26 Oct 2015 |          |              | 100,000    | Local                | 18,734.91     | 16,008.70     | 2,726.21       |             |            |                            | 2,726.21  |
|                                |           |                         |             |          |              |            | Base                 | 18,734.91     | 16,008.70     | 2,726.21       |             | 0.00       |                            | 2,726.21  |
| 05CN                           | 38141G104 | GOLDMAN SACHS GROUP INC |             |          |              |            | COMMON STOCK USD.01  |               |               |                | 09 Nov 2015 | 1,000000   | 02 Dec 2013 to 17 Apr 2014 |           |
| 15KDJBBL9K7                    |           | 530                     | 04 Nov 2015 |          |              | 50,000     | Local                | 9,599.07      | 8,004.35      | 1,594.72       |             |            |                            | 1,594.72  |
|                                |           |                         |             |          |              |            | Base                 | 9,599.07      | 8,004.35      | 1,594.72       |             | 0 00       |                            | 1,594.72  |
| 05CN                           | 38141G104 | GOLDMAN SACHS GROUP INC |             |          |              |            | COMMON STOCK USD.01  |               |               |                | 12 Nov 2015 | 1,000000   | 17 Apr 2014 to 17 Apr 2014 |           |
| 15KFJBBNXPW                    |           | 552                     | 06 Nov 2015 |          |              | 100,000    | Local                | 19,690.64     | 16,008.69     | 3,681.95       |             |            |                            | 3,681.95  |
|                                |           |                         |             |          |              |            | Base                 | 19,690.64     | 16,008.69     | 3,681.95       |             | 0 00       |                            | 3,681.95  |
| 05CN                           | 38141G104 | GOLDMAN SACHS GROUP INC |             |          |              |            | COMMON STOCK USD 01  |               |               |                | 13 Nov 2015 | 1 000000   | 17 Apr 2014 to 25 Nov 2014 |           |
| 15KGJBBK10K                    |           | 575                     | 09 Nov 2015 |          |              | 185,000    | Local                | 36,436.92     | 29,616.09     | 6,820.83       |             |            |                            | 6,820.83  |
|                                |           |                         |             |          |              |            | Base                 | 36,436.92     | 29,616.09     | 6,820.83       |             | 0 00       |                            | 6,820.83  |
| 05CN                           | 38141G104 | GOLDMAN SACHS GROUP INC |             |          |              |            | COMMON STOCK USD.01  |               |               |                | 18 Nov 2015 | 1,000000   | 25 Nov 2014 to 25 Nov 2014 |           |
| 15KKJBBZLRF                    |           | 622                     | 13 Nov 2015 |          |              | 25 000     | Local                | 4,802.98      | 4,002.17      | 800.81         |             |            |                            | 800.81    |
|                                |           |                         |             |          |              |            | Base                 | 4,802.98      | 4,002.17      | 800.81         |             | 0 00       |                            | 800.81    |

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| Fund                   | Asset ID    | Security Name               | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-------------|-----------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |             |                             |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 38141G104         | 15KKJBBZLRQ | GOLDMAN SACHS GROUP INC     | 631 | 13 Nov 2015 |              | COMMON STOCK USD.01  | 100,000    | 19,103.49     | 16,008.69     | 3,094.80       | 18 Nov 2015 | 1.000000   | 25 Nov 2014 to 27 Jan 2015 | 3,094.80  |
|                        |             |                             |     |             |              | Local                |            | 19,103.49     |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Base                 |            |               | 16,008.69     |                |             | 0.00       |                            | 3,094.80  |
| 05CN 38141G104         | 15KKJBBZLRV | GOLDMAN SACHS GROUP INC     | 635 | 13 Nov 2015 |              | COMMON STOCK USD.01  | 100,000    | 19,201.40     | 16,008.70     | 3,192.70       | 18 Nov 2015 | 1.000000   | 27 Jan 2015 to 28 Jan 2015 | 3,192.70  |
|                        |             |                             |     |             |              | Local                |            | 19,201.40     |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Base                 |            |               | 16,008.70     |                |             | 0.00       |                            | 3,192.70  |
| 05CN 38141G104         | 15KLJBBK40S | GOLDMAN SACHS GROUP INC     | 648 | 16 Nov 2015 |              | COMMON STOCK USD.01  | 50,000     | 9,499.07      | 8,004.35      | 1,494.72       | 19 Nov 2015 | 1.000000   | 28 Jan 2015 to 28 Jan 2015 | 1,494.72  |
|                        |             |                             |     |             |              | Local                |            | 9,499.07      |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Base                 |            |               | 8,004.35      |                |             | 0.00       |                            | 1,494.72  |
| 05CN 38141G104         | 15KNJBBM2Z3 | GOLDMAN SACHS GROUP INC     | 683 | 18 Nov 2015 |              | COMMON STOCK USD.01  | 140,000    | 27,040.78     | 22,412.17     | 4,628.61       | 23 Nov 2015 | 1.000000   | 28 Jan 2015 to 29 Sep 2015 | 4,628.61  |
|                        |             |                             |     |             |              | Local                |            | 27,040.78     |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Base                 |            |               | 22,412.17     |                |             | 0.00       |                            | 4,628.61  |
| 05CN 38141G104         | 15GFJBMM6   | GOLDMAN SACHS GROUP INC     | 759 | 07 Jul 2015 |              | COMMON STOCK USD.01  | 100,000    | 20,479.92     | 15,862.54     | 4,617.38       | 10 Jul 2015 | 1.000000   | 20 Mar 2013 to 17 Oct 2013 | 4,617.38  |
|                        |             |                             |     |             |              | Local                |            | 20,479.92     |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Base                 |            |               | 15,862.54     |                |             | 0.00       |                            | 4,617.38  |
| <b>38141G104 Total</b> |             |                             |     |             |              |                      |            |               |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Local                |            | 194,350.08    | 159,904.25    | 34,445.83      |             |            |                            | 34,445.83 |
|                        |             |                             |     |             |              | Base                 |            |               | 159,904.25    |                |             | 0.00       |                            | 34,445.83 |
| 05CN 416515104         | 15JBUBBL7MB | HARTFORD FINANCIAL SVCS GRP | 016 | 01 Oct 2015 |              | COMMON STOCK USD.01  | 100,000    | 4,595.91      | 4,040.96      | 554.95         | 06 Oct 2015 | 1.000000   | 14 Jan 2015 to 14 Jan 2015 | 554.95    |
|                        |             |                             |     |             |              | Local                |            | 4,595.91      |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Base                 |            |               | 4,040.96      |                |             | 0.00       |                            | 554.95    |
| 05CN 416515104         | 15GMJBBKQRO | HARTFORD FINANCIAL SVCS GRP | 043 | 16 Jul 2015 |              | COMMON STOCK USD.01  | 100,000    | 4,725.25      | 3,994.52      | 730.73         | 21 Jul 2015 | 1.000000   | 14 Jan 2015 to 14 Jan 2015 | 730.73    |
|                        |             |                             |     |             |              | Local                |            | 4,725.25      |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Base                 |            |               | 3,994.52      |                |             | 0.00       |                            | 730.73    |
| 05CN 416515104         | 16CFJBBSJL  | HARTFORD FINANCIAL SVCS GRP | 080 | 07 Mar 2016 |              | COMMON STOCK USD.01  | 175,000    | 7,695.40      | 7,135.73      | 559.67         | 10 Mar 2016 | 1.000000   | 20 Jan 2015 to 20 Jan 2015 | 559.67    |
|                        |             |                             |     |             |              | Local                |            | 7,695.40      |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Base                 |            |               | 7,135.73      |                |             | 0.00       |                            | 559.67    |

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|--------------------------------|-----------------------------|---------------------|-----------|-----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID                    | Security Name       | Lot       | Trd Date  | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Std Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |                             |                     |           |           |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 416515104                 | HARTFORD FINANCIAL SVCS GRP | COMMON STOCK USD.01 |           |           |              |                      |            |               |               |                | 06 Apr 2016 | 1.000000   | 20 Jan 2015 to 20 Jan 2015 |           |
| 16DBJBBSXNX                    | 246 01 Apr 2016             | 150,000 Local       | 6,941.41  | 6,116.34  | 825.07       |                      |            |               |               |                | 825.07      |            |                            | 825.07    |
|                                |                             | Base                | 6,941.41  | 6,116.34  | 825.07       |                      |            |               |               |                |             | 0.00       |                            | 825.07    |
| 05CN 416515104                 | HARTFORD FINANCIAL SVCS GRP | COMMON STOCK USD.01 |           |           |              |                      |            |               |               |                | 18 Aug 2015 | 1.000000   | 14 Jan 2015 to 14 Jan 2015 |           |
| 15HJJBMS26                     | 283 13 Aug 2015             | 75,000 Local        | 3,704.68  | 2,995.89  | 708.79       |                      |            |               |               |                | 708.79      |            |                            | 708.79    |
|                                |                             | Base                | 3,704.68  | 2,995.89  | 708.79       |                      |            |               |               |                |             | 0.00       |                            | 708.79    |
| 05CN 416515104                 | HARTFORD FINANCIAL SVCS GRP | COMMON STOCK USD.01 |           |           |              |                      |            |               |               |                | 02 Nov 2015 | 1.000000   | 14 Jan 2015 to 14 Jan 2015 |           |
| 15JUJBK8PM                     | 396 28 Oct 2015             | 100,000 Local       | 4,628.41  | 4,049.94  | 578.47       |                      |            |               |               |                | 578.47      |            |                            | 578.47    |
|                                |                             | Base                | 4,628.41  | 4,049.94  | 578.47       |                      |            |               |               |                |             | 0.00       |                            | 578.47    |
| 05CN 416515104                 | HARTFORD FINANCIAL SVCS GRP | COMMON STOCK USD.01 |           |           |              |                      |            |               |               |                | 03 Nov 2015 | 1.000000   | 14 Jan 2015 to 16 Jan 2015 |           |
| 15JVJBZN1T                     | 444 29 Oct 2015             | 1,425,000 Local     | 66,969.05 | 57,711.70 | 9,257.35     |                      |            |               |               |                | 9,257.35    |            |                            | 9,257.35  |
|                                |                             | Base                | 66,969.05 | 57,711.70 | 9,257.35     |                      |            |               |               |                |             | 0.00       |                            | 9,257.35  |
| 05CN 416515104                 | HARTFORD FINANCIAL SVCS GRP | COMMON STOCK USD.01 |           |           |              |                      |            |               |               |                | 12 Nov 2015 | 1.000000   | 16 Jan 2015 to 20 Jan 2015 |           |
| 15KFJBBSXPQ                    | 547 06 Nov 2015             | 75,000 Local        | 3,555.83  | 3,037.46  | 518.37       |                      |            |               |               |                | 518.37      |            |                            | 518.37    |
|                                |                             | Base                | 3,555.83  | 3,037.46  | 518.37       |                      |            |               |               |                |             | 0.00       |                            | 518.37    |
| 05CN 416515104                 | HARTFORD FINANCIAL SVCS GRP | COMMON STOCK USD.01 |           |           |              |                      |            |               |               |                | 25 May 2016 | 1.000000   | 20 Jan 2015 to 21 Jan 2015 |           |
| 16EPJBPA6C                     | 612 20 May 2016             | 225,000 Local       | 10,142.66 | 9,174.51  | 968.15       |                      |            |               |               |                | 968.15      |            |                            | 968.15    |
|                                |                             | Base                | 10,142.66 | 9,174.51  | 968.15       |                      |            |               |               |                |             | 0.00       |                            | 968.15    |
| 05CN 416515104                 | HARTFORD FINANCIAL SVCS GRP | COMMON STOCK USD.01 |           |           |              |                      |            |               |               |                | 02 Jun 2016 | 1.000000   | 21 Jan 2015 to 21 Jan 2015 |           |
| 16EUJBBSQV5                    | 659 27 May 2016             | 125,000 Local       | 5,652.38  | 5,096.95  | 555.43       |                      |            |               |               |                | 555.43      |            |                            | 555.43    |
|                                |                             | Base                | 5,652.38  | 5,096.95  | 555.43       |                      |            |               |               |                |             | 0.00       |                            | 555.43    |
| 05CN 416515104                 | HARTFORD FINANCIAL SVCS GRP | COMMON STOCK USD.01 |           |           |              |                      |            |               |               |                | 07 Jul 2015 | 1.000000   | 14 Jan 2015 to 14 Jan 2015 |           |
| 15GBJBBSH30K                   | 711 01 Jul 2015             | 100,000 Local       | 4,408.41  | 3,994.52  | 413.89       |                      |            |               |               |                | 413.89      |            |                            | 413.89    |
|                                |                             | Base                | 4,408.41  | 3,994.52  | 413.89       |                      |            |               |               |                |             | 0.00       |                            | 413.89    |
| 05CN 416515104                 | HARTFORD FINANCIAL SVCS GRP | COMMON STOCK USD.01 |           |           |              |                      |            |               |               |                | 09 Jun 2016 | 1.000000   | 22 Jan 2015 to 29 Jan 2015 |           |
| 16FEJBBS9XC                    | 748 06 Jun 2016             | 350,000 Local       | 15,627.43 | 14,271.45 | 1,355.98     |                      |            |               |               |                | 1,355.98    |            |                            | 1,355.98  |
|                                |                             | Base                | 15,627.43 | 14,271.45 | 1,355.98     |                      |            |               |               |                |             | 0.00       |                            | 1,355.98  |



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|--------------------------------|-----------|---------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name             | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                           |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 416515104 Total                |           |                           |     |          |              |                      |            |               |               |                |             |            |                            |           |
| 05C5                           | 421906108 | HEALTHCARE SERVICES GROUP |     |          |              | COMMON STOCK USD.01  |            |               |               |                | 20 Oct 2015 | 1.000000   | 10 Jun 2010 to 10 Jun 2010 | 17,026 85 |
| 15JKJBCGNLF                    |           | 170 15 Oct 2015           |     |          |              | Local                | 770.000    | 138,646.82    | 121,619.97    | 17,026.85      |             |            |                            | 17,026 85 |
|                                |           |                           |     |          |              | Base                 |            | 138,646.82    | 121,619.97    | 17,026.85      |             | 0.00       |                            | 17,026 85 |
| 05C5                           | 421906108 | HEALTHCARE SERVICES GROUP |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 15KAJBC1B35                    |           | 190 02 Nov 2015           |     |          |              | Local                | 1,291 000  | 26,588.38     | 11,094.46     | 15,493.92      | 05 Nov 2015 | 1.000000   | 10 Jun 2010 to 10 Jun 2010 | 15,493.92 |
|                                |           |                           |     |          |              | Base                 |            | 26,588.38     | 11,094.46     | 15,493.92      |             | 0.00       |                            | 15,493.92 |
| 05C5                           | 421906108 | HEALTHCARE SERVICES GROUP |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 16FBJBB7XH3                    |           | 370 02 Jun 2016           |     |          |              | Local                | 617 000    | 18,601.23     | 8,889.97      | 29,352.85      | 07 Jun 2016 | 1 000000   | 10 Jun 2010 to 10 Jun 2010 | 29,352 85 |
|                                |           |                           |     |          |              | Base                 |            | 47,954.08     | 18,601.23     | 29,352.85      |             | 0.00       |                            | 29,352 85 |
| 05C5                           | 421906108 | HEALTHCARE SERVICES GROUP |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 16FBJBB7XH3                    |           | 370 02 Jun 2016           |     |          |              | Local                | 617 000    | 24,248.74     | 8,889.97      | 15,358.77      | 07 Jun 2016 | 1 000000   | 10 Jun 2010 to 10 Jun 2010 | 15,358.77 |
|                                |           |                           |     |          |              | Base                 |            | 24,248.74     | 8,889.97      | 15,358.77      |             | 0.00       |                            | 15,358 77 |
| 421906108 Total                |           |                           |     |          |              |                      |            |               |               |                |             |            |                            |           |
| 05CJ                           | 427746102 | HERON THERAPEUTICS INC    |     |          |              | COMMON STOCK USD.01  |            |               |               |                | 28 Sep 2015 | 1.000000   | 18 Aug 2015 to 20 Aug 2015 | 3,148 36  |
| 15IQJBINF1W                    |           | 305 23 Sep 2015           |     |          |              | Local                | 410.000    | 16,746.02     | 13,597.66     | 3,148.36       |             |            |                            | 3,148 36  |
|                                |           |                           |     |          |              | Base                 |            | 16,746.02     | 13,597.66     | 3,148.36       |             | 0.00       |                            | 3,148 36  |
| 05CN                           | 437076102 | HOME DEPOT INC            |     |          |              | COMMON STOCK USD.05  |            |               |               |                |             |            |                            |           |
| 15JJBBL7L5                     |           | 011 01 Oct 2015           |     |          |              | Local                | 100 000    | 11,631.78     | 6,899.99      | 4,731.79       | 06 Oct 2015 | 1 000000   | 19 Jan 2012 to 19 Jan 2012 | 4,731 79  |
|                                |           |                           |     |          |              | Base                 |            | 11,631.78     | 6,899.99      | 4,731.79       |             | 0.00       |                            | 4,731 79  |
| 05CN                           | 437076102 | HOME DEPOT INC            |     |          |              | COMMON STOCK USD.05  |            |               |               |                |             |            |                            |           |
| 15GJJBKGBW                     |           | 016 13 Jul 2015           |     |          |              | Local                | 100.000    | 11,498.28     | 6,899.99      | 4,598.29       | 16 Jul 2015 | 1.000000   | 19 Jan 2012 to 19 Jan 2012 | 4,598.29  |
|                                |           |                           |     |          |              | Base                 |            | 11,498.28     | 6,899.99      | 4,598.29       |             | 0.00       |                            | 4,598 29  |
| 05CN                           | 437076102 | HOME DEPOT INC            |     |          |              | COMMON STOCK USD.05  |            |               |               |                |             |            |                            |           |
| 15JCJBKNVW                     |           | 026 02 Oct 2015           |     |          |              | Local                | 25 000     | 2,911.55      | 1,725.00      | 1,186.55       | 07 Oct 2015 | 1.000000   | 19 Jan 2012 to 19 Jan 2012 | 1,186 55  |
|                                |           |                           |     |          |              | Base                 |            | 2,911.55      | 1,725.00      | 1,186.55       |             | 0.00       |                            | 1,186 55  |

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| Fund Asset ID  | Security Name   | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-----------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |                 |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 437076102 | HOME DEPOT INC  |     |          |              | COMMON STOCK USD.05  |            |               |               |                |             |            | 19 Jan 2012 to 19 Jan 2012 |           |
| 15JCJBBKNVX    | 027 02 Oct 2015 |     |          |              | 25 000 Local         | 2,937 21   |               | 1,725 00      |                | 07 Oct 2015 | 1.000000   |                            | 1,212 21  |
|                |                 |     |          |              | Base                 | 2,937 21   |               | 1,725 00      |                | 1,212 21    | 0.00       |                            | 1,212 21  |
| 05CN 437076102 | HOME DEPOT INC  |     |          |              | COMMON STOCK USD.05  |            |               |               |                |             |            | 19 Jan 2012 to 19 Jan 2012 |           |
| 15GQJBBH631    | 093 22 Jul 2015 |     |          |              | 200 000 Local        | 22,907 45  |               | 13,799 97     |                | 27 Jul 2015 | 1.000000   |                            | 9,107 48  |
|                |                 |     |          |              | Base                 | 22,907 45  |               | 13,799 97     |                | 9,107 48    | 0.00       |                            | 9,107 48  |
| 05CN 437076102 | HOME DEPOT INC  |     |          |              | COMMON STOCK USD.05  |            |               |               |                |             |            | 18 Dec 2012 to 18 Dec 2012 |           |
| 15LKJBBW45R    | 099 14 Dec 2015 |     |          |              | 25 000 Local         | 3,294 40   |               | 1,725 00      |                | 17 Dec 2015 | 1.000000   |                            | 1,569 40  |
|                |                 |     |          |              | Base                 | 3,294 40   |               | 1,725 00      |                | 1,569 40    | 0 00       |                            | 1,569 40  |
| 05CN 437076102 | HOME DEPOT INC  |     |          |              | COMMON STOCK USD.05  |            |               |               |                |             |            | 19 Jan 2012 to 19 Jan 2012 |           |
| 15GVJBBLLX0    | 142 29 Jul 2015 |     |          |              | 50 000 Local         | 5,810 39   |               | 3,449 99      |                | 03 Aug 2015 | 1 000000   |                            | 2,360 40  |
|                |                 |     |          |              | Base                 | 5,810 39   |               | 3,449 99      |                | 2,360 40    | 0.00       |                            | 2,360 40  |
| 05CN 437076102 | HOME DEPOT INC  |     |          |              | COMMON STOCK USD.05  |            |               |               |                |             |            | 19 Jan 2012 to 19 Jan 2012 |           |
| 15HAJBB0SS2    | 164 31 Jul 2015 |     |          |              | 100 000 Local        | 11,745 84  |               | 6,899 99      |                | 05 Aug 2015 | 1.000000   |                            | 4,845 85  |
|                |                 |     |          |              | Base                 | 11,745 84  |               | 6,899 99      |                | 4,845 85    | 0.00       |                            | 4,845 85  |
| 05CN 437076102 | HOME DEPOT INC  |     |          |              | COMMON STOCK USD.05  |            |               |               |                |             |            | 18 Dec 2012 to 18 Dec 2012 |           |
| 15LRJBBNSXW    | 191 23 Dec 2015 |     |          |              | 50 000 Local         | 6,649 12   |               | 3,449 99      |                | 29 Dec 2015 | 1.000000   |                            | 3,199 13  |
|                |                 |     |          |              | Base                 | 6,649 12   |               | 3,449 99      |                | 3,199 13    | 0.00       |                            | 3,199 13  |
| 05CN 437076102 | HOME DEPOT INC  |     |          |              | COMMON STOCK USD.05  |            |               |               |                |             |            | 18 Dec 2012 to 01 Aug 2016 |           |
| 15LUJBBM47F    | 219 29 Dec 2015 |     |          |              | 100 000 Local        | 13,398 54  |               | 6,899 99      |                | 04 Jan 2016 | 1 000000   |                            | 6,498 55  |
|                |                 |     |          |              | Base                 | 13,398 54  |               | 6,899 99      |                | 6,498 55    | 0 00       |                            | 6,498 55  |
| 05CN 437076102 | HOME DEPOT INC  |     |          |              | COMMON STOCK USD.05  |            |               |               |                |             |            | 19 Jan 2012 to 19 Jan 2012 |           |
| 15HGJBBKRK5    | 251 10 Aug 2015 |     |          |              | 100 000 Local        | 11,798 27  |               | 6,899 99      |                | 13 Aug 2015 | 1 000000   |                            | 4,898 28  |
|                |                 |     |          |              | Base                 | 11,798 27  |               | 6,899 99      |                | 4,898 28    | 0.00       |                            | 4,898 28  |
| 05CN 437076102 | HOME DEPOT INC  |     |          |              | COMMON STOCK USD.05  |            |               |               |                |             |            | 19 Jan 2012 to 19 Jan 2012 |           |
| 15HNJBBK11Q    | 315 19 Aug 2015 |     |          |              | 100 000 Local        | 12,314 01  |               | 6,899 99      |                | 24 Aug 2015 | 1.000000   |                            | 5,414 02  |
|                |                 |     |          |              | Base                 | 12,314 01  |               | 6,899 99      |                | 5,414 02    | 0.00       |                            | 5,414 02  |

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| Fund           | Asset ID    | Security Name  | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|----------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |             |                |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 437076102 | 16AGJBBN0DD | HOME DEPOT INC | 343 | 11 Jan 2016 |              | COMMON STOCK USD 05  | 50,000     | 6,279.88      | 3,449.99      | 2,829.89       | 14 Jan 2016 | 1.000000   | 01 Aug 2013 to 01 Aug 2013 | 2,829.89  |
|                |             |                |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                |     |             |              | Base                 |            | 6,279.88      | 3,449.99      |                |             | 0.00       |                            | 2,829.89  |
| 05CN 437076102 | 15JSJBBL6D4 | HOME DEPOT INC | 360 | 26 Oct 2015 |              | COMMON STOCK USD 05  | 100,000    | 12,509.99     | 6,899.99      | 5,610.00       | 29 Oct 2015 | 1.000000   | 19 Jan 2012 to 19 Jan 2012 | 5,610.00  |
|                |             |                |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                |     |             |              | Base                 |            | 12,509.99     | 6,899.99      |                |             | 0.00       |                            | 5,610.00  |
| 05CN 437076102 | 16AHJBBPLLJ | HOME DEPOT INC | 367 | 12 Jan 2016 |              | COMMON STOCK USD 05  | 100,000    | 12,807.26     | 6,899.99      | 5,907.27       | 15 Jan 2016 | 1.000000   | 01 Aug 2013 to 20 Mar 2014 | 5,907.27  |
|                |             |                |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                |     |             |              | Base                 |            | 12,807.26     | 6,899.99      |                |             | 0.00       |                            | 5,907.27  |
| 05CN 437076102 | 16EBJBBPGJX | HOME DEPOT INC | 448 | 02 May 2016 |              | COMMON STOCK USD 05  | 75,000     | 10,133.34     | 5,174.99      | 4,958.35       | 05 May 2016 | 1.000000   | 20 Mar 2014 to 26 Mar 2014 | 4,958.35  |
|                |             |                |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                |     |             |              | Base                 |            | 10,133.34     | 5,174.99      |                |             | 0.00       |                            | 4,958.35  |
| 05CN 437076102 | 16EDJBBNFF7 | HOME DEPOT INC | 470 | 04 May 2016 |              | COMMON STOCK USD 05  | 50,000     | 6,754.67      | 3,449.99      | 3,304.68       | 09 May 2016 | 1.000000   | 26 Mar 2014 to 03 Apr 2014 | 3,304.68  |
|                |             |                |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                |     |             |              | Base                 |            | 6,754.67      | 3,449.99      |                |             | 0.00       |                            | 3,304.68  |
| 05CN 437076102 | 16EEJBBWCJ3 | HOME DEPOT INC | 478 | 05 May 2016 |              | COMMON STOCK USD 05  | 25,000     | 3,375.43      | 1,725.00      | 1,650.43       | 10 May 2016 | 1.000000   | 03 Apr 2014 to 03 Apr 2014 | 1,650.43  |
|                |             |                |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                |     |             |              | Base                 |            | 3,375.43      | 1,725.00      |                |             | 0.00       |                            | 1,650.43  |
| 05CN 437076102 | 16AOJBBT66J | HOME DEPOT INC | 494 | 22 Jan 2016 |              | COMMON STOCK USD 05  | 75,000     | 9,276.57      | 5,174.99      | 4,101.58       | 27 Jan 2016 | 1.000000   | 20 Mar 2014 to 20 Mar 2014 | 4,101.58  |
|                |             |                |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                |     |             |              | Base                 |            | 9,276.57      | 5,174.99      |                |             | 0.00       |                            | 4,101.58  |
| 05CN 437076102 | 15KBJBBMFSD | HOME DEPOT INC | 506 | 02 Nov 2015 |              | COMMON STOCK USD 05  | 975,000    | 120,935.89    | 67,274.86     | 53,661.03      | 05 Nov 2015 | 1.000000   | 19 Jan 2012 to 18 Dec 2012 | 53,661.03 |
|                |             |                |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                |     |             |              | Base                 |            | 120,935.89    | 67,274.86     |                |             | 0.00       |                            | 53,661.03 |
| 05CN 437076102 | 15ICJBBJP3N | HOME DEPOT INC | 508 | 02 Sep 2015 |              | COMMON STOCK USD 05  | 25,000     | 2,887.03      | 1,725.00      | 1,162.03       | 08 Sep 2015 | 1.000000   | 19 Jan 2012 to 19 Jan 2012 | 1,162.03  |
|                |             |                |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                |     |             |              | Base                 |            | 2,887.03      | 1,725.00      |                |             | 0.00       |                            | 1,162.03  |

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|--------------------------------|-----------------------------|---------------|-----|----------|--------------|------------|-----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID                    | Security Name | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description  | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |                             |               |     |          |              |            |                       |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CN 437076102                 | HOME DEPOT INC              |               |     |          |              |            | COMMON STOCK USD 05   |               |               |                |             |            |                            |            |
| 15IDJBBKZFW                    | 530                         | 03 Sep 2015   |     |          |              | 100.000    | Local                 | 11,797.47     | 6,899.99      | 4,897.48       | 09 Sep 2015 | 1.000000   | 19 Jan 2012 to 19 Jan 2012 | 4,897.48   |
|                                |                             |               |     |          |              |            | Base                  | 11,797.47     | 6,899.99      | 4,897.48       |             | 0.00       |                            | 4,897.48   |
| 05CN 437076102                 | HOME DEPOT INC              |               |     |          |              |            | COMMON STOCK USD 05   |               |               |                |             |            |                            |            |
| 16BAJBB9PZT                    | 562                         | 29 Jan 2016   |     |          |              | 25.000     | Local                 | 3,098.26      | 1,725.00      | 1,373.26       | 03 Feb 2016 | 1.000000   | 20 Mar 2014 to 20 Mar 2014 | 1,373.26   |
|                                |                             |               |     |          |              |            | Base                  | 3,098.26      | 1,725.00      | 1,373.26       |             | 0.00       |                            | 1,373.26   |
| 05CN 437076102                 | HOME DEPOT INC              |               |     |          |              |            | COMMON STOCK USD 05   |               |               |                |             |            |                            |            |
| 16BBJBBN6J4                    | 582                         | 01 Feb 2016   |     |          |              | 50.000     | Local                 | 6,348.96      | 3,449.99      | 2,898.97       | 04 Feb 2016 | 1.000000   | 20 Mar 2014 to 20 Mar 2014 | 2,898.97   |
|                                |                             |               |     |          |              |            | Base                  | 6,348.96      | 3,449.99      | 2,898.97       |             | 0.00       |                            | 2,898.97   |
| 437076102 Total                |                             |               |     |          |              |            |                       |               |               |                |             |            |                            |            |
|                                |                             |               |     |          |              |            | Local                 | 323,101.59    | 181,124.67    | 141,976.92     |             |            |                            | 141,976.92 |
|                                |                             |               |     |          |              |            | Base                  | 323,101.59    | 181,124.67    | 141,976.92     |             | 0.00       |                            | 141,976.92 |
| 05CJ 43739Q100                 | HOMEAWAY INC                |               |     |          |              |            | COMMON STOCK USD 0001 |               |               |                |             |            |                            |            |
| 15LMJBBZ08L                    | 595                         | 16 Dec 2015   |     |          |              | 2,933.000  | Local                 | 107,818.91    | 79,273.32     | 28,545.59      | 17 Dec 2015 | 1.000000   | 30 Jul 2013 to 08 Oct 2015 | 28,545.59  |
|                                |                             |               |     |          |              |            | Base                  | 107,818.91    | 79,273.32     | 28,545.59      |             | 0.00       |                            | 28,545.59  |
| 05CN 438516106                 | HONEYWELL INTERNATIONAL INC |               |     |          |              |            | COMMON STOCK USD1 0   |               |               |                |             |            |                            |            |
| 15GJBBH114                     | 008                         | 10 Jul 2015   |     |          |              | 200.000    | Local                 | 20,441.88     | 14,240.88     | 6,201.00       | 15 Jul 2015 | 1.000000   | 13 Jan 2012 to 13 Jan 2012 | 6,201.00   |
|                                |                             |               |     |          |              |            | Base                  | 20,441.88     | 14,240.88     | 6,201.00       |             | 0.00       |                            | 6,201.00   |
| 05CN 438516106                 | HONEYWELL INTERNATIONAL INC |               |     |          |              |            | COMMON STOCK USD1 0   |               |               |                |             |            |                            |            |
| 15JBjBBL7MJ                    | 020                         | 01 Oct 2015   |     |          |              | 225.000    | Local                 | 21,484.40     | 16,021.00     | 5,463.40       | 06 Oct 2015 | 1.000000   | 05 Mar 2012 to 05 Mar 2012 | 5,463.40   |
|                                |                             |               |     |          |              |            | Base                  | 21,484.40     | 16,021.00     | 5,463.40       |             | 0.00       |                            | 5,463.40   |
| 05CN 438516106                 | HONEYWELL INTERNATIONAL INC |               |     |          |              |            | COMMON STOCK USD1 0   |               |               |                |             |            |                            |            |
| 15GKJBBQH1G                    | 022                         | 14 Jul 2015   |     |          |              | 25.000     | Local                 | 2,599.84      | 1,780.11      | 819.73         | 17 Jul 2015 | 1.000000   | 13 Jan 2012 to 13 Jan 2012 | 819.73     |
|                                |                             |               |     |          |              |            | Base                  | 2,599.84      | 1,780.11      | 819.73         |             | 0.00       |                            | 819.73     |
| 05CN 438516106                 | HONEYWELL INTERNATIONAL INC |               |     |          |              |            | COMMON STOCK USD1 0   |               |               |                |             |            |                            |            |
| 15JCJBBKNVV                    | 025                         | 02 Oct 2015   |     |          |              | 25.000     | Local                 | 2,362.71      | 1,780.11      | 582.60         | 07 Oct 2015 | 1.000000   | 06 Mar 2012 to 06 Mar 2012 | 582.60     |
|                                |                             |               |     |          |              |            | Base                  | 2,362.71      | 1,780.11      | 582.60         |             | 0.00       |                            | 582.60     |

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|--------------------------------|-----------|-----------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|
| Fund                           | Asset ID  | Security Name               | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       |
| SSB Trade ID                   |           |                             |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls                  |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |     |          |              | COMMON STOCK USD1.0  |            |               |               |                | 07 Oct 2015 | 1.000000   | 06 Mar 2012 to 06 Mar 2012 |
| 15JCJBBKNVZ                    |           | 028 02 Oct 2015             |     |          | 50.000       | Local                |            | 4,698.89      | 3,560.22      | 1,138.67       |             |            | 1,138.67                   |
|                                |           |                             |     |          |              | Base                 |            | 4,698.89      | 3,560.22      | 1,138.67       |             | 0.00       | 1,138.67                   |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |     |          |              | COMMON STOCK USD1.0  |            |               |               |                | 20 Jul 2015 | 1.000000   | 13 Jan 2012 to 13 Jan 2012 |
| 15GLJBBK4CJ                    |           | 033 15 Jul 2015             |     |          | 100.000      | Local                |            | 10,415.87     | 7,120.44      | 3,295.43       |             |            | 3,295.43                   |
|                                |           |                             |     |          |              | Base                 |            | 10,415.87     | 7,120.44      | 3,295.43       |             | 0.00       | 3,295.43                   |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |     |          |              | COMMON STOCK USD1.0  |            |               |               |                | 21 Jul 2015 | 1.000000   | 13 Jan 2012 to 13 Jan 2012 |
| 15GMJBBKQRZ                    |           | 042 16 Jul 2015             |     |          | 50.000       | Local                |            | 5,231.40      | 3,560.22      | 1,671.18       |             |            | 1,671.18                   |
|                                |           |                             |     |          |              | Base                 |            | 5,231.40      | 3,560.22      | 1,671.18       |             | 0.00       | 1,671.18                   |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |     |          |              | COMMON STOCK USD1.0  |            |               |               |                | 21 Jul 2015 | 1.000000   | 13 Jan 2012 to 13 Jan 2012 |
| 15GMJBBKQR5                    |           | 046 16 Jul 2015             |     |          | 100.000      | Local                |            | 10,399.25     | 7,120.44      | 3,278.81       |             |            | 3,278.81                   |
|                                |           |                             |     |          |              | Base                 |            | 10,399.25     | 7,120.44      | 3,278.81       |             | 0.00       | 3,278.81                   |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |     |          |              | COMMON STOCK USD1.0  |            |               |               |                | 08 Oct 2015 | 1.000000   | 06 Mar 2012 to 06 Mar 2012 |
| 15JDJBBJR0K                    |           | 053 05 Oct 2015             |     |          | 25.000       | Local                |            | 2,425.85      | 1,780.11      | 645.74         |             |            | 645.74                     |
|                                |           |                             |     |          |              | Base                 |            | 2,425.85      | 1,780.11      | 645.74         |             | 0.00       | 645.74                     |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |     |          |              | COMMON STOCK USD1.0  |            |               |               |                | 13 Oct 2015 | 1.000000   | 06 Mar 2012 to 06 Mar 2012 |
| 15JFJBBL6N2                    |           | 087 07 Oct 2015             |     |          | 25.000       | Local                |            | 2,479.70      | 1,780.11      | 699.59         |             |            | 699.59                     |
|                                |           |                             |     |          |              | Base                 |            | 2,479.70      | 1,780.11      | 699.59         |             | 0.00       | 699.59                     |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |     |          |              | COMMON STOCK USD1.0  |            |               |               |                | 15 Oct 2015 | 1.000000   | 06 Mar 2012 to 06 Mar 2012 |
| 15JHJBBHHK2                    |           | 135 09 Oct 2015             |     |          | 50.000       | Local                |            | 5,099.15      | 3,560.22      | 1,538.93       |             |            | 1,538.93                   |
|                                |           |                             |     |          |              | Base                 |            | 5,099.15      | 3,560.22      | 1,538.93       |             | 0.00       | 1,538.93                   |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |     |          |              | COMMON STOCK USD1.0  |            |               |               |                | 12 Aug 2015 | 1.000000   | 13 Jan 2012 to 13 Jan 2012 |
| 15HFJBBMGHK                    |           | 243 07 Aug 2015             |     |          | 100.000      | Local                |            | 10,545.88     | 7,120.44      | 3,425.44       |             |            | 3,425.44                   |
|                                |           |                             |     |          |              | Base                 |            | 10,545.88     | 7,120.44      | 3,425.44       |             | 0.00       | 3,425.44                   |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |     |          |              | COMMON STOCK USD1.0  |            |               |               |                | 17 Aug 2015 | 1.000000   | 13 Jan 2012 to 13 Jan 2012 |
| 15HIJBBLN8P                    |           | 268 12 Aug 2015             |     |          | 25.000       | Local                |            | 2,625.49      | 1,780.11      | 845.38         |             |            | 845.38                     |
|                                |           |                             |     |          |              | Base                 |            | 2,625.49      | 1,780.11      | 845.38         |             | 0.00       | 845.38                     |

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|--------------------------------|--------------|-----------------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-----------|------------|----------------------------|-----------|
| Fund                           | Asset ID     | Security Name               | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date  | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |              |                             |     |             |              |            |                      |               | Cost          | Security Gn/Ls |           | Curr Gn/Ls |                            |           |
| 05CN 438516106                 | 15HKJBBRBQN  | HONEYWELL INTERNATIONAL INC | 287 | 14 Aug 2015 |              | 50 000     | COMMON STOCK USD1 0  | 5,301 24      | 3,560 22      | 19 Aug 2015    | 1,741.02  | 1 000000   | 13 Jan 2012 to 13 Jan 2012 | 1,741.02  |
|                                |              |                             |     |             |              |            | Local                | 5,301 24      |               |                |           |            |                            |           |
|                                |              |                             |     |             |              |            | Base                 | 5,301 24      | 3,560 22      | 1,741 02       |           | 0 00       |                            | 1,741 02  |
| 05CN 438516106                 | 15HLJBBMBCBG | HONEYWELL INTERNATIONAL INC | 292 | 17 Aug 2015 |              | 25 000     | COMMON STOCK USD1 0  | 2,621 73      | 1,780.11      | 20 Aug 2015    | 841 62    | 1 000000   | 17 Jan 2012 to 17 Jan 2012 | 841 62    |
|                                |              |                             |     |             |              |            | Local                | 2,621 73      |               |                |           |            |                            |           |
|                                |              |                             |     |             |              |            | Base                 | 2,621 73      | 1,780 11      | 841 62         |           | 0 00       |                            | 841 62    |
| 05CN 438516106                 | 15JTBMMVFFV  | HONEYWELL INTERNATIONAL INC | 375 | 27 Oct 2015 |              | 100 000    | COMMON STOCK USD1 0  | 10,275 45     | 7,208.06      | 30 Oct 2015    | 3,067 39  | 1.000000   | 06 Mar 2012 to 20 Mar 2012 | 3,067 39  |
|                                |              |                             |     |             |              |            | Local                | 10,275 45     |               |                |           |            |                            |           |
|                                |              |                             |     |             |              |            | Base                 | 10,275 45     | 7,208 06      | 3,067 39       |           | 0 00       |                            | 3,067 39  |
| 05CN 438516106                 | 15HSJBBMWF6  | HONEYWELL INTERNATIONAL INC | 424 | 26 Aug 2015 |              | 100,000    | COMMON STOCK USD1.0  | 9,569.19      | 7,120 44      | 31 Aug 2015    | 2,448 75  | 1 000000   | 17 Jan 2012 to 17 Jan 2012 | 2,448 75  |
|                                |              |                             |     |             |              |            | Local                | 9,569 19      |               |                |           |            |                            |           |
|                                |              |                             |     |             |              |            | Base                 | 9,569 19      | 7,120 44      | 2,448 75       |           | 0.00       |                            | 2,448 75  |
| 05CN 438516106                 | 15JVJBBNZ1N  | HONEYWELL INTERNATIONAL INC | 440 | 29 Oct 2015 |              | 675,000    | COMMON STOCK USD1.0  | 69,417 07     | 48,654.41     | 03 Nov 2015    | 20,762 66 | 1.000000   | 20 Mar 2012 to 02 Oct 2013 | 20,762 66 |
|                                |              |                             |     |             |              |            | Local                | 69,417 07     |               |                |           |            |                            |           |
|                                |              |                             |     |             |              |            | Base                 | 69,417 07     | 48,654 41     | 20,762 66      |           | 0 00       |                            | 20,762 66 |
| 05CN 438516106                 | 16AKJBBZ990  | HONEYWELL INTERNATIONAL INC | 440 | 15 Jan 2016 |              | 175,000    | COMMON STOCK USD1 0  | 16,986 35     | 13,172.42     | 21 Jan 2016    | 3,813 93  | 1.000000   | 03 Oct 2013 to 18 Oct 2013 | 3,813 93  |
|                                |              |                             |     |             |              |            | Local                | 16,986 35     |               |                |           |            |                            |           |
|                                |              |                             |     |             |              |            | Base                 | 16,986 35     | 13,172 42     | 3,813 93       |           | 0.00       |                            | 3,813 93  |
| 05CN 438516106                 | 16AMJBBNW17  | HONEYWELL INTERNATIONAL INC | 463 | 20 Jan 2016 |              | 100 000    | COMMON STOCK USD1 0  | 9,511 50      | 7,527.10      | 25 Jan 2016    | 1,984 40  | 1.000000   | 18 Oct 2013 to 18 Oct 2013 | 1,984 40  |
|                                |              |                             |     |             |              |            | Local                | 9,511 50      |               |                |           |            |                            |           |
|                                |              |                             |     |             |              |            | Base                 | 9,511 50      | 7,527 10      | 1,984 40       |           | 0 00       |                            | 1,984 40  |
| 05CN 438516106                 | 15IAJBB4HDP  | HONEYWELL INTERNATIONAL INC | 464 | 31 Aug 2015 |              | 25,000     | COMMON STOCK USD1.0  | 2,499 80      | 1,780.11      | 03 Sep 2015    | 719 69    | 1 000000   | 17 Jan 2012 to 17 Jan 2012 | 719 69    |
|                                |              |                             |     |             |              |            | Local                | 2,499 80      |               |                |           |            |                            |           |
|                                |              |                             |     |             |              |            | Base                 | 2,499 80      | 1,780 11      | 719 69         |           | 0.00       |                            | 719 69    |
| 05CN 438516106                 | 16ANJBBNMJC  | HONEYWELL INTERNATIONAL INC | 475 | 21 Jan 2016 |              | 25 000     | COMMON STOCK USD1 0  | 2,424 38      | 1,881.77      | 26 Jan 2016    | 542 61    | 1.000000   | 18 Oct 2013 to 18 Oct 2013 | 542 61    |
|                                |              |                             |     |             |              |            | Local                | 2,424 38      |               |                |           |            |                            |           |
|                                |              |                             |     |             |              |            | Base                 | 2,424 38      | 1,881 77      | 542 61         |           | 0 00       |                            | 542 61    |

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|--------------------------------|-----------|-----------------------------|-------------|----------|--------------|------------|----------------------|---------------|-----------|----------------|------------|----------------------|----------------|
| Fund                           | Asset ID  | Security Name               | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Maturity Date |           | Rate           | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls      |
| SSB Trade ID                   |           |                             |             |          |              |            |                      | Principal Net | Cost      | Security Gn/Ls | Curr Gn/Ls |                      |                |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |             |          |              |            | COMMON STOCK USD1.0  |               |           | 10 May 2016    | 1 000000   | 04 Mar 2014          | to 04 Mar 2014 |
| 16EEJBBWCKD                    |           | 480                         | 05 May 2016 |          |              | 50 000     | Local                | 5,682 67      | 3,842.34  | 1,840.33       |            |                      | 1,840 33       |
|                                |           |                             |             |          |              |            | Base                 | 5,682 67      | 3,842.34  | 1,840.33       | 0.00       |                      | 1,840 33       |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |             |          |              |            | COMMON STOCK USD1 0  |               |           | 27 Jan 2016    | 1 000000   | 18 Oct 2013          | to 18 Oct 2013 |
| 16AOJBBT66G                    |           | 492                         | 22 Jan 2016 |          |              | 50 000     | Local                | 4,870 88      | 3,763.55  | 1,107 33       |            |                      | 1,107 33       |
|                                |           |                             |             |          |              |            | Base                 | 4,870 88      | 3,763 55  | 1,107 33       | 0.00       |                      | 1,107 33       |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |             |          |              |            | COMMON STOCK USD1.0  |               |           | 11 May 2016    | 1 000000   | 13 Mar 2014          | to 13 Mar 2014 |
| 16EFJBBPGMG                    |           | 495                         | 06 May 2016 |          |              | 50 000     | Local                | 5,672 88      | 3,842 34  | 1,830.54       |            |                      | 1,830 54       |
|                                |           |                             |             |          |              |            | Base                 | 5,672.88      | 3,842 34  | 1,830 54       | 0.00       |                      | 1,830 54       |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |             |          |              |            | COMMON STOCK USD1 0  |               |           | 28 Jan 2016    | 1 000000   | 18 Oct 2013          | to 18 Oct 2013 |
| 16APJBBPF6Z                    |           | 511                         | 25 Jan 2016 |          |              | 100 000    | Local                | 9,720 82      | 7,527 10  | 2,193 72       |            |                      | 2,193 72       |
|                                |           |                             |             |          |              |            | Base                 | 9,720.82      | 7,527.10  | 2,193 72       | 0.00       |                      | 2,193 72       |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |             |          |              |            | COMMON STOCK USD1.0  |               |           | 13 May 2016    | 1.000000   | 13 Mar 2014          | to 14 Mar 2014 |
| 16EHJBBNQRH                    |           | 520                         | 10 May 2016 |          |              | 75 000     | Local                | 8,631.31      | 5,763.50  | 2,867 81       |            |                      | 2,867 81       |
|                                |           |                             |             |          |              |            | Base                 | 8,631 31      | 5,763 50  | 2,867 81       | 0.00       |                      | 2,867 81       |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |             |          |              |            | COMMON STOCK USD1.0  |               |           | 09 Sep 2015    | 1.000000   | 17 Jan 2012          | to 17 Jan 2012 |
| 15IDJBBKZFR                    |           | 528                         | 03 Sep 2015 |          |              | 100.000    | Local                | 9,895 82      | 7,120 44  | 2,775 38       |            |                      | 2,775.38       |
|                                |           |                             |             |          |              |            | Base                 | 9,895 82      | 7,120 44  | 2,775.38       | 0.00       |                      | 2,775.38       |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |             |          |              |            | COMMON STOCK USD1 0  |               |           | 02 Feb 2016    | 1 000000   | 18 Oct 2013          | to 18 Oct 2013 |
| 16ASJBBQDZH                    |           | 546                         | 28 Jan 2016 |          |              | 50 000     | Local                | 4,885 41      | 3,763 55  | 1,121.86       |            |                      | 1,121 86       |
|                                |           |                             |             |          |              |            | Base                 | 4,885 41      | 3,763.55  | 1,121 86       | 0.00       |                      | 1,121.86       |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |             |          |              |            | COMMON STOCK USD1.0  |               |           | 11 Sep 2015    | 1.000000   | 17 Jan 2012          | to 20 Jan 2012 |
| 15IFJBBH4Z8                    |           | 566                         | 08 Sep 2015 |          |              | 150 000    | Local                | 14,853 07     | 10,680.66 | 4,172 41       |            |                      | 4,172.41       |
|                                |           |                             |             |          |              |            | Base                 | 14,853.07     | 10,680 66 | 4,172 41       | 0.00       |                      | 4,172.41       |
| 05CN                           | 438516106 | HONEYWELL INTERNATIONAL INC |             |          |              |            | COMMON STOCK USD1.0  |               |           | 14 Sep 2015    | 1 000000   | 27 Jan 2012          | to 27 Jan 2012 |
| 15IGJBBK4QF                    |           | 578                         | 09 Sep 2015 |          |              | 100 000    | Local                | 9,973.21      | 7,120 44  | 2,852 77       |            |                      | 2,852 77       |
|                                |           |                             |             |          |              |            | Base                 | 9,973 21      | 7,120.44  | 2,852 77       | 0.00       |                      | 2,852 77       |

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| Fund                   | Asset ID  | Security Name               | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date  | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-----------|-----------------------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-----------|------------|----------------------------|-----------|
| SSB Trade ID           |           |                             |             |          |              |                      |            |               | Cost          | Security Gn/Ls |           | Curr Gn/Ls |                            |           |
| 05CN                   | 438516106 | HONEYWELL INTERNATIONAL INC |             |          |              | COMMON STOCK USD1.0  |            |               |               |                |           | 1.000000   | 07 Feb 2012 to 07 Feb 2012 |           |
| 15IHJBBKN9H            |           | 586                         | 10 Sep 2015 |          |              | 75,000 Local         |            | 7,421.86      | 5,340.33      |                | 2,081.53  |            |                            | 2,081.53  |
|                        |           |                             |             |          |              | Base                 |            | 7,421.86      | 5,340.33      |                | 2,081.53  |            |                            | 2,081.53  |
| 05CN                   | 438516106 | HONEYWELL INTERNATIONAL INC |             |          |              | COMMON STOCK USD1.0  |            |               |               |                |           | 1.000000   | 07 Feb 2012 to 07 Feb 2012 |           |
| 15IMJBBHJ2             |           | 624                         | 17 Sep 2015 |          |              | 25,000 Local         |            | 2,527.04      | 1,780.11      |                | 746.93    |            |                            | 746.93    |
|                        |           |                             |             |          |              | Base                 |            | 2,527.04      | 1,780.11      |                | 746.93    |            |                            | 746.93    |
| 05CN                   | 438516106 | HONEYWELL INTERNATIONAL INC |             |          |              | COMMON STOCK USD1.0  |            |               |               |                |           | 1.000000   | 14 Mar 2014 to 26 Mar 2014 |           |
| 16FDJBBN0H1            |           | 708                         | 03 Jun 2016 |          |              | 200,000 Local        |            | 22,952.49     | 15,369.34     |                | 7,583.15  |            |                            | 7,583.15  |
|                        |           |                             |             |          |              | Base                 |            | 22,952.49     | 15,369.34     |                | 7,583.15  |            |                            | 7,583.15  |
| 05CN                   | 438516106 | HONEYWELL INTERNATIONAL INC |             |          |              | COMMON STOCK USD1.0  |            |               |               |                |           | 1.000000   | 04 Mar 2014 to 04 Mar 2014 |           |
| 16BLJBBKPM0            |           | 718                         | 16 Feb 2016 |          |              | 50,000 Local         |            | 5,249.40      | 3,763.55      |                | 1,485.85  |            |                            | 1,485.85  |
|                        |           |                             |             |          |              | Base                 |            | 5,249.40      | 3,763.55      |                | 1,485.85  |            |                            | 1,485.85  |
| 05CN                   | 438516106 | HONEYWELL INTERNATIONAL INC |             |          |              | COMMON STOCK USD1.0  |            |               |               |                |           | 1.000000   | 05 Mar 2012 to 05 Mar 2012 |           |
| 15JAJBB6SD4            |           | 780                         | 30 Sep 2015 |          |              | 25,000 Local         |            | 2,341.31      | 1,780.11      |                | 561.20    |            |                            | 561.20    |
|                        |           |                             |             |          |              | Base                 |            | 2,341.31      | 1,780.11      |                | 561.20    |            |                            | 561.20    |
| <b>438516106 Total</b> |           |                             |             |          |              |                      |            |               |               |                |           |            |                            |           |
|                        |           |                             |             |          |              | Local                |            | 344,095.19    | 245,346.41    |                | 98,748.78 |            |                            | 98,748.78 |
|                        |           |                             |             |          |              | Base                 |            | 344,095.19    | 245,346.41    |                | 98,748.78 |            |                            | 98,748.78 |
| 05CJ                   | 45167R104 | IDEX CORP                   |             |          |              | COMMON STOCK USD 01  |            |               |               |                |           | 1.000000   | 24 Feb 2009 to 24 Feb 2009 |           |
| 15GQJBBHMBN            |           | 083                         | 22 Jul 2015 |          |              | 80,000 Local         |            | 6,071.55      | 2,363.14      |                | 3,708.41  |            |                            | 3,708.41  |
|                        |           |                             |             |          |              | Base                 |            | 6,071.55      | 2,363.14      |                | 3,708.41  |            |                            | 3,708.41  |
| 05CJ                   | 45167R104 | IDEX CORP                   |             |          |              | COMMON STOCK USD.01  |            |               |               |                |           | 1.000000   | 24 Feb 2009 to 24 Feb 2009 |           |
| 15GRJBBHVQ2            |           | 093                         | 23 Jul 2015 |          |              | 94,000 Local         |            | 7,159.60      | 2,776.69      |                | 4,382.91  |            |                            | 4,382.91  |
|                        |           |                             |             |          |              | Base                 |            | 7,159.60      | 2,776.69      |                | 4,382.91  |            |                            | 4,382.91  |
| 05CJ                   | 45167R104 | IDEX CORP                   |             |          |              | COMMON STOCK USD.01  |            |               |               |                |           | 1.000000   | 09 Jul 2010 to 09 Jul 2010 |           |
| 16DMJBBMRLQ            |           | 198                         | 18 Apr 2016 |          |              | 32,000 Local         |            | 2,694.02      | 981.88        |                | 1,712.14  |            |                            | 1,712.14  |
|                        |           |                             |             |          |              | Base                 |            | 2,694.02      | 981.88        |                | 1,712.14  |            |                            | 1,712.14  |



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| Fund Asset 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 | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|---------------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|------|------|-------------|----------------|-----------|----------------------------|-----------|
| 05CJ 45167R104         | IDEX CORP           |             |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 15JNJBBLT5X            | 401                 | 19 Oct 2015 |          |              | 89,000 Local         |            | 6,675.25      | 2,628.99      |      |      | 22 Oct 2015 | 4,046.26       | 1.000000  | 24 Feb 2009 to 09 Jul 2010 | 4,046.26  |
|                        |                     |             |          |              | Base                 |            | 6,675.25      | 2,628.99      |      |      |             | 4,046.26       | 0.00      |                            | 4,046.26  |
| <b>45167R104 Total</b> |                     |             |          |              |                      |            |               |               |      |      |             |                |           |                            |           |
|                        |                     |             |          |              | Local                |            | 22,600.42     | 8,750.70      |      |      |             | 13,849.72      |           |                            | 13,849.72 |
|                        |                     |             |          |              | Base                 |            | 22,600.42     | 8,750.70      |      |      |             | 13,849.72      | 0.00      |                            | 13,849.72 |
| 05CN 452308109         | ILLINOIS TOOL WORKS |             |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 15JFJBBL6N6            | 091                 | 07 Oct 2015 |          |              | 75,000 Local         |            | 6,491.17      | 7,081.19      |      |      | 13 Oct 2015 | -590.02        | 1.000000  | 08 Dec 2014 to 08 Dec 2014 | -590.02   |
|                        |                     |             |          |              | Base                 |            | 6,491.17      | 7,081.19      |      |      |             | -590.02        | 0.00      |                            | -590.02   |
| 05CN 452308109         | ILLINOIS TOOL WORKS |             |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 15JGJBBL3NV            | 111                 | 08 Oct 2015 |          |              | 25,000 Local         |            | 2,173.83      | 2,360.39      |      |      | 14 Oct 2015 | -186.56        | 1.000000  | 08 Dec 2014 to 08 Dec 2014 | -186.56   |
|                        |                     |             |          |              | Base                 |            | 2,173.83      | 2,360.39      |      |      |             | -186.56        | 0.00      |                            | -186.56   |
| 05CN 452308109         | ILLINOIS TOOL WORKS |             |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 15JGJBBL3N0            | 115                 | 08 Oct 2015 |          |              | 50,000 Local         |            | 4,325.44      | 4,720.79      |      |      | 14 Oct 2015 | -395.35        | 1.000000  | 08 Dec 2014 to 08 Dec 2014 | -395.35   |
|                        |                     |             |          |              | Base                 |            | 4,325.44      | 4,720.79      |      |      |             | -395.35        | 0.00      |                            | -395.35   |
| 05CN 452308109         | ILLINOIS TOOL WORKS |             |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 15JMJBBLLXVJ           | 239                 | 16 Oct 2015 |          |              | 100,000 Local        |            | 8,435.90      | 9,441.58      |      |      | 21 Oct 2015 | -1,005.68      | 1.000000  | 08 Dec 2014 to 09 Dec 2014 | -1,005.68 |
|                        |                     |             |          |              | Base                 |            | 8,435.90      | 9,441.58      |      |      |             | -1,005.68      | 0.00      |                            | -1,005.68 |
| 05CN 452308109         | ILLINOIS TOOL WORKS |             |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 15JUUJBBL8PD           | 389                 | 28 Oct 2015 |          |              | 100,000 Local        |            | 9,101.04      | 9,441.58      |      |      | 02 Nov 2015 | -340.54        | 1.000000  | 09 Dec 2014 to 09 Dec 2014 | -340.54   |
|                        |                     |             |          |              | Base                 |            | 9,101.04      | 9,441.58      |      |      |             | -340.54        | 0.00      |                            | -340.54   |
| 05CN 452308109         | ILLINOIS TOOL WORKS |             |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 15JVJBBLW6J            | 448                 | 29 Oct 2015 |          |              | 250,000 Local        |            | 22,995.82     | 23,603.95     |      |      | 03 Nov 2015 | -608.13        | 1.000000  | 09 Dec 2014 to 11 Dec 2014 | -608.13   |
|                        |                     |             |          |              | Base                 |            | 22,995.82     | 23,603.95     |      |      |             | -608.13        | 0.00      |                            | -608.13   |
| 05CN 452308109         | ILLINOIS TOOL WORKS |             |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |           |
| 15KBJBBMFRF            | 478                 | 02 Nov 2015 |          |              | 250,000 Local        |            | 23,133.32     | 23,603.95     |      |      | 05 Nov 2015 | -470.63        | 1.000000  | 11 Dec 2014 to 17 Dec 2014 | -470.63   |
|                        |                     |             |          |              | Base                 |            | 23,133.32     | 23,603.95     |      |      |             | -470.63        | 0.00      |                            | -470.63   |

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|--------------------------------|---------------------|---------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|-----------|-----------|------|-----------|
| Fund                           | Asset ID            | Security Name       | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |           |           |      |           |
| SSB Trade ID                   |                     |                     |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |           |           |      |           |
| 05CN 452308109<br>15KDJBBL9K8  | ILLINOIS TOOL WORKS | COMMON STOCK USD 01 | 531 | 04 Nov 2015 | 100 000      | Local      |                      | 9,321.96      | 9,441.58      | -119.62        | 09 Nov 2015 | 1 000000   | 17 Dec 2014 to 06 Jan 2015 | -119.62   |           |           |      |           |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            | Base      | 9,321.96  | 9,441.58  | 0.00 | -119.62   |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            |           |           |           |      |           |
| 05CN 452308109<br>15KFJBBNXPR  | ILLINOIS TOOL WORKS | COMMON STOCK USD.01 | 548 | 06 Nov 2015 | 100 000      | Local      |                      | 9,270.20      | 9,441.58      | -171.38        | 12 Nov 2015 | 1 000000   | 06 Jan 2015 to 30 Apr 2015 | -171.38   |           |           |      |           |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            | Base      | 9,270.20  | 9,441.58  | 0.00 | -171.38   |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            |           |           |           |      |           |
| 05CN 452308109<br>15ILJBBLJ2D  | ILLINOIS TOOL WORKS | COMMON STOCK USD 01 | 616 | 16 Sep 2015 | 100 000      | Local      |                      | 8,496.97      | 9,441.58      | -944.61        | 21 Sep 2015 | 1 000000   | 05 Dec 2014 to 05 Dec 2014 | -944.61   |           |           |      |           |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            | Base      | 8,496.97  | 9,441.58  | 0.00 | -944.61   |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            |           |           |           |      |           |
| 05CN 452308109<br>15KJJBBLT09  | ILLINOIS TOOL WORKS | COMMON STOCK USD 01 | 617 | 12 Nov 2015 | 300.000      | Local      |                      | 27,141.10     | 28,324.74     | -1,183.64      | 17 Nov 2015 | 1 000000   | 30 Apr 2015 to 22 Jul 2015 | -1,183.64 |           |           |      |           |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            | Base      | 27,141.10 | 28,324.74 | 0 00 | -1,183.64 |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            |           |           |           |      |           |
| 05CN 452308109<br>15KKJBBLZLRN | ILLINOIS TOOL WORKS | COMMON STOCK USD 01 | 629 | 13 Nov 2015 | 75.000       | Local      |                      | 6,730.96      | 7,081.19      | -350.23        | 18 Nov 2015 | 1.000000   | 22 Jul 2015 to 22 Jul 2015 | -350.23   |           |           |      |           |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            | Base      | 6,730.96  | 7,081.19  | 0.00 | -350.23   |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            |           |           |           |      |           |
| 05CN 452308109<br>15IMJBHJJ9   | ILLINOIS TOOL WORKS | COMMON STOCK USD 01 | 631 | 17 Sep 2015 | 125 000      | Local      |                      | 10,701.50     | 11,801.97     | -1,100.47      | 22 Sep 2015 | 1.000000   | 05 Dec 2014 to 05 Dec 2014 | -1,100.47 |           |           |      |           |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            | Base      | 10,701.50 | 11,801.97 | 0 00 | -1,100.47 |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            |           |           |           |      |           |
| 05CN 452308109<br>15IQJBMP5    | ILLINOIS TOOL WORKS | COMMON STOCK USD.01 | 685 | 23 Sep 2015 | 100.000      | Local      |                      | 8,321.73      | 9,441.58      | -1,119.85      | 28 Sep 2015 | 1 000000   | 05 Dec 2014 to 05 Dec 2014 | -1,119.85 |           |           |      |           |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            | Base      | 8,321.73  | 9,441.58  | 0.00 | -1,119.85 |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            |           |           |           |      |           |
| 05CN 452308109<br>15JAJBBS9    | ILLINOIS TOOL WORKS | COMMON STOCK USD.01 | 784 | 30 Sep 2015 | 50 000       | Local      |                      | 4,117.22      | 4,720.79      | -603.57        | 05 Oct 2015 | 1 000000   | 05 Dec 2014 to 08 Dec 2014 | -603.57   |           |           |      |           |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            | Base      | 4,117.22  | 4,720.79  | 0 00 | -603.57   |
|                                |                     |                     |     |             |              |            |                      |               |               |                |             |            |                            |           |           |           |      |           |
| 452308109 Total                |                     |                     |     |             |              |            |                      |               | 169,948.44    | -9,190.28      |             |            |                            | -9,190.28 |           |           |      |           |
|                                |                     |                     |     |             |              |            |                      |               | 169,948.44    | -9,190.28      |             |            | 0 00                       | -9,190.28 |           |           |      |           |

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|--------------------------------|-----------|---------------|-------------|----------|--------------|-----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description  | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |               |             |          |              |                       |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05C5                           | 452327109 | ILLUMINA INC  |             |          |              | COMMON STOCK USD 01   |            |               |               |                | 07 Jun 2016 | 1.000000   | 20 Jan 2016 to 20 Jan 2016 |           |
| 16FBJBB7XHD                    |           | 354           | 02 Jun 2016 |          |              | 80 000 Local          |            | 11,734 14     | 13,147.68     | -1,413.54      |             |            |                            | -1,413.54 |
|                                |           |               |             |          |              | Base                  |            | 11,734 14     | 13,147.68     | -1,413.54      |             | 0.00       |                            | -1,413.54 |
| 05C5                           | 45245E109 | IMAX CORP     |             |          |              | COMMON STOCK          |            |               |               |                | 07 Jun 2016 | 1.000000   | 17 Apr 2014 to 28 Apr 2014 |           |
| 16FBJBB7XJD                    |           | 379           | 02 Jun 2016 |          |              | 1,458,000 Local       |            | 48,636.21     | 42,735.58     | 5,900.63       |             |            |                            | 5,900.63  |
|                                |           |               |             |          |              | Base                  |            | 48,636.21     | 42,735.58     | 5,900.63       |             | 0.00       |                            | 5,900.63  |
| 05CJ                           | 45336E109 | INCONTACT INC |             |          |              | COMMON STOCK USD 0001 |            |               |               |                | 28 Jan 2016 | 1.000000   | 07 Aug 2015 to 07 Aug 2015 |           |
| 16APJBBRLKN                    |           | 753           | 25 Jan 2016 |          |              | 207,000 Local         |            | 1,758.74      | 1,497.23      | 261.51         |             |            |                            | 261.51    |
|                                |           |               |             |          |              | Base                  |            | 1,758.74      | 1,497.23      | 261.51         |             | 0.00       |                            | 261.51    |
| 05CJ                           | 45336E109 | INCONTACT INC |             |          |              | COMMON STOCK USD 0001 |            |               |               |                | 29 Jan 2016 | 1.000000   | 07 Aug 2015 to 07 Aug 2015 |           |
| 16AQJBBPQKP                    |           | 760           | 26 Jan 2016 |          |              | 1,424 000 Local       |            | 12,018.90     | 10,299.81     | 1,719.09       |             |            |                            | 1,719.09  |
|                                |           |               |             |          |              | Base                  |            | 12,018.90     | 10,299.81     | 1,719.09       |             | 0.00       |                            | 1,719.09  |
| 05CJ                           | 45336E109 | INCONTACT INC |             |          |              | COMMON STOCK USD 0001 |            |               |               |                | 01 Feb 2016 | 1.000000   | 07 Aug 2015 to 07 Aug 2015 |           |
| 16ARJBBPQ9K                    |           | 763           | 27 Jan 2016 |          |              | 58 000 Local          |            | 490 12        | 419.51        | 70.61          |             |            |                            | 70.61     |
|                                |           |               |             |          |              | Base                  |            | 490 12        | 419.51        | 70.61          |             | 0.00       |                            | 70.61     |
| 05CJ                           | 45336E109 | INCONTACT INC |             |          |              | COMMON STOCK USD 0001 |            |               |               |                | 02 Feb 2016 | 1.000000   | 07 Aug 2015 to 07 Aug 2015 |           |
| 16ASJBBZTQD                    |           | 776           | 28 Jan 2016 |          |              | 361 000 Local         |            | 3,026.06      | 2,611 12      | 414.94         |             |            |                            | 414.94    |
|                                |           |               |             |          |              | Base                  |            | 3,026 06      | 2,611 12      | 414.94         |             | 0.00       |                            | 414.94    |
| 05CJ                           | 45336E109 | INCONTACT INC |             |          |              | COMMON STOCK USD 0001 |            |               |               |                | 03 Feb 2016 | 1.000000   | 07 Aug 2015 to 18 Dec 2015 |           |
| 16BAJBCF966                    |           | 780           | 29 Jan 2016 |          |              | 1,026,000 Local       |            | 8,855.95      | 7,421.07      | 1,434.88       |             |            |                            | 1,434.88  |
|                                |           |               |             |          |              | Base                  |            | 8,855.95      | 7,421.07      | 1,434.88       |             | 0.00       |                            | 1,434.88  |
| 45336E109 Total                |           |               |             |          |              |                       |            |               |               |                |             |            |                            |           |
|                                |           |               |             |          |              | Local                 |            | 26,149.77     | 22,248.74     | 3,901.03       |             |            |                            | 3,901.03  |
|                                |           |               |             |          |              | Base                  |            | 26,149.77     | 22,248.74     | 3,901.03       |             | 0.00       |                            | 3,901.03  |
| 05CJ                           | 45337C102 | INCYTE CORP   |             |          |              | COMMON STOCK USD 0001 |            |               |               |                | 21 Apr 2016 | 1.000000   | 19 Jun 2013 to 19 Jun 2013 |           |
| 16DMJBBMRLS                    |           | 200           | 18 Apr 2016 |          |              | 46 000 Local          |            | 3,584.39      | 894.24        | 2,690.15       |             |            |                            | 2,690.15  |
|                                |           |               |             |          |              | Base                  |            | 3,584.39      | 894.24        | 2,690.15       |             | 0.00       |                            | 2,690.15  |

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|--------------------------------|-------------|------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|--|
| Fund                           | Asset ID    | Security Name    | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |  |
| SSB Trade ID                   |             |                  |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |  |
| 05CJ 45337C102                 | 16DNJBPPBRP | INCYTE CORP      | 208 | 19 Apr 2016 |              | COMMON STOCK USD.001 | 61.000     | 4,758.69      | 1,185.84      |                | 22 Apr 2016 | 1.000000   | 19 Jun 2013 to 19 Jun 2013 | 3,572.85   |  |
|                                |             |                  |     |             |              | Local                |            | 4,758.69      | 1,185.84      |                | 3,572.85    |            |                            | 3,572.85   |  |
|                                |             |                  |     |             |              | Base                 |            |               |               |                | 3,572.85    | 0.00       |                            | 3,572.85   |  |
| 05CJ 45337C102                 | 16EEJBBVQZH | INCYTE CORP      | 265 | 05 May 2016 |              | COMMON STOCK USD.001 | 310.000    | 21,704.29     | 6,026.41      |                | 10 May 2016 | 1.000000   | 19 Jun 2013 to 20 Jun 2013 | 15,677.88  |  |
|                                |             |                  |     |             |              | Local                |            | 21,704.29     | 6,026.41      |                | 15,677.88   |            |                            | 15,677.88  |  |
|                                |             |                  |     |             |              | Base                 |            |               |               |                | 15,677.88   | 0.00       |                            | 15,677.88  |  |
| 45337C102 Total                |             |                  |     |             |              |                      |            |               |               |                |             |            |                            |            |  |
|                                |             |                  |     |             |              | Local                |            | 30,047.37     | 8,106.49      |                | 21,940.88   |            |                            | 21,940.88  |  |
|                                |             |                  |     |             |              | Base                 |            | 30,047.37     | 8,106.49      |                | 21,940.88   | 0.00       |                            | 21,940.88  |  |
| 05CJ 45666Q102                 | 15HEJBBN954 | INFORMATICA CORP | 138 | 07 Aug 2015 |              | COMMON STOCK USD 001 | 1,824.000  | 88,920.00     | 57,428.20     |                | 07 Aug 2015 | 1.000000   | 27 Mar 2013 to 12 Sep 2014 | 31,491.80  |  |
|                                |             |                  |     |             |              | Local                |            | 88,920.00     | 57,428.20     |                | 31,491.80   |            |                            | 31,491.80  |  |
|                                |             |                  |     |             |              | Base                 |            |               |               |                | 31,491.80   | 0.00       |                            | 31,491.80  |  |
| 05CJ 45666Q102                 | 15HPJBB0CGM | INFORMATICA CORP | 138 | 07 Aug 2015 |              | COMMON STOCK USD.001 | -1,824.000 | -88,920.00    | -57,428.20    |                | 07 Aug 2015 | 1.000000   | 27 Mar 2013 to 12 Sep 2014 | -31,491.80 |  |
|                                | CXL         |                  |     |             |              | Local                |            | -88,920.00    | -57,428.20    |                | -31,491.80  |            |                            | -31,491.80 |  |
|                                |             |                  |     |             |              | Base                 |            | -88,920.00    | -57,428.20    |                | -31,491.80  | 0.00       |                            | -31,491.80 |  |
| 05CJ 45666Q102                 | 15HPJBB0CK2 | INFORMATICA CORP | 191 | 07 Aug 2015 |              | COMMON STOCK USD 001 | 910.000    | 43,354.15     | 28,651.13     |                | 07 Aug 2015 | 1.000000   | 27 Mar 2013 to 27 Mar 2013 | 14,703.02  |  |
|                                |             |                  |     |             |              | Local                |            | 43,354.15     | 28,651.13     |                | 14,703.02   |            |                            | 14,703.02  |  |
|                                |             |                  |     |             |              | Base                 |            |               |               |                | 14,703.02   | 0.00       |                            | 14,703.02  |  |
| 05CJ 45666Q102                 | 15HPJBB0CNO | INFORMATICA CORP | 192 | 07 Aug 2015 |              | COMMON STOCK USD.001 | 914.000    | 42,927.50     | 28,777.07     |                | 07 Aug 2015 | 1.000000   | 27 Mar 2013 to 12 Sep 2014 | 14,150.43  |  |
|                                |             |                  |     |             |              | Local                |            | 42,927.50     | 28,777.07     |                | 14,150.43   |            |                            | 14,150.43  |  |
|                                |             |                  |     |             |              | Base                 |            |               |               |                | 14,150.43   | 0.00       |                            | 14,150.43  |  |
| 45666Q102 Total                |             |                  |     |             |              |                      |            |               |               |                |             |            |                            |            |  |
|                                |             |                  |     |             |              | Local                |            | 86,281.65     | 57,428.20     |                | 28,853.45   |            |                            | 28,853.45  |  |
|                                |             |                  |     |             |              | Base                 |            | 86,281.65     | 57,428.20     |                | 28,853.45   | 0.00       |                            | 28,853.45  |  |
| 05CN 458140100                 | 15JJJBL79C  | INTEL CORP       | 179 | 13 Oct 2015 |              | COMMON STOCK USD 001 | 200.000    | 6,453.52      | 5,353.95      |                | 16 Oct 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 | 1,099.57   |  |
|                                |             |                  |     |             |              | Local                |            | 6,453.52      | 5,353.95      |                | 1,099.57    |            |                            | 1,099.57   |  |
|                                |             |                  |     |             |              | Base                 |            | 6,453.52      | 5,353.95      |                | 1,099.57    | 0.00       |                            | 1,099.57   |  |

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|--------------------------------|------------|---------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID   | Security Name | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |            |               |     |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 458140100                 | INTEL CORP |               |     |          |              |            | COMMON STOCK USD 001 |               |               |                |             |            |                            |           |
| 15HSJBBMW2                     | 420        | 26 Aug 2015   |     |          |              | 100.000    | Local                | 2,727.44      | 2,676.97      | 50.47          | 31 Aug 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 | 50.47     |
|                                |            |               |     |          |              |            | Base                 | 2,727.44      | 2,676.97      | 50.47          | 50.47       | 0.00       |                            | 50.47     |
| 05CN 458140100                 | INTEL CORP |               |     |          |              |            | COMMON STOCK USD 001 |               |               |                |             |            |                            |           |
| 15HSJBBMWG                     | 430        | 26 Aug 2015   |     |          |              | 700.000    | Local                | 19,063.44     | 18,738.82     | 324.62         | 31 Aug 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 | 324.62    |
|                                |            |               |     |          |              |            | Base                 | 19,063.44     | 18,738.82     | 324.62         | 324.62      | 0.00       |                            | 324.62    |
| 05CN 458140100                 | INTEL CORP |               |     |          |              |            | COMMON STOCK USD 001 |               |               |                |             |            |                            |           |
| 15KBJBBMFSL                    | 512        | 02 Nov 2015   |     |          |              | 1,800.000  | Local                | 61,217.41     | 48,185.55     | 13,031.86      | 05 Nov 2015 | 1.000000   | 30 Dec 2011 to 13 Jan 2012 | 13,031.86 |
|                                |            |               |     |          |              |            | Base                 | 61,217.41     | 48,185.55     | 13,031.86      | 13,031.86   | 0.00       |                            | 13,031.86 |
| 05CN 458140100                 | INTEL CORP |               |     |          |              |            | COMMON STOCK USD 001 |               |               |                |             |            |                            |           |
| 16EPJBBP46H                    | 616        | 20 May 2016   |     |          |              | 500.000    | Local                | 15,010.72     | 13,570.87     | 1,439.85       | 25 May 2016 | 1.000000   | 13 Jan 2012 to 13 Jan 2012 | 1,439.85  |
|                                |            |               |     |          |              |            | Base                 | 15,010.72     | 13,570.87     | 1,439.85       | 1,439.85    | 0.00       |                            | 1,439.85  |
| 05CN 458140100                 | INTEL CORP |               |     |          |              |            | COMMON STOCK USD 001 |               |               |                |             |            |                            |           |
| 15IMJBBHJ7                     | 629        | 17 Sep 2015   |     |          |              | 100.000    | Local                | 2,972.43      | 2,676.97      | 295.46         | 22 Sep 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 | 295.46    |
|                                |            |               |     |          |              |            | Base                 | 2,972.43      | 2,676.97      | 295.46         | 295.46      | 0.00       |                            | 295.46    |
| 05CN 458140100                 | INTEL CORP |               |     |          |              |            | COMMON STOCK USD 001 |               |               |                |             |            |                            |           |
| 15INJBBNH7S                    | 649        | 18 Sep 2015   |     |          |              | 200.000    | Local                | 5,786.49      | 5,353.95      | 432.54         | 23 Sep 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 | 432.54    |
|                                |            |               |     |          |              |            | Base                 | 5,786.49      | 5,353.95      | 432.54         | 432.54      | 0.00       |                            | 432.54    |
| 05CN 458140100                 | INTEL CORP |               |     |          |              |            | COMMON STOCK USD 001 |               |               |                |             |            |                            |           |
| 15IOJBBJD19                    | 665        | 21 Sep 2015   |     |          |              | 300.000    | Local                | 8,736.22      | 8,030.93      | 705.29         | 24 Sep 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 | 705.29    |
|                                |            |               |     |          |              |            | Base                 | 8,736.22      | 8,030.93      | 705.29         | 705.29      | 0.00       |                            | 705.29    |
| 05CN 458140100                 | INTEL CORP |               |     |          |              |            | COMMON STOCK USD 001 |               |               |                |             |            |                            |           |
| 16FEJBBT9XN                    | 755        | 06 Jun 2016   |     |          |              | 975.000    | Local                | 30,912.18     | 26,463.19     | 4,448.99       | 09 Jun 2016 | 1.000000   | 13 Jan 2012 to 13 Jan 2012 | 4,448.99  |
|                                |            |               |     |          |              |            | Base                 | 30,912.18     | 26,463.19     | 4,448.99       | 4,448.99    | 0.00       |                            | 4,448.99  |
| 05CN 458140100                 | INTEL CORP |               |     |          |              |            | COMMON STOCK USD 001 |               |               |                |             |            |                            |           |
| 15JAJBB6SF6                    | 800        | 30 Sep 2015   |     |          |              | 200.000    | Local                | 5,970.17      | 5,353.95      | 616.22         | 05 Oct 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 | 616.22    |
|                                |            |               |     |          |              |            | Base                 | 5,970.17      | 5,353.95      | 616.22         | 616.22      | 0.00       |                            | 616.22    |

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| Base Currency: USD - US DOLLAR |           |                              |             |          |              |            |                      |               |               |                |          |            |                            |           |
|--------------------------------|-----------|------------------------------|-------------|----------|--------------|------------|----------------------|---------------|---------------|----------------|----------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name                | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                              |             |          |              |            |                      |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls |                            |           |
| 458140100 Total                |           |                              |             |          |              |            |                      |               |               |                |          |            |                            |           |
| 05CJ                           | 45841V109 | INTERACTIVE INTELLIGENCE GRO |             |          |              |            | COMMON STOCK USD 01  |               |               |                |          | 1.000000   | 07 Feb 2012 to 10 Feb 2012 |           |
| 16ARJBBPQ9N                    |           | 766                          | 27 Jan 2016 |          |              | 765.000    | Local                | 158,850.02    | 136,405.15    | 22,444.87      |          |            |                            | 22,444.87 |
|                                |           |                              |             |          |              |            | Base                 | 158,850.02    | 136,405.15    | 22,444.87      |          |            | 0.00                       | 22,444.87 |
| 05CJ                           | 45841V109 | INTERACTIVE INTELLIGENCE GRO |             |          |              |            | COMMON STOCK USD 01  |               |               |                |          | 1.000000   | 10 Feb 2012 to 05 Mar 2012 |           |
| 168BJBBRZ66                    |           | 784                          | 01 Feb 2016 |          |              | 236.000    | Local                | 5,561.58      | 7,517.91      | -1,956.33      |          |            |                            | -1,956.33 |
|                                |           |                              |             |          |              |            | Base                 | 5,561.58      | 7,517.91      | -1,956.33      |          |            | 0.00                       | -1,956.33 |
| 45841V109 Total                |           |                              |             |          |              |            |                      |               |               |                |          |            |                            |           |
|                                |           |                              |             |          |              |            | Local                | 22,872.52     | 31,887.39     | -9,014.87      |          |            |                            | -9,014.87 |
|                                |           |                              |             |          |              |            | Base                 | 22,872.52     | 31,887.39     | -9,014.87      |          |            | 0.00                       | -9,014.87 |
| 05CN                           | 460146103 | INTERNATIONAL PAPER CO       |             |          |              |            | COMMON STOCK USD1 0  |               |               |                |          | 1.000000   | 30 Dec 2015 to 30 Dec 2015 |           |
| 16CCJBBQJQ9                    |           | 013                          | 02 Mar 2016 |          |              | 200.000    | Local                | 7,393.60      | 7,298.72      | 94.88          |          |            |                            | 94.88     |
|                                |           |                              |             |          |              |            | Base                 | 7,393.60      | 7,298.72      | 94.88          |          |            | 0.00                       | 94.88     |
| 05CN                           | 460146103 | INTERNATIONAL PAPER CO       |             |          |              |            | COMMON STOCK USD1 0  |               |               |                |          | 1.000000   | 01 May 2013 to 05 Jun 2013 |           |
| 15JBjBBL7MK                    |           | 021                          | 01 Oct 2015 |          |              | 300.000    | Local                | 11,401.16     | 13,244.22     | -1,843.06      |          |            |                            | -1,843.06 |
|                                |           |                              |             |          |              |            | Base                 | 11,401.16     | 13,244.22     | -1,843.06      |          |            | 0.00                       | -1,843.06 |
| 05CN                           | 460146103 | INTERNATIONAL PAPER CO       |             |          |              |            | COMMON STOCK USD1 0  |               |               |                |          | 1.000000   | 05 Jun 2013 to 05 Jun 2013 |           |
| 15JCjBBKNV9                    |           | 037                          | 02 Oct 2015 |          |              | 100.000    | Local                | 3,815.42      | 4,414.74      | -599.32        |          |            |                            | -599.32   |
|                                |           |                              |             |          |              |            | Base                 | 3,815.42      | 4,414.74      | -599.32        |          |            | 0.00                       | -599.32   |
| 05CN                           | 460146103 | INTERNATIONAL PAPER CO       |             |          |              |            | COMMON STOCK USD1.0  |               |               |                |          | 1.000000   | 05 Jun 2013 to 05 Jun 2013 |           |
| 15JCjBBKNWG                    |           | 042                          | 02 Oct 2015 |          |              | 200.000    | Local                | 7,699.66      | 8,829.48      | -1,129.82      |          |            |                            | -1,129.82 |
|                                |           |                              |             |          |              |            | Base                 | 7,699.66      | 8,829.48      | -1,129.82      |          |            | 0.00                       | -1,129.82 |
| 05CN                           | 460146103 | INTERNATIONAL PAPER CO       |             |          |              |            | COMMON STOCK USD1 0  |               |               |                |          | 1.000000   | 05 Jun 2013 to 13 Jun 2013 |           |
| 15JCjBBKNWH                    |           | 043                          | 02 Oct 2015 |          |              | 250.000    | Local                | 9,454.82      | 11,036.85     | -1,582.03      |          |            |                            | -1,582.03 |
|                                |           |                              |             |          |              |            | Base                 | 9,454.82      | 11,036.85     | -1,582.03      |          |            | 0.00                       | -1,582.03 |

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|--------------------------------|-----------|------------------------|-------------|----------|--------------|------------|----------------------|---------------|-----------|----------------|-------------|------------|----------------------------|-----------|--|--|
| Fund                           | Asset ID  | Security Name          | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Maturity Date |           | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       |           |  |  |
| SSB Trade ID                   |           |                        |             |          |              |            |                      | Principal Net | Cost      | Security Gn/Ls |             | Curr Gn/Ls |                            | Net Gn/Ls |  |  |
| 05CN                           | 460146103 | INTERNATIONAL PAPER CO |             |          |              |            | COMMON STOCK USD1.0  |               |           |                | 07 Oct 2015 | 1.000000   | 13 Jun 2013 to 21 Jun 2013 |           |  |  |
| 15JCJBBKNWM                    |           | 046                    | 02 Oct 2015 |          |              | 325 000    | Local                | 12,593.94     | 14,347.91 | -1,753.97      |             |            |                            | -1,753.97 |  |  |
|                                |           |                        |             |          |              |            | Base                 | 12,593.94     | 14,347.91 | -1,753.97      |             | 0.00       |                            | -1,753.97 |  |  |
| 05CN                           | 460146103 | INTERNATIONAL PAPER CO |             |          |              |            | COMMON STOCK USD1.0  |               |           |                | 07 Oct 2015 | 1.000000   | 21 Jun 2013 to 21 Jun 2013 |           |  |  |
| 15JCJBBKNWP                    |           | 048                    | 02 Oct 2015 |          |              | 400 000    | Local                | 15,272.35     | 17,658.96 | -2,386.61      |             |            |                            | -2,386.61 |  |  |
|                                |           |                        |             |          |              |            | Base                 | 15,272.35     | 17,658.96 | -2,386.61      |             | 0.00       |                            | -2,386.61 |  |  |
| 05CN                           | 460146103 | INTERNATIONAL PAPER CO |             |          |              |            | COMMON STOCK USD1.0  |               |           |                | 08 Oct 2015 | 1.000000   | 21 Jun 2013 to 21 Jun 2013 |           |  |  |
| 15JDJBBJR0P                    |           | 057                    | 05 Oct 2015 |          |              | 100.000    | Local                | 3,971.20      | 4,414.74  | -443.54        |             |            |                            | -443.54   |  |  |
|                                |           |                        |             |          |              |            | Base                 | 3,971.20      | 4,414.74  | -443.54        |             | 0.00       |                            | -443.54   |  |  |
| 05CN                           | 460146103 | INTERNATIONAL PAPER CO |             |          |              |            | COMMON STOCK USD1.0  |               |           |                | 08 Oct 2015 | 1.000000   | 24 Jun 2013 to 02 Oct 2013 |           |  |  |
| 15JDJBBJR0Z                    |           | 063                    | 05 Oct 2015 |          |              | 850 000    | Local                | 33,359.16     | 37,525.30 | -4,166.14      |             |            |                            | -4,166.14 |  |  |
|                                |           |                        |             |          |              |            | Base                 | 33,359.16     | 37,525.30 | -4,166.14      |             | 0.00       |                            | -4,166.14 |  |  |
| 05CN                           | 460146103 | INTERNATIONAL PAPER CO |             |          |              |            | COMMON STOCK USD1.0  |               |           |                | 09 Oct 2015 | 1.000000   | 02 Oct 2013 to 24 Oct 2013 |           |  |  |
| 15JEJBBPV54                    |           | 080                    | 06 Oct 2015 |          |              | 325.000    | Local                | 12,925.40     | 14,347.91 | -1,422.51      |             |            |                            | -1,422.51 |  |  |
|                                |           |                        |             |          |              |            | Base                 | 12,925.40     | 14,347.91 | -1,422.51      |             | 0.00       |                            | -1,422.51 |  |  |
| 05CN                           | 460146103 | INTERNATIONAL PAPER CO |             |          |              |            | COMMON STOCK USD1.0  |               |           |                | 13 Oct 2015 | 1.000000   | 24 Oct 2013 to 26 Mar 2014 |           |  |  |
| 15JFJBBL6N7                    |           | 092                    | 07 Oct 2015 |          |              | 100.000    | Local                | 4,019.84      | 4,414.74  | -394.90        |             |            |                            | -394.90   |  |  |
|                                |           |                        |             |          |              |            | Base                 | 4,019.84      | 4,414.74  | -394.90        |             | 0.00       |                            | -394.90   |  |  |
| 05CN                           | 460146103 | INTERNATIONAL PAPER CO |             |          |              |            | COMMON STOCK USD1.0  |               |           |                | 13 Oct 2015 | 1.000000   | 26 Mar 2014 to 31 Jul 2014 |           |  |  |
| 15JFJBBL6PD                    |           | 097                    | 07 Oct 2015 |          |              | 100.000    | Local                | 4,016.73      | 4,414.74  | -398.01        |             |            |                            | -398.01   |  |  |
|                                |           |                        |             |          |              |            | Base                 | 4,016.73      | 4,414.74  | -398.01        |             | 0.00       |                            | -398.01   |  |  |
| 05CN                           | 460146103 | INTERNATIONAL PAPER CO |             |          |              |            | COMMON STOCK USD1.0  |               |           |                | 16 Mar 2016 | 1.000000   | 30 Dec 2015 to 31 Dec 2015 |           |  |  |
| 16CJBBRC3J                     |           | 119                    | 11 Mar 2016 |          |              | 250 000    | Local                | 9,996.56      | 9,123.40  | 873.16         |             |            |                            | 873.16    |  |  |
|                                |           |                        |             |          |              |            | Base                 | 9,996.56      | 9,123.40  | 873.16         |             | 0.00       |                            | 873.16    |  |  |
| 05CN                           | 460146103 | INTERNATIONAL PAPER CO |             |          |              |            | COMMON STOCK USD1.0  |               |           |                | 14 Oct 2015 | 1.000000   | 31 Jul 2014 to 06 Feb 2015 |           |  |  |
| 15JGJBBK3PK                    |           | 129                    | 08 Oct 2015 |          |              | 550.000    | Local                | 22,292.46     | 24,281.08 | -1,988.62      |             |            |                            | -1,988.62 |  |  |
|                                |           |                        |             |          |              |            | Base                 | 22,292.46     | 24,281.08 | -1,988.62      |             | 0.00       |                            | -1,988.62 |  |  |

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|--------------------------------|-------------|------------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name          | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                        |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 460146103                 | 15JHJBBHHLB | INTERNATIONAL PAPER CO | 143 | 09 Oct 2015 |              | 100 000    | COMMON STOCK USD1.0  | 4,336.38      | 4,414.74      |                | 15 Oct 2015 | 1.000000   | 21 Apr 2015 to 21 Apr 2015 | -78.36    |
|                                |             |                        |     |             |              |            | Local                | 4,336.38      |               |                | -78.36      |            |                            | -78.36    |
|                                |             |                        |     |             |              |            | Base                 | 4,336.38      |               |                | -78.36      | 0.00       |                            | -78.36    |
| 05CN 460146103                 | 15JHJBBHHLJ | INTERNATIONAL PAPER CO | 149 | 09 Oct 2015 |              | 200,000    | COMMON STOCK USD1.0  | 8,874.93      | 8,829.48      |                | 15 Oct 2015 | 1 000000   | 21 Apr 2015 to 21 Apr 2015 | 45.45     |
|                                |             |                        |     |             |              |            | Local                | 8,874.93      |               |                | 45.45       |            |                            | 45.45     |
|                                |             |                        |     |             |              |            | Base                 | 8,874.93      |               |                | 45.45       | 0.00       |                            | 45.45     |
| 05CN 460146103                 | 15JHJBBHHLK | INTERNATIONAL PAPER CO | 150 | 09 Oct 2015 |              | 200 000    | COMMON STOCK USD1.0  | 8,735.11      | 8,829.48      |                | 15 Oct 2015 | 1.000000   | 05 May 2015 to 05 May 2015 | -94.37    |
|                                |             |                        |     |             |              |            | Local                | 8,735.11      |               |                | -94.37      |            |                            | -94.37    |
|                                |             |                        |     |             |              |            | Base                 | 8,735.11      |               |                | -94.37      | 0.00       |                            | -94.37    |
| 05CN 460146103                 | 15JJJBL78Q  | INTERNATIONAL PAPER CO | 163 | 13 Oct 2015 |              | 25 000     | COMMON STOCK USD1.0  | 1,053.25      | 1,103.69      |                | 16 Oct 2015 | 1.000000   | 22 Jun 2015 to 22 Jun 2015 | -50.44    |
|                                |             |                        |     |             |              |            | Local                | 1,053.25      |               |                | -50.44      |            |                            | -50.44    |
|                                |             |                        |     |             |              |            | Base                 | 1,053.25      |               |                | -50.44      | 0.00       |                            | -50.44    |
| 05CN 460146103                 | 15JJJBL787  | INTERNATIONAL PAPER CO | 176 | 13 Oct 2015 |              | 100 000    | COMMON STOCK USD1.0  | 4,220.43      | 4,414.74      |                | 16 Oct 2015 | 1 000000   | 22 Jun 2015 to 22 Jun 2015 | -194.31   |
|                                |             |                        |     |             |              |            | Local                | 4,220.43      |               |                | -194.31     |            |                            | -194.31   |
|                                |             |                        |     |             |              |            | Base                 | 4,220.43      |               |                | -194.31     | 0.00       |                            | -194.31   |
| 05CN 460146103                 | 15JMJBLXVK  | INTERNATIONAL PAPER CO | 240 | 16 Oct 2015 |              | 100,000    | COMMON STOCK USD1.0  | 4,223.53      | 4,414.74      |                | 21 Oct 2015 | 1.000000   | 22 Jun 2015 to 22 Jun 2015 | -191.21   |
|                                |             |                        |     |             |              |            | Local                | 4,223.53      |               |                | -191.21     |            |                            | -191.21   |
|                                |             |                        |     |             |              |            | Base                 | 4,223.53      |               |                | -191.21     | 0.00       |                            | -191.21   |
| 05CN 460146103                 | 15JNJB97J   | INTERNATIONAL PAPER CO | 262 | 19 Oct 2015 |              | 100 000    | COMMON STOCK USD1.0  | 4,148.17      | 4,414.74      |                | 22 Oct 2015 | 1 000000   | 22 Jun 2015 to 25 Jun 2015 | -266.57   |
|                                |             |                        |     |             |              |            | Local                | 4,148.17      |               |                | -266.57     |            |                            | -266.57   |
|                                |             |                        |     |             |              |            | Base                 | 4,148.17      |               |                | -266.57     | 0.00       |                            | -266.57   |
| 05CN 460146103                 | 15JQJBBJGBL | INTERNATIONAL PAPER CO | 331 | 22 Oct 2015 |              | 300 000    | COMMON STOCK USD1.0  | 12,698.79     | 13,244.22     |                | 27 Oct 2015 | 1 000000   | 25 Jun 2015 to 06 Jul 2015 | -545.43   |
|                                |             |                        |     |             |              |            | Local                | 12,698.79     |               |                | -545.43     |            |                            | -545.43   |
|                                |             |                        |     |             |              |            | Base                 | 12,698.79     |               |                | -545.43     | 0.00       |                            | -545.43   |
| 05CN 460146103                 | 15JRJBQ0RD  | INTERNATIONAL PAPER CO | 348 | 23 Oct 2015 |              | 100,000    | COMMON STOCK USD1.0  | 4,330.06      | 4,414.74      |                | 28 Oct 2015 | 1,000000   | 08 Jul 2015 to 08 Jul 2015 | -84.68    |
|                                |             |                        |     |             |              |            | Local                | 4,330.06      |               |                | -84.68      |            |                            | -84.68    |
|                                |             |                        |     |             |              |            | Base                 | 4,330.06      |               |                | -84.68      | 0.00       |                            | -84.68    |



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|--------------------------------|------------------------|----------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|------------|------------|----------------------------|------------|
| Fund                           | Asset ID               | Security Name        | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date   | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |                        |                      |     |             |              |                      |            |               | Cost          | Security Gn/Ls |            | Curr Gn/Ls |                            |            |
| 05CN 460146103<br>15JTBMMVF0   | INTERNATIONAL PAPER CO | COMMON STOCK USD1.0  | 379 | 27 Oct 2015 | 125 000      | Local                | 5,388.73   | 5,388.73      | 5,518.43      | 30 Oct 2015    | -129.70    | 1 000000   | 08 Jul 2015 to 29 Jul 2015 | -129.70    |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
| 05CN 460146103<br>15JUJBBK8P6  | INTERNATIONAL PAPER CO | COMMON STOCK USD1.0  | 412 | 28 Oct 2015 | 300.000      | Local                | 13,200.77  | 13,200.77     | 13,244.22     | 02 Nov 2015    | -43.45     | 1.000000   | 29 Jul 2015 to 25 Aug 2015 | -43.45     |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
| 05CN 460146103<br>16DTJBBN2C1  | INTERNATIONAL PAPER CO | COMMON STOCK USD1.0  | 412 | 27 Apr 2016 | 125.000      | Local                | 5,495.29   | 5,495.29      | 4,561.70      | 02 May 2016    | 933.59     | 1.000000   | 31 Dec 2015 to 31 Dec 2015 | 933.59     |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
| 05CN 460146103<br>15KAJBB5HX8  | INTERNATIONAL PAPER CO | COMMON STOCK USD1.0  | 461 | 30 Oct 2015 | 275 000      | Local                | 11,833.94  | 11,833.94     | 12,140.54     | 04 Nov 2015    | -306.60    | 1 000000   | 25 Aug 2015 to 01 Sep 2015 | -306.60    |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
| 05CN 460146103<br>16FDJBBN0H6  | INTERNATIONAL PAPER CO | COMMON STOCK USD1.0  | 713 | 03 Jun 2016 | 275 000      | Local                | 11,804.11  | 11,804.11     | 10,035.74     | 08 Jun 2016    | 1,768.37   | 1 000000   | 31 Dec 2015 to 31 Dec 2015 | 1,768.37   |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
| 05CN 460146103<br>15JAJBB6SFD  | INTERNATIONAL PAPER CO | COMMON STOCK USD1.0  | 786 | 30 Sep 2015 | 100.000      | Local                | 3,796.59   | 3,796.59      | 4,414.74      | 05 Oct 2015    | -618.15    | 1.000000   | 01 May 2013 to 01 May 2013 | -618.15    |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
| 460146103 Total                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
|                                |                        |                      |     |             |              | Local                | 262,352.38 | 262,352.38    | 279,348.73    |                | -16,996.35 |            |                            | -16,996.35 |
|                                |                        |                      |     |             |              | Base                 | 262,352.38 | 262,352.38    | 279,348.73    |                | -16,996.35 |            |                            | -16,996.35 |
| 05C5 46120E602<br>16DNJBB81SV  | INTUITIVE SURGICAL INC | COMMON STOCK USD.001 | 320 | 20 Apr 2016 | 99 000       | Local                | 64,451.01  | 64,451.01     | 43,616.31     | 25 Apr 2016    | 20,834.70  | 1 000000   | 07 Jan 2014 to 07 Jan 2014 | 20,834.70  |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
| 05C5 46120E602<br>16FBJBB7XG9  | INTUITIVE SURGICAL INC | COMMON STOCK USD.001 | 353 | 02 Jun 2016 | 60 000       | Local                | 38,224.56  | 38,224.56     | 26,434.13     | 07 Jun 2016    | 11,790.43  | 1.000000   | 07 Jan 2014 to 07 Jan 2014 | 11,790.43  |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
|                                |                        |                      |     |             |              |                      |            |               |               |                |            |            |                            |            |
|                                |                        |                      |     |             |              | Base                 | 38,224.56  | 38,224.56     | 26,434.13     |                | 11,790.43  |            |                            | 11,790.43  |

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|--------------------------------|----------|---------------------|-----|----------|--------------|----------------------|---------------|---------------|--|----------------|----------|------------|----------------------------|-----------|
| Fund                           | Asset ID | Security Name       | Lot | Trd Date | Dtl Fund Rsn | Security Description |               | Maturity Date |  | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys       |           |
| SSB Trade ID                   |          |                     |     |          |              | Shares/Par           | Principal Net | Cost          |  | Security Gn/Ls |          | Curr Gn/Ls |                            | Net Gn/Ls |
| 46120E602 Total                |          |                     |     |          |              |                      |               |               |  |                |          |            |                            |           |
| 05CN 46625H100                 |          | JPMORGAN CHASE + CO |     |          |              | COMMON STOCK USD1.0  |               |               |  | 07 Oct 2015    |          | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
| 15JCJBBKNWB                    |          | 038 02 Oct 2015     |     |          |              | 200.000              | 11,813.78     | 8,051.05      |  | 3,762.73       |          |            |                            | 3,762.73  |
|                                |          |                     |     |          |              |                      | Base          | 8,051.05      |  | 3,762.73       |          | 0.00       |                            | 3,762.73  |
| 05CN 46625H100                 |          | JPMORGAN CHASE + CO |     |          |              | COMMON STOCK USD1.0  |               |               |  | 14 Mar 2016    |          | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
| 16CHJBBNWB                     |          | 099 09 Mar 2016     |     |          |              | 125.000              | 7,402.42      | 5,097.13      |  | 2,305.29       |          |            |                            | 2,305.29  |
|                                |          |                     |     |          |              |                      | Base          | 5,097.13      |  | 2,305.29       |          | 0.00       |                            | 2,305.29  |
| 05CN 46625H100                 |          | JPMORGAN CHASE + CO |     |          |              | COMMON STOCK USD1.0  |               |               |  | 15 Mar 2016    |          | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
| 16CIJBBN46S                    |          | 104 10 Mar 2016     |     |          |              | 50.000               | 2,973.30      | 2,038.85      |  | 934.45         |          |            |                            | 934.45    |
|                                |          |                     |     |          |              |                      | Base          | 2,038.85      |  | 934.45         |          | 0.00       |                            | 934.45    |
| 05CN 46625H100                 |          | JPMORGAN CHASE + CO |     |          |              | COMMON STOCK USD1.0  |               |               |  | 14 Oct 2015    |          | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
| 15JGJBBK3PC                    |          | 123 08 Oct 2015     |     |          |              | 100.000              | 6,196.77      | 4,025.52      |  | 2,171.25       |          |            |                            | 2,171.25  |
|                                |          |                     |     |          |              |                      | Base          | 4,025.52      |  | 2,171.25       |          | 0.00       |                            | 2,171.25  |
| 05CN 46625H100                 |          | JPMORGAN CHASE + CO |     |          |              | COMMON STOCK USD1.0  |               |               |  | 15 Oct 2015    |          | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
| 15JHJBBHLM                     |          | 152 09 Oct 2015     |     |          |              | 250.000              | 15,419.56     | 10,063.81     |  | 5,355.75       |          |            |                            | 5,355.75  |
|                                |          |                     |     |          |              |                      | Base          | 10,063.81     |  | 5,355.75       |          | 0.00       |                            | 5,355.75  |
| 05CN 46625H100                 |          | JPMORGAN CHASE + CO |     |          |              | COMMON STOCK USD1.0  |               |               |  | 16 Oct 2015    |          | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
| 15JJJBBL79F                    |          | 181 13 Oct 2015     |     |          |              | 200.000              | 12,297.17     | 8,051.05      |  | 4,246.12       |          |            |                            | 4,246.12  |
|                                |          |                     |     |          |              |                      | Base          | 8,051.05      |  | 4,246.12       |          | 0.00       |                            | 4,246.12  |
| 05CN 46625H100                 |          | JPMORGAN CHASE + CO |     |          |              | COMMON STOCK USD1.0  |               |               |  | 12 Jan 2016    |          | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
| 16AEJBBQXKH                    |          | 309 07 Jan 2016     |     |          |              | 200.000              | 12,253.25     | 8,155.41      |  | 4,097.84       |          |            |                            | 4,097.84  |
|                                |          |                     |     |          |              |                      | Base          | 8,155.41      |  | 4,097.84       |          | 0.00       |                            | 4,097.84  |
| 05CN 46625H100                 |          | JPMORGAN CHASE + CO |     |          |              | COMMON STOCK USD1.0  |               |               |  | 13 Jan 2016    |          | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
| 16AFJBBPGB2                    |          | 324 08 Jan 2016     |     |          |              | 100.000              | 5,980.86      | 4,077.71      |  | 1,903.15       |          |            |                            | 1,903.15  |
|                                |          |                     |     |          |              |                      | Base          | 4,077.71      |  | 1,903.15       |          | 0.00       |                            | 1,903.15  |

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|--------------------------------|----------|---------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID | Security Name       | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |          |                     |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 46625H100<br>16AFJBBPGB6  |          | JPMORGAN CHASE + CO | 328 | 08 Jan 2016 |              | 100.000    | COMMON STOCK USD1.0  |               |               |                | 13 Jan 2016 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
|                                |          |                     |     |             |              |            | Local                | 5,980.09      | 4,077.71      | 1,902.38       |             |            | 1,902.38                   |           |
|                                |          |                     |     |             |              |            | Base                 | 5,980.09      | 4,077.71      | 1,902.38       | 0.00        |            | 1,902.38                   |           |
| 05CN 46625H100<br>16AGJBBN0DX  |          | JPMORGAN CHASE + CO | 358 | 11 Jan 2016 |              | 425.000    | COMMON STOCK USD1.0  |               |               |                | 14 Jan 2016 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
|                                |          |                     |     |             |              |            | Local                | 24,994.55     | 17,330.25     | 7,664.30       |             |            | 7,664.30                   |           |
|                                |          |                     |     |             |              |            | Base                 | 24,994.55     | 17,330.25     | 7,664.30       | 0.00        |            | 7,664.30                   |           |
| 05CN 46625H100<br>16AHJBBPLLP  |          | JPMORGAN CHASE + CO | 372 | 12 Jan 2016 |              | 200.000    | COMMON STOCK USD1.0  |               |               |                | 15 Jan 2016 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
|                                |          |                     |     |             |              |            | Local                | 11,669.50     | 8,155.41      | 3,514.09       |             |            | 3,514.09                   |           |
|                                |          |                     |     |             |              |            | Base                 | 11,669.50     | 8,155.41      | 3,514.09       | 0.00        |            | 3,514.09                   |           |
| 05CN 46625H100<br>16AJBBZBRS   |          | JPMORGAN CHASE + CO | 417 | 14 Jan 2016 |              | 150.000    | COMMON STOCK USD1.0  |               |               |                | 20 Jan 2016 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
|                                |          |                     |     |             |              |            | Local                | 8,646.91      | 6,116.56      | 2,530.35       |             |            | 2,530.35                   |           |
|                                |          |                     |     |             |              |            | Base                 | 8,646.91      | 6,116.56      | 2,530.35       | 0.00        |            | 2,530.35                   |           |
| 05CN 46625H100<br>15KBJBBMFSG  |          | JPMORGAN CHASE + CO | 508 | 02 Nov 2015 |              | 1,175.000  | COMMON STOCK USD1.0  |               |               |                | 05 Nov 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
|                                |          |                     |     |             |              |            | Local                | 76,415.77     | 47,299.89     | 29,115.88      |             |            | 29,115.88                  |           |
|                                |          |                     |     |             |              |            | Base                 | 76,415.77     | 47,299.89     | 29,115.88      | 0.00        |            | 29,115.88                  |           |
| 05CN 46625H100<br>16FDJBBN0HW  |          | JPMORGAN CHASE + CO | 705 | 03 Jun 2016 |              | 150.000    | COMMON STOCK USD1.0  |               |               |                | 08 Jun 2016 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
|                                |          |                     |     |             |              |            | Local                | 9,668.78      | 6,165.12      | 3,503.66       |             |            | 3,503.66                   |           |
|                                |          |                     |     |             |              |            | Base                 | 9,668.78      | 6,165.12      | 3,503.66       | 0.00        |            | 3,503.66                   |           |
| 46625H100 Total                |          |                     |     |             |              |            |                      |               |               |                |             |            |                            |           |
|                                |          |                     |     |             |              |            | Local                | 211,712.71    | 138,705.47    | 73,007.24      |             |            |                            | 73,007.24 |
|                                |          |                     |     |             |              |            | Base                 | 211,712.71    | 138,705.47    | 73,007.24      |             | 0.00       |                            | 73,007.24 |
| 05CN 478160104<br>15GMJBBKQR8  |          | JOHNSON + JOHNSON   | 048 | 16 Jul 2015 |              | 100.000    | COMMON STOCK USD1.0  |               |               |                | 21 Jul 2015 | 1.000000   | 10 Jan 2012 to 10 Jan 2012 |           |
|                                |          |                     |     |             |              |            | Local                | 10,108.72     | 7,625.54      | 2,483.18       |             |            | 2,483.18                   |           |
|                                |          |                     |     |             |              |            | Base                 | 10,108.72     | 7,625.54      | 2,483.18       | 0.00        |            | 2,483.18                   |           |
| 05CN 478160104<br>16GAJBB9KB7  |          | JOHNSON + JOHNSON   | 092 | 30 Jun 2016 |              | 50.000     | COMMON STOCK USD1.0  |               |               |                | 06 Jul 2016 | 1.000000   | 16 Aug 2013 to 27 Aug 2013 |           |
|                                |          |                     |     |             |              |            | Local                | 6,033.36      | 4,220.60      | 1,812.76       |             |            | 1,812.76                   |           |
|                                |          |                     |     |             |              |            | Base                 | 6,033.36      | 4,220.60      | 1,812.76       | 0.00        |            | 1,812.76                   |           |

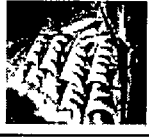
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|--------------------------------|-------------|---------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name       | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                     |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 478160104                 | 15KAJBB5HZF | JOHNSON + JOHNSON   | 466 | 30 Oct 2015 |              | 875 000    | COMMON STOCK USD1 0  | 89,143.87     | 68,048.43     | 21,095.44      | 04 Nov 2015 | 1.000000   | 10 Jan 2012 to 20 Jun 2013 | 21,095.44 |
|                                |             |                     |     |             |              |            | Local                | 89,143.87     |               |                | 21,095.44   |            |                            |           |
|                                |             |                     |     |             |              |            | Base                 | 89,143.87     | 68,048.43     |                | 21,095.44   | 0.00       |                            | 21,095.44 |
| 05CN 478160104                 | 16ARJBBM6H5 | JOHNSON + JOHNSON   | 533 | 27 Jan 2016 |              | 75 000     | COMMON STOCK USD1 0  | 7,684.37      | 5,941.72      | 1,742.65       | 01 Feb 2016 | 1 000000   | 20 Jun 2013 to 16 Aug 2013 | 1,742.65  |
|                                |             |                     |     |             |              |            | Local                | 7,684.37      |               |                | 1,742.65    |            |                            |           |
|                                |             |                     |     |             |              |            | Base                 | 7,684.37      | 5,941.72      |                | 1,742.65    | 0.00       |                            | 1,742.65  |
| 478160104 Total                |             |                     |     |             |              |            |                      |               |               |                |             |            |                            |           |
|                                |             |                     |     |             |              |            | Local                | 112,970.32    | 85,836.29     | 27,134.03      |             |            |                            | 27,134.03 |
|                                |             |                     |     |             |              |            | Base                 | 112,970.32    | 85,836.29     | 27,134.03      |             | 0.00       |                            | 27,134.03 |
| 05CN 494368103                 | 16GAJBB9KB5 | KIMBERLY CLARK CORP | 090 | 30 Jun 2016 |              | 50 000     | COMMON STOCK USD1 25 | 6,794.60      | 5,634.46      | 1,160.14       | 06 Jul 2016 | 1 000000   | 29 Jan 2015 to 30 Jan 2015 | 1,160.14  |
|                                |             |                     |     |             |              |            | Local                | 6,794.60      |               |                | 1,160.14    |            |                            |           |
|                                |             |                     |     |             |              |            | Base                 | 6,794.60      | 5,634.46      |                | 1,160.14    | 0.00       |                            | 1,160.14  |
| 05CN 494368103                 | 15LLJBBPC7G | KIMBERLY CLARK CORP | 112 | 15 Dec 2015 |              | 25 000     | COMMON STOCK USD1 25 | 3,106.17      | 2,788.37      | 317.80         | 18 Dec 2015 | 1.000000   | 29 Dec 2014 to 29 Dec 2014 | 317.80    |
|                                |             |                     |     |             |              |            | Local                | 3,106.17      |               |                | 317.80      |            |                            |           |
|                                |             |                     |     |             |              |            | Base                 | 3,106.17      | 2,788.37      |                | 317.80      | 0.00       |                            | 317.80    |
| 05CN 494368103                 | 16CMJBBN703 | KIMBERLY CLARK CORP | 137 | 16 Mar 2016 |              | 25 000     | COMMON STOCK USD1 25 | 3,376.23      | 2,788.37      | 587.86         | 21 Mar 2016 | 1 000000   | 06 Jan 2015 to 06 Jan 2015 | 587.86    |
|                                |             |                     |     |             |              |            | Local                | 3,376.23      |               |                | 587.86      |            |                            |           |
|                                |             |                     |     |             |              |            | Base                 | 3,376.23      | 2,788.37      |                | 587.86      | 0.00       |                            | 587.86    |
| 05CN 494368103                 | 15LRJBBNSXX | KIMBERLY CLARK CORP | 192 | 23 Dec 2015 |              | 100 000    | COMMON STOCK USD1 25 | 12,698.28     | 11,153.48     | 1,544.80       | 29 Dec 2015 | 1.000000   | 29 Dec 2014 to 31 Dec 2014 | 1,544.80  |
|                                |             |                     |     |             |              |            | Local                | 12,698.28     |               |                | 1,544.80    |            |                            |           |
|                                |             |                     |     |             |              |            | Base                 | 12,698.28     | 11,153.48     |                | 1,544.80    | 0.00       |                            | 1,544.80  |
| 05CN 494368103                 | 15LUJBBM47B | KIMBERLY CLARK CORP | 216 | 29 Dec 2015 |              | 55 000     | COMMON STOCK USD1 25 | 7,094.61      | 6,134.41      | 960.20         | 04 Jan 2016 | 1 000000   | 31 Dec 2014 to 31 Dec 2014 | 960.20    |
|                                |             |                     |     |             |              |            | Local                | 7,094.61      |               |                | 960.20      |            |                            |           |
|                                |             |                     |     |             |              |            | Base                 | 7,094.61      | 6,134.41      |                | 960.20      | 0.00       |                            | 960.20    |
| 05CN 494368103                 | 15JOJBBK4ZH | KIMBERLY CLARK CORP | 284 | 20 Oct 2015 |              | 100 000    | COMMON STOCK USD1 25 | 11,696.82     | 11,153.48     | 543.34         | 23 Oct 2015 | 1.000000   | 04 Dec 2014 to 05 Dec 2014 | 543.34    |
|                                |             |                     |     |             |              |            | Local                | 11,696.82     |               |                | 543.34      |            |                            |           |
|                                |             |                     |     |             |              |            | Base                 | 11,696.82     | 11,153.48     |                | 543.34      | 0.00       |                            | 543.34    |

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|--------------------------------|-------------|---------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|-----------------|-------------|-------------|----------------------------|------------|--|--|
| Fund                           | Asset ID    | Security Name       | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate            | Stl Date    | Sell Rate   | Trd Dts of Orig Buys       | Net Gnl/Ls |  |  |
| SSB Trade ID                   |             |                     |     |             |              |                      |            |               | Cost          | Security Gnl/Ls |             | Curr Gnl/Ls |                            |            |  |  |
| 05CN 494368103                 | 15JQJBBJF9Z | KIMBERLY CLARK CORP | 316 | 22 Oct 2015 |              | COMMON STOCK USD1.25 | 25,000     | Local         | 2,788.37      |                 | 27 Oct 2015 | 1.000000    | 05 Dec 2014 to 05 Dec 2014 | 225.49     |  |  |
|                                |             |                     |     |             |              | Base                 | 3,013.86   |               | 2,788.37      |                 | 225.49      |             |                            | 225.49     |  |  |
| 05CN 494368103                 | 16DPJBBPN29 | KIMBERLY CLARK CORP | 374 | 21 Apr 2016 |              | COMMON STOCK USD1.25 | 75,000     | Local         | 8,365.11      |                 | 26 Apr 2016 | 1.000000    | 06 Jan 2015 to 06 Jan 2015 | 1,648.72   |  |  |
|                                |             |                     |     |             |              | Base                 | 10,013.83  |               | 8,365.11      |                 | 1,648.72    |             |                            | 1,648.72   |  |  |
| 05CN 494368103                 | 16AJJBBZBRF | KIMBERLY CLARK CORP | 407 | 14 Jan 2016 |              | COMMON STOCK USD1.25 | 25,000     | Local         | 2,788.37      |                 | 20 Jan 2016 | 1.000000    | 31 Dec 2014 to 31 Dec 2014 | 374.26     |  |  |
|                                |             |                     |     |             |              | Base                 | 3,162.63   |               | 2,788.37      |                 | 374.26      |             |                            | 374.26     |  |  |
| 05CN 494368103                 | 15KBJBBMFRO | KIMBERLY CLARK CORP | 495 | 02 Nov 2015 |              | COMMON STOCK USD1.25 | 550,000    | Local         | 61,344.12     |                 | 05 Nov 2015 | 1.000000    | 05 Dec 2014 to 15 Dec 2014 | 5,064.40   |  |  |
|                                |             |                     |     |             |              | Base                 | 66,408.52  |               | 61,344.12     |                 | 5,064.40    |             |                            | 5,064.40   |  |  |
| 05CN 494368103                 | 168BJBBN6JW | KIMBERLY CLARK CORP | 578 | 01 Feb 2016 |              | COMMON STOCK USD1.25 | 25,000     | Local         | 2,788.37      |                 | 04 Feb 2016 | 1.000000    | 31 Dec 2014 to 31 Dec 2014 | 448.77     |  |  |
|                                |             |                     |     |             |              | Base                 | 3,237.14   |               | 2,788.37      |                 | 448.77      |             |                            | 448.77     |  |  |
| 05CN 494368103                 | 15KNJBBM2ZQ | KIMBERLY CLARK CORP | 673 | 18 Nov 2015 |              | COMMON STOCK USD1.25 | 20,000     | Local         | 2,230.70      |                 | 23 Nov 2015 | 1.000000    | 15 Dec 2014 to 15 Dec 2014 | 171.86     |  |  |
|                                |             |                     |     |             |              | Base                 | 2,402.56   |               | 2,230.70      |                 | 171.86      |             |                            | 171.86     |  |  |
| 05CN 494368103                 | 16FBJBBPRSQ | KIMBERLY CLARK CORP | 681 | 01 Jun 2016 |              | COMMON STOCK USD1.25 | 100,000    | Local         | 11,268.92     |                 | 06 Jun 2016 | 1.000000    | 06 Jan 2015 to 09 Jan 2015 | 1,498.30   |  |  |
|                                |             |                     |     |             |              | Base                 | 12,767.22  |               | 11,268.92     |                 | 1,498.30    |             |                            | 1,498.30   |  |  |
| 05CN 494368103                 | 15KOJBBPWDS | KIMBERLY CLARK CORP | 700 | 19 Nov 2015 |              | COMMON STOCK USD1.25 | 125,000    | Local         | 13,941.85     |                 | 24 Nov 2015 | 1.000000    | 15 Dec 2014 to 29 Dec 2014 | 1,303.78   |  |  |
|                                |             |                     |     |             |              | Base                 | 15,245.63  |               | 13,941.85     |                 | 1,303.78    |             |                            | 1,303.78   |  |  |
| 05CN 494368103                 | 16FDJBBN0HQ | KIMBERLY CLARK CORP | 700 | 03 Jun 2016 |              | COMMON STOCK USD1.25 | 125,000    | Local         | 14,086.14     |                 | 08 Jun 2016 | 1.000000    | 09 Jan 2015 to 26 Jan 2015 | 2,100.27   |  |  |
|                                |             |                     |     |             |              | Base                 | 16,186.41  |               | 14,086.14     |                 | 2,100.27    |             |                            | 2,100.27   |  |  |

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| Fund Asset ID          | Security Name       | Lot | Trd Date | DTL Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|---------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |                     |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 494368103         | KIMBERLY CLARK CORP |     |          |              | COMMON STOCK USD1.25 |            |               |               |                |             |            |                            |           |
| 16BKJBB63KJ            | 709 12 Feb 2016     |     |          |              | 50.000 Local         |            | 6,419.33      | 5,576.74      |                | 18 Feb 2016 | 1.000000   | 05 Jan 2015 to 05 Jan 2015 | 842.59    |
|                        |                     |     |          |              | Base                 |            | 6,419.33      | 5,576.74      |                | 842.59      | 0.00       |                            | 842.59    |
| 05CN 494368103         | KIMBERLY CLARK CORP |     |          |              | COMMON STOCK USD1.25 |            |               |               |                |             |            |                            |           |
| 15ISJBBMBCB4           | 711 25 Sep 2015     |     |          |              | 25.000 Local         |            | 2,720.30      | 2,788.37      |                | 30 Sep 2015 | 1.000000   | 04 Dec 2014 to 04 Dec 2014 | -68.07    |
|                        |                     |     |          |              | Base                 |            | 2,720.30      | 2,788.37      |                | -68.07      | 0.00       |                            | -68.07    |
| 05CN 494368103         | KIMBERLY CLARK CORP |     |          |              | COMMON STOCK USD1.25 |            |               |               |                |             |            |                            |           |
| 16FEJBBT9W4            | 742 06 Jun 2016     |     |          |              | 225.000 Local        |            | 29,294.94     | 25,355.06     |                | 09 Jun 2016 | 1.000000   | 26 Jan 2015 to 29 Jan 2015 | 3,939.88  |
|                        |                     |     |          |              | Base                 |            | 29,294.94     | 25,355.06     |                | 3,939.88    | 0.00       |                            | 3,939.88  |
| 05CN 494368103         | KIMBERLY CLARK CORP |     |          |              | COMMON STOCK USD1.25 |            |               |               |                |             |            |                            |           |
| 16BSJBBPJ12            | 777 25 Feb 2016     |     |          |              | 50.000 Local         |            | 6,659.54      | 5,576.74      |                | 01 Mar 2016 | 1.000000   | 05 Jan 2015 to 05 Jan 2015 | 1,082.80  |
|                        |                     |     |          |              | Base                 |            | 6,659.54      | 5,576.74      |                | 1,082.80    | 0.00       |                            | 1,082.80  |
| 05CN 494368103         | KIMBERLY CLARK CORP |     |          |              | COMMON STOCK USD1.25 |            |               |               |                |             |            |                            |           |
| 16BTJBBV98D            | 785 26 Feb 2016     |     |          |              | 50.000 Local         |            | 6,545.67      | 5,576.74      |                | 02 Mar 2016 | 1.000000   | 06 Jan 2015 to 06 Jan 2015 | 968.93    |
|                        |                     |     |          |              | Base                 |            | 6,545.67      | 5,576.74      |                | 968.93      | 0.00       |                            | 968.93    |
| <b>494368103 Total</b> |                     |     |          |              |                      |            |               |               |                |             |            |                            |           |
|                        |                     |     |          |              | Local                |            | 228,844.29    | 204,128.17    |                | 24,716.12   |            |                            | 24,716.12 |
|                        |                     |     |          |              | Base                 |            | 228,844.29    | 204,128.17    |                | 24,716.12   | 0.00       |                            | 24,716.12 |
| 05CN 49456B101         | KINDER MORGAN INC   |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 15LEJBBVCZN            | 010 04 Dec 2015     |     |          |              | 650.000 Local        |            | 11,530.34     | 20,231.42     |                | 09 Dec 2015 | 1.000000   | 06 Jun 2012 to 01 Nov 2015 | -8,701.08 |
|                        |                     |     |          |              | Base                 |            | 11,530.34     | 20,231.42     |                | -8,701.08   | 0.00       |                            | -8,701.08 |
| 05CN 49456B101         | KINDER MORGAN INC   |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 15LFBPWP34             | 023 07 Dec 2015     |     |          |              | 200.000 Local        |            | 3,258.35      | 6,225.05      |                | 10 Dec 2015 | 1.000000   | 01 Nov 2012 to 31 May 2013 | -2,966.70 |
|                        |                     |     |          |              | Base                 |            | 3,258.35      | 6,225.05      |                | -2,966.70   | 0.00       |                            | -2,966.70 |
| 05CN 49456B101         | KINDER MORGAN INC   |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 15LFBPWP36             | 025 07 Dec 2015     |     |          |              | 275.000 Local        |            | 4,334.88      | 8,559.45      |                | 10 Dec 2015 | 1.000000   | 31 May 2013 to 13 Jun 2013 | -4,224.57 |
|                        |                     |     |          |              | Base                 |            | 4,334.88      | 8,559.45      |                | -4,224.57   | 0.00       |                            | -4,224.57 |

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|--------------------------------|-------------|-------------------|-----|-------------|--------------|----------------------|---------------|---------------|----------------|-----------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID    | Security Name     | Lot | Trd Date    | Dtl Fund Rsn | Security Description |               | Maturity Date |                | Rate      | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |             |                   |     |             |              | Shares/Par           | Principal Net | Cost          | Security Gn/Ls |           |             | Curr Gn/Ls |                            |            |
| 05CN 49456B101                 | 15LHJBBQDN5 | KINDER MORGAN INC | 059 | 09 Dec 2015 |              | COMMON STOCK USD 01  | 300.000       | Local         | 5,117.81       | 9,337.58  | 14 Dec 2015 | 1 000000   | 13 Jun 2013 to 13 Aug 2014 | -4,219.77  |
|                                |             |                   |     |             |              | Base                 | 5,117.81      | 9,337.58      | -4,219.77      | 0.00      |             |            |                            | -4,219.77  |
| 05CN 49456B101                 | 15LHJBBQDN6 | KINDER MORGAN INC | 060 | 09 Dec 2015 |              | COMMON STOCK USD 01  | 1,125 000     | Local         | 18,631.00      | 35,015.93 | 14 Dec 2015 | 1 000000   | 13 Aug 2014 to 29 Sep 2015 | -16,384.93 |
|                                |             |                   |     |             |              | Base                 | 18,631 00     | 35,015.93     | -16,384.93     | 0.00      |             |            |                            | -16,384.93 |
| 05CN 49456B101                 | 15LHJBBTBKM | KINDER MORGAN INC | 061 | 09 Dec 2015 |              | COMMON STOCK USD 01  | 1,400 000     | Local         | 22,877.96      | 43,575.37 | 14 Dec 2015 | 1 000000   | 29 Sep 2015 to 30 Nov 2015 | -20,697.41 |
|                                |             |                   |     |             |              | Base                 | 22,877.96     | 43,575.37     | -20,697.41     | 0.00      |             |            |                            | -20,697.41 |
| 05CN 49456B101                 | 15GPJBBJBCK | KINDER MORGAN INC | 086 | 21 Jul 2015 |              | COMMON STOCK USD 01  | 100.000       | Local         | 3,566.71       | 3,377.59  | 24 Jul 2015 | 1 000000   | 31 Jan 2012 to 31 Jan 2012 | 189.12     |
|                                |             |                   |     |             |              | Base                 | 3,566.71      | 3,377.59      | 189.12         | 0.00      |             |            |                            | 189.12     |
| 05CN 49456B101                 | 15GQJBBH632 | KINDER MORGAN INC | 094 | 22 Jul 2015 |              | COMMON STOCK USD.01  | 200 000       | Local         | 7,072.06       | 6,755.17  | 27 Jul 2015 | 1 000000   | 03 Feb 2012 to 03 Feb 2012 | 316.89     |
|                                |             |                   |     |             |              | Base                 | 7,072.06      | 6,755.17      | 316.89         | 0.00      |             |            |                            | 316.89     |
| 05CN 49456B101                 | 15HDJBBL6X3 | KINDER MORGAN INC | 210 | 05 Aug 2015 |              | COMMON STOCK USD.01  | 500.000       | Local         | 16,140.90      | 16,887.93 | 10 Aug 2015 | 1.000000   | 03 Feb 2012 to 04 May 2012 | -747.03    |
|                                |             |                   |     |             |              | Base                 | 16,140.90     | 16,887.93     | -747.03        | 0.00      |             |            |                            | -747.03    |
| 05CN 49456B101                 | 15HEJBPP8CP | KINDER MORGAN INC | 225 | 06 Aug 2015 |              | COMMON STOCK USD 01  | 100.000       | Local         | 3,235.44       | 3,377.59  | 11 Aug 2015 | 1 000000   | 09 May 2012 to 09 May 2012 | -142.15    |
|                                |             |                   |     |             |              | Base                 | 3,235.44      | 3,377.59      | -142.15        | 0.00      |             |            |                            | -142.15    |
| 05CN 49456B101                 | 15HEJBPP8CT | KINDER MORGAN INC | 228 | 06 Aug 2015 |              | COMMON STOCK USD.01  | 100.000       | Local         | 3,245.89       | 3,377.59  | 11 Aug 2015 | 1 000000   | 09 May 2012 to 09 May 2012 | -131.70    |
|                                |             |                   |     |             |              | Base                 | 3,245.89      | 3,377.59      | -131.70        | 0.00      |             |            |                            | -131.70    |
| 05CN 49456B101                 | 15HEJBPP8C2 | KINDER MORGAN INC | 235 | 06 Aug 2015 |              | COMMON STOCK USD 01  | 300 000       | Local         | 9,446.82       | 10,132.76 | 11 Aug 2015 | 1 000000   | 10 May 2012 to 23 May 2012 | -685.94    |
|                                |             |                   |     |             |              | Base                 | 9,446.82      | 10,132.76     | -685.94        | 0.00      |             |            |                            | -685.94    |

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| Fund                   | Asset ID  | Security Name              | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
|------------------------|-----------|----------------------------|-------------|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| SSB Trade ID           |           |                            |             |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05C4                   | 49456B101 | KINDER MORGAN INC          |             |          |              |            | COMMON STOCK USD.01  |               |               |                | 22 Jan 2016 | 1.000000   | 28 Nov 2014 to 28 Nov 2014 |            |
| 16AMJBCHTFP            |           | 302                        | 19 Jan 2016 |          |              | 13.000     | Local                | 139.51        | 0.00          | 139.51         |             |            |                            | 139.51     |
|                        |           |                            |             |          |              |            | Base                 | 139.51        | 0.00          |                |             |            |                            | 139.51     |
| 05CN                   | 49456B101 | KINDER MORGAN INC          |             |          |              |            | COMMON STOCK USD.01  |               |               |                | 07 Dec 2015 | 1.000000   | 06 Jun 2012 to 06 Jun 2012 |            |
| 15LCJBBN8LM            |           | 783                        | 02 Dec 2015 |          |              | 100.000    | Local                | 2,123.77      | 3,112.53      | -988.76        |             |            |                            | -988.76    |
|                        |           |                            |             |          |              |            | Base                 | 2,123.77      | 3,112.53      | -988.76        |             |            |                            | -988.76    |
| 05CN                   | 49456B101 | KINDER MORGAN INC          |             |          |              |            | COMMON STOCK USD.01  |               |               |                | 07 Dec 2015 | 1.000000   | 06 Jun 2012 to 06 Jun 2012 |            |
| 15LCJBBN8LQ            |           | 786                        | 02 Dec 2015 |          |              | 200.000    | Local                | 4,250.60      | 6,225.05      | -1,974.45      |             |            |                            | -1,974.45  |
|                        |           |                            |             |          |              |            | Base                 | 4,250.60      | 6,225.05      | -1,974.45      |             |            |                            | -1,974.45  |
| <b>49456B101 Total</b> |           |                            |             |          |              |            |                      |               |               |                |             |            |                            |            |
|                        |           |                            |             |          |              |            | Local                | 114,972.04    | 176,191.01    | -61,218.97     |             |            |                            | -61,218.97 |
|                        |           |                            |             |          |              |            | Base                 | 114,972.04    | 176,191.01    | -61,218.97     |             |            |                            | -61,218.97 |
| 05CJ                   | 499064103 | KNIGHT TRANSPORTATION INC  |             |          |              |            | COMMON STOCK USD.01  |               |               |                | 24 Jul 2015 | 1.000000   | 12 Jul 2012 to 18 Jul 2012 |            |
| 15GJPJBHWH7            |           | 082                        | 21 Jul 2015 |          |              | 535.000    | Local                | 14,912.15     | 9,191.36      | 5,720.79       |             |            |                            | 5,720.79   |
|                        |           |                            |             |          |              |            | Base                 | 14,912.15     | 9,191.36      | 5,720.79       |             |            |                            | 5,720.79   |
| 05CJ                   | 501014104 | KRISPY KREME DOUGHNUTS INC |             |          |              |            | COMMON STOCK         |               |               |                | 03 Aug 2015 | 1.000000   | 06 Jan 2015 to 06 Jan 2015 |            |
| 15GVJBBK3CT            |           | 111                        | 29 Jul 2015 |          |              | 8.000      | Local                | 150.25        | 147.90        | 2.35           |             |            |                            | 2.35       |
|                        |           |                            |             |          |              |            | Base                 | 150.25        | 147.90        | 2.35           |             |            |                            | 2.35       |
| 05CJ                   | 501014104 | KRISPY KREME DOUGHNUTS INC |             |          |              |            | COMMON STOCK         |               |               |                | 09 Sep 2015 | 1.000000   | 06 Jan 2015 to 06 Jan 2015 |            |
| 15IDJBBJ2B2            |           | 243                        | 03 Sep 2015 |          |              | 31.000     | Local                | 536.06        | 573.11        | -37.05         |             |            |                            | -37.05     |
|                        |           |                            |             |          |              |            | Base                 | 536.06        | 573.11        | -37.05         |             |            |                            | -37.05     |
| <b>501014104 Total</b> |           |                            |             |          |              |            |                      |               |               |                |             |            |                            |            |
|                        |           |                            |             |          |              |            | Local                | 686.31        | 721.01        | -34.70         |             |            |                            | -34.70     |
|                        |           |                            |             |          |              |            | Base                 | 686.31        | 721.01        | -34.70         |             |            |                            | -34.70     |
| 05C5                   | 501889208 | LKQ CORP                   |             |          |              |            | COMMON STOCK USD.01  |               |               |                | 18 Feb 2016 | 1.000000   | 25 Jul 2011 to 25 Jul 2011 |            |
| 168JJBCLD7             |           | 267                        | 12 Feb 2016 |          |              | 1,560.000  | Local                | 38,635.36     | 29,081.04     | 9,554.32       |             |            |                            | 9,554.32   |
|                        |           |                            |             |          |              |            | Base                 | 38,635.36     | 29,081.04     | 9,554.32       |             |            |                            | 9,554.32   |



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| Fund                   | Asset ID  | Security Name       | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-----------|---------------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |           |                     |             |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05C5                   | 501889208 | LKQ CORP            |             |          |              | COMMON STOCK USD 01  |            |               |               |                |             |            |                            |           |
| 16FBJBB7XJK            |           | 381                 | 02 Jun 2016 |          |              | 2,156,000 Local      |            | 70,894 63     | 40,191.48     |                | 07 Jun 2016 | 1 000000   | 25 Jul 2011 to 25 Jul 2011 | 30,703.15 |
|                        |           |                     |             |          |              | Base                 |            | 70,894 63     | 40,191.48     |                | 30,703 15   | 0.00       |                            | 30,703 15 |
| <b>501889208 Total</b> |           |                     |             |          |              |                      |            |               |               |                |             |            |                            |           |
|                        |           |                     |             |          |              | Local                |            | 109,529.99    | 69,272.52     |                | 40,257.47   |            |                            | 40,257.47 |
|                        |           |                     |             |          |              | Base                 |            | 109,529.99    | 69,272.52     |                | 40,257.47   | 0.00       |                            | 40,257.47 |
| 05CJ                   | 515098101 | LANDSTAR SYSTEM INC |             |          |              | COMMON STOCK USD 01  |            |               |               |                | 15 Jul 2015 |            | 01 Aug 2012 to 09 Aug 2012 |           |
| 15GLJBBHCK4            |           | 058                 | 10 Jul 2015 |          |              | 313,000 Local        |            | 21,208.92     | 16,009.51     |                | 5,199.41    |            |                            | 5,199.41  |
|                        |           |                     |             |          |              | Base                 |            | 21,208.92     | 16,009.51     |                | 5,199.41    | 0.00       |                            | 5,199.41  |
| 05CJ                   | 515098101 | LANDSTAR SYSTEM INC |             |          |              | COMMON STOCK USD 01  |            |               |               |                | 23 Jul 2015 |            | 09 Aug 2012 to 31 Aug 2012 |           |
| 15GOJBGGX18            |           | 074                 | 20 Jul 2015 |          |              | 339,000 Local        |            | 23,066.18     | 17,339.38     |                | 5,726.80    |            |                            | 5,726.80  |
|                        |           |                     |             |          |              | Base                 |            | 23,066.18     | 17,339.38     |                | 5,726.80    | 0.00       |                            | 5,726.80  |
| 05CJ                   | 515098101 | LANDSTAR SYSTEM INC |             |          |              | COMMON STOCK USD 01  |            |               |               |                | 24 Jul 2015 |            | 31 Aug 2012 to 31 Aug 2012 |           |
| 15GPJBBHWH5            |           | 080                 | 21 Jul 2015 |          |              | 83,000 Local         |            | 5,654.22      | 4,245.33      |                | 1,408.89    |            |                            | 1,408.89  |
|                        |           |                     |             |          |              | Base                 |            | 5,654.22      | 4,245.33      |                | 1,408.89    | 0.00       |                            | 1,408.89  |
| 05CJ                   | 515098101 | LANDSTAR SYSTEM INC |             |          |              | COMMON STOCK USD 01  |            |               |               |                | 27 Jul 2015 |            | 31 Aug 2012 to 11 Sep 2012 |           |
| 15GQJBBHMBR            |           | 085                 | 22 Jul 2015 |          |              | 252,000 Local        |            | 17,412.21     | 12,889.45     |                | 4,522.76    |            |                            | 4,522.76  |
|                        |           |                     |             |          |              | Base                 |            | 17,412.21     | 12,889.45     |                | 4,522.76    | 0.00       |                            | 4,522.76  |
| 05CJ                   | 515098101 | LANDSTAR SYSTEM INC |             |          |              | COMMON STOCK USD 01  |            |               |               |                | 29 Jul 2015 |            | 11 Sep 2012 to 09 Oct 2012 |           |
| 15GSJBBL3PT            |           | 099                 | 24 Jul 2015 |          |              | 223,000 Local        |            | 15,642.78     | 11,406.14     |                | 4,236.64    |            |                            | 4,236.64  |
|                        |           |                     |             |          |              | Base                 |            | 15,642.78     | 11,406.14     |                | 4,236.64    | 0.00       |                            | 4,236.64  |
| 05CJ                   | 515098101 | LANDSTAR SYSTEM INC |             |          |              | COMMON STOCK USD 01  |            |               |               |                | 08 Jan 2016 |            | 09 Oct 2012 to 11 Jun 2013 |           |
| 16ACJBBPB70            |           | 682                 | 05 Jan 2016 |          |              | 176,000 Local        |            | 10,269.41     | 9,002.16      |                | 1,267.25    |            |                            | 1,267.25  |
|                        |           |                     |             |          |              | Base                 |            | 10,269.41     | 9,002.16      |                | 1,267.25    | 0.00       |                            | 1,267.25  |
| 05CJ                   | 515098101 | LANDSTAR SYSTEM INC |             |          |              | COMMON STOCK USD 01  |            |               |               |                | 11 Jan 2016 |            | 11 Jun 2013 to 20 Nov 2014 |           |
| 16ADJBBL8DR            |           | 687                 | 06 Jan 2016 |          |              | 292,000 Local        |            | 16,863.64     | 14,935.39     |                | 1,928.25    |            |                            | 1,928.25  |
|                        |           |                     |             |          |              | Base                 |            | 16,863.64     | 14,935.39     |                | 1,928.25    | 0.00       |                            | 1,928.25  |

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|------------------------|-------------|----------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |             |                      |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| <b>515098101 Total</b> |             |                      |     |             |              |                      |            |               |               |                |             |            |                            |           |
| 05CN 524901105         | 16FAJBB9568 | LEGG MASON INC       | 673 | 31 May 2016 |              | COMMON STOCK USD.1   | 150 000    | 5,191 59      | 85,827.36     | 24,290.00      | 03 Jun 2016 | 1.000000   | 09 Feb 2016 to 09 Feb 2016 | 856.30    |
|                        |             |                      |     |             |              | Local                |            | 110,117.36    |               |                |             |            |                            | 24,290.00 |
|                        |             |                      |     |             |              | Base                 |            | 110,117.36    |               |                |             |            |                            | 24,290.00 |
| 05CN 524901105         | 16FDJBBDH2  | LEGG MASON INC       | 709 | 03 Jun 2016 |              | COMMON STOCK USD.1   | 275 000    | 9,368.68      | 7,948.03      | 0.00           | 08 Jun 2016 | 1.000000   | 09 Feb 2016 to 09 Feb 2016 | 856.30    |
|                        |             |                      |     |             |              | Local                |            | 9,368.68      |               |                |             |            |                            | 856.30    |
|                        |             |                      |     |             |              | Base                 |            | 9,368.68      |               |                |             |            |                            | 856.30    |
| 05CN 524901105         | 16FEJBBT9XB | LEGG MASON INC       | 747 | 06 Jun 2016 |              | COMMON STOCK USD.1   | 350 000    | 12,121.49     | 10,115.67     | 2,005.82       | 09 Jun 2016 | 1.000000   | 09 Feb 2016 to 09 Feb 2016 | 1,420.65  |
|                        |             |                      |     |             |              | Local                |            | 12,121.49     |               |                |             |            |                            | 1,420.65  |
|                        |             |                      |     |             |              | Base                 |            | 12,121.49     |               |                |             |            |                            | 1,420.65  |
| <b>524901105 Total</b> |             |                      |     |             |              |                      |            |               |               |                |             |            |                            |           |
|                        |             |                      |     |             |              | Local                |            | 26,681.76     | 22,398.99     | 4,282.77       |             |            |                            | 4,282.77  |
|                        |             |                      |     |             |              | Base                 |            | 26,681.76     | 22,398.99     | 4,282.77       |             |            |                            | 4,282.77  |
| 05CN 539830109         | 15GJBBKGBT  | LOCKHEED MARTIN CORP | 014 | 13 Jul 2015 |              | COMMON STOCK USD1.0  | 50 000     | 9,900.78      | 8,463.40      | 1,437.38       | 16 Jul 2015 | 1.000000   | 24 Apr 2014 to 24 Apr 2014 | 1,437.38  |
|                        |             |                      |     |             |              | Local                |            | 9,900.78      |               |                |             |            |                            | 1,437.38  |
|                        |             |                      |     |             |              | Base                 |            | 9,900.78      |               |                |             |            |                            | 1,437.38  |
| 05CN 539830109         | 15LFJBBPW3S | LOCKHEED MARTIN CORP | 014 | 07 Dec 2015 |              | COMMON STOCK USD1.0  | 10 000     | 2,189.99      | 1,715.56      | 474.43         | 10 Dec 2015 | 1.000000   | 17 Jun 2014 to 17 Jun 2014 | 474.43    |
|                        |             |                      |     |             |              | Local                |            | 2,189.99      |               |                |             |            |                            | 474.43    |
|                        |             |                      |     |             |              | Base                 |            | 2,189.99      |               |                |             |            |                            | 474.43    |
| 05CN 539830109         | 16GAJBB9KCK | LOCKHEED MARTIN CORP | 097 | 30 Jun 2016 |              | COMMON STOCK USD1.0  | 100 000    | 24,767.45     | 17,586.24     | 7,181.21       | 06 Jul 2016 | 1.000000   | 25 Jun 2014 to 30 Jun 2014 | 7,181.21  |
|                        |             |                      |     |             |              | Local                |            | 24,767.45     |               |                |             |            |                            | 7,181.21  |
|                        |             |                      |     |             |              | Base                 |            | 24,767.45     |               |                |             |            |                            | 7,181.21  |
| 05CN 539830109         | 15JGJBBK3N1 | LOCKHEED MARTIN CORP | 116 | 08 Oct 2015 |              | COMMON STOCK USD1.0  | 50 000     | 10,697.85     | 8,577.81      | 2,120.04       | 14 Oct 2015 | 1.000000   | 25 Apr 2014 to 25 Apr 2014 | 2,120.04  |
|                        |             |                      |     |             |              | Local                |            | 10,697.85     |               |                |             |            |                            | 2,120.04  |
|                        |             |                      |     |             |              | Base                 |            | 10,697.85     |               |                |             |            |                            | 2,120.04  |

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|------------------------|------------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |                              |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 539830109         | LOCKHEED MARTIN CORP         |     |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |           |
| 15LUJBBM468            | 214 29 Dec 2015              |     |          |              | 50 000 Local         |            | 11,020.45     | 8,577.81      |                | 04 Jan 2016 | 1.000000   | 17 Jun 2014 to 25 Jun 2014 | 2,442.64  |
|                        |                              |     |          |              | Base                 |            | 11,020.45     | 8,577.81      |                |             | 0.00       |                            | 2,442.64  |
| 05CN 539830109         | LOCKHEED MARTIN CORP         |     |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |           |
| 15JSJBBL6DV            | 352 26 Oct 2015              |     |          |              | 25 000 Local         |            | 5,494.79      | 4,288.90      |                | 29 Oct 2015 | 1.000000   | 01 May 2014 to 01 May 2014 | 1,205.89  |
|                        |                              |     |          |              | Base                 |            | 5,494.79      | 4,288.90      |                |             | 0.00       |                            | 1,205.89  |
| 05CN 539830109         | LOCKHEED MARTIN CORP         |     |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |           |
| 15KBJBBMFRG            | 479 02 Nov 2015              |     |          |              | 275 000 Local        |            | 60,525.00     | 47,177.94     |                | 05 Nov 2015 | 1.000000   | 01 May 2014 to 17 Jun 2014 | 13,347.06 |
|                        |                              |     |          |              | Base                 |            | 60,525.00     | 47,177.94     |                |             | 0.00       |                            | 13,347.06 |
| 05CN 539830109         | LOCKHEED MARTIN CORP         |     |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |           |
| 15CJBBJP3R             | 510 02 Sep 2015              |     |          |              | 50 000 Local         |            | 10,174.52     | 8,463.40      |                | 08 Sep 2015 | 1.000000   | 24 Apr 2014 to 25 Apr 2014 | 1,711.12  |
|                        |                              |     |          |              | Base                 |            | 10,174.52     | 8,463.40      |                |             | 0.00       |                            | 1,711.12  |
| 05CN 539830109         | LOCKHEED MARTIN CORP         |     |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |           |
| 16EHJBBNQR             | 518 10 May 2016              |     |          |              | 25 000 Local         |            | 6,111.36      | 4,396.56      |                | 13 May 2016 | 1.000000   | 25 Jun 2014 to 25 Jun 2014 | 1,714.80  |
|                        |                              |     |          |              | Base                 |            | 6,111.36      | 4,396.56      |                |             | 0.00       |                            | 1,714.80  |
| <b>539830109 Total</b> |                              |     |          |              |                      |            |               |               |                |             |            |                            |           |
|                        |                              |     |          |              | Local                |            | 140,882.19    | 109,247.62    |                |             | 31,634.57  |                            | 31,634.57 |
|                        |                              |     |          |              | Base                 |            | 140,882.19    | 109,247.62    |                |             | 0.00       |                            | 31,634.57 |
| 05CN 55608B105         | MACQUARIE INFRASTRUCTURE COR |     |          |              | COMMON STOCK USD 001 |            |               |               |                |             |            |                            |           |
| 15LQJBBNG40            | 187 22 Dec 2015              |     |          |              | 375 000 Local        |            | 25,840.51     | 25,608.05     |                | 28 Dec 2015 | 1.000000   | 18 Mar 2014 to 12 Sep 2014 | 232.46    |
|                        |                              |     |          |              | Base                 |            | 25,840.51     | 25,608.05     |                |             | 0.00       |                            | 232.46    |
| 05CN 55608B105         | MACQUARIE INFRASTRUCTURE COR |     |          |              | COMMON STOCK USD 001 |            |               |               |                |             |            |                            |           |
| 16AAJBB92N8            | 244 31 Dec 2015              |     |          |              | 225 000 Local        |            | 16,311.05     | 15,364.83     |                | 06 Jan 2016 | 1.000000   | 12 Sep 2014 to 21 Oct 2014 | 946.22    |
|                        |                              |     |          |              | Base                 |            | 16,311.05     | 15,364.83     |                |             | 0.00       |                            | 946.22    |
| 05CN 55608B105         | MACQUARIE INFRASTRUCTURE COR |     |          |              | COMMON STOCK USD 001 |            |               |               |                |             |            |                            |           |
| 15KAJBB5HZB            | 463 30 Oct 2015              |     |          |              | 500 000 Local        |            | 39,933.26     | 32,825.67     |                | 04 Nov 2015 | 1.000000   | 25 Feb 2014 to 18 Mar 2014 | 7,107.59  |
|                        |                              |     |          |              | Base                 |            | 39,933.26     | 32,825.67     |                |             | 0.00       |                            | 7,107.59  |

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|--------------------------------|----------|------------------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-----------|------------|----------------------------|-----------|
| Fund                           | Asset ID | Security Name                | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date  | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |          |                              |     |             |              |            |                      |               | Cost          | Security Gn/Ls |           | Curr Gn/Ls |                            |           |
| 05CN 55608B105<br>151FJBBH4Z4  |          | MACQUARIE INFRASTRUCTURE COR | 562 | 08 Sep 2015 | 100.000      | Local      | COMMON STOCK USD 001 | 7,898.51      | 6,487.15      | 11 Sep 2015    | 1,411.36  | 1.000000   | 20 Feb 2014 to 21 Feb 2014 | 1,411.36  |
|                                |          |                              |     |             |              |            |                      | Base          | 7,898.51      | 6,487.15       | 1,411.36  | 0.00       |                            | 1,411.36  |
| 05CN 55608B105<br>151MJBBHJJ6  |          | MACQUARIE INFRASTRUCTURE COR | 628 | 17 Sep 2015 | 75.000       | Local      | COMMON STOCK USD.001 | 6,157.89      | 4,865.36      | 22 Sep 2015    | 1,292.53  | 1.000000   | 21 Feb 2014 to 25 Feb 2014 | 1,292.53  |
|                                |          |                              |     |             |              |            |                      | Base          | 6,157.89      | 4,865.36       | 1,292.53  | 0.00       |                            | 1,292.53  |
| 05CN 55608B105<br>16FDJBBN0HT  |          | MACQUARIE INFRASTRUCTURE COR | 703 | 03 Jun 2016 | 125.000      | Local      | COMMON STOCK USD 001 | 9,058.00      | 8,459.07      | 08 Jun 2016    | 598.93    | 1.000000   | 21 Oct 2014 to 31 Oct 2014 | 598.93    |
|                                |          |                              |     |             |              |            |                      | Base          | 9,058.00      | 8,459.07       | 598.93    | 0.00       |                            | 598.93    |
| 55608B105 Total                |          |                              |     |             |              |            |                      |               |               |                |           |            |                            |           |
| 05CN 55616P104<br>151LGJBBNB3D |          | MACY S INC                   | 037 | 08 Dec 2015 | 475.000      | Local      | COMMON STOCK USD 01  | 105,199.22    | 93,610.13     | 11,589.09      |           |            |                            | 11,589.09 |
|                                |          |                              |     |             |              |            |                      | Base          | 105,199.22    | 93,610.13      | 11,589.09 | 0.00       |                            | 11,589.09 |
| 05CN 55616P104<br>151GMJBBKQSG |          | MACY S INC                   | 050 | 16 Jul 2015 | 100.000      | Local      | COMMON STOCK USD.01  | 7,145.86      | 5,403.16      | 21 Jul 2015    | 1,742.70  | 1.000000   | 08 Aug 2013 to 14 Aug 2013 | 1,742.70  |
|                                |          |                              |     |             |              |            |                      | Base          | 7,145.86      | 5,403.16       | 1,742.70  | 0.00       |                            | 1,742.70  |
| 05CN 55616P104<br>151JDJBBJR0Q |          | MACY S INC                   | 058 | 05 Oct 2015 | 200.000      | Local      | COMMON STOCK USD 01  | 10,291.81     | 10,834.87     | 08 Oct 2015    | -543.06   | 1.000000   | 14 Aug 2013 to 14 Aug 2014 | -543.06   |
|                                |          |                              |     |             |              |            |                      | Base          | 10,291.81     | 10,834.87      | -543.06   | 0.00       |                            | -543.06   |
| 05CN 55616P104<br>151JEJBBPV5Z |          | MACY S INC                   | 076 | 06 Oct 2015 | 125.000      | Local      | COMMON STOCK USD 01  | 6,382.71      | 6,771.79      | 09 Oct 2015    | -389.08   | 1.000000   | 14 Aug 2013 to 14 Aug 2013 | -389.08   |
|                                |          |                              |     |             |              |            |                      | Base          | 6,382.71      | 6,771.79       | -389.08   | 0.00       |                            | -389.08   |
| 05CN 55616P104<br>151FJBBL6N8  |          | MACY S INC                   | 093 | 07 Oct 2015 | 100.000      | Local      | COMMON STOCK USD.01  | 5,171.40      | 5,417.44      | 13 Oct 2015    | -246.04   | 1.000000   | 14 Aug 2013 to 16 Aug 2013 | -246.04   |
|                                |          |                              |     |             |              |            |                      | Base          | 5,171.40      | 5,417.44       | -246.04   | 0.00       |                            | -246.04   |

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|--------------------------------|------------|---------------|-----|----------|--------------|----------------------|---------------------|---------------|-----------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID   | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description |                     | Maturity Date |           | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |            |               |     |          |              | Shares/Par           |                     | Principal Net | Cost      | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 55616P104                 | MACY S INC |               |     |          |              |                      | COMMON STOCK USD.01 |               |           |                |             | 1.000000   | 16 Aug 2013 to 09 Jan 2014 |           |
| 15JJJBBL781                    | 170        | 13 Oct 2015   |     |          |              | 100.000              | Local               | 5,035.64      | 5,417.43  | -381.79        | 16 Oct 2015 |            |                            | -381.79   |
|                                |            |               |     |          |              |                      | Base                | 5,035.64      | 5,417.43  |                |             | 0.00       |                            | -381.79   |
| 05CN 55616P104                 | MACY S INC |               |     |          |              |                      | COMMON STOCK USD.01 |               |           |                |             | 1.000000   | 09 Jan 2014 to 10 Jan 2014 |           |
| 15JKJBBT94N                    | 195        | 14 Oct 2015   |     |          |              | 100.000              | Local               | 4,965.46      | 5,417.44  | -451.98        | 19 Oct 2015 |            |                            | -451.98   |
|                                |            |               |     |          |              |                      | Base                | 4,965.46      | 5,417.44  |                |             | 0.00       |                            | -451.98   |
| 05CN 55616P104                 | MACY S INC |               |     |          |              |                      | COMMON STOCK USD.01 |               |           |                |             | 1.000000   | 10 Jan 2014 to 10 Jan 2014 |           |
| 15JKJBBT94P                    | 196        | 14 Oct 2015   |     |          |              | 100.000              | Local               | 4,990.40      | 5,417.43  | -427.03        | 19 Oct 2015 |            |                            | -427.03   |
|                                |            |               |     |          |              |                      | Base                | 4,990.40      | 5,417.43  |                |             | 0.00       |                            | -427.03   |
| 05CN 55616P104                 | MACY S INC |               |     |          |              |                      | COMMON STOCK USD.01 |               |           |                |             | 1.000000   | 10 Jan 2014 to 10 Jan 2014 |           |
| 15JRJBBOQ02                    | 338        | 23 Oct 2015   |     |          |              | 75.000               | Local               | 3,601.22      | 4,063.08  | -461.86        | 28 Oct 2015 |            |                            | -461.86   |
|                                |            |               |     |          |              |                      | Base                | 3,601.22      | 4,063.08  |                |             | 0.00       |                            | -461.86   |
| 05CN 55616P104                 | MACY S INC |               |     |          |              |                      | COMMON STOCK USD.01 |               |           |                |             | 1.000000   | 10 Jan 2014 to 04 Mar 2014 |           |
| 15JSJBBL6D9                    | 364        | 26 Oct 2015   |     |          |              | 150.000              | Local               | 7,215.46      | 8,126.15  | -910.69        | 29 Oct 2015 |            |                            | -910.69   |
|                                |            |               |     |          |              |                      | Base                | 7,215.46      | 8,126.15  |                |             | 0.00       |                            | -910.69   |
| 05CN 55616P104                 | MACY S INC |               |     |          |              |                      | COMMON STOCK USD.01 |               |           |                |             | 1.000000   | 06 Oct 2014 to 06 Oct 2014 |           |
| 16AIJBPPVBP                    | 387        | 13 Jan 2016   |     |          |              | 75.000               | Local               | 2,960.42      | 3,796.73  | -836.31        | 19 Jan 2016 |            |                            | -836.31   |
|                                |            |               |     |          |              |                      | Base                | 2,960.42      | 3,796.73  |                |             | 0.00       |                            | -836.31   |
| 05CN 55616P104                 | MACY S INC |               |     |          |              |                      | COMMON STOCK USD.01 |               |           |                |             | 1.000000   | 04 Mar 2014 to 29 Sep 2014 |           |
| 15KAJBB5HZD                    | 465        | 30 Oct 2015   |     |          |              | 825.000              | Local               | 42,493.22     | 44,693.84 | -2,200.62      | 04 Nov 2015 |            |                            | -2,200.62 |
|                                |            |               |     |          |              |                      | Base                | 42,493.22     | 44,693.84 |                |             | 0.00       |                            | -2,200.62 |
| 05CN 55616P104                 | MACY S INC |               |     |          |              |                      | COMMON STOCK USD.01 |               |           |                |             | 1.000000   | 07 Oct 2014 to 27 Oct 2014 |           |
| 16EFJBPPGMP                    | 501        | 06 May 2016   |     |          |              | 125.000              | Local               | 4,664.44      | 6,043.11  | -1,378.67      | 11 May 2016 |            |                            | -1,378.67 |
|                                |            |               |     |          |              |                      | Base                | 4,664.44      | 6,043.11  |                |             | 0.00       |                            | -1,378.67 |
| 05CN 55616P104                 | MACY S INC |               |     |          |              |                      | COMMON STOCK USD.01 |               |           |                |             | 1.000000   | 27 Oct 2014 to 13 Nov 2014 |           |
| 16EGJBBJ2G3                    | 514        | 09 May 2016   |     |          |              | 150.000              | Local               | 5,664.52      | 7,251.73  | -1,587.21      | 12 May 2016 |            |                            | -1,587.21 |
|                                |            |               |     |          |              |                      | Base                | 5,664.52      | 7,251.73  |                |             | 0.00       |                            | -1,587.21 |

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|--------------------------------|-------------|---------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |             |               |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CN 55616P104                 | 16EUJBB5QWB | MACY S INC    | 664 | 27 May 2016 |              | COMMON STOCK USD 01  | 175 000    | 5,693.98      | 8,460.36      |                | 02 Jun 2016 | 1 000000   | 18 Nov 2014 to 26 Nov 2014 | -2,766.38  |
|                                |             |               |     |             |              | Local                |            |               |               | -2,766.38      |             |            |                            | -2,766.38  |
|                                |             |               |     |             |              | Base                 |            | 5,693.98      | 8,460.36      |                |             | 0.00       |                            | -2,766.38  |
| 05CN 55616P104                 | 16FAJBB9569 | MACY S INC    | 674 | 31 May 2016 |              | COMMON STOCK USD 01  | 150 000    | 4,929.42      | 7,251.73      |                | 03 Jun 2016 | 1 000000   | 26 Nov 2014 to 13 Jan 2015 | -2,322.31  |
|                                |             |               |     |             |              | Local                |            |               | 7,251.73      | -2,322.31      |             |            |                            | -2,322.31  |
|                                |             |               |     |             |              | Base                 |            | 4,929.42      | 7,251.73      |                |             | 0.00       |                            | -2,322.31  |
| 05CN 55616P104                 | 16FBJBBPRSR | MACY S INC    | 682 | 01 Jun 2016 |              | COMMON STOCK USD 01  | 100 000    | 3,316.95      | 4,834.49      |                | 06 Jun 2016 | 1.000000   | 13 Jan 2015 to 14 Jan 2015 | -1,517.54  |
|                                |             |               |     |             |              | Local                |            |               | 4,834.49      | -1,517.54      |             |            |                            | -1,517.54  |
|                                |             |               |     |             |              | Base                 |            | 3,316.95      | 4,834.49      |                |             | 0.00       |                            | -1,517.54  |
| 05CN 55616P104                 | 16FCJBBPR9B | MACY S INC    | 690 | 02 Jun 2016 |              | COMMON STOCK USD 01  | 200 000    | 6,769.29      | 9,668.98      |                | 07 Jun 2016 | 1 000000   | 14 Jan 2015 to 15 Jan 2015 | -2,899.69  |
|                                |             |               |     |             |              | Local                |            |               | 9,668.98      | -2,899.69      |             |            |                            | -2,899.69  |
|                                |             |               |     |             |              | Base                 |            | 6,769.29      | 9,668.98      |                |             | 0.00       |                            | -2,899.69  |
| 05CN 55616P104                 | 16FDJBBN0JB | MACY S INC    | 717 | 03 Jun 2016 |              | COMMON STOCK USD 01  | 375 000    | 12,845.57     | 18,129.33     |                | 08 Jun 2016 | 1.000000   | 15 Jan 2015 to 18 Sep 2015 | -5,283.76  |
|                                |             |               |     |             |              | Local                |            |               | 18,129.33     | -5,283.76      |             |            |                            | -5,283.76  |
|                                |             |               |     |             |              | Base                 |            | 12,845.57     | 18,129.33     |                |             | 0.00       |                            | -5,283.76  |
| 05CN 55616P104                 | 16BMJBBNBRL | MACY S INC    | 729 | 17 Feb 2016 |              | COMMON STOCK USD 01  | 100 000    | 4,122.16      | 5,062.31      |                | 22 Feb 2016 | 1 000000   | 06 Oct 2014 to 07 Oct 2014 | -940.15    |
|                                |             |               |     |             |              | Local                |            |               | 5,062.31      | -940.15        |             |            |                            | -940.15    |
|                                |             |               |     |             |              | Base                 |            | 4,122.16      | 5,062.31      |                |             | 0.00       |                            | -940.15    |
| 05CN 55616P104                 | 15ITJBBKHSH | MACY S INC    | 741 | 28 Sep 2015 |              | COMMON STOCK USD 01  | 100 000    | 5,042.06      | 5,417.43      |                | 01 Oct 2015 | 1 000000   | 14 Aug 2013 to 14 Aug 2015 | -375.37    |
|                                |             |               |     |             |              | Local                |            |               | 5,417.43      | -375.37        |             |            |                            | -375.37    |
|                                |             |               |     |             |              | Base                 |            | 5,042.06      | 5,417.43      |                |             | 0.00       |                            | -375.37    |
| 05CN 55616P104                 | 16BPJBBNGB4 | MACY S INC    | 752 | 22 Feb 2016 |              | COMMON STOCK USD 01  | 50 000     | 2,037.37      | 2,531.15      |                | 25 Feb 2016 | 1.000000   | 07 Oct 2014 to 07 Oct 2014 | -493.78    |
|                                |             |               |     |             |              | Local                |            |               | 2,531.15      | -493.78        |             |            |                            | -493.78    |
|                                |             |               |     |             |              | Base                 |            | 2,037.37      | 2,531.15      |                |             | 0.00       |                            | -493.78    |
| 05CN 55616P104                 | 16FEJBBT9XQ | MACY S INC    | 757 | 06 Jun 2016 |              | COMMON STOCK USD 01  | 1,200 000  | 41,182.14     | 58,013.87     |                | 09 Jun 2016 | 1.000000   | 13 Nov 2015 to 08 Apr 2016 | -16,831.73 |
|                                |             |               |     |             |              | Local                |            |               | 58,013.87     | -16,831.73     |             |            |                            | -16,831.73 |
|                                |             |               |     |             |              | Base                 |            | 41,182.14     | 58,013.87     |                |             | 0.00       |                            | -16,831.73 |

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|--------------------------------|-------------|-------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID    | Security Name           | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |             |                         |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 55616P104 Total                |             |                         |     |             |              |                      |            |               |               |                |             |            |                            |            |
| 05CN 56585A102                 | 15GMJBBKQSH | MARATHON PETROLEUM CORP | 051 | 16 Jul 2015 |              | COMMON STOCK         | 100.000    | 214,802.30    | 262,069.81    | -47,267.51     | 21 Jul 2015 | 1.000000   | 09 Jan 2012 to 09 Jan 2012 | -47,267.51 |
|                                |             |                         |     |             |              | Local                |            | 214,802.30    | 262,069.81    | -47,267.51     |             |            |                            | -47,267.51 |
|                                |             |                         |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |            |
| 05CN 56585A102                 | 16FUJBBQGG  | MARATHON PETROLEUM CORP | 072 | 28 Jun 2016 |              | COMMON STOCK         | 200.000    | 5,820.89      | 2,372.84      | 3,448.05       | 01 Jul 2016 | 1.000000   | 30 May 2014 to 17 Jun 2014 | 3,448.05   |
|                                |             |                         |     |             |              | Local                |            | 5,820.89      | 2,372.84      | 3,448.05       |             |            |                            |            |
|                                |             |                         |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |            |
| 05CN 56585A102                 | 16FVJBBW313 | MARATHON PETROLEUM CORP | 080 | 29 Jun 2016 |              | COMMON STOCK         | 75.000     | 7,042.02      | 7,065.09      | -23.07         | 05 Jul 2016 | 1.000000   | 17 Jun 2014 to 17 Jun 2014 | -23.07     |
|                                |             |                         |     |             |              | Local                |            | 7,042.02      | 7,065.09      | -23.07         |             |            |                            | -23.07     |
|                                |             |                         |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |            |
| 05CN 56585A102                 | 15LRJBBNSX5 | MARATHON PETROLEUM CORP | 197 | 23 Dec 2015 |              | COMMON STOCK         | 150.000    | 2,767.75      | 2,649.41      | 118.34         | 29 Dec 2015 | 1.000000   | 01 Aug 2012 to 01 Nov 2012 | 118.34     |
|                                |             |                         |     |             |              | Local                |            | 2,767.75      | 2,649.41      | 118.34         |             |            |                            | 118.34     |
|                                |             |                         |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |            |
| 05CN 56585A102                 | 15KBJBBMFRW | MARATHON PETROLEUM CORP | 492 | 02 Nov 2015 |              | COMMON STOCK         | 525.000    | 7,757.39      | 5,189.92      | 2,567.47       | 05 Nov 2015 | 1.000000   | 09 Jan 2012 to 01 Aug 2012 | 2,567.47   |
|                                |             |                         |     |             |              | Local                |            | 7,757.39      | 5,189.92      | 2,567.47       |             |            |                            | 2,567.47   |
|                                |             |                         |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |            |
| 05CN 56585A102                 | 16EMJBBPLZQ | MARATHON PETROLEUM CORP | 572 | 17 May 2016 |              | COMMON STOCK         | 100.000    | 27,711.60     | 15,085.46     | 12,626.14      | 20 May 2016 | 1.000000   | 01 Nov 2012 to 01 Nov 2012 | 12,626.14  |
|                                |             |                         |     |             |              | Local                |            | 27,711.60     | 15,085.46     | 12,626.14      |             |            |                            | 12,626.14  |
|                                |             |                         |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |            |
| 05CN 56585A102                 | 15KHJBBKN2K | MARATHON PETROLEUM CORP | 585 | 10 Nov 2015 |              | COMMON STOCK         | 125.000    | 3,626.32      | 3,532.54      | 93.78          | 16 Nov 2015 | 1.000000   | 01 Aug 2012 to 01 Aug 2012 | 93.78      |
|                                |             |                         |     |             |              | Local                |            | 3,626.32      | 3,532.54      | 93.78          |             |            |                            | 93.78      |
|                                |             |                         |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |            |
| 05CN 56585A102                 | 16ENJBBPHZR | MARATHON PETROLEUM CORP | 587 | 18 May 2016 |              | COMMON STOCK         | 275.000    | 6,756.50      | 3,591.78      | 3,164.72       | 23 May 2016 | 1.000000   | 01 Nov 2012 to 01 Nov 2012 | 3,164.72   |
|                                |             |                         |     |             |              | Local                |            | 6,756.50      | 3,591.78      | 3,164.72       |             |            |                            | 3,164.72   |
|                                |             |                         |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |            |
|                                |             |                         |     |             |              | Local                |            | 10,008.21     | 9,714.50      | 293.71         |             |            |                            | 293.71     |
|                                |             |                         |     |             |              | Base                 |            | 10,008.21     | 9,714.50      | 293.71         |             |            |                            | 293.71     |

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| Fund                   | Asset 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 | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-----------|-------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|------|------|-----------|----------------|-----------|----------------------------|-----------|
| 05CN                   | 56585A102 | MARATHON PETROLEUM CORP |     |          |              | COMMON STOCK         |            |               |               |      |      |           |                | 1.000000  | 01 Nov 2012 to 04 Jan 2013 |           |
| 16EUBB5QV8             |           | 662 27 May 2016         |     |          |              | 150,000 Local        |            | 5,250.36      | 5,298.82      |      |      | -48.46    |                |           |                            | -48.46    |
|                        |           |                         |     |          |              | Base                 |            | 5,250.36      | 5,298.82      |      |      | -48.46    |                | 0.00      |                            | -48.46    |
| 05CN                   | 56585A102 | MARATHON PETROLEUM CORP |     |          |              | COMMON STOCK         |            |               |               |      |      |           |                | 1.000000  | 09 Jan 2012 to 09 Jan 2012 |           |
| 15GBJBH30S             |           | 718 01 Jul 2015         |     |          |              | 200,000 Local        |            | 10,695.68     | 4,745.68      |      |      | 5,950.00  |                |           |                            | 5,950.00  |
|                        |           |                         |     |          |              | Base                 |            | 10,695.68     | 4,745.68      |      |      | 5,950.00  |                | 0.00      |                            | 5,950.00  |
| 05CN                   | 56585A102 | MARATHON PETROLEUM CORP |     |          |              | COMMON STOCK         |            |               |               |      |      |           |                | 1.000000  | 04 Jan 2013 to 30 May 2014 |           |
| 16FEJBBT9XD            |           | 749 06 Jun 2016         |     |          |              | 350,000 Local        |            | 12,303.98     | 12,363.91     |      |      | -59.93    |                |           |                            | -59.93    |
|                        |           |                         |     |          |              | Base                 |            | 12,303.98     | 12,363.91     |      |      | -59.93    |                | 0.00      |                            | -59.93    |
| <b>56585A102 Total</b> |           |                         |     |          |              |                      |            |               |               |      |      |           |                |           |                            |           |
|                        |           |                         |     |          |              | Local                |            | 99,740.70     | 71,609.95     |      |      | 28,130.75 |                |           |                            | 28,130.75 |
|                        |           |                         |     |          |              | Base                 |            | 99,740.70     | 71,609.95     |      |      | 28,130.75 |                | 0.00      |                            | 28,130.75 |
| 05C5                   | 570535104 | MARKEL CORP             |     |          |              | COMMON STOCK         |            |               |               |      |      |           |                | 1.000000  | 24 Sep 2009 to 24 Sep 2009 |           |
| 15GBJB72PR             |           | 078 02 Jul 2015         |     |          |              | 65,000 Local         |            | 53,771.42     | 23,257.85     |      |      | 30,513.57 |                |           |                            | 30,513.57 |
|                        |           |                         |     |          |              | Base                 |            | 53,771.42     | 23,257.85     |      |      | 30,513.57 |                | 0.00      |                            | 30,513.57 |
| 05C5                   | 570535104 | MARKEL CORP             |     |          |              | COMMON STOCK         |            |               |               |      |      |           |                | 1.000000  | 24 Sep 2009 to 24 Sep 2009 |           |
| 15LCJBCCV9Q            |           | 218 03 Dec 2015         |     |          |              | 64,000 Local         |            | 57,863.64     | 22,900.03     |      |      | 34,963.61 |                |           |                            | 34,963.61 |
|                        |           |                         |     |          |              | Base                 |            | 57,863.64     | 22,900.03     |      |      | 34,963.61 |                | 0.00      |                            | 34,963.61 |
| 05C5                   | 570535104 | MARKEL CORP             |     |          |              | COMMON STOCK         |            |               |               |      |      |           |                | 1.000000  | 24 Sep 2009 to 24 Sep 2009 |           |
| 16BLJBBR18Z            |           | 265 11 Feb 2016         |     |          |              | 56,000 Local         |            | 45,913.28     | 20,037.53     |      |      | 25,875.75 |                |           |                            | 25,875.75 |
|                        |           |                         |     |          |              | Base                 |            | 45,913.28     | 20,037.53     |      |      | 25,875.75 |                | 0.00      |                            | 25,875.75 |
| 05C5                   | 570535104 | MARKEL CORP             |     |          |              | COMMON STOCK         |            |               |               |      |      |           |                | 1.000000  | 24 Sep 2009 to 24 Sep 2009 |           |
| 16CCJB6HJP             |           | 288 03 Mar 2016         |     |          |              | 2,000 Local          |            | 1,743.84      | 715.63        |      |      | 1,028.21  |                |           |                            | 1,028.21  |
|                        |           |                         |     |          |              | Base                 |            | 1,743.84      | 715.63        |      |      | 1,028.21  |                | 0.00      |                            | 1,028.21  |
| 05C5                   | 570535104 | MARKEL CORP             |     |          |              | COMMON STOCK         |            |               |               |      |      |           |                | 1.000000  | 24 Sep 2009 to 24 Sep 2009 |           |
| 16FBJB7XG8             |           | 352 02 Jun 2016         |     |          |              | 31,000 Local         |            | 29,570.56     | 11,092.20     |      |      | 18,478.36 |                |           |                            | 18,478.36 |
|                        |           |                         |     |          |              | Base                 |            | 29,570.56     | 11,092.20     |      |      | 18,478.36 |                | 0.00      |                            | 18,478.36 |



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|--------------------------------|-----------|----------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID  | Security Name        | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |           |                      |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 570535104 Total                |           |                      |     |          |              |                      |            |               |               |                |             |            |                            |            |
| 05CN                           | 571748102 | MARSH + MCLENNAN COS |     |          |              | COMMON STOCK USD1.0  |            |               |               |                | 28 Aug 2015 | 1 000000   | 19 Jun 2012 to 19 Jun 2012 |            |
| 15HRJBBH5H6                    |           | 405 25 Aug 2015      |     |          |              | Local                | 150 000    | 188,862.74    | 78,003.24     | 110,859.50     |             |            |                            | 110,859.50 |
|                                |           |                      |     |          |              | Base                 |            | 188,862.74    | 78,003.24     | 110,859.50     |             | 0 00       |                            | 110,859.50 |
| 05CN                           | 571748102 | MARSH + MCLENNAN COS |     |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |            |
| 15HSJBBMWF8                    |           | 426 26 Aug 2015      |     |          |              | Local                | 200 000    | 8,056.77      | 5,100.26      | 2,956.51       | 31 Aug 2015 | 1.000000   | 19 Jun 2012 to 21 Jun 2012 | 2,956.51   |
|                                |           |                      |     |          |              | Base                 |            | 8,056.77      | 5,100.26      | 2,956.51       |             | 0.00       |                            | 2,956.51   |
| 05CN                           | 571748102 | MARSH + MCLENNAN COS |     |          |              | COMMON STOCK USD1 0  |            |               |               |                |             |            |                            |            |
| 15HUJBBQC6K                    |           | 448 28 Aug 2015      |     |          |              | Local                | 100,000    | 10,542.26     | 6,800.35      | 3,741.91       | 02 Sep 2015 | 1.000000   | 19 Jun 2012 to 21 Jun 2012 | 3,741.91   |
|                                |           |                      |     |          |              | Base                 |            | 10,542.26     | 6,800.35      | 3,741.91       |             | 0 00       |                            | 3,741.91   |
| 05CN                           | 571748102 | MARSH + MCLENNAN COS |     |          |              | COMMON STOCK USD1 0  |            |               |               |                |             |            |                            |            |
| 15HUJBBQC6V                    |           | 454 28 Aug 2015      |     |          |              | Local                | 100 000    | 5,403.49      | 3,400.17      | 2,003.32       | 02 Sep 2015 | 1.000000   | 21 Jun 2012 to 21 Jun 2012 | 2,003.32   |
|                                |           |                      |     |          |              | Base                 |            | 5,403.49      | 3,400.17      | 2,003.32       |             | 0 00       |                            | 2,003.32   |
| 05CN                           | 571748102 | MARSH + MCLENNAN COS |     |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |            |
| 15HUJBBQC6V                    |           | 454 28 Aug 2015      |     |          |              | Local                | 100 000    | 5,399.48      | 3,400.17      | 1,999.31       | 02 Sep 2015 | 1.000000   | 21 Jun 2012 to 23 Oct 2012 | 1,999.31   |
|                                |           |                      |     |          |              | Base                 |            | 5,399.48      | 3,400.17      | 1,999.31       |             | 0 00       |                            | 1,999.31   |
| 05CN                           | 571748102 | MARSH + MCLENNAN COS |     |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |            |
| 15IAJBB4HFG                    |           | 482 31 Aug 2015      |     |          |              | Local                | 300,000    | 16,126.23     | 10,200.52     | 5,925.71       | 03 Sep 2015 | 1 000000   | 23 Oct 2012 to 12 Feb 2013 | 5,925.71   |
|                                |           |                      |     |          |              | Base                 |            | 16,126.23     | 10,200.52     | 5,925.71       |             | 0.00       |                            | 5,925.71   |
| 05CN                           | 571748102 | MARSH + MCLENNAN COS |     |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |            |
| 15IBJBBMGVS                    |           | 494 01 Sep 2015      |     |          |              | Local                | 100,000    | 5,260.83      | 3,400.17      | 1,860.66       | 04 Sep 2015 | 1 000000   | 12 Feb 2013 to 12 Feb 2013 | 1,860.66   |
|                                |           |                      |     |          |              | Base                 |            | 5,260.83      | 3,400.17      | 1,860.66       |             | 0 00       |                            | 1,860.66   |
| 05CN                           | 571748102 | MARSH + MCLENNAN COS |     |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |            |
| 15IBJBBMGVX                    |           | 498 01 Sep 2015      |     |          |              | Local                | 100 000    | 5,271.40      | 3,400.17      | 1,871.23       | 04 Sep 2015 | 1.000000   | 12 Feb 2013 to 12 Feb 2013 | 1,871.23   |
|                                |           |                      |     |          |              | Base                 |            | 5,271.40      | 3,400.17      | 1,871.23       |             | 0.00       |                            | 1,871.23   |
| 05CN                           | 571748102 | MARSH + MCLENNAN COS |     |          |              | COMMON STOCK USD1 0  |            |               |               |                |             |            |                            |            |
| 15IBJBBMGV7                    |           | 505 01 Sep 2015      |     |          |              | Local                | 500,000    | 26,306.21     | 17,000.87     | 9,305.34       | 04 Sep 2015 | 1.000000   | 12 Feb 2013 to 03 Feb 2014 | 9,305.34   |
|                                |           |                      |     |          |              | Base                 |            | 26,306.21     | 17,000.87     | 9,305.34       |             | 0 00       |                            | 9,305.34   |

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|--------------------------------|-----------|---------------------------|-----|----------|--------------|-----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name             | Lot | Trd Date | Dtl Fund Rsn | Security Description  | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                           |     |          |              |                       |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN                           | 571748102 | MARSH + MCLENNAN COS      |     |          |              | COMMON STOCK USD1.0   |            |               |               |                | 08 Sep 2015 | 1.000000   | 03 Feb 2014 to 03 Feb 2014 |           |
| 15ICJBBJP34                    |           | 521 02 Sep 2015           |     |          |              | 200 000 Local         |            | 10,518.70     | 6,800.35      |                | 3,718.35    |            |                            | 3,718.35  |
|                                |           |                           |     |          |              | Base                  |            | 10,518.70     | 6,800.35      |                | 3,718.35    | 0.00       |                            | 3,718.35  |
| 05CN                           | 571748102 | MARSH + MCLENNAN COS      |     |          |              | COMMON STOCK USD1.0   |            |               |               |                | 09 Sep 2015 | 1.000000   | 03 Feb 2014 to 25 Mar 2015 |           |
| 15IDJBBKZF4                    |           | 535 03 Sep 2015           |     |          |              | 350 000 Local         |            | 18,599.70     | 11,900.60     |                | 6,699.10    |            |                            | 6,699.10  |
|                                |           |                           |     |          |              | Base                  |            | 18,599.70     | 11,900.60     |                | 6,699.10    | 0.00       |                            | 6,699.10  |
| 571748102 Total                |           |                           |     |          |              |                       |            |               |               |                |             |            |                            |           |
|                                |           |                           |     |          |              | Local                 |            | 111,485.07    | 71,403.63     |                | 40,081.44   |            |                            | 40,081.44 |
|                                |           |                           |     |          |              | Base                  |            | 111,485.07    | 71,403.63     |                | 40,081.44   | 0.00       |                            | 40,081.44 |
| 05CM                           | 573284106 | MARTIN MARIETTA MATERIALS |     |          |              | COMMON STOCK USD.01   |            |               |               |                | 08 Jun 2016 | 1.000000   | 21 Nov 2011 to 21 Nov 2011 |           |
| 16FDJBBXSNC                    |           | 453 03 Jun 2016           |     |          |              | 500.000 Local         |            | 93,325.36     | 36,839.02     |                | 56,486.34   |            |                            | 56,486.34 |
|                                |           |                           |     |          |              | Base                  |            | 93,325.36     | 36,839.02     |                | 56,486.34   | 0.00       |                            | 56,486.34 |
| 05CM                           | 57636Q104 | MASTERCARD INC A          |     |          |              | COMMON STOCK USD.0001 |            |               |               |                | 18 Dec 2015 | 1.000000   | 21 Nov 2011 to 21 Nov 2011 |           |
| 15LMJBBZXZJ                    |           | 285 16 Dec 2015           |     |          |              | 215 000 Local         |            | 21,362.54     | 8,087.89      |                | 13,274.65   |            |                            | 13,274.65 |
|                                |           |                           |     |          |              | Base                  |            | 21,362.54     | 8,087.89      |                | 13,274.65   | 0.00       |                            | 13,274.65 |
| 05C5                           | 57636Q104 | MASTERCARD INC A          |     |          |              | COMMON STOCK USD.0001 |            |               |               |                | 07 Jun 2016 | 1.000000   | 14 Apr 2015 to 14 Apr 2015 |           |
| 16FBJBB7XHP                    |           | 360 02 Jun 2016           |     |          |              | 317 000 Local         |            | 30,586.66     | 28,491.35     |                | 2,095.31    |            |                            | 2,095.31  |
|                                |           |                           |     |          |              | Base                  |            | 30,586.66     | 28,491.35     |                | 2,095.31    | 0.00       |                            | 2,095.31  |
| 05CM                           | 57636Q104 | MASTERCARD INC A          |     |          |              | COMMON STOCK USD.0001 |            |               |               |                | 08 Jun 2016 | 1.000000   | 21 Nov 2011 to 21 Nov 2011 |           |
| 16FDJBBXSNQ                    |           | 454 03 Jun 2016           |     |          |              | 75 000 Local          |            | 7,181.84      | 2,821.36      |                | 4,360.48    |            |                            | 4,360.48  |
|                                |           |                           |     |          |              | Base                  |            | 7,181.84      | 2,821.36      |                | 4,360.48    | 0.00       |                            | 4,360.48  |
| 57636Q104 Total                |           |                           |     |          |              |                       |            |               |               |                |             |            |                            |           |
|                                |           |                           |     |          |              | Local                 |            | 59,131.04     | 39,400.60     |                | 19,730.44   |            |                            | 19,730.44 |
|                                |           |                           |     |          |              | Base                  |            | 59,131.04     | 39,400.60     |                | 19,730.44   | 0.00       |                            | 19,730.44 |
| 05CJ                           | 577933104 | MAXIMUS INC               |     |          |              | COMMON STOCK          |            |               |               |                | 23 Jul 2015 | 1.000000   | 13 Oct 2011 to 13 Oct 2011 |           |
| 15GOJBBGX17                    |           | 073 20 Jul 2015           |     |          |              | 226.000 Local         |            | 15,463.15     | 4,485.00      |                | 10,978.15   |            |                            | 10,978.15 |
|                                |           |                           |     |          |              | Base                  |            | 15,463.15     | 4,485.00      |                | 10,978.15   | 0.00       |                            | 10,978.15 |

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|--------------------------------|------------------------|---------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID               | Security Name | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |                        |               |     |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CJ 577933104                 | MAXIMUS INC            |               |     |          |              |            | COMMON STOCK         |               |               |                |             |            |                            |           |
| 15HCJBBJKCW                    | 126                    | 04 Aug 2015   |     |          |              | 61,000     | Local                | 4,176.58      | 1,210.55      | 2,966.03       | 07 Aug 2015 | 1 000000   | 13 Oct 2011 to 13 Oct 2011 | 2,966 03  |
|                                |                        |               |     |          |              |            | Base                 | 4,176 58      | 1,210.55      |                | 2,966.03    | 0 00       |                            | 2,966 03  |
| 05CJ 577933104                 | MAXIMUS INC            |               |     |          |              |            | COMMON STOCK         |               |               |                |             |            |                            |           |
| 15HDJBBLDKF                    | 134                    | 05 Aug 2015   |     |          |              | 277,000    | Local                | 19,217.26     | 5,497.10      | 13,720.16      | 10 Aug 2015 | 1 000000   | 13 Oct 2011 to 13 Oct 2011 | 13,720 16 |
|                                |                        |               |     |          |              |            | Base                 | 19,217 26     | 5,497 10      |                | 13,720.16   | 0 00       |                            | 13,720 16 |
| 05CJ 577933104                 | MAXIMUS INC            |               |     |          |              |            | COMMON STOCK         |               |               |                |             |            |                            |           |
| 15JLJBMMJUL                    | 389                    | 15 Oct 2015   |     |          |              | 203 000    | Local                | 13,329 58     | 4,028 56      | 9,301 02       | 20 Oct 2015 | 1.000000   | 13 Oct 2011 to 14 Oct 2011 | 9,301 02  |
|                                |                        |               |     |          |              |            | Base                 | 13,329 58     | 4,028 56      | 9,301.02       | 9,301.02    | 0 00       |                            | 9,301.02  |
| 05CJ 577933104                 | MAXIMUS INC            |               |     |          |              |            | COMMON STOCK         |               |               |                |             |            |                            |           |
| 15JMJBBMT94                    | 396                    | 16 Oct 2015   |     |          |              | 219 000    | Local                | 14,447 31     | 4,346.08      | 10,101 23      | 21 Oct 2015 | 1.000000   | 14 Oct 2011 to 14 Oct 2011 | 10,101 23 |
|                                |                        |               |     |          |              |            | Base                 | 14,447 31     | 4,346 08      | 10,101 23      | 10,101 23   | 0 00       |                            | 10,101 23 |
| 05CJ 577933104                 | MAXIMUS INC            |               |     |          |              |            | COMMON STOCK         |               |               |                |             |            |                            |           |
| 15KHJBBLBF4                    | 446                    | 10 Nov 2015   |     |          |              | 245 000    | Local                | 16,939.05     | 4,862.06      | 12,076.99      | 16 Nov 2015 | 1.000000   | 14 Oct 2011 to 17 Oct 2011 | 12,076.99 |
|                                |                        |               |     |          |              |            | Base                 | 16,939.05     | 4,862 06      | 12,076.99      | 12,076.99   | 0 00       |                            | 12,076 99 |
| 05CJ 577933104                 | MAXIMUS INC            |               |     |          |              |            | COMMON STOCK         |               |               |                |             |            |                            |           |
| 15KIJBPP6RL                    | 450                    | 11 Nov 2015   |     |          |              | 46 000     | Local                | 3,196 80      | 912 88        | 2,283 92       | 16 Nov 2015 | 1 000000   | 17 Oct 2011 to 17 Oct 2011 | 2,283 92  |
|                                |                        |               |     |          |              |            | Base                 | 3,196.80      | 912 88        | 2,283.92       | 2,283.92    | 0 00       |                            | 2,283 92  |
| 577933104 Total                |                        |               |     |          |              |            |                      |               |               |                |             |            |                            |           |
|                                |                        |               |     |          |              |            | Local                | 86,769 73     | 25,342 23     | 61,427 50      |             |            |                            | 61,427 50 |
|                                |                        |               |     |          |              |            | Base                 | 86,769 73     | 25,342 23     | 61,427 50      |             | 0.00       |                            | 61,427.50 |
| 05CJ 58471A105                 | MEDIDATA SOLUTIONS INC |               |     |          |              |            | COMMON STOCK USD.01  |               |               |                |             |            |                            |           |
| 16ERJBBR8HK                    | 294                    | 24 May 2016   |     |          |              | 491 000    | Local                | 21,905.04     | 21,905.19     | -0.15          | 27 May 2016 | 1.000000   | 26 Feb 2015 to 18 Mar 2015 | -0 15     |
|                                |                        |               |     |          |              |            | Base                 | 21,905 04     | 21,905 19     | -0.15          | -0.15       | 0.00       |                            | -0 15     |
| 05CJ 58471A105                 | MEDIDATA SOLUTIONS INC |               |     |          |              |            | COMMON STOCK USD.01  |               |               |                |             |            |                            |           |
| 16EUJBB4DNS                    | 301                    | 27 May 2016   |     |          |              | 179 000    | Local                | 7,767 51      | 7,985.80      | -218.29        | 02 Jun 2016 | 1.000000   | 18 Mar 2015 to 19 Mar 2015 | -218 29   |
|                                |                        |               |     |          |              |            | Base                 | 7,767 51      | 7,985.80      | -218 29        | -218 29     | 0 00       |                            | -218 29   |

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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      |           |
| 58471A105 Total                |             |                  |              |             |                      |         |               |           |                |          |            |                      |                |           |
| 05CN 58933Y105                 | 15LUJBBM47G | MERCK + CO. INC. | 220          | 29 Dec 2015 | COMMON STOCK USD 5   | 100 000 | Local         | 29,890.99 | -218.44        |          | 1 000000   | 13 Jan 2012          | to 13 Jan 2012 | -218.44   |
|                                |             |                  |              |             |                      |         | Base          | 29,672.55 | -218.44        |          |            |                      |                | -218.44   |
| 05CN 58933Y105                 | 16AGJBBN0DQ | MERCK + CO. INC. | 352          | 11 Jan 2016 | COMMON STOCK USD.5   | 100 000 | Local         | 4,436.77  | 887.68         |          | 1 000000   | 13 Jan 2012          | to 13 Jan 2012 | 887.68    |
|                                |             |                  |              |             |                      |         | Base          | 4,436.77  | 887.68         |          |            |                      |                | 887.68    |
| 05CN 58933Y105                 | 16AJBBZBRR  | MERCK + CO. INC. | 416          | 14 Jan 2016 | COMMON STOCK USD 5   | 125 000 | Local         | 5,545.96  | 828.23         |          | 1.000000   | 13 Jan 2012          | to 13 Jan 2012 | 828.23    |
|                                |             |                  |              |             |                      |         | Base          | 5,545.96  | 828.23         |          |            |                      |                | 828.23    |
| 05CN 58933Y105                 | 15KAJBB5HZG | MERCK + CO. INC. | 467          | 30 Oct 2015 | COMMON STOCK USD 5   | 925 000 | Local         | 41,040.12 | 9,939.02       |          | 1.000000   | 30 Dec 2011          | to 13 Jan 2012 | 9,939.02  |
|                                |             |                  |              |             |                      |         | Base          | 41,040.12 | 9,939.02       |          |            |                      |                | 9,939.02  |
| 05CN 58933Y105                 | 15KSJBBX27G | MERCK + CO. INC. | 744          | 25 Nov 2015 | COMMON STOCK USD 5   | 100.000 | Local         | 4,436.77  | 934.13         |          | 1 000000   | 13 Jan 2012          | to 13 Jan 2012 | 934.13    |
|                                |             |                  |              |             |                      |         | Base          | 4,436.77  | 934.13         |          |            |                      |                | 934.13    |
| 05CN 58933Y105                 | 15KTJBBTSLX | MERCK + CO. INC. | 754          | 27 Nov 2015 | COMMON STOCK USD.5   | 50.000  | Local         | 2,218.38  | 486.10         |          | 1 000000   | 13 Jan 2012          | to 13 Jan 2012 | 486.10    |
|                                |             |                  |              |             |                      |         | Base          | 2,218.38  | 486.10         |          |            |                      |                | 486.10    |
| 05CN 58933Y105                 | 15LAJBB6FTJ | MERCK + CO. INC. | 764          | 30 Nov 2015 | COMMON STOCK USD 5   | 100 000 | Local         | 4,436.77  | 963.58         |          | 1.000000   | 13 Jan 2012          | to 13 Jan 2012 | 963.58    |
|                                |             |                  |              |             |                      |         | Base          | 4,436.77  | 963.58         |          |            |                      |                | 963.58    |
| 58933Y105 Total                |             |                  |              |             |                      |         |               |           |                |          |            |                      |                |           |
|                                |             |                  |              |             |                      |         | Local         | 66,551.54 | 14,731.79      |          |            |                      |                | 14,731.79 |
|                                |             |                  |              |             |                      |         | Base          | 81,283.33 | 14,731.79      |          | 0.00       |                      |                | 14,731.79 |

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|--------------------------------|-------------|----------------|-----|-------------|--------------|------------|---------------------------|---------------|-----------|----------------|-------------|------------|----------------------------|--|--|
| Fund                           | Asset ID    | Security Name  | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description      | Maturity Date |           | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       |  |  |
| SSB Trade ID                   |             |                |     |             |              |            |                           | Principal Net | Cost      | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls                  |  |  |
| 05CN 594918104                 | 15LKJBBW451 | MICROSOFT CORP | 105 | 14 Dec 2015 |              | 175 000    | COMMON STOCK USD 00000625 |               | 5,481.58  |                | 17 Dec 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |  |  |
|                                |             |                |     |             |              |            | Local                     | 9,530.32      |           | 4,048.74       |             |            | 4,048.74                   |  |  |
|                                |             |                |     |             |              |            | Base                      | 9,530.32      | 5,481.58  | 0.00           | 4,048.74    |            | 4,048.74                   |  |  |
| 05CN 594918104                 | 15HCJBBJ20K | MICROSOFT CORP | 186 | 04 Aug 2015 |              | 100.000    | COMMON STOCK USD 00000625 |               | 3,101.61  |                | 07 Aug 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |  |  |
|                                |             |                |     |             |              |            | Local                     | 4,755.91      |           | 1,654.30       |             |            | 1,654.30                   |  |  |
|                                |             |                |     |             |              |            | Base                      | 4,755.91      | 3,101.61  | 0.00           | 1,654.30    |            | 1,654.30                   |  |  |
| 05CN 594918104                 | 15HDJBBL6XC | MICROSOFT CORP | 198 | 05 Aug 2015 |              | 100 000    | COMMON STOCK USD 00000625 |               | 3,101.61  |                | 10 Aug 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |  |  |
|                                |             |                |     |             |              |            | Local                     | 4,820.91      |           | 1,719.30       |             |            | 1,719.30                   |  |  |
|                                |             |                |     |             |              |            | Base                      | 4,820.91      | 3,101.61  | 0.00           | 1,719.30    |            | 1,719.30                   |  |  |
| 05CN 594918104                 | 15KAJBB887W | MICROSOFT CORP | 471 | 30 Oct 2015 |              | 925 000    | COMMON STOCK USD 00000625 |               | 28,974.08 |                | 04 Nov 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |  |  |
|                                |             |                |     |             |              |            | Local                     | 49,611.45     |           | 20,637.37      |             |            | 20,637.37                  |  |  |
|                                |             |                |     |             |              |            | Base                      | 49,611.45     | 28,974.08 | 0.00           | 20,637.37   |            | 20,637.37                  |  |  |
| 05CN 594918104                 | 16ANJBBNMJ1 | MICROSOFT CORP | 482 | 21 Jan 2016 |              | 100 000    | COMMON STOCK USD 00000625 |               | 3,197.98  |                | 26 Jan 2016 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |  |  |
|                                |             |                |     |             |              |            | Local                     | 5,132.90      |           | 1,934.92       |             |            | 1,934.92                   |  |  |
|                                |             |                |     |             |              |            | Base                      | 5,132.90      | 3,197.98  | 0.00           | 1,934.92    |            | 1,934.92                   |  |  |
| 05CN 594918104                 | 15KBJBBMFRT | MICROSOFT CORP | 490 | 02 Nov 2015 |              | 525 000    | COMMON STOCK USD 00000625 |               | 16,444.75 |                | 05 Nov 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |  |  |
|                                |             |                |     |             |              |            | Local                     | 27,811.46     |           | 11,366.71      |             |            | 11,366.71                  |  |  |
|                                |             |                |     |             |              |            | Base                      | 27,811.46     | 16,444.75 | 0.00           | 11,366.71   |            | 11,366.71                  |  |  |
| 05CN 594918104                 | 16BAJBB9PZ4 | MICROSOFT CORP | 569 | 29 Jan 2016 |              | 100 000    | COMMON STOCK USD 00000625 |               | 3,197.98  |                | 03 Feb 2016 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |  |  |
|                                |             |                |     |             |              |            | Local                     | 5,495.89      |           | 2,297.91       |             |            | 2,297.91                   |  |  |
|                                |             |                |     |             |              |            | Base                      | 5,495.89      | 3,197.98  | 0.00           | 2,297.91    |            | 2,297.91                   |  |  |
| 05CN 594918104                 | 15IOJBBJD10 | MICROSOFT CORP | 656 | 21 Sep 2015 |              | 100.000    | COMMON STOCK USD 00000625 |               | 3,111.30  |                | 24 Sep 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |  |  |
|                                |             |                |     |             |              |            | Local                     | 4,430.84      |           | 1,319.54       |             |            | 1,319.54                   |  |  |
|                                |             |                |     |             |              |            | Base                      | 4,430.84      | 3,111.30  | 0.00           | 1,319.54    |            | 1,319.54                   |  |  |
| 05CN 594918104                 | 15IOJBBJD16 | MICROSOFT CORP | 662 | 21 Sep 2015 |              | 200.000    | COMMON STOCK USD 00000625 |               | 6,222.60  |                | 24 Sep 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |  |  |
|                                |             |                |     |             |              |            | Local                     | 8,848.57      |           | 2,625.97       |             |            | 2,625.97                   |  |  |
|                                |             |                |     |             |              |            | Base                      | 8,848.57      | 6,222.60  | 0.00           | 2,625.97    |            | 2,625.97                   |  |  |

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|--------------------------------|-------------|----------------|-----|-------------|--------------|---------------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name  | Lot | Trd Date    | Dtl Fund Rsn | Security Description      | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                |     |             |              |                           |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 594918104                 | 15KRJBBDT4  | MICROSOFT CORP | 736 | 24 Nov 2015 |              | COMMON STOCK USD.00000625 | 300 000    | Local         | 9,397 00      | 6,865 70       | 30 Nov 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 | 6,865 70  |
|                                |             |                |     |             |              | Base                      |            | 16,262.70     | 9,397.00      | 6,865 70       |             | 0.00       |                            | 6,865 70  |
| 05CN 594918104                 | 16FEJBBT9XL | MICROSOFT CORP | 753 | 06 Jun 2016 |              | COMMON STOCK USD.00000625 | 775,000    | Local         | 26,674 42     | 13,712.34      | 09 Jun 2016 | 1.000000   | 30 Dec 2011 to 10 May 2012 | 13,712 34 |
|                                |             |                |     |             |              | Base                      |            | 40,386 76     | 26,674 42     | 13,712.34      |             | 0.00       |                            | 13,712.34 |
| 05CN 594918104                 | 15JAJBB6SF8 | MICROSOFT CORP | 801 | 30 Sep 2015 |              | COMMON STOCK USD 00000625 | 300,000    | Local         | 9,333.89      | 3,933.21       | 05 Oct 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 | 3,933.21  |
|                                |             |                |     |             |              | Base                      |            | 13,267 10     | 9,333 89      | 3,933.21       |             | 0.00       |                            | 3,933.21  |
| 594918104 Total                |             |                |     |             |              |                           |            |               |               |                |             |            |                            |           |
|                                |             |                |     |             |              | Local                     |            | 190,354 81    | 118,238.80    | 72,116.01      |             |            |                            | 72,116 01 |
|                                |             |                |     |             |              | Base                      |            | 190,354.81    | 118,238 80    | 72,116 01      |             | 0 00       |                            | 72,116.01 |
| 05CN 615369105                 | 15GIUBBH11Z | MOODY S CORP   | 003 | 10 Jul 2015 |              | COMMON STOCK USD 01       | 75 000     | Local         | 4,012.76      | 4,252 78       | 15 Jul 2015 | 1.000000   | 09 Oct 2012 to 10 Oct 2012 | 4,252 78  |
|                                |             |                |     |             |              | Base                      |            | 8,265.54      | 4,012.76      | 4,252 78       |             | 0.00       |                            | 4,252 78  |
| 05CN 615369105                 | 15IBJBL7L1  | MOODY S CORP   | 008 | 01 Oct 2015 |              | COMMON STOCK USD 01       | 50 000     | Local         | 2,675 17      | 2,172 83       | 06 Oct 2015 | 1 000000   | 10 Oct 2012 to 10 Oct 2012 | 2,172 83  |
|                                |             |                |     |             |              | Base                      |            | 4,848.00      | 2,675 17      | 2,172.83       |             | 0.00       |                            | 2,172 83  |
| 05C5 615369105                 | 16DFJBCGJ9J | MOODY S CORP   | 315 | 08 Apr 2016 |              | COMMON STOCK USD 01       | 492 000    | Local         | 37,947 32     | 7,896 68       | 13 Apr 2016 | 1 000000   | 25 Oct 2013 to 25 Oct 2013 | 7,896 68  |
|                                |             |                |     |             |              | Base                      |            | 45,844.00     | 37,947 32     | 7,896 68       |             | 0 00       |                            | 7,896.68  |
| 05C5 615369105                 | 16FBJBB7XH0 | MOODY S CORP   | 367 | 02 Jun 2016 |              | COMMON STOCK USD 01       | 514 000    | Local         | 39,644 15     | 11,183 69      | 07 Jun 2016 | 1 000000   | 25 Oct 2013 to 25 Oct 2013 | 11,183.69 |
|                                |             |                |     |             |              | Base                      |            | 50,827.84     | 39,644 15     | 11,183 69      |             | 0.00       |                            | 11,183.69 |
| 05CN 615369105                 | 15JUIBBK8P3 | MOODY S CORP   | 409 | 28 Oct 2015 |              | COMMON STOCK USD.01       | 200,000    | Local         | 10,700.69     | 9,270 80       | 02 Nov 2015 | 1 000000   | 10 Oct 2012 to 16 Oct 2012 | 9,270 80  |
|                                |             |                |     |             |              | Base                      |            | 19,971 49     | 10,700.69     | 9,270 80       |             | 0 00       |                            | 9,270 80  |

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|--------------------------------|-------------|--------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name      | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                    |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 615369105                 | 15JVJBBNZ03 | MOODY S CORP       | 423 | 29 Oct 2015 |              | COMMON STOCK USD.01  | 100,000    | 10,048.73     | 5,350.34      | 4,698.39       | 03 Nov 2015 | 1.000000   | 16 Oct 2012 to 12 Jun 2013 | 4,698.39  |
|                                |             |                    |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                                |             |                    |     |             |              | Base                 |            | 10,048.73     | 5,350.34      | 4,698.39       |             | 0.00       |                            | 4,698.39  |
| 05CN 615369105                 | 15JVJBBNZ05 | MOODY S CORP       | 425 | 29 Oct 2015 |              | COMMON STOCK USD.01  | 100 000    | 10,138.31     | 5,350.34      | 4,787.97       | 03 Nov 2015 | 1 000000   | 12 Jun 2013 to 12 Jun 2013 | 4,787.97  |
|                                |             |                    |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                                |             |                    |     |             |              | Base                 |            | 10,138.31     | 5,350.34      | 4,787.97       |             | 0.00       |                            | 4,787.97  |
| 05CN 615369105                 | 15KAJBB5HX3 | MOODY S CORP       | 456 | 30 Oct 2015 |              | COMMON STOCK USD.01  | 100 000    | 10,049.91     | 5,350.34      | 4,699.57       | 04 Nov 2015 | 1.000000   | 12 Jun 2013 to 14 Aug 2013 | 4,699.57  |
|                                |             |                    |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                                |             |                    |     |             |              | Base                 |            | 10,049.91     | 5,350.34      | 4,699.57       |             | 0.00       |                            | 4,699.57  |
| 05CN 615369105                 | 15KJBIBMFL  | MOODY S CORP       | 483 | 02 Nov 2015 |              | COMMON STOCK USD.01  | 475,000    | 45,250.03     | 25,414.13     | 19,835.90      | 05 Nov 2015 | 1.000000   | 14 Aug 2013 to 03 Mar 2015 | 19,835.90 |
|                                |             |                    |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                                |             |                    |     |             |              | Base                 |            | 45,250.03     | 25,414.13     | 19,835.90      |             | 0.00       |                            | 19,835.90 |
| 05CN 615369105                 | 15GGJBBJPZ5 | MOODY S CORP       | 775 | 08 Jul 2015 |              | COMMON STOCK USD.01  | 100,000    | 10,868.22     | 5,350.34      | 5,517.88       | 13 Jul 2015 | 1.000000   | 09 Oct 2012 to 09 Oct 2012 | 5,517.88  |
|                                |             |                    |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                                |             |                    |     |             |              | Base                 |            | 10,868.22     | 5,350.34      | 5,517.88       |             | 0.00       |                            | 5,517.88  |
| 05CN 615369105                 | 15JAJBB6SFS | MOODY S CORP       | 794 | 30 Sep 2015 |              | COMMON STOCK USD.01  | 100 000    | 9,791.59      | 5,350.34      | 4,441.25       | 05 Oct 2015 | 1 000000   | 10 Oct 2012 to 10 Oct 2012 | 4,441.25  |
|                                |             |                    |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                                |             |                    |     |             |              | Base                 |            | 9,791.59      | 5,350.34      | 4,441.25       |             | 0.00       |                            | 4,441.25  |
| 615369105 Total                |             |                    |     |             |              |                      |            |               |               |                |             |            |                            |           |
|                                |             |                    |     |             |              | Local                |            | 225,903.66    | 147,145.92    | 78,757.74      |             |            |                            | 78,757.74 |
|                                |             |                    |     |             |              | Base                 |            | 225,903.66    | 147,145.92    | 78,757.74      |             | 0.00       |                            | 78,757.74 |
| 05CN 65339F101                 | 16CMJBBN707 | NEXTERA ENERGY INC | 139 | 16 Mar 2016 |              | COMMON STOCK USD.01  | 50 000     | 5,822.87      | 3,949.33      | 1,873.54       | 21 Mar 2016 | 1 000000   | 17 Jan 2012 to 29 Feb 2012 | 1,873.54  |
|                                |             |                    |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                                |             |                    |     |             |              | Base                 |            | 5,822.87      | 3,949.33      | 1,873.54       |             | 0.00       |                            | 1,873.54  |
| 05CN 65339F101                 | 16CNJBBHMT  | NEXTERA ENERGY INC | 149 | 17 Mar 2016 |              | COMMON STOCK USD.01  | 50 000     | 5,911.82      | 3,949.33      | 1,962.49       | 22 Mar 2016 | 1.000000   | 29 Feb 2012 to 29 Feb 2012 | 1,962.49  |
|                                |             |                    |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                                |             |                    |     |             |              | Base                 |            | 5,911.82      | 3,949.33      | 1,962.49       |             | 0.00       |                            | 1,962.49  |

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| Fund Asset ID  | Security Name      | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|--------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |                    |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 65339F101 | NEXTERA ENERGY INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 24 Mar 2016 | 1.000000   | 29 Feb 2012 to 29 Feb 2012 |           |
| 16CPJBBPRZ3    | 179 21 Mar 2016    |     |          |              | 100,000 Local        |            | 11,681.99     | 7,898.66      | 3,783.33       | 3,783.33    |            |                            | 3,783.33  |
|                |                    |     |          |              | Base                 |            | 11,681.99     | 7,898.66      |                |             | 0.00       |                            | 3,783.33  |
| 05CN 65339F101 | NEXTERA ENERGY INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 28 Mar 2016 | 1.000000   | 29 Feb 2012 to 29 Feb 2012 |           |
| 16CQJBBPP3S    | 184 22 Mar 2016    |     |          |              | 25,000 Local         |            | 2,939.98      | 1,974.67      | 965.31         | 965.31      |            |                            | 965.31    |
|                |                    |     |          |              | Base                 |            | 2,939.98      | 1,974.67      |                |             | 0.00       |                            | 965.31    |
| 05CN 65339F101 | NEXTERA ENERGY INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 13 Jan 2016 | 1.000000   | 17 Jan 2012 to 17 Jan 2012 |           |
| 16AFJBBSQVQ    | 336 08 Jan 2016    |     |          |              | 75,000 Local         |            | 7,889.48      | 5,924.00      | 1,965.48       | 1,965.48    |            |                            | 1,965.48  |
|                |                    |     |          |              | Base                 |            | 7,889.48      | 5,924.00      |                |             | 0.00       |                            | 1,965.48  |
| 05CN 65339F101 | NEXTERA ENERGY INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 20 Jan 2016 | 1.000000   | 17 Jan 2012 to 17 Jan 2012 |           |
| 16AJJBZBRK     | 410 14 Jan 2016    |     |          |              | 75,000 Local         |            | 7,915.40      | 5,923.99      | 1,991.41       | 1,991.41    |            |                            | 1,991.41  |
|                |                    |     |          |              | Base                 |            | 7,915.40      | 5,923.99      |                |             | 0.00       |                            | 1,991.41  |
| 05CN 65339F101 | NEXTERA ENERGY INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 27 Jan 2016 | 1.000000   | 17 Jan 2012 to 17 Jan 2012 |           |
| 16AOJBTT66K    | 495 22 Jan 2016    |     |          |              | 100,000 Local        |            | 10,620.84     | 7,898.66      | 2,722.18       | 2,722.18    |            |                            | 2,722.18  |
|                |                    |     |          |              | Base                 |            | 10,620.84     | 7,898.66      |                |             | 0.00       |                            | 2,722.18  |
| 05CN 65339F101 | NEXTERA ENERGY INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 05 Nov 2015 | 1.000000   | 03 Jan 2012 to 17 Jan 2012 |           |
| 15KJBMMFR2     | 497 02 Nov 2015    |     |          |              | 625,000 Local        |            | 63,570.70     | 48,897.80     | 14,672.90      | 14,672.90   |            |                            | 14,672.90 |
|                |                    |     |          |              | Base                 |            | 63,570.70     | 48,897.80     |                |             | 0.00       |                            | 14,672.90 |
| 05CN 65339F101 | NEXTERA ENERGY INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 17 May 2016 | 1.000000   | 29 Feb 2012 to 29 Feb 2012 |           |
| 16EJJBND8      | 541 12 May 2016    |     |          |              | 50,000 Local         |            | 6,049.54      | 3,949.33      | 2,100.21       | 2,100.21    |            |                            | 2,100.21  |
|                |                    |     |          |              | Base                 |            | 6,049.54      | 3,949.33      |                |             | 0.00       |                            | 2,100.21  |
| 05CN 65339F101 | NEXTERA ENERGY INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 03 Feb 2016 | 1.000000   | 17 Jan 2012 to 17 Jan 2012 |           |
| 16BAJB9PZ3     | 568 29 Jan 2016    |     |          |              | 100,000 Local        |            | 11,095.96     | 7,898.66      | 3,197.30       | 3,197.30    |            |                            | 3,197.30  |
|                |                    |     |          |              | Base                 |            | 11,095.96     | 7,898.66      |                |             | 0.00       |                            | 3,197.30  |
| 05CN 65339F101 | NEXTERA ENERGY INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 08 Jun 2016 | 1.000000   | 29 Feb 2012 to 23 Aug 2012 |           |
| 16FDJBNOHN     | 698 03 Jun 2016    |     |          |              | 75,000 Local         |            | 9,130.67      | 5,923.99      | 3,206.68       | 3,206.68    |            |                            | 3,206.68  |
|                |                    |     |          |              | Base                 |            | 9,130.67      | 5,923.99      |                |             | 0.00       |                            | 3,206.68  |



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| Fund Asset 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 | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|--------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|------|------|-------------|----------------|-----------|----------------------------|-----------|
| SSB Trade ID           |                          |     |          |              |                      |            |               |               |      |      |             |                |           |                            |           |
| 05CN 65339F101         | NEXTERA ENERGY INC       |     |          |              | COMMON STOCK USD 01  |            |               |               |      |      |             |                | 1 000000  | 23 Aug 2012 to 23 May 2013 |           |
| 16FEJBBT9WK            | 730 06 Jun 2016          |     |          |              | 100,000 Local        |            | 12,219.25     | 7,898.66      |      |      | 09 Jun 2016 | 4,320.59       |           |                            | 4,320.59  |
|                        |                          |     |          |              | Base                 |            | 12,219.25     | 7,898.66      |      |      |             | 4,320.59       | 0.00      |                            | 4,320.59  |
| 05CN 65339F101         | NEXTERA ENERGY INC       |     |          |              | COMMON STOCK USD 01  |            |               |               |      |      |             |                | 1 000000  | 17 Jan 2012 to 17 Jan 2012 |           |
| 16BOJBQPQP             | 742 19 Feb 2016          |     |          |              | 15,000 Local         |            | 1,724.98      | 1,184.80      |      |      | 24 Feb 2016 | 540.18         |           |                            | 540.18    |
|                        |                          |     |          |              | Base                 |            | 1,724.98      | 1,184.80      |      |      |             | 540.18         | 0.00      |                            | 540.18    |
| 05CN 65339F101         | NEXTERA ENERGY INC       |     |          |              | COMMON STOCK USD 01  |            |               |               |      |      |             |                | 1.000000  | 23 May 2013 to 23 May 2013 |           |
| 16FKJBBX19T            | 794 14 Jun 2016          |     |          |              | 50 000 Local         |            | 6,225.36      | 3,949.33      |      |      | 17 Jun 2016 | 2,276.03       |           |                            | 2,276.03  |
|                        |                          |     |          |              | Base                 |            | 6,225.36      | 3,949.33      |      |      |             | 2,276.03       | 0.00      |                            | 2,276.03  |
| <b>65339F101 Total</b> |                          |     |          |              |                      |            |               |               |      |      |             |                |           |                            |           |
|                        |                          |     |          |              | Local                |            | 162,798.84    | 117,221.21    |      |      |             | 45,577.63      |           |                            | 45,577.63 |
|                        |                          |     |          |              | Base                 |            | 162,798.84    | 117,221.21    |      |      |             | 45,577.63      | 0.00      |                            | 45,577.63 |
| 05CJ 66987G102         | NOVADAQ TECHNOLOGIES INC |     |          |              | COMMON STOCK         |            |               |               |      |      |             |                | 1 000000  | 13 Mar 2015 to 16 Mar 2015 |           |
| 15JKJBBZKJZ            | 384 14 Oct 2015          |     |          |              | 403 000 Local        |            | 4,538.66      | 5,294.92      |      |      | 19 Oct 2015 | -756.26        |           |                            | -756.26   |
|                        |                          |     |          |              | Base                 |            | 4,538.66      | 5,294.92      |      |      |             | -756.26        | 0.00      |                            | -756.26   |
| 05CJ 66987G102         | NOVADAQ TECHNOLOGIES INC |     |          |              | COMMON STOCK         |            |               |               |      |      |             |                | 1 000000  | 16 Mar 2015 to 16 Mar 2015 |           |
| 15JLJBBMJJK            | 388 15 Oct 2015          |     |          |              | 58 000 Local         |            | 660.25        | 762.05        |      |      | 20 Oct 2015 | -101.80        |           |                            | -101.80   |
|                        |                          |     |          |              | Base                 |            | 660.25        | 762.05        |      |      |             | -101.80        | 0.00      |                            | -101.80   |
| 05CJ 66987G102         | NOVADAQ TECHNOLOGIES INC |     |          |              | COMMON STOCK         |            |               |               |      |      |             |                | 1.000000  | 16 Mar 2015 to 17 Mar 2015 |           |
| 15JMJBBMT95            | 397 16 Oct 2015          |     |          |              | 252,000 Local        |            | 2,889.12      | 3,310.97      |      |      | 21 Oct 2015 | -421.85        |           |                            | -421.85   |
|                        |                          |     |          |              | Base                 |            | 2,889.12      | 3,310.97      |      |      |             | -421.85        | 0.00      |                            | -421.85   |
| 05CJ 66987G102         | NOVADAQ TECHNOLOGIES INC |     |          |              | COMMON STOCK         |            |               |               |      |      |             |                | 1.000000  | 17 Mar 2015 to 18 Mar 2015 |           |
| 15JUJBBNST3            | 412 28 Oct 2015          |     |          |              | 248 000 Local        |            | 2,769.98      | 3,258.41      |      |      | 02 Nov 2015 | -488.43        |           |                            | -488.43   |
|                        |                          |     |          |              | Base                 |            | 2,769.98      | 3,258.41      |      |      |             | -488.43        | 0.00      |                            | -488.43   |
| 05CJ 66987G102         | NOVADAQ TECHNOLOGIES INC |     |          |              | COMMON STOCK         |            |               |               |      |      |             |                | 1 000000  | 18 Mar 2015 to 18 Mar 2015 |           |
| 15JVJBBWX9J            | 413 29 Oct 2015          |     |          |              | 52 000 Local         |            | 636.63        | 683.22        |      |      | 03 Nov 2015 | -46.59         |           |                            | -46.59    |
|                        |                          |     |          |              | Base                 |            | 636.63        | 683.22        |      |      |             | -46.59         | 0.00      |                            | -46.59    |

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|--------------------------------|-----------|---------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|----------|------------|----------------------------|
| Fund                           | Asset ID  | Security Name             | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys       |
| SSB Trade ID                   |           |                           |     |          |              |                      |            |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls | Net Gn/Ls                  |
| 66987G102 Total                |           |                           |     |          |              |                      |            |               |               |                |          |            |                            |
| 05CN                           | 674599105 | OCCIDENTAL PETROLEUM CORP |     |          |              | COMMON STOCK USD.2   |            |               |               |                |          | 1 000000   | 05 Jan 2012 to 03 May 2012 |
| 15HBJBBJZ97                    | 174       | 03 Aug 2015               |     |          | 125.000      | Local                | 8,628.50   | 10,939.73     | -1,814.93     | 06 Aug 2015    |          |            | -1,814.93                  |
|                                |           |                           |     |          |              | Base                 | 8,628.50   | 10,939.73     | -1,814.93     |                |          | 0.00       | -1,814.93                  |
| 05CN                           | 674599105 | OCCIDENTAL PETROLEUM CORP |     |          |              | COMMON STOCK USD.2   |            |               |               |                |          | 1 000000   | 03 May 2012 to 09 May 2012 |
| 15HFJBBMGHJ                    | 242       | 07 Aug 2015               |     |          | 75.000       | Local                | 5,172.18   | 6,563.84      | -1,391.66     | 12 Aug 2015    |          |            | -1,391.66                  |
|                                |           |                           |     |          |              | Base                 | 5,172.18   | 6,563.84      | -1,391.66     |                |          | 0.00       | -1,391.66                  |
| 05CN                           | 674599105 | OCCIDENTAL PETROLEUM CORP |     |          |              | COMMON STOCK USD 2   |            |               |               |                |          | 1.000000   | 09 May 2012 to 09 May 2012 |
| 15HHJBBJTK5                    | 260       | 11 Aug 2015               |     |          | 100.000      | Local                | 7,128.67   | 8,751.79      | -1,623.12     | 14 Aug 2015    |          |            | -1,623.12                  |
|                                |           |                           |     |          |              | Base                 | 7,128.67   | 8,751.79      | -1,623.12     |                |          | 0.00       | -1,623.12                  |
| 05CN                           | 674599105 | OCCIDENTAL PETROLEUM CORP |     |          |              | COMMON STOCK USD 2   |            |               |               |                |          | 1.000000   | 26 Oct 2012 to 17 Jan 2013 |
| 16ANJBBNMJH                    | 477       | 21 Jan 2016               |     |          | 50.000       | Local                | 3,036.44   | 4,119.33      | -1,082.89     | 26 Jan 2016    |          |            | -1,082.89                  |
|                                |           |                           |     |          |              | Base                 | 3,036.44   | 4,119.33      | -1,082.89     |                |          | 0 00       | -1,082.89                  |
| 05CN                           | 674599105 | OCCIDENTAL PETROLEUM CORP |     |          |              | COMMON STOCK USD.2   |            |               |               |                |          | 1.000000   | 17 Jan 2013 to 17 Jan 2013 |
| 16BBJBBN6J6                    | 584       | 01 Feb 2016               |     |          | 75.000       | Local                | 5,040.28   | 6,179.00      | -1,138.72     | 04 Feb 2016    |          |            | -1,138.72                  |
|                                |           |                           |     |          |              | Base                 | 5,040.28   | 6,179.00      | -1,138.72     |                |          | 0.00       | -1,138.72                  |
| 05CN                           | 674599105 | OCCIDENTAL PETROLEUM CORP |     |          |              | COMMON STOCK USD.2   |            |               |               |                |          | 1 000000   | 09 May 2012 to 17 Oct 2012 |
| 15KHJBBKN2N                    | 587       | 10 Nov 2015               |     |          | 200.000      | Local                | 15,009.72  | 16,988.90     | -1,979.18     | 16 Nov 2015    |          |            | -1,979.18                  |
|                                |           |                           |     |          |              | Base                 | 15,009.72  | 16,988.90     | -1,979.18     |                |          | 0.00       | -1,979.18                  |
| 05CN                           | 674599105 | OCCIDENTAL PETROLEUM CORP |     |          |              | COMMON STOCK USD.2   |            |               |               |                |          | 1 000000   | 17 Oct 2012 to 26 Oct 2012 |
| 15KKJBBZLR3                    | 642       | 13 Nov 2015               |     |          | 250.000      | Local                | 18,372.91  | 21,236.13     | -2,863.22     | 18 Nov 2015    |          |            | -2,863.22                  |
|                                |           |                           |     |          |              | Base                 | 18,372.91  | 21,236.13     | -2,863.22     |                |          | 0 00       | -2,863.22                  |
| 05CN                           | 674599105 | OCCIDENTAL PETROLEUM CORP |     |          |              | COMMON STOCK USD.2   |            |               |               |                |          | 1.000000   | 17 Jan 2013 to 04 Feb 2014 |
| 16FEJBBT9WS                    | 735       | 06 Jun 2016               |     |          | 175.000      | Local                | 13,295.33  | 14,260.43     | -965.10       | 09 Jun 2016    |          |            | -965.10                    |
|                                |           |                           |     |          |              | Base                 | 13,295.33  | 14,260.43     | -965.10       |                |          | 0 0 00     | -965.10                    |

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|--------------------------------|-------------|---------------|-----|-------------|--------------|----------------------|---------------|---------------|----------------|------------|-------------|-----------|----------------------------|------------|
| Fund                           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description |               | Maturity Date |                | Rate       | Stl Date    | Sell Rate | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |             |               |     |             |              | Shares/Par           | Principal Net | Cost          | Security Gn/Ls | Curr Gn/Ls |             |           |                            |            |
| 674599105 Total                |             |               |     |             |              |                      |               |               |                |            |             |           |                            |            |
| 05CN 68389X105                 | 15HEJB8P8CZ | ORACLE CORP   | 232 | 06 Aug 2015 |              | COMMON STOCK USD.01  | 200 000       | 7,856.85      | 89,039.15      | -13,355.12 | 11 Aug 2015 | 1.000000  | 03 Mar 2015 to 03 Mar 2015 | -13,355.12 |
|                                |             |               |     |             |              | Local                | 75,684.03     | 89,039.15     | -13,355.12     |            |             |           |                            | -13,355.12 |
|                                |             |               |     |             |              | Base                 | 75,684.03     |               |                | 0.00       |             |           |                            |            |
| 05CN 68389X105                 | 15HFJB8MGHQ | ORACLE CORP   | 246 | 07 Aug 2015 |              | COMMON STOCK USD 01  | 300,000       | 11,851.40     | 12,875.18      | -1,023.78  | 12 Aug 2015 | 1.000000  | 03 Mar 2015 to 03 Mar 2015 | -1,023.78  |
|                                |             |               |     |             |              | Local                | 11,851.40     | 12,875.18     | -1,023.78      |            |             |           |                            | -1,023.78  |
|                                |             |               |     |             |              | Base                 | 11,851.40     |               |                | 0.00       |             |           |                            | -1,023.78  |
| 05CN 68389X105                 | 15HQJB8MKK8 | ORACLE CORP   | 377 | 24 Aug 2015 |              | COMMON STOCK USD.01  | 300 000       | 10,937.82     | 12,875.18      | -1,937.36  | 27 Aug 2015 | 1 000000  | 03 Mar 2015 to 04 Mar 2015 | -1,937.36  |
|                                |             |               |     |             |              | Local                | 10,937.82     | 12,875.18     | -1,937.36      |            |             |           |                            | -1,937.36  |
|                                |             |               |     |             |              | Base                 | 10,937.82     |               |                | 0.00       |             |           |                            | -1,937.36  |
| 05CN 68389X105                 | 15HRJB8H5HN | ORACLE CORP   | 392 | 25 Aug 2015 |              | COMMON STOCK USD.01  | 100 000       | 3,695.94      | 4,291.73       | -595.79    | 28 Aug 2015 | 1 000000  | 05 Mar 2015 to 05 Mar 2015 | -595.79    |
|                                |             |               |     |             |              | Local                | 3,695.94      | 4,291.73      | -595.79        |            |             |           |                            | -595.79    |
|                                |             |               |     |             |              | Base                 | 3,695.94      |               |                | 0.00       |             |           |                            | -595.79    |
| 05CN 68389X105                 | 15HSJB8MWG  | ORACLE CORP   | 428 | 26 Aug 2015 |              | COMMON STOCK USD 01  | 400 000       | 14,783.72     | 17,166.91      | -2,383.19  | 31 Aug 2015 | 1.000000  | 06 Mar 2015 to 06 Mar 2015 | -2,383.19  |
|                                |             |               |     |             |              | Local                | 14,783.72     | 17,166.91     | -2,383.19      |            |             |           |                            | -2,383.19  |
|                                |             |               |     |             |              | Base                 | 14,783.72     |               |                | 0.00       |             |           |                            | -2,383.19  |
| 05CN 68389X105                 | 15IAJB84HD5 | ORACLE CORP   | 475 | 31 Aug 2015 |              | COMMON STOCK USD.01  | 100,000       | 3,748.59      | 4,291.73       | -543.14    | 03 Sep 2015 | 1 000000  | 06 Mar 2015 to 06 Mar 2015 | -543.14    |
|                                |             |               |     |             |              | Local                | 3,748.59      | 4,291.73      | -543.14        |            |             |           |                            | -543.14    |
|                                |             |               |     |             |              | Base                 | 3,748.59      |               |                | 0.00       |             |           |                            | -543.14    |
| 05CN 68389X105                 | 15ICJB8JP3T | ORACLE CORP   | 512 | 02 Sep 2015 |              | COMMON STOCK USD 01  | 100 000       | 3,673.43      | 4,291.73       | -618.30    | 08 Sep 2015 | 1 000000  | 06 Mar 2015 to 06 Mar 2015 | -618.30    |
|                                |             |               |     |             |              | Local                | 3,673.43      | 4,291.73      | -618.30        |            |             |           |                            | -618.30    |
|                                |             |               |     |             |              | Base                 | 3,673.43      |               |                | 0.00       |             |           |                            | -618.30    |
| 05CN 68389X105                 | 15IDJB8KZF0 | ORACLE CORP   | 532 | 03 Sep 2015 |              | COMMON STOCK USD 01  | 200,000       | 7,396.94      | 8,583.45       | -1,186.51  | 09 Sep 2015 | 1.000000  | 06 Mar 2015 to 06 Mar 2015 | -1,186.51  |
|                                |             |               |     |             |              | Local                | 7,396.94      | 8,583.45      | -1,186.51      |            |             |           |                            | -1,186.51  |
|                                |             |               |     |             |              | Base                 | 7,396.94      |               |                | 0.00       |             |           |                            | -1,186.51  |

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|--------------------------------|-------------|---------------|-----|----------|--------------|------------|----------------------|---------------|-----------|----------------|------------|----------------------------|--|
| Fund                           | Asset ID    | Security Name | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Maturity Date |           | Rate           | Sell Rate  | Trd Dts of Orig Buys       |  |
| SSB Trade ID                   |             |               |     |          |              |            |                      | Principal Net | Cost      | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls                  |  |
| 05CN 68389X105                 | ORACLE CORP |               |     |          |              |            | COMMON STOCK USD.01  |               |           | 10 Sep 2015    | 1.000000   | 06 Mar 2015 to 06 Mar 2015 |  |
| 15IEJBBV7JW                    | 548         | 04 Sep 2015   |     |          |              | 200.000    | Local                | 7,297.06      | 8,583.45  | -1,286.39      |            | -1,286.39                  |  |
|                                |             |               |     |          |              |            | Base                 | 7,297.06      | 8,583.45  | -1,286.39      | 0.00       | -1,286.39                  |  |
| 05CN 68389X105                 | ORACLE CORP |               |     |          |              |            | COMMON STOCK USD.01  |               |           | 10 Sep 2015    | 1.000000   | 06 Mar 2015 to 06 Mar 2015 |  |
| 15IEJBBV7J6                    | 555         | 04 Sep 2015   |     |          |              | 300.000    | Local                | 10,950.66     | 12,875.18 | -1,924.52      |            | -1,924.52                  |  |
|                                |             |               |     |          |              |            | Base                 | 10,950.66     | 12,875.18 | -1,924.52      | 0.00       | -1,924.52                  |  |
| 05CN 68389X105                 | ORACLE CORP |               |     |          |              |            | COMMON STOCK USD.01  |               |           | 10 Sep 2015    | 1.000000   | 06 Mar 2015 to 09 Mar 2015 |  |
| 15IEJBBV7J7                    | 556         | 04 Sep 2015   |     |          |              | 500.000    | Local                | 18,135.81     | 21,458.63 | -3,322.82      |            | -3,322.82                  |  |
|                                |             |               |     |          |              |            | Base                 | 18,135.81     | 21,458.63 | -3,322.82      | 0.00       | -3,322.82                  |  |
| 05CN 68389X105                 | ORACLE CORP |               |     |          |              |            | COMMON STOCK USD.01  |               |           | 11 Sep 2015    | 1.000000   | 09 Mar 2015 to 10 Mar 2015 |  |
| 15IFJBBH4Z1                    | 560         | 08 Sep 2015   |     |          |              | 100.000    | Local                | 3,721.93      | 4,291.73  | -569.80        |            | -569.80                    |  |
|                                |             |               |     |          |              |            | Base                 | 3,721.93      | 4,291.73  | -569.80        | 0.00       | -569.80                    |  |
| 05CN 68389X105                 | ORACLE CORP |               |     |          |              |            | COMMON STOCK USD.01  |               |           | 11 Sep 2015    | 1.000000   | 10 Mar 2015 to 10 Mar 2015 |  |
| 15IFJBBH4Z2                    | 561         | 08 Sep 2015   |     |          |              | 100.000    | Local                | 3,732.30      | 4,291.73  | -559.43        |            | -559.43                    |  |
|                                |             |               |     |          |              |            | Base                 | 3,732.30      | 4,291.73  | -559.43        | 0.00       | -559.43                    |  |
| 05CN 68389X105                 | ORACLE CORP |               |     |          |              |            | COMMON STOCK USD.01  |               |           | 11 Sep 2015    | 1.000000   | 10 Mar 2015 to 11 Mar 2015 |  |
| 15IFJBBH4Z9                    | 567         | 08 Sep 2015   |     |          |              | 200.000    | Local                | 7,545.66      | 8,583.45  | -1,037.79      |            | -1,037.79                  |  |
|                                |             |               |     |          |              |            | Base                 | 7,545.66      | 8,583.45  | -1,037.79      | 0.00       | -1,037.79                  |  |
| 05CN 68389X105                 | ORACLE CORP |               |     |          |              |            | COMMON STOCK USD.01  |               |           | 11 Sep 2015    | 1.000000   | 11 Mar 2015 to 17 Mar 2015 |  |
| 15IFJBBH40C                    | 568         | 08 Sep 2015   |     |          |              | 200.000    | Local                | 7,395.58      | 8,583.45  | -1,187.87      |            | -1,187.87                  |  |
|                                |             |               |     |          |              |            | Base                 | 7,395.58      | 8,583.45  | -1,187.87      | 0.00       | -1,187.87                  |  |
| 05CN 68389X105                 | ORACLE CORP |               |     |          |              |            | COMMON STOCK USD.01  |               |           | 11 Sep 2015    | 1.000000   | 17 Mar 2015 to 24 Mar 2015 |  |
| 15IFJBBH40D                    | 569         | 08 Sep 2015   |     |          |              | 350.000    | Local                | 13,133.64     | 15,021.05 | -1,887.41      |            | -1,887.41                  |  |
|                                |             |               |     |          |              |            | Base                 | 13,133.64     | 15,021.05 | -1,887.41      | 0.00       | -1,887.41                  |  |
| 05CN 68389X105                 | ORACLE CORP |               |     |          |              |            | COMMON STOCK USD.01  |               |           | 14 Sep 2015    | 1.000000   | 25 Mar 2015 to 25 Mar 2015 |  |
| 15IGJBBK4QJ                    | 581         | 09 Sep 2015   |     |          |              | 200.000    | Local                | 7,472.98      | 8,583.45  | -1,110.47      |            | -1,110.47                  |  |
|                                |             |               |     |          |              |            | Base                 | 7,472.98      | 8,583.45  | -1,110.47      | 0.00       | -1,110.47                  |  |

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| Base Currency: USD - US DOLLAR |             |                              |             |          |              |                      |            |               |               |                |             |            |                            |            |
|--------------------------------|-------------|------------------------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID    | Security Name                | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |             |                              |             |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CN 68389X105                 | 15IGJBBK4QK | ORACLE CORP                  |             |          |              | COMMON STOCK USD 01  |            |               |               |                | 14 Sep 2015 | 1.000000   | 25 Mar 2015 to 06 Apr 2015 |            |
|                                |             | 582                          | 09 Sep 2015 |          |              | 300.000 Local        |            | 11,404.05     | 12,875.18     | -1,471.13      |             |            |                            | -1,471.13  |
|                                |             |                              |             |          |              | Base                 |            | 11,404.05     | 12,875.18     | -1,471.13      |             | 0.00       |                            | -1,471.13  |
| 05CN 68389X105                 | 15IHJBBKN9L | ORACLE CORP                  |             |          |              | COMMON STOCK USD 01  |            |               |               |                | 15 Sep 2015 | 1.000000   | 06 Apr 2015 to 16 Apr 2015 |            |
|                                |             | 589                          | 10 Sep 2015 |          |              | 375.000 Local        |            | 14,081.62     | 16,093.98     | -2,012.36      |             |            |                            | -2,012.36  |
|                                |             |                              |             |          |              | Base                 |            | 14,081.62     | 16,093.98     | -2,012.36      |             | 0.00       |                            | -2,012.36  |
| 05CN 68389X105                 | 15GGJBBJP0H | ORACLE CORP                  |             |          |              | COMMON STOCK USD 01  |            |               |               |                | 13 Jul 2015 | 1.000000   | 03 Mar 2015 to 03 Mar 2015 |            |
|                                |             | 785                          | 08 Jul 2015 |          |              | 100.000 Local        |            | 3,997.19      | 4,291.73      | -294.54        |             |            |                            | -294.54    |
|                                |             |                              |             |          |              | Base                 |            | 3,997.19      | 4,291.73      | -294.54        |             | 0.00       |                            | -294.54    |
| 68389X105 Total                |             |                              |             |          |              |                      |            |               |               |                |             |            |                            |            |
|                                |             |                              |             |          |              | Local                |            | 172,813.17    | 198,492.37    | -25,679.20     |             |            |                            | -25,679.20 |
|                                |             |                              |             |          |              | Base                 |            | 172,813.17    | 198,492.37    | -25,679.20     |             | 0.00       |                            | -25,679.20 |
| 05CN 693475105                 | 15GIJBBH110 | PNC FINANCIAL SERVICES GROUP |             |          |              | COMMON STOCK USD5.0  |            |               |               |                | 15 Jul 2015 | 1.000000   | 21 May 2014 to 21 May 2014 |            |
|                                |             | 004                          | 10 Jul 2015 |          |              | 100.000 Local        |            | 9,621.20      | 8,615.70      | 1,005.50       |             |            |                            | 1,005.50   |
|                                |             |                              |             |          |              | Base                 |            | 9,621.20      | 8,615.70      | 1,005.50       |             | 0.00       |                            | 1,005.50   |
| 05CN 693475105                 | 15GKJBBQH1L | PNC FINANCIAL SERVICES GROUP |             |          |              | COMMON STOCK USD5.0  |            |               |               |                | 17 Jul 2015 | 1.000000   | 27 May 2014 to 27 May 2014 |            |
|                                |             | 026                          | 14 Jul 2015 |          |              | 125.000 Local        |            | 12,128.07     | 10,769.63     | 1,358.44       |             |            |                            | 1,358.44   |
|                                |             |                              |             |          |              | Base                 |            | 12,128.07     | 10,769.63     | 1,358.44       |             | 0.00       |                            | 1,358.44   |
| 05CN 693475105                 | 15GSJBBMSVG | PNC FINANCIAL SERVICES GROUP |             |          |              | COMMON STOCK USD5.0  |            |               |               |                | 29 Jul 2015 | 1.000000   | 27 May 2014 to 27 May 2014 |            |
|                                |             | 115                          | 24 Jul 2015 |          |              | 50.000 Local         |            | 4,959.77      | 4,307.85      | 651.92         |             |            |                            | 651.92     |
|                                |             |                              |             |          |              | Base                 |            | 4,959.77      | 4,307.85      | 651.92         |             | 0.00       |                            | 651.92     |
| 05CN 693475105                 | 15HGJBBKRK4 | PNC FINANCIAL SERVICES GROUP |             |          |              | COMMON STOCK USD5.0  |            |               |               |                | 13 Aug 2015 | 1.000000   | 27 May 2014 to 28 May 2014 |            |
|                                |             | 250                          | 10 Aug 2015 |          |              | 75.000 Local         |            | 7,485.68      | 6,461.78      | 1,023.90       |             |            |                            | 1,023.90   |
|                                |             |                              |             |          |              | Base                 |            | 7,485.68      | 6,461.78      | 1,023.90       |             | 0.00       |                            | 1,023.90   |
| 05CN 693475105                 | 15HNJBBK11N | PNC FINANCIAL SERVICES GROUP |             |          |              | COMMON STOCK USD5.0  |            |               |               |                | 24 Aug 2015 | 1.000000   | 28 May 2014 to 12 Jun 2014 |            |
|                                |             | 314                          | 19 Aug 2015 |          |              | 100.000 Local        |            | 9,801.31      | 8,615.70      | 1,185.61       |             |            |                            | 1,185.61   |
|                                |             |                              |             |          |              | Base                 |            | 9,801.31      | 8,615.70      | 1,185.61       |             | 0.00       |                            | 1,185.61   |

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|--------------------------------|-------------|------------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID    | Security Name                | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |             |                              |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CN 693475105                 | 15HOJBBLJ35 | PNC FINANCIAL SERVICES GROUP | 336 | 20 Aug 2015 |              | COMMON STOCK USD5.0  | 100 000    | 9,536.92      | 8,615.70      |                | 25 Aug 2015 | 1.000000   | 12 Jun 2014 to 17 Jun 2014 | 921.22     |
|                                |             |                              |     |             |              | Local                |            | 9,536.92      |               |                | 921.22      |            |                            | 921.22     |
|                                |             |                              |     |             |              | Base                 |            | 9,536.92      |               |                | 921.22      | 0.00       |                            | 921.22     |
| 05CN 693475105                 | 15HPJBRT6X  | PNC FINANCIAL SERVICES GROUP | 348 | 21 Aug 2015 |              | COMMON STOCK USD5.0  | 100.000    | 9,257.81      | 8,615.70      |                | 26 Aug 2015 | 1.000000   | 17 Jun 2014 to 02 Jul 2014 | 642.11     |
|                                |             |                              |     |             |              | Local                |            | 9,257.81      |               |                | 642.11      |            |                            | 642.11     |
|                                |             |                              |     |             |              | Base                 |            | 9,257.81      |               |                | 642.11      | 0.00       |                            | 642.11     |
| 05CN 693475105                 | 15HPJBRT8B  | PNC FINANCIAL SERVICES GROUP | 354 | 21 Aug 2015 |              | COMMON STOCK USD5.0  | 200.000    | 18,655.39     | 17,231.41     |                | 26 Aug 2015 | 1.000000   | 02 Jul 2014 to 10 Jul 2014 | 1,423.98   |
|                                |             |                              |     |             |              | Local                |            | 18,655.39     |               |                | 1,423.98    |            |                            | 1,423.98   |
|                                |             |                              |     |             |              | Base                 |            | 18,655.39     |               |                | 1,423.98    | 0.00       |                            | 1,423.98   |
| 05CN 693475105                 | 15HSJBBMW7  | PNC FINANCIAL SERVICES GROUP | 425 | 26 Aug 2015 |              | COMMON STOCK USD5.0  | 100 000    | 8,771.98      | 8,615.70      |                | 31 Aug 2015 | 1.000000   | 10 Jul 2014 to 14 Jul 2014 | 156.28     |
|                                |             |                              |     |             |              | Local                |            | 8,771.98      |               |                | 156.28      |            |                            | 156.28     |
|                                |             |                              |     |             |              | Base                 |            | 8,771.98      |               |                | 156.28      | 0.00       |                            | 156.28     |
| 05CN 693475105                 | 15HSJBBMWG  | PNC FINANCIAL SERVICES GROUP | 431 | 26 Aug 2015 |              | COMMON STOCK USD5.0  | 900 000    | 79,408.59     | 77,541.33     |                | 31 Aug 2015 | 1.000000   | 14 Jul 2014 to 23 Apr 2015 | 1,867.26   |
|                                |             |                              |     |             |              | Local                |            | 79,408.59     |               |                | 1,867.26    |            |                            | 1,867.26   |
|                                |             |                              |     |             |              | Base                 |            | 79,408.59     |               |                | 1,867.26    | 0.00       |                            | 1,867.26   |
| 05CN 693475105                 | 15HTJBMM02P | PNC FINANCIAL SERVICES GROUP | 442 | 27 Aug 2015 |              | COMMON STOCK USD5.0  | 275 000    | 24,848.60     | 23,693.18     |                | 01 Sep 2015 | 1 000000   | 23 Apr 2015 to 05 Jun 2015 | 1,155.42   |
|                                |             |                              |     |             |              | Local                |            | 24,848.60     |               |                | 1,155.42    |            |                            | 1,155.42   |
|                                |             |                              |     |             |              | Base                 |            | 24,848.60     |               |                | 1,155.42    | 0.00       |                            | 1,155.42   |
| 05CN 693475105                 | 15GFJBMM7   | PNC FINANCIAL SERVICES GROUP | 760 | 07 Jul 2015 |              | COMMON STOCK USD5.0  | 100 000    | 9,484.77      | 8,615.70      |                | 10 Jul 2015 | 1 000000   | 20 May 2014 to 20 May 2015 | 869.07     |
|                                |             |                              |     |             |              | Local                |            | 9,484.77      |               |                | 869.07      |            |                            | 869.07     |
|                                |             |                              |     |             |              | Base                 |            | 9,484.77      |               |                | 869.07      | 0.00       |                            | 869.07     |
| 693475105 Total                |             |                              |     |             |              |                      |            |               |               |                |             |            |                            |            |
|                                |             |                              |     |             |              | Local                |            | 203,960.09    | 191,699.38    |                | 12,260.71   |            |                            | 12,260.71  |
|                                |             |                              |     |             |              | Base                 |            | 203,960.09    | 191,699.38    |                | 12,260.71   | 0.00       |                            | 12,260.71  |
| 05C5 69354N106                 | 16FBJBB7XH8 | PRA GROUP INC                | 375 | 02 Jun 2016 |              | COMMON STOCK USD 01  | 844.000    | 23,127.54     | 48,305.97     |                | 07 Jun 2016 | 1 000000   | 06 Apr 2015 to 07 Apr 2015 | -25,178.43 |
|                                |             |                              |     |             |              | Local                |            | 23,127.54     |               |                | -25,178.43  |            |                            | -25,178.43 |
|                                |             |                              |     |             |              | Base                 |            | 23,127.54     | 48,305.97     |                | -25,178.43  | 0.00       |                            | -25,178.43 |

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| Fund           | Asset ID    | Security Name   | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|-----------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |             |                 |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 695263103 | 15JCJBQJ1Z  | PACWEST BANCORP | 049 | 02 Oct 2015 |              | COMMON STOCK         | 100.000    | 4,270.92      | 4,538.06      | -267.14        | 07 Oct 2015 | 1.000000   | 17 Nov 2014 to 17 Nov 2014 | -267.14   |
|                |             |                 |     |             |              | Local                |            | 4,270.92      | 4,538.06      | -267.14        |             |            |                            | -267.14   |
| 05CN 695263103 | 15JEJBBPV5K | PACWEST BANCORP | 066 | 06 Oct 2015 |              | COMMON STOCK         | 25.000     | 1,095.98      | 1,134.51      | -38.53         | 09 Oct 2015 | 1.000000   | 17 Nov 2014 to 17 Nov 2014 | -38.53    |
|                |             |                 |     |             |              | Local                |            | 1,095.98      | 1,134.51      | -38.53         |             |            |                            | -38.53    |
| 05CN 695263103 | 15JEJBBPV5W | PACWEST BANCORP | 074 | 06 Oct 2015 |              | COMMON STOCK         | 100.000    | 4,410.91      | 4,538.06      | -127.15        | 09 Oct 2015 | 1.000000   | 19 Nov 2014 to 19 Nov 2014 | -127.15   |
|                |             |                 |     |             |              | Local                |            | 4,410.91      | 4,538.06      | -127.15        |             |            |                            | -127.15   |
| 05CN 695263103 | 15GJBBJBCB  | PACWEST BANCORP | 081 | 21 Jul 2015 |              | COMMON STOCK         | 50.000     | 2,397.95      | 2,276.49      | 121.46         | 24 Jul 2015 | 1.000000   | 14 Nov 2014 to 14 Nov 2014 | 121.46    |
|                |             |                 |     |             |              | Local                |            | 2,397.95      | 2,276.49      | 121.46         |             |            |                            | 121.46    |
| 05CN 695263103 | 15GQJBH63W  | PACWEST BANCORP | 089 | 22 Jul 2015 |              | COMMON STOCK         | 100.000    | 4,770.91      | 4,552.98      | 217.93         | 27 Jul 2015 | 1.000000   | 14 Nov 2014 to 17 Nov 2014 | 217.93    |
|                |             |                 |     |             |              | Local                |            | 4,770.91      | 4,552.98      | 217.93         |             |            |                            | 217.93    |
| 05CN 695263103 | 15JFJBL6N9  | PACWEST BANCORP | 094 | 07 Oct 2015 |              | COMMON STOCK         | 100.000    | 4,448.82      | 4,538.06      | -89.24         | 13 Oct 2015 | 1.000000   | 19 Nov 2014 to 19 Nov 2014 | -89.24    |
|                |             |                 |     |             |              | Local                |            | 4,448.82      | 4,538.06      | -89.24         |             |            |                            | -89.24    |
| 05CN 695263103 | 15GSJBBMSVJ | PACWEST BANCORP | 117 | 24 Jul 2015 |              | COMMON STOCK         | 100.000    | 4,699.27      | 4,552.98      | 146.29         | 29 Jul 2015 | 1.000000   | 17 Nov 2014 to 17 Nov 2014 | 146.29    |
|                |             |                 |     |             |              | Local                |            | 4,699.27      | 4,552.98      | 146.29         |             |            |                            | 146.29    |
| 05CN 695263103 | 15LLJBBPC7S | PACWEST BANCORP | 119 | 15 Dec 2015 |              | COMMON STOCK         | 100.000    | 4,417.66      | 4,538.06      | -120.40        | 18 Dec 2015 | 1.000000   | 08 Dec 2014 to 08 Dec 2014 | -120.40   |
|                |             |                 |     |             |              | Local                |            | 4,417.66      | 4,538.06      | -120.40        |             |            |                            | -120.40   |
| 05CN 695263103 | 15JGJBBK3PG | PACWEST BANCORP | 126 | 08 Oct 2015 |              | COMMON STOCK         | 100.000    | 4,445.91      | 4,538.06      | -92.15         | 14 Oct 2015 | 1.000000   | 19 Nov 2014 to 19 Nov 2014 | -92.15    |
|                |             |                 |     |             |              | Local                |            | 4,445.91      | 4,538.06      | -92.15         |             |            |                            | -92.15    |

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| Fund           | Asset ID    | Security Name   | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Cost     | Rate    | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|-----------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------|---------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |             |                 |     |             |              |                      |            |               |               |          |         |             | Curr Gn/Ls |                            |           |
| 05CN 695263103 | 15LJHBBHHK4 | PACWEST BANCORP | 137 | 09 Oct 2015 |              | COMMON STOCK         | 75.000     | 3,335.18      | 3,403.54      | 3,403.54 | -68.36  | 15 Oct 2015 | 1.000000   | 20 Nov 2014 to 20 Nov 2014 | -68.36    |
|                |             |                 |     |             |              | Local                |            |               |               |          |         |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 3,335.18      | 3,403.54      |          |         |             | 0.00       |                            | -68.36    |
| 05CN 695263103 | 15LJBBNKHK  | PACWEST BANCORP | 151 | 17 Dec 2015 |              | COMMON STOCK         | 100.000    | 4,424.95      | 4,538.06      | 4,538.06 | -113.11 | 22 Dec 2015 | 1.000000   | 08 Dec 2014 to 08 Dec 2014 | -113.11   |
|                |             |                 |     |             |              | Local                |            |               |               |          |         |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 4,424.95      | 4,538.06      |          |         |             | 0.00       |                            | -113.11   |
| 05CN 695263103 | 15LJBBBL78W | PACWEST BANCORP | 167 | 13 Oct 2015 |              | COMMON STOCK         | 50.000     | 2,223.99      | 2,269.03      | 2,269.03 | -45.04  | 16 Oct 2015 | 1.000000   | 20 Nov 2014 to 21 Nov 2014 | -45.04    |
|                |             |                 |     |             |              | Local                |            |               |               |          |         |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 2,223.99      | 2,269.03      |          |         |             | 0.00       |                            | -45.04    |
| 05CN 695263103 | 15LPJBBKT6Q | PACWEST BANCORP | 173 | 21 Dec 2015 |              | COMMON STOCK         | 100.000    | 4,286.70      | 4,538.06      | 4,538.06 | -251.36 | 24 Dec 2015 | 1.000000   | 08 Dec 2014 to 09 Dec 2014 | -251.36   |
|                |             |                 |     |             |              | Local                |            |               |               |          |         |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 4,286.70      | 4,538.06      |          |         |             | 0.00       |                            | -251.36   |
| 05CN 695263103 | 15LPJBBKT6S | PACWEST BANCORP | 175 | 21 Dec 2015 |              | COMMON STOCK         | 200.000    | 8,595.18      | 9,076.11      | 9,076.11 | -480.93 | 24 Dec 2015 | 1.000000   | 09 Dec 2014 to 09 Dec 2014 | -480.93   |
|                |             |                 |     |             |              | Local                |            |               |               |          |         |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 8,595.18      | 9,076.11      |          |         |             | 0.00       |                            | -480.93   |
| 05CN 695263103 | 15LQJBBNG4T | PACWEST BANCORP | 183 | 22 Dec 2015 |              | COMMON STOCK         | 100.000    | 4,315.86      | 4,538.06      | 4,538.06 | -222.20 | 28 Dec 2015 | 1.000000   | 09 Dec 2014 to 10 Dec 2014 | -222.20   |
|                |             |                 |     |             |              | Local                |            |               |               |          |         |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 4,315.86      | 4,538.06      |          |         |             | 0.00       |                            | -222.20   |
| 05CN 695263103 | 15LTJBBK47L | PACWEST BANCORP | 207 | 28 Dec 2015 |              | COMMON STOCK         | 100.000    | 4,374.41      | 4,538.06      | 4,538.06 | -163.65 | 31 Dec 2015 | 1.000000   | 10 Dec 2014 to 10 Dec 2014 | -163.65   |
|                |             |                 |     |             |              | Local                |            |               |               |          |         |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 4,374.41      | 4,538.06      |          |         |             | 0.00       |                            | -163.65   |
| 05CN 695263103 | 15LUJBBM47J | PACWEST BANCORP | 222 | 29 Dec 2015 |              | COMMON STOCK         | 100.000    | 4,415.24      | 4,538.06      | 4,538.06 | -122.82 | 04 Jan 2016 | 1.000000   | 10 Dec 2014 to 10 Dec 2014 | -122.82   |
|                |             |                 |     |             |              | Local                |            |               |               |          |         |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 4,415.24      | 4,538.06      |          |         |             | 0.00       |                            | -122.82   |
| 05CN 695263103 | 15LJBBJ9DD  | PACWEST BANCORP | 223 | 15 Oct 2015 |              | COMMON STOCK         | 100.000    | 4,272.08      | 4,538.06      | 4,538.06 | -265.98 | 20 Oct 2015 | 1.000000   | 21 Nov 2014 to 21 Nov 2014 | -265.98   |
|                |             |                 |     |             |              | Local                |            |               |               |          |         |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 4,272.08      | 4,538.06      |          |         |             | 0.00       |                            | -265.98   |



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|----------------|-------------|-----------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|-----------|-------------|-----------|----------------|-------------|----------------------|-----------|
| SSB Trade ID   |             |                 |     |             |              |                      |            |               |               |           |             |           |                |             |                      |           |
| 05CN 695263103 | 15LJBBJ9DF  | PACWEST BANCORP | 224 | 15 Oct 2015 |              | COMMON STOCK         | 100,000    | Local         | 4,349.14      | 4,538.06  | 20 Oct 2015 | -188.92   | 1,000,000      | 21 Nov 2014 | to 26 Nov 2014       | -188.92   |
|                |             |                 |     |             |              | Base                 |            |               | 4,349.14      | 4,538.06  | -188.92     |           |                | 0.00        |                      | -188.92   |
| 05CN 695263103 | 15JMBBLXVM  | PACWEST BANCORP | 241 | 16 Oct 2015 |              | COMMON STOCK         | 100,000    | Local         | 4,279.94      | 4,538.06  | 21 Oct 2015 | -258.12   | 1,000,000      | 26 Nov 2014 | to 26 Nov 2014       | -258.12   |
|                |             |                 |     |             |              | Base                 |            |               | 4,279.94      | 4,538.06  | -258.12     |           |                | 0.00        |                      | -258.12   |
| 05CN 695263103 | 16ABJBL2S8  | PACWEST BANCORP | 259 | 04 Jan 2016 |              | COMMON STOCK         | 200,000    | Local         | 8,348.21      | 9,076.11  | 07 Jan 2016 | -727.90   | 1,000,000      | 10 Dec 2014 | to 11 Dec 2014       | -727.90   |
|                |             |                 |     |             |              | Base                 |            |               | 8,348.21      | 9,076.11  | -727.90     |           |                | 0.00        |                      | -727.90   |
| 05CN 695263103 | 15JNBBJ97G  | PACWEST BANCORP | 260 | 19 Oct 2015 |              | COMMON STOCK         | 100,000    | Local         | 4,300.37      | 4,538.06  | 22 Oct 2015 | -237.69   | 1,000,000      | 26 Nov 2014 | to 28 Nov 2014       | -237.69   |
|                |             |                 |     |             |              | Base                 |            |               | 4,300.37      | 4,538.06  | -237.69     |           |                | 0.00        |                      | -237.69   |
| 05CN 695263103 | 15JNBBJ97K  | PACWEST BANCORP | 263 | 19 Oct 2015 |              | COMMON STOCK         | 100,000    | Local         | 4,279.52      | 4,538.06  | 22 Oct 2015 | -258.54   | 1,000,000      | 28 Nov 2014 | to 28 Nov 2014       | -258.54   |
|                |             |                 |     |             |              | Base                 |            |               | 4,279.52      | 4,538.06  | -258.54     |           |                | 0.00        |                      | -258.54   |
| 05CN 695263103 | 16ADJBBK1D7 | PACWEST BANCORP | 281 | 06 Jan 2016 |              | COMMON STOCK         | 125,000    | Local         | 5,215.31      | 5,672.57  | 11 Jan 2016 | -457.26   | 1,000,000      | 11 Dec 2014 | to 11 Dec 2014       | -457.26   |
|                |             |                 |     |             |              | Base                 |            |               | 5,215.31      | 5,672.57  | -457.26     |           |                | 0.00        |                      | -457.26   |
| 05CN 695263103 | 16AJBBPVB3  | PACWEST BANCORP | 399 | 13 Jan 2016 |              | COMMON STOCK         | 225,000    | Local         | 8,402.21      | 10,210.63 | 19 Jan 2016 | -1,808.42 | 1,000,000      | 11 Dec 2014 | to 15 Dec 2014       | -1,808.42 |
|                |             |                 |     |             |              | Base                 |            |               | 8,402.21      | 10,210.63 | -1,808.42   |           |                | 0.00        |                      | -1,808.42 |
| 05CN 695263103 | 16AJBBPVB4  | PACWEST BANCORP | 400 | 13 Jan 2016 |              | COMMON STOCK         | 300,000    | Local         | 11,201.79     | 13,614.17 | 19 Jan 2016 | -2,412.38 | 1,000,000      | 15 Dec 2014 | to 16 Dec 2014       | -2,412.38 |
|                |             |                 |     |             |              | Base                 |            |               | 11,201.79     | 13,614.17 | -2,412.38   |           |                | 0.00        |                      | -2,412.38 |
| 05CN 695263103 | 16AJBBZBRZ  | PACWEST BANCORP | 422 | 14 Jan 2016 |              | COMMON STOCK         | 400,000    | Local         | 14,682.36     | 18,152.22 | 20 Jan 2016 | -3,469.86 | 1,000,000      | 17 Dec 2014 | to 06 Jan 2015       | -3,469.86 |
|                |             |                 |     |             |              | Base                 |            |               | 14,682.36     | 18,152.22 | -3,469.86   |           |                | 0.00        |                      | -3,469.86 |

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| Fund                   | Asset ID | Security Name        | Lot     | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
|------------------------|----------|----------------------|---------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| SSB Trade ID           |          |                      |         |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CN 695263103         |          | PACWEST BANCORP      |         |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |            |
| 16AKJBBZ993            | 443      | 15 Jan 2016          | 400 000 | Local    |              |                      |            | 14,332.53     | 18,152.22     | -3,819.69      | 21 Jan 2016 | 1 000000   | 06 Jan 2015 to 14 Jan 2015 | -3,819.69  |
|                        |          |                      |         | Base     |              |                      |            | 14,332.53     | 18,152.22     | -3,819.69      |             |            |                            | -3,819.69  |
| 05CN 695263103         |          | PACWEST BANCORP      |         |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |            |
| 16ALJBBPFC             | 450      | 19 Jan 2016          | 100 000 | Local    |              |                      |            | 3,623.45      | 4,538.06      | -914.61        | 22 Jan 2016 | 1.000000   | 15 Jan 2015 to 15 Jan 2015 | -914.61    |
|                        |          |                      |         | Base     |              |                      |            | 3,623.45      | 4,538.06      | -914.61        |             |            |                            | -914.61    |
| 05CN 695263103         |          | PACWEST BANCORP      |         |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |            |
| 16AMJBCHCG1            | 473      | 20 Jan 2016          | 450 000 | Local    |              |                      |            | 15,212.38     | 20,421.25     | -5,208.87      | 25 Jan 2016 | 1 000000   | 15 Jan 2015 to 02 Sep 2015 | -5,208.87  |
|                        |          |                      |         | Base     |              |                      |            | 15,212.38     | 20,421.25     | -5,208.87      |             |            |                            | -5,208.87  |
| 05CN 695263103         |          | PACWEST BANCORP      |         |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |            |
| 15KBJBBMFR9            | 503      | 02 Nov 2015          | 800 000 | Local    |              |                      |            | 36,667.32     | 36,304.46     | 362.86         | 05 Nov 2015 | 1 000000   | 28 Nov 2014 to 05 Dec 2014 | 362.86     |
|                        |          |                      |         | Base     |              |                      |            | 36,667.32     | 36,304.46     | 362.86         |             |            |                            | 362.86     |
| 05CN 695263103         |          | PACWEST BANCORP      |         |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |            |
| 15IQJBBMPP6            | 686      | 23 Sep 2015          | 100 000 | Local    |              |                      |            | 4,312.87      | 4,538.06      | -225.19        | 28 Sep 2015 | 1 000000   | 17 Nov 2014 to 17 Nov 2014 | -225.19    |
|                        |          |                      |         | Base     |              |                      |            | 4,312.87      | 4,538.06      | -225.19        |             |            |                            | -225.19    |
| 05CN 695263103         |          | PACWEST BANCORP      |         |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |            |
| 15KSJBBX27H            | 745      | 25 Nov 2015          | 100 000 | Local    |              |                      |            | 4,720.91      | 4,538.06      | 182.85         | 01 Dec 2015 | 1 000000   | 05 Dec 2014 to 08 Dec 2014 | 182.85     |
|                        |          |                      |         | Base     |              |                      |            | 4,720.91      | 4,538.06      | 182.85         |             |            |                            | 182.85     |
| <b>695263103 Total</b> |          |                      |         |          |              |                      |            |               |               |                |             |            |                            |            |
|                        |          |                      |         |          |              |                      |            | 219,130.23    | 240,554.35    | -21,424.12     |             |            |                            | -21,424.12 |
|                        |          |                      |         |          |              |                      |            | 219,130.23    | 240,554.35    | -21,424.12     |             |            |                            | -21,424.12 |
| 05CJ 70338T102         |          | PATRIOT NATIONAL INC |         |          |              | COMMON STOCK USD.001 |            |               |               |                |             |            |                            |            |
| 16AFJBBQCXP            | 695      | 08 Jan 2016          | 192 000 | Local    |              |                      |            | 1,142.27      | 2,688.00      | -1,545.73      | 13 Jan 2016 | 1 000000   | 16 Jan 2015 to 16 Jan 2015 | -1,545.73  |
|                        |          |                      |         | Base     |              |                      |            | 1,142.27      | 2,688.00      | -1,545.73      |             |            |                            | -1,545.73  |
| 05CJ 70338T102         |          | PATRIOT NATIONAL INC |         |          |              | COMMON STOCK USD.001 |            |               |               |                |             |            |                            |            |
| 16AHJBBQ1P6            | 703      | 12 Jan 2016          | 175 000 | Local    |              |                      |            | 932.97        | 2,450.00      | -1,517.03      | 15 Jan 2016 | 1 000000   | 16 Jan 2015 to 16 Jan 2015 | -1,517.03  |
|                        |          |                      |         | Base     |              |                      |            | 932.97        | 2,450.00      | -1,517.03      |             |            |                            | -1,517.03  |

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| Fund                   | Asset 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 | Trd Dts of Orig Buys       | Net Gn/Ls  |
|------------------------|-----------|----------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|------|------|-------------|----------------|-----------|----------------------------|------------|
| 05CJ                   | 70338T102 | PATRIOT NATIONAL INC |     |          |              | COMMON STOCK USD.001 |            |               |               |      |      |             |                |           |                            |            |
| 16AJBBQZ46             |           | 709 13 Jan 2016      |     |          |              | 263.000 Local        |            | 1,437.26      | 3,682.00      |      |      | 19 Jan 2016 | -2,244.74      | 1.000000  | 16 Jan 2015 to 16 Jan 2015 | -2,244.74  |
|                        |           |                      |     |          |              | Base                 |            | 1,437.26      | 3,682.00      |      |      |             | -2,244.74      | 0.00      |                            | -2,244.74  |
| 05CJ                   | 70338T102 | PATRIOT NATIONAL INC |     |          |              | COMMON STOCK USD.001 |            |               |               |      |      |             |                |           |                            |            |
| 16AJBB1CQM             |           | 718 14 Jan 2016      |     |          |              | 643.000 Local        |            | 3,944.85      | 9,002.00      |      |      | 20 Jan 2016 | -5,057.15      | 1.000000  | 16 Jan 2015 to 16 Jan 2015 | -5,057.15  |
|                        |           |                      |     |          |              | Base                 |            | 3,944.85      | 9,002.00      |      |      |             | -5,057.15      | 0.00      |                            | -5,057.15  |
| 05CJ                   | 70338T102 | PATRIOT NATIONAL INC |     |          |              | COMMON STOCK USD.001 |            |               |               |      |      |             |                |           |                            |            |
| 16AKJBB21L6            |           | 722 15 Jan 2016      |     |          |              | 55.000 Local         |            | 316.33        | 770.00        |      |      | 21 Jan 2016 | -453.67        | 1.000000  | 16 Jan 2015 to 16 Jan 2015 | -453.67    |
|                        |           |                      |     |          |              | Base                 |            | 316.33        | 770.00        |      |      |             | -453.67        | 0.00      |                            | -453.67    |
| <b>70338T102 Total</b> |           |                      |     |          |              |                      |            |               |               |      |      |             |                |           |                            |            |
|                        |           |                      |     |          |              | Local                |            | 7,773.68      | 18,592.00     |      |      |             | -10,818.32     |           |                            | -10,818.32 |
|                        |           |                      |     |          |              | Base                 |            | 7,773.68      | 18,592.00     |      |      |             | -10,818.32     | 0.00      |                            | -10,818.32 |
| 05CJ                   | 705573103 | PEGASYSYSTEMS INC    |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |            |
| 16BLJBKBDW             |           | 041 16 Feb 2016      |     |          |              | 50.000 Local         |            | 1,083.28      | 697.42        |      |      | 19 Feb 2016 | 385.86         | 1.000000  | 18 Nov 2011 to 18 Nov 2011 | 385.86     |
|                        |           |                      |     |          |              | Base                 |            | 1,083.28      | 697.42        |      |      |             | 385.86         | 0.00      |                            | 385.86     |
| 05CJ                   | 705573103 | PEGASYSYSTEMS INC    |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |            |
| 16BMJBBMWC             |           | 048 17 Feb 2016      |     |          |              | 702.000 Local        |            | 15,285.01     | 9,791.84      |      |      | 22 Feb 2016 | 5,493.17       | 1.000000  | 18 Nov 2011 to 27 Feb 2012 | 5,493.17   |
|                        |           |                      |     |          |              | Base                 |            | 15,285.01     | 9,791.84      |      |      |             | 5,493.17       | 0.00      |                            | 5,493.17   |
| 05CJ                   | 705573103 | PEGASYSYSTEMS INC    |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |            |
| 16BOJBBP77M            |           | 060 19 Feb 2016      |     |          |              | 585.000 Local        |            | 12,717.50     | 8,159.87      |      |      | 24 Feb 2016 | 4,557.63       | 1.000000  | 27 Feb 2012 to 27 Feb 2012 | 4,557.63   |
|                        |           |                      |     |          |              | Base                 |            | 12,717.50     | 8,159.87      |      |      |             | 4,557.63       | 0.00      |                            | 4,557.63   |
| 05CJ                   | 705573103 | PEGASYSYSTEMS INC    |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |            |
| 16BSJBBN330            |           | 078 25 Feb 2016      |     |          |              | 651.000 Local        |            | 14,603.82     | 9,080.46      |      |      | 01 Mar 2016 | 5,523.36       | 1.000000  | 27 Feb 2012 to 10 Sep 2012 | 5,523.36   |
|                        |           |                      |     |          |              | Base                 |            | 14,603.82     | 9,080.46      |      |      |             | 5,523.36       | 0.00      |                            | 5,523.36   |
| 05CJ                   | 705573103 | PEGASYSYSTEMS INC    |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |            |
| 15GRJBBHVQZ            |           | 090 23 Jul 2015      |     |          |              | 47.000 Local         |            | 1,129.95      | 655.58        |      |      | 28 Jul 2015 | 474.37         | 1.000000  | 18 Nov 2011 to 18 Nov 2011 | 474.37     |
|                        |           |                      |     |          |              | Base                 |            | 1,129.95      | 655.58        |      |      |             | 474.37         | 0.00      |                            | 474.37     |

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|------------------------|-----------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |                 |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CJ 705573103         | PEGASYSTEMS INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                |             | 1 000000   | 18 Nov 2011 to 18 Nov 2011 |           |
| 15GSJIBL3PV            | 100 24 Jul 2015 |     |          |              | Local                | 400 000    | 9,602 50      | 5,579 39      | 4,023.11       | 29 Jul 2015 |            | 4,023.11                   | 4,023.11  |
|                        |                 |     |          |              | Base                 |            | 9,602 50      | 5,579 39      | 4,023.11       |             | 0.00       |                            | 4,023.11  |
| 05CJ 705573103         | PEGASYSTEMS INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                |             | 1.000000   | 18 Nov 2011 to 18 Nov 2011 |           |
| 15GUJBBKMK5            | 106 28 Jul 2015 |     |          |              | Local                | 9 000      | 213 72        | 125 54        | 88.18          | 31 Jul 2015 |            | 88.18                      | 88.18     |
|                        |                 |     |          |              | Base                 |            | 213 72        | 125 54        | 88.18          |             | 0.00       |                            | 88.18     |
| 05CJ 705573103         | PEGASYSTEMS INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                |             | 1.000000   | 18 Nov 2011 to 18 Nov 2011 |           |
| 15GVJBBK3CV            | 112 29 Jul 2015 |     |          |              | Local                | 72 000     | 1,687.01      | 1,004 29      | 682.72         | 03 Aug 2015 |            | 682.72                     | 682.72    |
|                        |                 |     |          |              | Base                 |            | 1,687.01      | 1,004 29      | 682.72         |             | 0.00       |                            | 682.72    |
| 05CJ 705573103         | PEGASYSTEMS INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                |             | 1 000000   | 18 Nov 2011 to 18 Nov 2011 |           |
| 15GWJBBQ3KF            | 115 30 Jul 2015 |     |          |              | Local                | 13 000     | 334 58        | 181 33        | 153.25         | 04 Aug 2015 |            | 153.25                     | 153.25    |
|                        |                 |     |          |              | Base                 |            | 334 58        | 181 33        | 153.25         |             | 0.00       |                            | 153.25    |
| <b>705573103 Total</b> |                 |     |          |              |                      |            |               |               |                |             |            |                            |           |
|                        |                 |     |          |              | Local                |            | 56,657.37     | 35,275.72     | 21,381.65      |             |            |                            | 21,381.65 |
|                        |                 |     |          |              | Base                 |            | 56,657.37     | 35,275.72     | 21,381.65      |             | 0.00       |                            | 21,381.65 |
| 05CN 713448108         | PEPSICO INC     |     |          |              | COMMON STOCK USD.017 |            |               |               |                |             | 1 000000   | 04 Jan 2012 to 04 Jan 2012 |           |
| 16GAJBB9KB6            | 091 30 Jun 2016 |     |          |              | Local                | 50 000     | 5,284.13      | 3,498.90      | 1,785.23       | 06 Jul 2016 |            | 1,785.23                   | 1,785.23  |
|                        |                 |     |          |              | Base                 |            | 5,284.13      | 3,498.90      | 1,785.23       |             | 0.00       |                            | 1,785.23  |
| 05CN 713448108         | PEPSICO INC     |     |          |              | COMMON STOCK USD.017 |            |               |               |                |             | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
| 15JVJBBNZ1Q            | 442 29 Oct 2015 |     |          |              | Local                | 950 000    | 97,881.44     | 66,479.09     | 31,402.35      | 03 Nov 2015 |            | 31,402.35                  | 31,402.35 |
|                        |                 |     |          |              | Base                 |            | 97,881.44     | 66,479.09     | 31,402.35      |             | 0.00       |                            | 31,402.35 |
| 05CN 713448108         | PEPSICO INC     |     |          |              | COMMON STOCK USD.017 |            |               |               |                |             | 1 000000   | 30 Dec 2011 to 30 Dec 2011 |           |
| 15ICJBBJP3Q            | 509 02 Sep 2015 |     |          |              | Local                | 25 000     | 2,280.72      | 1,749.45      | 531.27         | 08 Sep 2015 |            | 531.27                     | 531.27    |
|                        |                 |     |          |              | Base                 |            | 2,280.72      | 1,749.45      | 531.27         |             | 0.00       |                            | 531.27    |
| 05CN 713448108         | PEPSICO INC     |     |          |              | COMMON STOCK USD.017 |            |               |               |                |             | 1 000000   | 30 Dec 2011 to 30 Dec 2011 |           |
| 15IGJBBK4QH            | 580 09 Sep 2015 |     |          |              | Local                | 100 000    | 9,204.03      | 6,997.80      | 2,206.23       | 14 Sep 2015 |            | 2,206.23                   | 2,206.23  |
|                        |                 |     |          |              | Base                 |            | 9,204.03      | 6,997.80      | 2,206.23       |             | 0.00       |                            | 2,206.23  |

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|------------------------|-----------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|------|------|-------------|----------------|-----------|----------------------------|-----------|
| 05CN                   | 713448108 | PEPSICO INC   |             |          |              | COMMON STOCK USD.017 |            |               |               |      |      |             |                |           |                            |           |
| 15IHJBBKN9J            |           | 587           | 10 Sep 2015 |          |              | 100.000 Local        |            | 9,098.93      | 6,997.80      |      |      | 15 Sep 2015 |                | 1.000000  | 30 Dec 2011 to 30 Dec 2011 | 2,101.13  |
|                        |           |               |             |          |              | Base                 |            | 9,098.93      | 6,997.80      |      |      | 2,101.13    |                | 0.00      |                            | 2,101.13  |
| 05CN                   | 713448108 | PEPSICO INC   |             |          |              | COMMON STOCK USD.017 |            |               |               |      |      |             |                |           |                            |           |
| 15IJBNN7DP             |           | 594           | 11 Sep 2015 |          |              | 100.000 Local        |            | 9,120.83      | 6,997.80      |      |      | 16 Sep 2015 |                | 1.000000  | 30 Dec 2011 to 30 Dec 2011 | 2,123.03  |
|                        |           |               |             |          |              | Base                 |            | 9,120.83      | 6,997.80      |      |      | 2,123.03    |                | 0.00      |                            | 2,123.03  |
| 05CN                   | 713448108 | PEPSICO INC   |             |          |              | COMMON STOCK USD.017 |            |               |               |      |      |             |                |           |                            |           |
| 15IOJBBJD17            |           | 663           | 21 Sep 2015 |          |              | 200.000 Local        |            | 18,844.63     | 13,995.60     |      |      | 24 Sep 2015 |                | 1.000000  | 30 Dec 2011 to 30 Dec 2011 | 4,849.03  |
|                        |           |               |             |          |              | Base                 |            | 18,844.63     | 13,995.60     |      |      | 4,849.03    |                | 0.00      |                            | 4,849.03  |
| 05CN                   | 713448108 | PEPSICO INC   |             |          |              | COMMON STOCK USD.017 |            |               |               |      |      |             |                |           |                            |           |
| 16FEJBBT9W0            |           | 739           | 06 Jun 2016 |          |              | 200.000 Local        |            | 20,497.77     | 13,995.60     |      |      | 09 Jun 2016 |                | 1.000000  | 30 Dec 2011 to 04 Jan 2012 | 6,502.17  |
|                        |           |               |             |          |              | Base                 |            | 20,497.77     | 13,995.60     |      |      | 6,502.17    |                | 0.00      |                            | 6,502.17  |
| 05CN                   | 713448108 | PEPSICO INC   |             |          |              | COMMON STOCK USD.017 |            |               |               |      |      |             |                |           |                            |           |
| 15IUJBBRCH1            |           | 773           | 29 Sep 2015 |          |              | 150.000 Local        |            | 13,959.96     | 10,496.70     |      |      | 02 Oct 2015 |                | 1.000000  | 30 Dec 2011 to 30 Dec 2011 | 3,463.26  |
|                        |           |               |             |          |              | Base                 |            | 13,959.96     | 10,496.70     |      |      | 3,463.26    |                | 0.00      |                            | 3,463.26  |
| 05CN                   | 713448108 | PEPSICO INC   |             |          |              | COMMON STOCK USD.017 |            |               |               |      |      |             |                |           |                            |           |
| 15JAJBB6SFG            |           | 787           | 30 Sep 2015 |          |              | 100.000 Local        |            | 9,420.88      | 6,997.80      |      |      | 05 Oct 2015 |                | 1.000000  | 30 Dec 2011 to 30 Dec 2011 | 2,423.08  |
|                        |           |               |             |          |              | Base                 |            | 9,420.88      | 6,997.80      |      |      | 2,423.08    |                | 0.00      |                            | 2,423.08  |
| <b>713448108 Total</b> |           |               |             |          |              |                      |            |               |               |      |      |             |                |           |                            |           |
|                        |           |               |             |          |              |                      |            | 195,593.32    | 138,206.54    |      |      |             |                |           |                            | 57,386.78 |
|                        |           |               |             |          |              | Local                |            | 195,593.32    | 138,206.54    |      |      |             |                | 0.00      |                            | 57,386.78 |
|                        |           |               |             |          |              | Base                 |            |               |               |      |      |             |                |           |                            |           |
| 05CN                   | 717081103 | PFIZER INC    |             |          |              | COMMON STOCK USD.05  |            |               |               |      |      |             |                |           |                            |           |
| 16DDJBBN3L3            |           | 267           | 05 Apr 2016 |          |              | 950.000 Local        |            | 29,573.99     | 25,495.75     |      |      | 08 Apr 2016 |                | 1.000000  | 04 Jan 2012 to 04 Jan 2012 | 4,078.24  |
|                        |           |               |             |          |              | Base                 |            | 29,573.99     | 25,495.75     |      |      | 4,078.24    |                | 0.00      |                            | 4,078.24  |
| 05CN                   | 717081103 | PFIZER INC    |             |          |              | COMMON STOCK USD.05  |            |               |               |      |      |             |                |           |                            |           |
| 16EBJBBPGJ5            |           | 454           | 02 May 2016 |          |              | 425.000 Local        |            | 13,933.23     | 11,405.99     |      |      | 05 May 2016 |                | 1.000000  | 04 Jan 2012 to 04 Jan 2012 | 2,527.24  |
|                        |           |               |             |          |              | Base                 |            | 13,933.23     | 11,405.99     |      |      | 2,527.24    |                | 0.00      |                            | 2,527.24  |

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| Fund                   | Asset ID    | Security Name               | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-------------|-----------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |             |                             |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 717081103         | 15KJBBMFSK  | PFIZER INC                  | 511 | 02 Nov 2015 |              | COMMON STOCK USD 05  | 1,650 000  | 57,773 68     | 43,074.23     | 14,699.45      | 05 Nov 2015 | 1.000000   | 30 Dec 2011 to 04 Jan 2012 | 14,699.45 |
|                        |             |                             |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Base                 |            | 57,773 68     | 43,074.23     | 14,699.45      |             | 0.00       | 04 Jan 2012 to 04 Jan 2012 | 14,699.45 |
| 05CN 717081103         | 16ELJBBPJL1 | PFIZER INC                  | 562 | 16 May 2016 |              | COMMON STOCK USD 05  | 200.000    | 6,626 13      | 5,367 53      | 1,258.60       | 19 May 2016 | 1.000000   | 04 Jan 2012 to 04 Jan 2012 | 1,258.60  |
|                        |             |                             |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Base                 |            | 6,626 13      | 5,367 53      | 1,258.60       |             | 0.00       | 04 Jan 2012 to 04 Jan 2012 | 1,258.60  |
| 05CN 717081103         | 16ESJBBN9LX | PFIZER INC                  | 643 | 25 May 2016 |              | COMMON STOCK USD 05  | 300.000    | 10,292 80     | 8,051.29      | 2,241.51       | 31 May 2016 | 1.000000   | 04 Jan 2012 to 04 Jan 2012 | 2,241.51  |
|                        |             |                             |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Base                 |            | 10,292 80     | 8,051.29      | 2,241.51       |             | 0.00       | 04 Jan 2012 to 04 Jan 2012 | 2,241.51  |
| 05CN 717081103         | 16FEJBBT9XR | PFIZER INC                  | 758 | 06 Jun 2016 |              | COMMON STOCK USD 05  | 1,400 000  | 48,909 75     | 37,572 68     | 11,337 07      | 09 Jun 2016 | 1.000000   | 04 Jan 2012 to 05 Jan 2012 | 11,337 07 |
|                        |             |                             |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Base                 |            | 48,909 75     | 37,572 68     | 11,337 07      |             | 0.00       | 04 Jan 2012 to 05 Jan 2012 | 11,337 07 |
| <b>717081103 Total</b> |             |                             |     |             |              |                      |            |               |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Local                |            | 167,109 58    | 130,967 47    | 36,142.11      |             |            |                            | 36,142.11 |
|                        |             |                             |     |             |              | Base                 |            | 167,109 58    | 130,967 47    | 36,142.11      |             | 0.00       |                            | 36,142.11 |
| 05CN 718172109         | 16CEJBBXWC  | PHILIP MORRIS INTERNATIONAL | 025 | 04 Mar 2016 |              | COMMON STOCK         | 50 000     | 4,666.14      | 4,263 25      | 402 89         | 09 Mar 2016 | 1.000000   | 12 Nov 2015 to 12 Nov 2015 | 402 89    |
|                        |             |                             |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Base                 |            | 4,666.14      | 4,263 25      | 402 89         |             | 0.00       |                            | 402 89    |
| 05CN 718172109         | 16FDJBBXSPH | PHILIP MORRIS INTERNATIONAL | 456 | 03 Jun 2016 |              | COMMON STOCK         | 1,250 000  | 126,153.24    | 91,938 69     | 34,214 55      | 08 Jun 2016 | 1.000000   | 21 Nov 2011 to 21 Nov 2011 | 34,214 55 |
|                        |             |                             |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Base                 |            | 126,153.24    | 91,938 69     | 34,214 55      |             | 0.00       |                            | 34,214 55 |
| 05CN 718172109         | 16FDJBBNOHM | PHILIP MORRIS INTERNATIONAL | 697 | 03 Jun 2016 |              | COMMON STOCK         | 75.000     | 7,575 95      | 6,476 54      | 1,099 41       | 08 Jun 2016 | 1.000000   | 12 Nov 2015 to 13 Nov 2015 | 1,099 41  |
|                        |             |                             |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Base                 |            | 7,575 95      | 6,476 54      | 1,099 41       |             | 0.00       |                            | 1,099 41  |
| <b>718172109 Total</b> |             |                             |     |             |              |                      |            |               |               |                |             |            |                            |           |
|                        |             |                             |     |             |              | Local                |            | 138,395 33    | 102,678 48    | 35,716 85      |             |            |                            | 35,716 85 |
|                        |             |                             |     |             |              | Base                 |            | 138,395 33    | 102,678 48    | 35,716 85      |             | 0.00       |                            | 35,716 85 |

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Base Currency: USD - US DOLLAR

| Fund Asset ID          | Security Name          | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|------------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |                        |     |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 731068102         | POLARIS INDUSTRIES INC |     |          |              |            | COMMON STOCK USD 01  |               |               |                |             |            |                            |           |
| 16FOJBBPS6S            | 021 20 Jun 2016        |     |          |              | 100 000    | Local                | 8,514.67      | 8,838.82      | -324.15        | 23 Jun 2016 | 1.000000   | 07 Dec 2015 to 11 Dec 2015 | -324.15   |
|                        |                        |     |          |              |            | Base                 | 8,514.67      | 8,838.82      | -324.15        |             | 0.00       |                            | -324.15   |
| 05CN 731068102         | POLARIS INDUSTRIES INC |     |          |              |            | COMMON STOCK USD 01  |               |               |                |             |            |                            |           |
| 16FDJBBN0HX            | 706 03 Jun 2016        |     |          |              | 150 000    | Local                | 12,570.47     | 13,258.22     | -687.75        | 08 Jun 2016 | 1.000000   | 03 Dec 2015 to 04 Dec 2015 | -687.75   |
|                        |                        |     |          |              |            | Base                 | 12,570.47     | 13,258.22     | -687.75        |             | 0.00       |                            | -687.75   |
| 05CN 731068102         | POLARIS INDUSTRIES INC |     |          |              |            | COMMON STOCK USD 01  |               |               |                |             |            |                            |           |
| 16FKJBBX19Q            | 791 14 Jun 2016        |     |          |              | 50 000     | Local                | 3,969.39      | 4,419.41      | -450.02        | 17 Jun 2016 | 1.000000   | 04 Dec 2015 to 07 Dec 2015 | -450.02   |
|                        |                        |     |          |              |            | Base                 | 3,969.39      | 4,419.41      | -450.02        |             | 0.00       |                            | -450.02   |
| <b>731068102 Total</b> |                        |     |          |              |            |                      |               |               |                |             |            |                            |           |
|                        |                        |     |          |              |            | Local                | 25,054.53     | 26,516.45     | -1,461.92      |             |            |                            | -1,461.92 |
|                        |                        |     |          |              |            | Base                 | 25,054.53     | 26,516.45     | -1,461.92      |             | 0.00       |                            | -1,461.92 |
| 05CN 74005P104         | PRAXAIR INC            |     |          |              |            | COMMON STOCK USD.01  |               |               |                |             |            |                            |           |
| 15GJJBKGBX             | 017 13 Jul 2015        |     |          |              | 100 000    | Local                | 11,846.83     | 12,315.27     | -468.44        | 16 Jul 2015 | 1.000000   | 11 May 2015 to 11 May 2015 | -468.44   |
|                        |                        |     |          |              |            | Base                 | 11,846.83     | 12,315.27     | -468.44        |             | 0.00       |                            | -468.44   |
| 05CN 74005P104         | PRAXAIR INC            |     |          |              |            | COMMON STOCK USD.01  |               |               |                |             |            |                            |           |
| 15GKJBBQH1H            | 023 14 Jul 2015        |     |          |              | 100 000    | Local                | 11,898.41     | 12,315.26     | -416.85        | 17 Jul 2015 | 1.000000   | 11 May 2015 to 12 May 2015 | -416.85   |
|                        |                        |     |          |              |            | Base                 | 11,898.41     | 12,315.26     | -416.85        |             | 0.00       |                            | -416.85   |
| 05CN 74005P104         | PRAXAIR INC            |     |          |              |            | COMMON STOCK USD.01  |               |               |                |             |            |                            |           |
| 15GOJBBDL9             | 066 20 Jul 2015        |     |          |              | 25,000     | Local                | 2,915.56      | 3,078.82      | -163.26        | 23 Jul 2015 | 1.000000   | 12 May 2015 to 12 May 2015 | -163.26   |
|                        |                        |     |          |              |            | Base                 | 2,915.56      | 3,078.82      | -163.26        |             | 0.00       |                            | -163.26   |
| 05CN 74005P104         | PRAXAIR INC            |     |          |              |            | COMMON STOCK USD.01  |               |               |                |             |            |                            |           |
| 15GPJBBJB6             | 077 21 Jul 2015        |     |          |              | 25 000     | Local                | 2,897.33      | 3,078.82      | -181.49        | 24 Jul 2015 | 1.000000   | 14 May 2015 to 14 May 2015 | -181.49   |
|                        |                        |     |          |              |            | Base                 | 2,897.33      | 3,078.82      | -181.49        |             | 0.00       |                            | -181.49   |
| 05CN 74005P104         | PRAXAIR INC            |     |          |              |            | COMMON STOCK USD 01  |               |               |                |             |            |                            |           |
| 15GUJBBKMK8            | 133 28 Jul 2015        |     |          |              | 25,000     | Local                | 2,799.25      | 3,078.81      | -279.56        | 31 Jul 2015 | 1.000000   | 14 May 2015 to 14 May 2015 | -279.56   |
|                        |                        |     |          |              |            | Base                 | 2,799.25      | 3,078.81      | -279.56        |             | 0.00       |                            | -279.56   |

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|--------------------------------|-------------|------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|--|
| Fund                           | Asset ID    | Security Name          | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |  |
| SSB Trade ID                   |             |                        |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |  |
| 05CN 74005P104                 | 15GFJBBMMNC | PRAXAIR INC            | 764 | 07 Jul 2015 |              | COMMON STOCK USD 01  | 100 000    | 11,752.44     | 12,315.26     | -562.82        | 10 Jul 2015 | 1.000000   | 05 Feb 2015 to 05 Feb 2015 | -562.82   |  |
|                                |             |                        |     |             |              | Local                |            | 11,752.44     | 12,315.26     | -562.82        |             | 0.00       |                            | -562.82   |  |
|                                |             |                        |     |             |              | Base                 |            |               |               |                |             |            |                            |           |  |
| 05CN 74005P104                 | 15GGJBBJPZ6 | PRAXAIR INC            | 776 | 08 Jul 2015 |              | COMMON STOCK USD 01  | 100,000    | 11,671.42     | 12,315.26     | -643.84        | 13 Jul 2015 | 1.000000   | 06 Feb 2015 to 06 Feb 2015 | -643.84   |  |
|                                |             |                        |     |             |              | Local                |            | 11,671.42     | 12,315.26     | -643.84        |             | 0.00       |                            | -643.84   |  |
|                                |             |                        |     |             |              | Base                 |            |               |               |                |             |            |                            |           |  |
| 05CN 74005P104                 | 15GGJBBJP0F | PRAXAIR INC            | 783 | 08 Jul 2015 |              | COMMON STOCK USD 01  | 100 000    | 11,630.24     | 12,315.26     | -685.02        | 13 Jul 2015 | 1 000000   | 06 Feb 2015 to 10 Feb 2015 | -685.02   |  |
|                                |             |                        |     |             |              | Local                |            | 11,630.24     | 12,315.26     | -685.02        |             | 0.00       |                            | -685.02   |  |
|                                |             |                        |     |             |              | Base                 |            |               |               |                |             |            |                            |           |  |
| 05CN 74005P104                 | 15GGJBBJP0L | PRAXAIR INC            | 787 | 08 Jul 2015 |              | COMMON STOCK USD 01  | 200,000    | 23,451.40     | 24,630.53     | -1,179.13      | 13 Jul 2015 | 1.000000   | 10 Feb 2015 to 20 Feb 2015 | -1,179.13 |  |
|                                |             |                        |     |             |              | Local                |            | 23,451.40     | 24,630.53     | -1,179.13      |             | 0.00       |                            | -1,179.13 |  |
|                                |             |                        |     |             |              | Base                 |            |               |               |                |             |            |                            |           |  |
| 05CN 74005P104                 | 15GHJBBK25Q | PRAXAIR INC            | 798 | 09 Jul 2015 |              | COMMON STOCK USD 01  | 75 000     | 8,782.81      | 9,236.45      | -453.64        | 14 Jul 2015 | 1 000000   | 20 Feb 2015 to 20 Mar 2015 | -453.64   |  |
|                                |             |                        |     |             |              | Local                |            | 8,782.81      | 9,236.45      | -453.64        |             | 0.00       |                            | -453.64   |  |
|                                |             |                        |     |             |              | Base                 |            |               |               |                |             |            |                            |           |  |
| 74005P104 Total                |             |                        |     |             |              |                      |            |               |               |                |             |            |                            |           |  |
|                                |             |                        |     |             |              | Local                |            | 99,645.69     | 104,679.74    | -5,034.05      |             | 0.00       |                            | -5,034.05 |  |
|                                |             |                        |     |             |              | Base                 |            | 99,645.69     | 104,679.74    | -5,034.05      |             |            |                            |           |  |
| 05CN 74144T108                 | 15GBJBBH30G | T ROWE PRICE GROUP INC | 709 | 01 Jul 2015 |              | COMMON STOCK USD 2   | 25,000     | 1,962.66      | 2,052.48      | -89.82         | 07 Jul 2015 | 1.000000   | 29 Jan 2014 to 29 Jan 2014 | -89.82    |  |
|                                |             |                        |     |             |              | Local                |            | 1,962.66      | 2,052.48      | -89.82         |             | 0.00       |                            | -89.82    |  |
|                                |             |                        |     |             |              | Base                 |            |               |               |                |             |            |                            |           |  |
| 05CN 74144T108                 | 15GEJBBGZ1X | T ROWE PRICE GROUP INC | 741 | 06 Jul 2015 |              | COMMON STOCK USD 2   | 100 000    | 7,666.69      | 8,209.92      | -543.23        | 09 Jul 2015 | 1.000000   | 29 Jan 2014 to 29 Jan 2014 | -543.23   |  |
|                                |             |                        |     |             |              | Local                |            | 7,666.69      | 8,209.92      | -543.23        |             | 0.00       |                            | -543.23   |  |
|                                |             |                        |     |             |              | Base                 |            |               |               |                |             |            |                            |           |  |
| 05CN 74144T108                 | 15GFJBBMM4  | T ROWE PRICE GROUP INC | 757 | 07 Jul 2015 |              | COMMON STOCK USD 2   | 100 000    | 7,599.09      | 8,209.92      | -610.83        | 10 Jul 2015 | 1 000000   | 29 Jan 2014 to 29 Jan 2014 | -610.83   |  |
|                                |             |                        |     |             |              | Local                |            | 7,599.09      | 8,209.92      | -610.83        |             |            |                            | -610.83   |  |
|                                |             |                        |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            | -610.83   |  |



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|--------------------------------|--------------|------------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|------|-------------|----------------|------------|----------------------------|-----------|
| Fund                           | Asset ID     | Security Name                | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate | Stl Date    | Security Gn/Ls | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |              |                              |     |             |              |                      |            |               | Cost          |      |             |                | Curr Gn/Ls |                            |           |
| 05CN 74144T108                 | 15GFJBBMMIM9 | T ROWE PRICE GROUP INC       | 762 | 07 Jul 2015 |              | COMMON STOCK USD.2   | 100.000    | 7,677.59      | 8,209.92      |      | 10 Jul 2015 | -532.33        | 1.000000   | 03 Feb 2014 to 03 Feb 2014 | -532.33   |
|                                |              |                              |     |             |              | Local                |            |               |               |      |             |                |            |                            |           |
|                                |              |                              |     |             |              | Base                 |            | 7,677.59      | 8,209.92      |      |             | -532.33        | 0.00       |                            | -532.33   |
| 05CN 74144T108                 | 15GHJBBK251  | T ROWE PRICE GROUP INC       | 807 | 09 Jul 2015 |              | COMMON STOCK USD.2   | 100.000    | 7,696.29      | 8,209.92      |      | 14 Jul 2015 | -513.63        | 1.000000   | 26 Mar 2014 to 26 Mar 2014 | -513.63   |
|                                |              |                              |     |             |              | Local                |            |               |               |      |             |                |            |                            |           |
|                                |              |                              |     |             |              | Base                 |            | 7,696.29      | 8,209.92      |      |             | -513.63        | 0.00       |                            | -513.63   |
| 05CN 74144T108                 | 15GHJBBK254  | T ROWE PRICE GROUP INC       | 810 | 09 Jul 2015 |              | COMMON STOCK USD.2   | 200.000    | 15,361.15     | 16,419.85     |      | 14 Jul 2015 | -1,058.70      | 1.000000   | 27 Mar 2014 to 04 Apr 2014 | -1,058.70 |
|                                |              |                              |     |             |              | Local                |            |               |               |      |             |                |            |                            |           |
|                                |              |                              |     |             |              | Base                 |            | 15,361.15     | 16,419.85     |      |             | -1,058.70      | 0.00       |                            | -1,058.70 |
| 05CN 74144T108                 | 15GHJBBK256  | T ROWE PRICE GROUP INC       | 812 | 09 Jul 2015 |              | COMMON STOCK USD.2   | 325.000    | 24,906.37     | 26,682.26     |      | 14 Jul 2015 | -1,775.89      | 1.000000   | 01 May 2014 to 15 May 2014 | -1,775.89 |
|                                |              |                              |     |             |              | Local                |            |               |               |      |             |                |            |                            |           |
|                                |              |                              |     |             |              | Base                 |            | 24,906.37     | 26,682.26     |      |             | -1,775.89      | 0.00       |                            | -1,775.89 |
| 74144T108 Total                |              |                              |     |             |              |                      |            |               |               |      |             |                |            |                            |           |
|                                |              |                              |     |             |              | Local                |            | 72,869.84     | 77,994.27     |      |             | -5,124.43      |            |                            | -5,124.43 |
|                                |              |                              |     |             |              | Base                 |            | 72,869.84     | 77,994.27     |      |             | -5,124.43      | 0.00       |                            | -5,124.43 |
| 05CN 742718109                 | 15LJJBBS80F  | PROCTER + GAMBLE CO WHEN DIS | 094 | 11 Dec 2015 |              | COMMON STOCK         | 150.000    | 11,670.59     | 10,478.28     |      | 16 Dec 2015 | 1,192.31       | 1.000000   | 30 Dec 2011 to 30 Dec 2011 | 1,192.31  |
|                                |              |                              |     |             |              | Local                |            |               |               |      |             |                |            |                            |           |
|                                |              |                              |     |             |              | Base                 |            | 11,670.59     | 10,478.28     |      |             | 1,192.31       | 0.00       |                            | 1,192.31  |
| 05CN 742718109                 | 15HCJBBJ20N  | PROCTER + GAMBLE CO WHEN DIS | 187 | 04 Aug 2015 |              | COMMON STOCK         | 100.000    | 7,604.36      | 6,982.35      |      | 07 Aug 2015 | 622.01         | 1.000000   | 30 Dec 2011 to 30 Dec 2011 | 622.01    |
|                                |              |                              |     |             |              | Local                |            |               |               |      |             |                |            |                            |           |
|                                |              |                              |     |             |              | Base                 |            | 7,604.36      | 6,982.35      |      |             | 622.01         | 0.00       |                            | 622.01    |
| 05CN 742718109                 | 15HEJBBP8CL  | PROCTER + GAMBLE CO WHEN DIS | 223 | 06 Aug 2015 |              | COMMON STOCK         | 100.000    | 7,560.32      | 6,982.35      |      | 11 Aug 2015 | 577.97         | 1.000000   | 30 Dec 2011 to 30 Dec 2011 | 577.97    |
|                                |              |                              |     |             |              | Local                |            |               |               |      |             |                |            |                            |           |
|                                |              |                              |     |             |              | Base                 |            | 7,560.32      | 6,982.35      |      |             | 577.97         | 0.00       |                            | 577.97    |
| 05CN 742718109                 | 15KBJBBMFR4  | PROCTER + GAMBLE CO WHEN DIS | 499 | 02 Nov 2015 |              | COMMON STOCK         | 675.000    | 51,410.42     | 47,152.25     |      | 05 Nov 2015 | 4,258.17       | 1.000000   | 30 Dec 2011 to 30 Dec 2011 | 4,258.17  |
|                                |              |                              |     |             |              | Local                |            |               |               |      |             |                |            |                            |           |
|                                |              |                              |     |             |              | Base                 |            | 51,410.42     | 47,152.25     |      |             | 4,258.17       | 0.00       |                            | 4,258.17  |

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| Fund                   | Asset ID    | Security Name                | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Cost       | Rate      | Std Date    | Sell Rate | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-------------|------------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|------------|-----------|-------------|-----------|----------------------------|-----------|
| SSB Trade ID           |             |                              |     |             |              |                      |            |               |               |            |           |             |           |                            |           |
| 05CN 742718109         | 15KFJBBNXP  | PROCTER + GAMBLE CO WHEN DIS | 550 | 06 Nov 2015 | 100 000      | COMMON STOCK         |            | 7,477.44      | 6,985.52      | 6,985.52   | 491.92    | 12 Nov 2015 | 1.000000  | 30 Dec 2011 to 30 Dec 2011 | 491.92    |
|                        |             |                              |     |             |              | Local                |            |               |               |            |           |             |           |                            |           |
|                        |             |                              |     |             |              | Base                 |            | 7,477.44      | 6,985.52      |            | 491.92    |             |           |                            | 491.92    |
| 05CN 742718109         | 15KGJBBK10B | PROCTER + GAMBLE CO WHEN DIS | 570 | 09 Nov 2015 | 100,000      | COMMON STOCK         |            | 7,557.36      | 6,985.52      | 6,985.52   | 571.84    | 13 Nov 2015 | 1.000000  | 30 Dec 2011 to 30 Dec 2011 | 571.84    |
|                        |             |                              |     |             |              | Local                |            |               |               |            |           |             |           |                            |           |
|                        |             |                              |     |             |              | Base                 |            | 7,557.36      | 6,985.52      |            | 571.84    |             |           |                            | 571.84    |
| 05CN 742718109         | 16BGJBBN2GZ | PROCTER + GAMBLE CO WHEN DIS | 638 | 08 Feb 2016 | 25,000       | COMMON STOCK         |            | 2,043.59      | 1,755.44      | 1,755.44   | 288.15    | 11 Feb 2016 | 1.000000  | 30 Dec 2011 to 30 Dec 2011 | 288.15    |
|                        |             |                              |     |             |              | Local                |            |               |               |            |           |             |           |                            |           |
|                        |             |                              |     |             |              | Base                 |            | 2,043.59      | 1,755.44      |            | 288.15    |             |           |                            | 288.15    |
| 05CN 742718109         | 16ESJBBN9LT | PROCTER + GAMBLE CO WHEN DIS | 641 | 25 May 2016 | 125,000      | COMMON STOCK         |            | 10,176.27     | 8,811.70      | 8,811.70   | 1,364.57  | 31 May 2016 | 1.000000  | 30 Dec 2011 to 30 Dec 2011 | 1,364.57  |
|                        |             |                              |     |             |              | Local                |            |               |               |            |           |             |           |                            |           |
|                        |             |                              |     |             |              | Base                 |            | 10,176.27     | 8,811.70      |            | 1,364.57  |             |           |                            | 1,364.57  |
| 05CN 742718109         | 16EUJBB5QV6 | PROCTER + GAMBLE CO WHEN DIS | 660 | 27 May 2016 | 125 000      | COMMON STOCK         |            | 10,186.15     | 8,811.70      | 8,811.70   | 1,374.45  | 02 Jun 2016 | 1.000000  | 30 Dec 2011 to 03 Jan 2012 | 1,374.45  |
|                        |             |                              |     |             |              | Local                |            |               |               |            |           |             |           |                            |           |
|                        |             |                              |     |             |              | Base                 |            | 10,186.15     | 8,811.70      |            | 1,374.45  |             |           |                            | 1,374.45  |
| 05CN 742718109         | 16BHJBBN6QP | PROCTER + GAMBLE CO WHEN DIS | 666 | 09 Feb 2016 | 100 000      | COMMON STOCK         |            | 8,273.43      | 7,021.78      | 7,021.78   | 1,251.65  | 12 Feb 2016 | 1.000000  | 30 Dec 2011 to 30 Dec 2011 | 1,251.65  |
|                        |             |                              |     |             |              | Local                |            |               |               |            |           |             |           |                            |           |
|                        |             |                              |     |             |              | Base                 |            | 8,273.43      | 7,021.78      |            | 1,251.65  |             |           |                            | 1,251.65  |
| 05CN 742718109         | 16FEJBBT9XF | PROCTER + GAMBLE CO WHEN DIS | 750 | 06 Jun 2016 | 375 000      | COMMON STOCK         |            | 31,044.18     | 26,435.10     | 26,435.10  | 4,609.08  | 09 Jun 2016 | 1.000000  | 03 Jan 2012 to 03 Jan 2012 | 4,609.08  |
|                        |             |                              |     |             |              | Local                |            |               |               |            |           |             |           |                            |           |
|                        |             |                              |     |             |              | Base                 |            | 31,044.18     | 26,435.10     |            | 4,609.08  |             |           |                            | 4,609.08  |
| <b>742718109 Total</b> |             |                              |     |             |              |                      |            |               | 138,401.99    | 138,401.99 | 16,602.12 |             |           |                            | 16,602.12 |
|                        |             |                              |     |             |              | Local                |            | 155,004.11    |               |            |           |             |           |                            |           |
|                        |             |                              |     |             |              | Base                 |            | 155,004.11    |               |            |           |             |           |                            |           |
| 05CJ 743606105         | 16AKJBB21L8 | PROSPERITY BANCSHARES INC    | 724 | 15 Jan 2016 | 504 000      | COMMON STOCK         | USD1 0     | 18,984.57     | 24,681.53     | 24,681.53  | -5,696.96 | 21 Jan 2016 | 1.000000  | 29 Jan 2013 to 07 Feb 2013 | -5,696.96 |
|                        |             |                              |     |             |              | Local                |            |               |               |            |           |             |           |                            |           |
|                        |             |                              |     |             |              | Base                 |            | 18,984.57     | 24,681.53     |            | -5,696.96 |             |           |                            | -5,696.96 |

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| Fund Asset 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 | Trd Dts of Orig Buys       | Net Gn/Ls  |
|------------------------|---------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|------|------|-------------|----------------|-----------|----------------------------|------------|
| 05CJ 743606105         | PROSPERITY BANCSHARES INC |     |          |              | COMMON STOCK USD1.0  |            |               |               |      |      |             |                |           |                            |            |
| 16ALJBBR8BM            | 728 19 Jan 2016           |     |          |              | 160,000 Local        |            | 5,972.02      | 7,835.41      |      |      | 22 Jan 2016 | -1,863.39      | 1.000000  | 07 Feb 2013 to 07 Feb 2013 | -1,863.39  |
|                        |                           |     |          |              | Base                 |            | 5,972.02      | 7,835.41      |      |      |             | -1,863.39      | 0.00      |                            | -1,863.39  |
| 05CJ 743606105         | PROSPERITY BANCSHARES INC |     |          |              | COMMON STOCK USD1.0  |            |               |               |      |      |             |                |           |                            |            |
| 16ANJBPP1N9            | 737 21 Jan 2016           |     |          |              | 162,000 Local        |            | 5,843.26      | 7,933.35      |      |      | 26 Jan 2016 | -2,090.09      | 1.000000  | 07 Feb 2013 to 28 Feb 2013 | -2,090.09  |
|                        |                           |     |          |              | Base                 |            | 5,843.26      | 7,933.35      |      |      |             | -2,090.09      | 0.00      |                            | -2,090.09  |
| 05CJ 743606105         | PROSPERITY BANCSHARES INC |     |          |              | COMMON STOCK USD1.0  |            |               |               |      |      |             |                |           |                            |            |
| 16AOJBSSSF3            | 743 22 Jan 2016           |     |          |              | 126,000 Local        |            | 4,539.05      | 6,170.38      |      |      | 27 Jan 2016 | -1,631.33      | 1.000000  | 28 Feb 2013 to 28 Feb 2013 | -1,631.33  |
|                        |                           |     |          |              | Base                 |            | 4,539.05      | 6,170.38      |      |      |             | -1,631.33      | 0.00      |                            | -1,631.33  |
| 05CJ 743606105         | PROSPERITY BANCSHARES INC |     |          |              | COMMON STOCK USD1.0  |            |               |               |      |      |             |                |           |                            |            |
| 16AQJBPPQKM            | 759 26 Jan 2016           |     |          |              | 268,000 Local        |            | 9,393.76      | 13,124.30     |      |      | 29 Jan 2016 | -3,730.54      | 1.000000  | 28 Feb 2013 to 19 Mar 2013 | -3,730.54  |
|                        |                           |     |          |              | Base                 |            | 9,393.76      | 13,124.30     |      |      |             | -3,730.54      | 0.00      |                            | -3,730.54  |
| <b>743606105 Total</b> |                           |     |          |              |                      |            |               |               |      |      |             |                |           |                            |            |
|                        |                           |     |          |              | Local                |            | 44,732.66     | 59,744.97     |      |      |             | -15,012.31     |           |                            | -15,012.31 |
|                        |                           |     |          |              | Base                 |            | 44,732.66     | 59,744.97     |      |      |             | -15,012.31     | 0.00      |                            | -15,012.31 |
| 05CN 744320102         | PRUDENTIAL FINANCIAL INC  |     |          |              | COMMON STOCK USD 01  |            |               |               |      |      |             |                |           |                            |            |
| 15GSJBBMSVC            | 113 24 Jul 2015           |     |          |              | 25,000 Local         |            | 2,213.67      | 2,164.54      |      |      | 29 Jul 2015 | 49.13          | 1.000000  | 31 Oct 2014 to 31 Oct 2014 | 49.13      |
|                        |                           |     |          |              | Base                 |            | 2,213.67      | 2,164.54      |      |      |             | 49.13          | 0.00      |                            | 49.13      |
| 05CN 744320102         | PRUDENTIAL FINANCIAL INC  |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |            |
| 15GTJBBHQGL            | 128 27 Jul 2015           |     |          |              | 150,000 Local        |            | 13,018.49     | 12,987.25     |      |      | 30 Jul 2015 | 31.24          | 1.000000  | 31 Oct 2014 to 03 Nov 2014 | 31.24      |
|                        |                           |     |          |              | Base                 |            | 13,018.49     | 12,987.25     |      |      |             | 31.24          | 0.00      |                            | 31.24      |
| 05CN 744320102         | PRUDENTIAL FINANCIAL INC  |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |                |           |                            |            |
| 15JPJBBKZK5            | 295 21 Oct 2015           |     |          |              | 25,000 Local         |            | 1,989.89      | 2,154.05      |      |      | 26 Oct 2015 | -164.16        | 1.000000  | 03 Nov 2014 to 03 Nov 2014 | -164.16    |
|                        |                           |     |          |              | Base                 |            | 1,989.89      | 2,154.05      |      |      |             | -164.16        | 0.00      |                            | -164.16    |
| 05CN 744320102         | PRUDENTIAL FINANCIAL INC  |     |          |              | COMMON STOCK USD 01  |            |               |               |      |      |             |                |           |                            |            |
| 16AEJBBQXJ4            | 300 07 Jan 2016           |     |          |              | 100,000 Local        |            | 7,484.16      | 8,616.21      |      |      | 12 Jan 2016 | -1,132.05      | 1.000000  | 05 Nov 2014 to 06 Nov 2014 | -1,132.05  |
|                        |                           |     |          |              | Base                 |            | 7,484.16      | 8,616.21      |      |      |             | -1,132.05      | 0.00      |                            | -1,132.05  |

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| Fund           | Asset ID    | Security Name            | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Cost      | Rate        | Stl Date  | Sell Rate | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|--------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|-----------|-------------|-----------|-----------|----------------------------|-----------|
| SSB Trade ID   |             |                          |     |             |              |                      |            |               |               |           |             |           |           |                            |           |
| 05CN 744320102 | 16AHJBBPLLB | PRUDENTIAL FINANCIAL INC | 361 | 12 Jan 2016 |              | COMMON STOCK USD.01  | 25,000     | 1,813.25      | 2,154.05      | 2,154.05  | 15 Jan 2016 | -340.80   | 1.000000  | 06 Nov 2014 to 06 Nov 2014 | -340.80   |
|                |             |                          |     |             |              | Local                |            | 1,813.25      |               |           |             |           |           |                            |           |
|                |             |                          |     |             |              | Base                 |            |               |               |           |             |           |           |                            | -340.80   |
| 05CN 744320102 | 16AJBBPVZ   | PRUDENTIAL FINANCIAL INC | 395 | 13 Jan 2016 |              | COMMON STOCK USD.01  | 100,000    | 7,549.24      | 8,616.21      | 8,616.21  | 19 Jan 2016 | -1,066.97 | 1.000000  | 06 Nov 2014 to 06 Nov 2014 | -1,066.97 |
|                |             |                          |     |             |              | Local                |            | 7,549.24      |               |           |             |           |           |                            |           |
|                |             |                          |     |             |              | Base                 |            |               |               |           |             |           |           |                            | -1,066.97 |
| 05CN 744320102 | 15JVJBBNZ01 | PRUDENTIAL FINANCIAL INC | 421 | 29 Oct 2015 |              | COMMON STOCK USD.01  | 100,000    | 8,351.33      | 8,616.21      | 8,616.21  | 03 Nov 2015 | -264.88   | 1.000000  | 03 Nov 2014 to 03 Nov 2014 | -264.88   |
|                |             |                          |     |             |              | Local                |            | 8,351.33      |               |           |             |           |           |                            |           |
|                |             |                          |     |             |              | Base                 |            |               |               |           |             |           |           |                            | -264.88   |
| 05CN 744320102 | 16AMJBBNW2G | PRUDENTIAL FINANCIAL INC | 470 | 20 Jan 2016 |              | COMMON STOCK USD.01  | 275,000    | 18,285.75     | 23,694.59     | 23,694.59 | 25 Jan 2016 | -5,408.84 | 1.000000  | 06 Nov 2014 to 06 Nov 2014 | -5,408.84 |
|                |             |                          |     |             |              | Local                |            | 18,285.75     |               |           |             |           |           |                            |           |
|                |             |                          |     |             |              | Base                 |            |               |               |           |             |           |           |                            | -5,408.84 |
| 05CN 744320102 | 16ANJBBNMKN | PRUDENTIAL FINANCIAL INC | 488 | 21 Jan 2016 |              | COMMON STOCK USD.01  | 250,000    | 17,059.38     | 21,540.54     | 21,540.54 | 26 Jan 2016 | -4,481.16 | 1.000000  | 06 Nov 2014 to 13 Nov 2014 | -4,481.16 |
|                |             |                          |     |             |              | Local                |            | 17,059.38     |               |           |             |           |           |                            |           |
|                |             |                          |     |             |              | Base                 |            |               |               |           |             |           |           |                            | -4,481.16 |
| 05CN 744320102 | 15KBJBBMFR6 | PRUDENTIAL FINANCIAL INC | 500 | 02 Nov 2015 |              | COMMON STOCK USD.01  | 675,000    | 56,452.58     | 58,159.44     | 58,159.44 | 05 Nov 2015 | -1,706.86 | 1.000000  | 03 Nov 2014 to 05 Nov 2014 | -1,706.86 |
|                |             |                          |     |             |              | Local                |            | 56,452.58     |               |           |             |           |           |                            |           |
|                |             |                          |     |             |              | Base                 |            |               |               |           |             |           |           |                            | -1,706.86 |
| 05CN 744320102 | 16AQJBBT66T | PRUDENTIAL FINANCIAL INC | 502 | 22 Jan 2016 |              | COMMON STOCK USD.01  | 125,000    | 8,701.69      | 10,770.27     | 10,770.27 | 27 Jan 2016 | -2,068.58 | 1.000000  | 13 Nov 2014 to 14 Nov 2014 | -2,068.58 |
|                |             |                          |     |             |              | Local                |            | 8,701.69      |               |           |             |           |           |                            |           |
|                |             |                          |     |             |              | Base                 |            |               |               |           |             |           |           |                            | -2,068.58 |
| 05CN 744320102 | 16ARJBBM6H8 | PRUDENTIAL FINANCIAL INC | 536 | 27 Jan 2016 |              | COMMON STOCK USD.01  | 100,000    | 6,950.75      | 8,616.22      | 8,616.22  | 01 Feb 2016 | -1,665.47 | 1.000000  | 14 Nov 2014 to 19 Nov 2014 | -1,665.47 |
|                |             |                          |     |             |              | Local                |            | 6,950.75      |               |           |             |           |           |                            |           |
|                |             |                          |     |             |              | Base                 |            |               |               |           |             |           |           |                            | -1,665.47 |
| 05CN 744320102 | 16ASJBBQDZV | PRUDENTIAL FINANCIAL INC | 552 | 28 Jan 2016 |              | COMMON STOCK USD.01  | 100,000    | 6,840.96      | 8,616.21      | 8,616.21  | 02 Feb 2016 | -1,775.25 | 1.000000  | 19 Nov 2014 to 20 Nov 2014 | -1,775.25 |
|                |             |                          |     |             |              | Local                |            | 6,840.96      |               |           |             |           |           |                            |           |
|                |             |                          |     |             |              | Base                 |            |               |               |           |             |           |           |                            | -1,775.25 |

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| Fund                   | Asset ID    | Security Name            | Lot | Trd Date    | Dtl Fund Rsn | Security Description  | Shares/Par | Principal Net | Maturity Date | Rate        | Security G/Ls | Sell Rate | Trd Dts of Orig Buys       | Net G/Ls   |
|------------------------|-------------|--------------------------|-----|-------------|--------------|-----------------------|------------|---------------|---------------|-------------|---------------|-----------|----------------------------|------------|
| SSB Trade ID           |             |                          |     |             |              |                       |            |               | Cost          |             |               | Curr G/Ls |                            |            |
| 05CN 744320102         | 16BAJBB9PZ1 | PRUDENTIAL FINANCIAL INC | 566 | 29 Jan 2016 |              | COMMON STOCK USD 01   | 75 000     | 5,249.22      | 6,462.16      | 03 Feb 2016 | -1,212.94     | 1.000000  | 20 Nov 2014 to 12 Dec 2014 | -1,212.94  |
|                        |             |                          |     |             |              | Local                 |            | 5,249.22      | 6,462.16      |             | -1,212.94     | 0.00      |                            | -1,212.94  |
|                        |             |                          |     |             |              | Base                  |            |               |               |             |               |           |                            |            |
| 05CN 744320102         | 16BDJBBPP9T | PRUDENTIAL FINANCIAL INC | 610 | 03 Feb 2016 |              | COMMON STOCK USD 01   | 100.000    | 6,631.88      | 8,616.22      | 08 Feb 2016 | -1,984.34     | 1.000000  | 06 Jan 2015 to 06 Jan 2015 | -1,984.34  |
|                        |             |                          |     |             |              | Local                 |            | 6,631.88      | 8,616.22      |             | -1,984.34     | 0.00      |                            | -1,984.34  |
|                        |             |                          |     |             |              | Base                  |            |               |               |             |               |           |                            |            |
| 05CN 744320102         | 16BOJBBQPQQ | PRUDENTIAL FINANCIAL INC | 743 | 19 Feb 2016 |              | COMMON STOCK USD 01   | 75 000     | 4,884.00      | 6,462.16      | 24 Feb 2016 | -1,578.16     | 1.000000  | 02 Oct 2015 to 02 Oct 2015 | -1,578.16  |
|                        |             |                          |     |             |              | Local                 |            | 4,884.00      | 6,462.16      |             | -1,578.16     | 0.00      |                            | -1,578.16  |
|                        |             |                          |     |             |              | Base                  |            |               |               |             |               |           |                            |            |
| <b>744320102 Total</b> |             |                          |     |             |              |                       |            |               |               |             |               |           |                            |            |
|                        |             |                          |     |             |              | Local                 |            | 173,476.24    | 198,246.33    |             | -24,770.09    |           |                            | -24,770.09 |
|                        |             |                          |     |             |              | Base                  |            | 173,476.24    | 198,246.33    |             | -24,770.09    | 0.00      |                            | -24,770.09 |
| 05C5 747525103         | 15HRJBLD9D  | QUALCOMM INC             | 126 | 25 Aug 2015 |              | COMMON STOCK USD 0001 | 1,695 000  | 95,841.84     | 81,955.50     | 28 Aug 2015 | 13,886.34     | 1.000000  | 24 Sep 2009 to 25 Feb 2010 | 13,886.34  |
|                        |             |                          |     |             |              | Local                 |            | 95,841.84     | 81,955.50     |             | 13,886.34     | 0.00      |                            | 13,886.34  |
|                        |             |                          |     |             |              | Base                  |            |               |               |             |               |           |                            |            |
| 05C5 747525103         | 15IQJBB8R6R | QUALCOMM INC             | 153 | 24 Sep 2015 |              | COMMON STOCK USD 0001 | 1,724,000  | 91,100.17     | 83,357.69     | 29 Sep 2015 | 7,742.48      | 1.000000  | 25 Feb 2010 to 23 Jan 2015 | 7,742.48   |
|                        |             |                          |     |             |              | Local                 |            | 91,100.17     | 83,357.69     |             | 7,742.48      | 0.00      |                            | 7,742.48   |
|                        |             |                          |     |             |              | Base                  |            |               |               |             |               |           |                            |            |
| <b>747525103 Total</b> |             |                          |     |             |              |                       |            |               |               |             |               |           |                            |            |
|                        |             |                          |     |             |              | Local                 |            | 186,942.01    | 165,313.19    |             | 21,628.82     |           |                            | 21,628.82  |
|                        |             |                          |     |             |              | Base                  |            | 186,942.01    | 165,313.19    |             | 21,628.82     | 0.00      |                            | 21,628.82  |
| 05CN 755111507         | 15JGJBBK3NQ | RAYTHEON COMPANY         | 109 | 08 Oct 2015 |              | COMMON STOCK USD 01   | 25 000     | 2,774.66      | 2,538.89      | 14 Oct 2015 | 235.77        | 1.000000  | 23 Sep 2014 to 23 Sep 2014 | 235.77     |
|                        |             |                          |     |             |              | Local                 |            | 2,774.66      | 2,538.89      |             | 235.77        | 0.00      |                            | 235.77     |
|                        |             |                          |     |             |              | Base                  |            |               |               |             |               |           |                            |            |
| 05CN 755111507         | 15KBJBBMFRS | RAYTHEON COMPANY         | 489 | 02 Nov 2015 |              | COMMON STOCK USD 01   | 525,000    | 62,088.08     | 53,316.63     | 05 Nov 2015 | 8,771.45      | 1.000000  | 23 Sep 2014 to 02 Oct 2014 | 8,771.45   |
|                        |             |                          |     |             |              | Local                 |            | 62,088.08     | 53,316.63     |             | 8,771.45      | 0.00      |                            | 8,771.45   |
|                        |             |                          |     |             |              | Base                  |            |               |               |             |               |           |                            |            |

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| Fund                   | Asset ID  | Security Name    | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
|------------------------|-----------|------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|----------|------------|----------------------------|------------|
| SSB Trade ID           |           |                  |     |          |              |                      |            |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls |                            |            |
| 05CN                   | 755111507 | RAYTHEON COMPANY |     |          |              | COMMON STOCK USD 01  |            |               |               |                |          | 1.000000   | 02 Oct 2014 to 02 Oct 2014 |            |
| 16AQJBBNBJW            |           | 521 26 Jan 2016  |     |          |              | 100 000 Local        |            | 12,002.08     | 10,155.55     | 1,846.53       |          |            |                            | 1,846.53   |
|                        |           |                  |     |          |              | Base                 |            | 12,002.08     | 10,155.55     | 1,846.53       |          | 0.00       |                            | 1,846.53   |
| 05CN                   | 755111507 | RAYTHEON COMPANY |     |          |              | COMMON STOCK USD 01  |            |               |               |                |          | 1.000000   | 02 Oct 2014 to 07 Oct 2014 |            |
| 16BHJBBN6QR            |           | 667 09 Feb 2016  |     |          |              | 100.000 Local        |            | 12,695.86     | 10,155.55     | 2,540.31       |          |            |                            | 2,540.31   |
|                        |           |                  |     |          |              | Base                 |            | 12,695.86     | 10,155.55     | 2,540.31       |          | 0.00       |                            | 2,540.31   |
| 05CN                   | 755111507 | RAYTHEON COMPANY |     |          |              | COMMON STOCK USD 01  |            |               |               |                |          | 1.000000   | 02 Oct 2014 to 02 Oct 2014 |            |
| 15KPJBBNZVC            |           | 706 20 Nov 2015  |     |          |              | 25.000 Local         |            | 3,185.54      | 2,538.89      | 646.65         |          |            |                            | 646.65     |
|                        |           |                  |     |          |              | Base                 |            | 3,185.54      | 2,538.89      | 646.65         |          | 0.00       |                            | 646.65     |
| 05CN                   | 755111507 | RAYTHEON COMPANY |     |          |              | COMMON STOCK USD.01  |            |               |               |                |          | 1.000000   | 07 Oct 2014 to 23 Oct 2014 |            |
| 16FDJBBR560            |           | 724 03 Jun 2016  |     |          |              | 100 000 Local        |            | 13,349.20     | 10,155.55     | 3,193.65       |          |            |                            | 3,193.65   |
|                        |           |                  |     |          |              | Base                 |            | 13,349.20     | 10,155.55     | 3,193.65       |          | 0.00       |                            | 3,193.65   |
| 05CN                   | 755111507 | RAYTHEON COMPANY |     |          |              | COMMON STOCK USD.01  |            |               |               |                |          | 1.000000   | 22 Sep 2014 to 23 Sep 2014 |            |
| 15IUJBBRCHR            |           | 766 29 Sep 2015  |     |          |              | 100.000 Local        |            | 10,695.80     | 10,155.55     | 540.25         |          |            |                            | 540.25     |
|                        |           |                  |     |          |              | Base                 |            | 10,695.80     | 10,155.55     | 540.25         |          | 0.00       |                            | 540.25     |
| <b>755111507 Total</b> |           |                  |     |          |              |                      |            |               |               |                |          |            |                            |            |
|                        |           |                  |     |          |              | Local                |            | 116,791.22    | 99,016.61     | 17,774.61      |          |            |                            | 17,774.61  |
|                        |           |                  |     |          |              | Base                 |            | 116,791.22    | 99,016.61     | 17,774.61      |          | 0.00       |                            | 17,774.61  |
| 05CJ                   | 756207106 | RECEPTOS INC     |     |          |              | COMMON STOCK USD.001 |            |               |               |                |          | 1.000000   | 30 Jun 2014 to 30 Jun 2015 |            |
| 15HTJBBSNM4            |           | 222 28 Aug 2015  |     |          |              | 423 000 Local        |            | 98,136.00     | 19,618.00     | 78,518.00      |          |            |                            | 78,518.00  |
|                        |           |                  |     |          |              | Base                 |            | 98,136.00     | 19,618.00     | 78,518.00      |          | 0.00       |                            | 78,518.00  |
| 05CJ                   | 756207106 | RECEPTOS INC     |     |          |              | COMMON STOCK USD 001 |            |               |               |                |          | 1.000000   | 30 Jun 2014 to 30 Jun 2015 |            |
| 15HUJBBQ1CB            |           | 222 28 Aug 2015  |     |          |              | -423 000 Local       |            | -98,136.00    | -19,618.00    | -78,518.00     |          |            |                            | -78,518.00 |
| CXL                    |           |                  |     |          |              | Base                 |            | -98,136.00    | -19,618.00    | -78,518.00     |          | 0.00       |                            | -78,518.00 |
| 05CJ                   | 756207106 | RECEPTOS INC     |     |          |              | COMMON STOCK USD 001 |            |               |               |                |          | 1.000000   | 30 Jun 2014 to 30 Jun 2015 |            |
| 15HUJBBRC4C            |           | 227 24 Aug 2015  |     |          |              | 423 000 Local        |            | 98,136.00     | 19,618.00     | 78,518.00      |          |            |                            | 78,518.00  |
|                        |           |                  |     |          |              | Base                 |            | 98,136.00     | 19,618.00     | 78,518.00      |          | 0.00       |                            | 78,518.00  |

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|--------------------------------|-----------|------------------------------|-------------|----------|--------------|-----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|--|
| Fund                           | Asset ID  | Security Name                | Lot         | Trd Date | Dtl Fund Rsn | Security Description  | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |  |
| SSB Trade ID                   |           |                              |             |          |              |                       |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |  |
| 756207106 Total                |           |                              |             |          |              |                       |            |               |               |                |             |            |                            |           |  |
| 05C5                           | 756577102 | RED HAT INC                  |             |          |              | COMMON STOCK USD 0001 |            |               |               |                | 08 Mar 2016 | 1.000000   | 07 Aug 2013 to 07 Aug 2013 |           |  |
| 16CCJBB6HJ1                    |           | 297                          | 03 Mar 2016 |          |              | 140.000               | Local      | 9,501.59      | 7,260.37      | 2,241.22       | 2,241.22    |            |                            | 2,241.22  |  |
|                                |           |                              |             |          |              |                       | Base       | 9,501.59      | 7,260.37      | 2,241.22       | 2,241.22    | 0.00       |                            | 2,241.22  |  |
| 05C5                           | 756577102 | RED HAT INC                  |             |          |              | COMMON STOCK USD 0001 |            |               |               |                | 07 Jun 2016 | 1.000000   | 07 Aug 2013 to 07 Aug 2013 |           |  |
| 16FBJBB7XH7                    |           | 374                          | 02 Jun 2016 |          |              | 809.000               | Local      | 62,983.15     | 41,954.57     | 21,028.58      | 21,028.58   |            |                            | 21,028.58 |  |
|                                |           |                              |             |          |              |                       | Base       | 62,983.15     | 41,954.57     | 21,028.58      | 21,028.58   | 0.00       |                            | 21,028.58 |  |
| 756577102 Total                |           |                              |             |          |              |                       |            |               |               |                |             |            |                            |           |  |
|                                |           |                              |             |          |              |                       | Local      | 72,484.74     | 49,214.94     | 23,269.80      | 23,269.80   |            |                            | 23,269.80 |  |
|                                |           |                              |             |          |              |                       | Base       | 72,484.74     | 49,214.94     | 23,269.80      | 23,269.80   | 0.00       |                            | 23,269.80 |  |
| 05CJ                           | 76973Q105 | ROADRUNNER TRANSPORTATION SY |             |          |              | COMMON STOCK USD 01   |            |               |               |                | 15 Jul 2015 | 1.000000   | 03 Nov 2010 to 03 Nov 2010 |           |  |
| 15GIJBHCK3                     |           | 057                          | 10 Jul 2015 |          |              | 72.000                | Local      | 1,797.92      | 924.34        | 873.58         | 873.58      |            |                            | 873.58    |  |
|                                |           |                              |             |          |              |                       | Base       | 1,797.92      | 924.34        | 873.58         | 873.58      | 0.00       |                            | 873.58    |  |
| 05CJ                           | 76973Q105 | ROADRUNNER TRANSPORTATION SY |             |          |              | COMMON STOCK USD 01   |            |               |               |                | 16 Jul 2015 | 1.000000   | 03 Nov 2010 to 03 Nov 2010 |           |  |
| 15GJJBX6T                      |           | 061                          | 13 Jul 2015 |          |              | 342.000               | Local      | 8,681.07      | 4,390.61      | 4,290.46       | 4,290.46    |            |                            | 4,290.46  |  |
|                                |           |                              |             |          |              |                       | Base       | 8,681.07      | 4,390.61      | 4,290.46       | 4,290.46    | 0.00       |                            | 4,290.46  |  |
| 05CJ                           | 76973Q105 | ROADRUNNER TRANSPORTATION SY |             |          |              | COMMON STOCK USD 01   |            |               |               |                | 27 Nov 2015 | 1.000000   | 03 Nov 2010 to 03 Nov 2010 |           |  |
| 15KQJBBLVNF                    |           | 476                          | 23 Nov 2015 |          |              | 24.000                | Local      | 253.63        | 308.11        | -54.48         | -54.48      |            |                            | -54.48    |  |
|                                |           |                              |             |          |              |                       | Base       | 253.63        | 308.11        | -54.48         | -54.48      | 0.00       |                            | -54.48    |  |
| 05CJ                           | 76973Q105 | ROADRUNNER TRANSPORTATION SY |             |          |              | COMMON STOCK USD 01   |            |               |               |                | 30 Nov 2015 | 1.000000   | 03 Nov 2010 to 18 Feb 2011 |           |  |
| 15KRJBBS514                    |           | 481                          | 24 Nov 2015 |          |              | 482.000               | Local      | 5,155.56      | 6,187.94      | -1,032.38      | -1,032.38   |            |                            | -1,032.38 |  |
|                                |           |                              |             |          |              |                       | Base       | 5,155.56      | 6,187.94      | -1,032.38      | -1,032.38   | 0.00       |                            | -1,032.38 |  |
| 05CJ                           | 76973Q105 | ROADRUNNER TRANSPORTATION SY |             |          |              | COMMON STOCK USD 01   |            |               |               |                | 01 Dec 2015 | 1.000000   | 18 Feb 2011 to 18 Feb 2011 |           |  |
| 15KSJB80H6B                    |           | 482                          | 25 Nov 2015 |          |              | 351.000               | Local      | 3,814.58      | 4,506.16      | -691.58        | -691.58     |            |                            | -691.58   |  |
|                                |           |                              |             |          |              |                       | Base       | 3,814.58      | 4,506.16      | -691.58        | -691.58     | 0.00       |                            | -691.58   |  |

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|--------------------------------|-----------|------------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|-----------|-------------|----------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name                | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate      | Stl Date    | Security Gn/Ls | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                              |     |          |              |                      |            |               | Cost          |           |             |                | Curr Gn/Ls |                            |           |
| 05CJ                           | 76973Q105 | ROADRUNNER TRANSPORTATION SY |     |          |              | COMMON STOCK USD.01  |            |               |               |           |             |                |            |                            |           |
| 15LAJBCDDWJ                    |           | 491 30 Nov 2015              |     |          |              | 514 000 Local        |            | 5,649.88      | 6,598.76      | -948.88   | 03 Dec 2015 | -948.88        | 1.000000   | 18 Feb 2011 to 23 Feb 2011 | -948.88   |
|                                |           |                              |     |          |              | Base                 |            | 5,649.88      | 6,598.76      | -948.88   |             |                | 0.00       |                            | -948.88   |
| 05CJ                           | 76973Q105 | ROADRUNNER TRANSPORTATION SY |     |          |              | COMMON STOCK USD 01  |            |               |               |           |             |                |            |                            |           |
| 15LBJBBQ6PV                    |           | 495 01 Dec 2015              |     |          |              | 230 000 Local        |            | 2,562.59      | 2,952.75      | -390.16   | 04 Dec 2015 | -390.16        | 1.000000   | 23 Feb 2011 to 09 Oct 2012 | -390.16   |
|                                |           |                              |     |          |              | Base                 |            | 2,562.59      | 2,952.75      | -390.16   |             |                | 0.00       |                            | -390.16   |
| 05CJ                           | 76973Q105 | ROADRUNNER TRANSPORTATION SY |     |          |              | COMMON STOCK USD 01  |            |               |               |           |             |                |            |                            |           |
| 15LCJBBP793                    |           | 496 02 Dec 2015              |     |          |              | 261 000 Local        |            | 2,914.00      | 3,350.73      | -436.73   | 07 Dec 2015 | -436.73        | 1.000000   | 09 Oct 2012 to 20 Dec 2013 | -436.73   |
|                                |           |                              |     |          |              | Base                 |            | 2,914.00      | 3,350.73      | -436.73   |             |                | 0.00       |                            | -436.73   |
| 76973Q105 Total                |           |                              |     |          |              |                      |            |               |               |           |             |                |            |                            |           |
|                                |           |                              |     |          |              | Local                |            | 30,829.23     | 29,219.40     | 1,609.83  |             |                |            |                            | 1,609.83  |
|                                |           |                              |     |          |              | Base                 |            | 30,829.23     | 29,219.40     | 1,609.83  |             |                | 0.00       |                            | 1,609.83  |
| 05C5                           | 776696106 | ROPER TECHNOLOGIES INC       |     |          |              | COMMON STOCK USD.01  |            |               |               |           |             |                |            |                            |           |
| 16FBJBB7XHS                    |           | 362 02 Jun 2016              |     |          |              | 337 000 Local        |            | 57,440.02     | 26,158.82     | 31,281.20 | 07 Jun 2016 | 31,281.20      | 1.000000   | 19 Nov 2008 to 26 Oct 2009 | 31,281.20 |
|                                |           |                              |     |          |              | Base                 |            | 57,440.02     | 26,158.82     | 31,281.20 |             |                | 0.00       |                            | 31,281.20 |
| 05CN                           | 783549108 | RYDER SYSTEM INC             |     |          |              | COMMON STOCK USD 5   |            |               |               |           |             |                |            |                            |           |
| 15LEJBBVCZJ                    |           | 006 04 Dec 2015              |     |          |              | 100 000 Local        |            | 6,108.39      | 8,010.44      | -1,902.05 | 09 Dec 2015 | -1,902.05      | 1.000000   | 13 Oct 2015 to 13 Oct 2015 | -1,902.05 |
|                                |           |                              |     |          |              | Base                 |            | 6,108.39      | 8,010.44      | -1,902.05 |             |                | 0.00       |                            | -1,902.05 |
| 05CN                           | 783549108 | RYDER SYSTEM INC             |     |          |              | COMMON STOCK USD 5   |            |               |               |           |             |                |            |                            |           |
| 15GKJBBQH1F                    |           | 021 14 Jul 2015              |     |          |              | 25 000 Local         |            | 2,299.02      | 2,026.20      | 272.82    | 17 Jul 2015 | 272.82         | 1.000000   | 27 Jan 2014 to 27 Jan 2014 | 272.82    |
|                                |           |                              |     |          |              | Base                 |            | 2,299.02      | 2,026.20      | 272.82    |             |                | 0.00       |                            | 272.82    |
| 05CN                           | 783549108 | RYDER SYSTEM INC             |     |          |              | COMMON STOCK USD 5   |            |               |               |           |             |                |            |                            |           |
| 15GOJBBHDMJ                    |           | 073 20 Jul 2015              |     |          |              | 100 000 Local        |            | 9,196.83      | 8,104.81      | 1,092.02  | 23 Jul 2015 | 1,092.02       | 1.000000   | 27 Jan 2014 to 30 Jan 2014 | 1,092.02  |
|                                |           |                              |     |          |              | Base                 |            | 9,196.83      | 8,104.81      | 1,092.02  |             |                | 0.00       |                            | 1,092.02  |
| 05CN                           | 783549108 | RYDER SYSTEM INC             |     |          |              | COMMON STOCK USD 5   |            |               |               |           |             |                |            |                            |           |
| 15GPJBBJB89                    |           | 080 21 Jul 2015              |     |          |              | 50 000 Local         |            | 4,635.41      | 4,052.41      | 583.00    | 24 Jul 2015 | 583.00         | 1.000000   | 30 Jan 2014 to 30 Jan 2014 | 583.00    |
|                                |           |                              |     |          |              | Base                 |            | 4,635.41      | 4,052.41      | 583.00    |             |                | 0.00       |                            | 583.00    |



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| Fund           | Asset ID    | Security Name    | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |             |                  |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 783549108 | 15GVJBLLXV  | RYDER SYSTEM INC | 139 | 29 Jul 2015 |              | COMMON STOCK USD.5   | 25 000     | 2,306.74      | 2,026.20      | 280.54         | 03 Aug 2015 | 1.000000   | 30 Jan 2014 to 30 Jan 2014 | 280.54    |
|                |             |                  |     |             |              | Local                |            | 2,306.74      | 2,026.20      | 280.54         |             |            |                            | 280.54    |
| 05CN 783549108 | 16COJBPPXX1 | RYDER SYSTEM INC | 170 | 18 Mar 2016 |              | COMMON STOCK USD.5   | 150 000    | 9,862.28      | 7,541.19      | 2,321.09       | 23 Mar 2016 | 1.000000   | 13 Jan 2016 to 13 Jan 2016 | 2,321.09  |
|                |             |                  |     |             |              | Local                |            | 9,862.28      | 7,541.19      | 2,321.09       |             |            |                            | 2,321.09  |
| 05CN 783549108 | 15HDJBBL6WZ | RYDER SYSTEM INC | 193 | 05 Aug 2015 |              | COMMON STOCK USD.5   | 25 000     | 2,326.80      | 2,026.20      | 300.60         | 10 Aug 2015 | 1.000000   | 30 Jan 2014 to 30 Jan 2014 | 300.60    |
|                |             |                  |     |             |              | Local                |            | 2,326.80      | 2,026.20      | 300.60         |             |            |                            | 300.60    |
| 05CN 783549108 | 15JLJB9JC9  | RYDER SYSTEM INC | 220 | 15 Oct 2015 |              | COMMON STOCK USD.5   | 100 000    | 7,147.86      | 8,010.45      | -862.59        | 20 Oct 2015 | 1.000000   | 03 Feb 2014 to 03 Feb 2014 | -862.59   |
|                |             |                  |     |             |              | Local                |            | 7,147.86      | 8,010.45      | -862.59        |             |            |                            | -862.59   |
| 05CN 783549108 | 15JLJB9JDC  | RYDER SYSTEM INC | 222 | 15 Oct 2015 |              | COMMON STOCK USD.5   | 100 000    | 7,195.86      | 8,010.45      | -814.59        | 20 Oct 2015 | 1.000000   | 03 Feb 2014 to 03 Feb 2014 | -814.59   |
|                |             |                  |     |             |              | Local                |            | 7,195.86      | 8,010.45      | -814.59        |             |            |                            | -814.59   |
| 05CN 783549108 | 15JMJBLXVG  | RYDER SYSTEM INC | 237 | 16 Oct 2015 |              | COMMON STOCK USD.5   | 25 000     | 1,849.70      | 2,002.61      | -152.91        | 21 Oct 2015 | 1.000000   | 03 Feb 2014 to 03 Feb 2014 | -152.91   |
|                |             |                  |     |             |              | Local                |            | 1,849.70      | 2,002.61      | -152.91        |             |            |                            | -152.91   |
| 05CN 783549108 | 15JOJBK4ZK  | RYDER SYSTEM INC | 286 | 20 Oct 2015 |              | COMMON STOCK USD.5   | 125 000    | 9,031.97      | 10,013.06     | -981.09        | 23 Oct 2015 | 1.000000   | 03 Feb 2014 to 03 Feb 2014 | -981.09   |
|                |             |                  |     |             |              | Local                |            | 9,031.97      | 10,013.06     | -981.09        |             |            |                            | -981.09   |
| 05CN 783549108 | 16DNJBPP76L | RYDER SYSTEM INC | 355 | 19 Apr 2016 |              | COMMON STOCK USD.5   | 75 000     | 5,036.95      | 3,770.60      | 1,266.35       | 22 Apr 2016 | 1.000000   | 13 Jan 2016 to 13 Jan 2016 | 1,266.35  |
|                |             |                  |     |             |              | Local                |            | 5,036.95      | 3,770.60      | 1,266.35       |             |            |                            | 1,266.35  |
| 05CN 783549108 | 15JSJBLL6D2 | RYDER SYSTEM INC | 358 | 26 Oct 2015 |              | COMMON STOCK USD.5   | 100 000    | 7,098.38      | 8,010.45      | -912.07        | 29 Oct 2015 | 1.000000   | 04 Feb 2014 to 04 Feb 2014 | -912.07   |
|                |             |                  |     |             |              | Local                |            | 7,098.38      | 8,010.45      | -912.07        |             |            |                            | -912.07   |

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| Fund           | Asset ID         | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|------------------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |                  |               |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 783549108 | RYDER SYSTEM INC |               |     |          |              | COMMON STOCK USD.5   |            |               |               |                |             |            |                            |           |
| 15JUBBMVFN     | 370              | 27 Oct 2015   |     |          |              | Local                | 50 000     | 3,417.57      | 4,005.22      | -587.65        | 30 Oct 2015 | 1.000000   | 04 Feb 2014 to 04 Feb 2014 | -587.65   |
|                |                  |               |     |          |              | Base                 |            | 3,417.57      | 4,005.22      | -587.65        |             |            |                            | -587.65   |
| 05CN 783549108 | RYDER SYSTEM INC |               |     |          |              | COMMON STOCK USD.5   |            |               |               |                |             |            |                            |           |
| 15JUBBMVFN     | 371              | 27 Oct 2015   |     |          |              | Local                | 50 000     | 3,424.27      | 4,005.22      | -580.95        | 30 Oct 2015 | 1.000000   | 04 Feb 2014 to 04 Feb 2014 | -580.95   |
|                |                  |               |     |          |              | Base                 |            | 3,424.27      | 4,005.22      | -580.95        |             |            |                            | -580.95   |
| 05CN 783549108 | RYDER SYSTEM INC |               |     |          |              | COMMON STOCK USD.5   |            |               |               |                |             |            |                            |           |
| 16DRJBPGNJ     | 391              | 25 Apr 2016   |     |          |              | Local                | 100 000    | 6,696.90      | 5,027.46      | 1,669.44       | 28 Apr 2016 | 1.000000   | 13 Jan 2016 to 13 Jan 2016 | 1,669.44  |
|                |                  |               |     |          |              | Base                 |            | 6,696.90      | 5,027.46      | 1,669.44       |             |            |                            | 1,669.44  |
| 05CN 783549108 | RYDER SYSTEM INC |               |     |          |              | COMMON STOCK USD.5   |            |               |               |                |             |            |                            |           |
| 16DSJBPN253    | 396              | 26 Apr 2016   |     |          |              | Local                | 100 000    | 6,742.31      | 5,027.46      | 1,714.85       | 29 Apr 2016 | 1.000000   | 13 Jan 2016 to 13 Jan 2016 | 1,714.85  |
|                |                  |               |     |          |              | Base                 |            | 6,742.31      | 5,027.46      | 1,714.85       |             |            |                            | 1,714.85  |
| 05CN 783549108 | RYDER SYSTEM INC |               |     |          |              | COMMON STOCK USD.5   |            |               |               |                |             |            |                            |           |
| 16DSJBPN255    | 398              | 26 Apr 2016   |     |          |              | Local                | 125 000    | 8,288.19      | 6,284.33      | 2,003.86       | 29 Apr 2016 | 1.000000   | 13 Jan 2016 to 13 Jan 2016 | 2,003.86  |
|                |                  |               |     |          |              | Base                 |            | 8,288.19      | 6,284.33      | 2,003.86       |             |            |                            | 2,003.86  |
| 05CN 783549108 | RYDER SYSTEM INC |               |     |          |              | COMMON STOCK USD.5   |            |               |               |                |             |            |                            |           |
| 15JUBBK8P5     | 411              | 28 Oct 2015   |     |          |              | Local                | 300 000    | 20,657.55     | 24,031.34     | -3,373.79      | 02 Nov 2015 | 1.000000   | 03 Mar 2014 to 07 Oct 2014 | -3,373.79 |
|                |                  |               |     |          |              | Base                 |            | 20,657.55     | 24,031.34     | -3,373.79      |             |            |                            | -3,373.79 |
| 05CN 783549108 | RYDER SYSTEM INC |               |     |          |              | COMMON STOCK USD.5   |            |               |               |                |             |            |                            |           |
| 15JUBBNZ1B     | 430              | 29 Oct 2015   |     |          |              | Local                | 200 000    | 14,186.75     | 16,020.89     | -1,834.14      | 03 Nov 2015 | 1.000000   | 07 Oct 2014 to 10 Oct 2014 | -1,834.14 |
|                |                  |               |     |          |              | Base                 |            | 14,186.75     | 16,020.89     | -1,834.14      |             |            |                            | -1,834.14 |
| 05CN 783549108 | RYDER SYSTEM INC |               |     |          |              | COMMON STOCK USD.5   |            |               |               |                |             |            |                            |           |
| 15JUBBNZ1C     | 431              | 29 Oct 2015   |     |          |              | Local                | 200 000    | 14,114.06     | 16,020.89     | -1,906.83      | 03 Nov 2015 | 1.000000   | 10 Oct 2014 to 22 Oct 2014 | -1,906.83 |
|                |                  |               |     |          |              | Base                 |            | 14,114.06     | 16,020.89     | -1,906.83      |             |            |                            | -1,906.83 |
| 05CN 783549108 | RYDER SYSTEM INC |               |     |          |              | COMMON STOCK USD.5   |            |               |               |                |             |            |                            |           |
| 15HJBBQC6J     | 447              | 28 Aug 2015   |     |          |              | Local                | 50 000     | 4,139.89      | 4,041.53      | 98.36          | 02 Sep 2015 | 1.000000   | 30 Jan 2014 to 30 Jan 2014 | 98.36     |
|                |                  |               |     |          |              | Base                 |            | 4,139.89      | 4,041.53      | 98.36          |             |            |                            | 98.36     |

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Base Currency: USD - US DOLLAR

| Fund Asset ID  | Security Name    | Lot | Trd Date | DTI Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |                  |     |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 783549108 | RYDER SYSTEM INC |     |          |              |            | COMMON STOCK USD.5   |               |               |                |             |            |                            |           |
| 15IAJBB4HD8    | 477 31 Aug 2015  |     |          |              | 100.000    | Local                | 8,251.80      | 8,083.06      | 168.74         | 03 Sep 2015 | 1.000000   | 30 Jan 2014 to 03 Feb 2014 | 168.74    |
|                |                  |     |          |              |            | Base                 | 8,251.80      | 8,083.06      |                | 168.74      | 0.00       |                            | 168.74    |
| 05CN 783549108 | RYDER SYSTEM INC |     |          |              |            | COMMON STOCK USD.5   |               |               |                |             |            |                            |           |
| 15KJJBBLT07    | 615 12 Nov 2015  |     |          |              | 200.000    | Local                | 13,507.93     | 16,020.90     | -2,512.97      | 17 Nov 2015 | 1.000000   | 01 Dec 2014 to 10 Dec 2014 | -2,512.97 |
|                |                  |     |          |              |            | Base                 | 13,507.93     | 16,020.90     | -2,512.97      |             | 0.00       |                            | -2,512.97 |
| 05CN 783549108 | RYDER SYSTEM INC |     |          |              |            | COMMON STOCK USD.5   |               |               |                |             |            |                            |           |
| 15IMJBBHJJ5    | 627 17 Sep 2015  |     |          |              | 75.000     | Local                | 6,320.23      | 6,062.29      | 257.94         | 22 Sep 2015 | 1.000000   | 03 Feb 2014 to 03 Feb 2014 | 257.94    |
|                |                  |     |          |              |            | Base                 | 6,320.23      | 6,062.29      | 257.94         |             | 0.00       |                            | 257.94    |
| 05CN 783549108 | RYDER SYSTEM INC |     |          |              |            | COMMON STOCK USD.5   |               |               |                |             |            |                            |           |
| 15KKJBBZLR2    | 641 13 Nov 2015  |     |          |              | 225.000    | Local                | 14,828.53     | 18,023.51     | -3,194.98      | 18 Nov 2015 | 1.000000   | 10 Dec 2014 to 11 Dec 2014 | -3,194.98 |
|                |                  |     |          |              |            | Base                 | 14,828.53     | 18,023.51     | -3,194.98      |             | 0.00       |                            | -3,194.98 |
| 05CN 783549108 | RYDER SYSTEM INC |     |          |              |            | COMMON STOCK USD.5   |               |               |                |             |            |                            |           |
| 15KLJBBK40Z    | 653 16 Nov 2015  |     |          |              | 100.000    | Local                | 6,598.50      | 8,010.45      | -1,411.95      | 19 Nov 2015 | 1.000000   | 11 Dec 2014 to 29 Apr 2015 | -1,411.95 |
|                |                  |     |          |              |            | Base                 | 6,598.50      | 8,010.45      | -1,411.95      |             | 0.00       |                            | -1,411.95 |
| 05CN 783549108 | RYDER SYSTEM INC |     |          |              |            | COMMON STOCK USD.5   |               |               |                |             |            |                            |           |
| 15KLJBBK403    | 657 16 Nov 2015  |     |          |              | 200.000    | Local                | 13,123.03     | 16,020.89     | -2,897.86      | 19 Nov 2015 | 1.000000   | 29 Apr 2015 to 13 May 2015 | -2,897.86 |
|                |                  |     |          |              |            | Base                 | 13,123.03     | 16,020.89     | -2,897.86      |             | 0.00       |                            | -2,897.86 |
| 05CN 783549108 | RYDER SYSTEM INC |     |          |              |            | COMMON STOCK USD.5   |               |               |                |             |            |                            |           |
| 15KMNBBKZW9    | 666 17 Nov 2015  |     |          |              | 175.000    | Local                | 11,641.25     | 14,018.28     | -2,377.03      | 20 Nov 2015 | 1.000000   | 13 May 2015 to 25 Jun 2015 | -2,377.03 |
|                |                  |     |          |              |            | Base                 | 11,641.25     | 14,018.28     | -2,377.03      |             | 0.00       |                            | -2,377.03 |
| 05CN 783549108 | RYDER SYSTEM INC |     |          |              |            | COMMON STOCK USD.5   |               |               |                |             |            |                            |           |
| 15KOJBBPVD     | 698 19 Nov 2015  |     |          |              | 100.000    | Local                | 6,750.71      | 8,010.45      | -1,259.74      | 24 Nov 2015 | 1.000000   | 25 Jun 2015 to 25 Jun 2015 | -1,259.74 |
|                |                  |     |          |              |            | Base                 | 6,750.71      | 8,010.45      | -1,259.74      |             | 0.00       |                            | -1,259.74 |
| 05CN 783549108 | RYDER SYSTEM INC |     |          |              |            | COMMON STOCK USD.5   |               |               |                |             |            |                            |           |
| 15KQJBBKW6K    | 717 23 Nov 2015  |     |          |              | 25.000     | Local                | 1,671.27      | 2,002.61      | -331.34        | 27 Nov 2015 | 1.000000   | 26 Jun 2015 to 26 Jun 2015 | -331.34   |
|                |                  |     |          |              |            | Base                 | 1,671.27      | 2,002.61      | -331.34        |             | 0.00       |                            | -331.34   |

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Base Currency: USD - US DOLLAR

| Fund Asset ID          | Security Name           | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
|------------------------|-------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| SSB Trade ID           |                         |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CN 783549108         | RYDER SYSTEM INC        |     |          |              | COMMON STOCK USD 5   |            |               |               |                |             |            |                            |            |
| 15KQJBBKW6V            | 724 23 Nov 2015         |     |          |              | 100.000 Local        |            | 6,570.71      | 8,010.45      | -1,439.74      | 27 Nov 2015 | 1.000000   | 26 Jun 2015 to 30 Jun 2015 | -1,439.74  |
|                        |                         |     |          |              | Base                 |            | 6,570.71      | 8,010.45      | -1,439.74      |             | 0.00       |                            | -1,439.74  |
| 05CN 783549108         | RYDER SYSTEM INC        |     |          |              | COMMON STOCK USD 5   |            |               |               |                |             |            |                            |            |
| 16BMJBBNBRN            | 731 17 Feb 2016         |     |          |              | 100.000 Local        |            | 5,824.30      | 4,995.12      | 829.18         | 22 Feb 2016 | 1.000000   | 13 Jan 2016 to 13 Jan 2016 | 829.18     |
|                        |                         |     |          |              | Base                 |            | 5,824.30      | 4,995.12      | 829.18         |             | 0.00       |                            | 829.18     |
| 05CN 783549108         | RYDER SYSTEM INC        |     |          |              | COMMON STOCK USD 5   |            |               |               |                |             |            |                            |            |
| 15KRJBBDT2             | 734 24 Nov 2015         |     |          |              | 125.000 Local        |            | 8,189.89      | 10,013.06     | -1,823.17      | 30 Nov 2015 | 1.000000   | 30 Jun 2015 to 25 Aug 2015 | -1,823.17  |
|                        |                         |     |          |              | Base                 |            | 8,189.89      | 10,013.06     | -1,823.17      |             | 0.00       |                            | -1,823.17  |
| 05CN 783549108         | RYDER SYSTEM INC        |     |          |              | COMMON STOCK USD.5   |            |               |               |                |             |            |                            |            |
| 15KSJBBX27J            | 746 25 Nov 2015         |     |          |              | 100.000 Local        |            | 6,645.98      | 8,010.45      | -1,364.47      | 01 Dec 2015 | 1.000000   | 25 Aug 2015 to 26 Aug 2015 | -1,364.47  |
|                        |                         |     |          |              | Base                 |            | 6,645.98      | 8,010.45      | -1,364.47      |             | 0.00       |                            | -1,364.47  |
| 05CN 783549108         | RYDER SYSTEM INC        |     |          |              | COMMON STOCK USD 5   |            |               |               |                |             |            |                            |            |
| 15KTJBBTSL2            | 758 27 Nov 2015         |     |          |              | 125.000 Local        |            | 8,313.24      | 10,013.06     | -1,699.82      | 02 Dec 2015 | 1.000000   | 26 Aug 2015 to 01 Oct 2015 | -1,699.82  |
|                        |                         |     |          |              | Base                 |            | 8,313.24      | 10,013.06     | -1,699.82      |             | 0.00       |                            | -1,699.82  |
| <b>783549108 Total</b> |                         |     |          |              |                      |            |               |               |                |             |            |                            |            |
|                        |                         |     |          |              | Local                |            | 274,001.05    | 295,363.99    | -21,362.94     |             |            |                            | -21,362.94 |
|                        |                         |     |          |              | Base                 |            | 274,001.05    | 295,363.99    | -21,362.94     |             | 0.00       |                            | -21,362.94 |
| 05C5 78409V104         | S+P GLOBAL INC          |     |          |              | COMMON STOCK USD1 0  |            |               |               |                |             |            |                            |            |
| 16FBJBB7XHV            | 364 02 Jun 2016         |     |          |              | 431.000 Local        |            | 47,654.93     | 44,022.39     | 3,632.54       | 07 Jun 2016 | 1.000000   | 11 Mar 2015 to 11 Mar 2015 | 3,632.54   |
|                        |                         |     |          |              | Base                 |            | 47,654.93     | 44,022.39     | 3,632.54       |             | 0.00       |                            | 3,632.54   |
| 05C5 784117103         | SEI INVESTMENTS COMPANY |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |            |
| 15GPIBBT833            | 092 22 Jul 2015         |     |          |              | 936.000 Local        |            | 48,984.93     | 22,026.16     | 26,958.77      | 27 Jul 2015 | 1.000000   | 24 May 2012 to 24 May 2012 | 26,958.77  |
|                        |                         |     |          |              | Base                 |            | 48,984.93     | 22,026.16     | 26,958.77      |             | 0.00       |                            | 26,958.77  |
| 05C5 784117103         | SEI INVESTMENTS COMPANY |     |          |              | COMMON STOCK USD 01  |            |               |               |                |             |            |                            |            |
| 15LIQBB58G0            | 150 24 Sep 2015         |     |          |              | 1,524.000 Local      |            | 72,838.38     | 35,863.10     | 36,975.28      | 29 Sep 2015 | 1.000000   | 24 May 2012 to 24 May 2012 | 36,975.28  |
|                        |                         |     |          |              | Base                 |            | 72,838.38     | 35,863.10     | 36,975.28      |             | 0.00       |                            | 36,975.28  |

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|--------------------------------|-----------|-------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID  | Security Name           | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |           |                         |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05C5                           | 784117103 | SEI INVESTMENTS COMPANY |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |            |
| 15KEJBCKHTC                    |           | 193 06 Nov 2015         |     |          |              | Local                | 849,000    | 45,717.72     | 19,978.85     | 25,738.87      | 12 Nov 2015 | 1.000000   | 24 May 2012 to 24 May 2012 | 25,738.87  |
|                                |           |                         |     |          |              | Base                 |            | 45,717.72     | 19,978.85     |                |             | 0.00       |                            | 25,738.87  |
| 05C5                           | 784117103 | SEI INVESTMENTS COMPANY |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |            |
| 16FBJBB7XH9                    |           | 376 02 Jun 2016         |     |          |              | Local                | 950,000    | 48,681.97     | 22,355.61     | 26,326.36      | 07 Jun 2016 | 1.000000   | 24 May 2012 to 22 Oct 2012 | 26,326.36  |
|                                |           |                         |     |          |              | Base                 |            | 48,681.97     | 22,355.61     |                |             | 0.00       |                            | 26,326.36  |
| 784117103 Total                |           |                         |     |          |              |                      |            |               |               |                |             |            |                            |            |
|                                |           |                         |     |          |              | Local                |            | 216,223.00    | 100,223.72    | 115,999.28     |             |            |                            | 115,999.28 |
|                                |           |                         |     |          |              | Base                 |            | 216,223.00    | 100,223.72    |                |             | 0.00       |                            | 115,999.28 |
| 05CN                           | 790849103 | ST JUDE MEDICAL INC     |     |          |              | COMMON STOCK USD.1   |            |               |               |                |             |            |                            |            |
| 15GIJBH111                     |           | 005 10 Jul 2015         |     |          |              | Local                | 100,000    | 7,521.22      | 6,343.51      | 1,177.71       | 15 Jul 2015 | 1.000000   | 05 May 2014 to 06 May 2014 | 1,177.71   |
|                                |           |                         |     |          |              | Base                 |            | 7,521.22      | 6,343.51      |                |             | 0.00       |                            | 1,177.71   |
| 05CN                           | 790849103 | ST JUDE MEDICAL INC     |     |          |              | COMMON STOCK USD.1   |            |               |               |                |             |            |                            |            |
| 15GMJBBKQSL                    |           | 052 16 Jul 2015         |     |          |              | Local                | 125,000    | 9,631.12      | 7,929.39      | 1,701.73       | 21 Jul 2015 | 1.000000   | 06 May 2014 to 06 May 2014 | 1,701.73   |
|                                |           |                         |     |          |              | Base                 |            | 9,631.12      | 7,929.39      |                |             | 0.00       |                            | 1,701.73   |
| 05CN                           | 790849103 | ST JUDE MEDICAL INC     |     |          |              | COMMON STOCK USD.1   |            |               |               |                |             |            |                            |            |
| 15JIJBBC1                      |           | 157 12 Oct 2015         |     |          |              | Local                | 100,000    | 6,528.37      | 6,413.61      | 114.76         | 15 Oct 2015 | 1.000000   | 20 May 2014 to 15 Jul 2014 | 114.76     |
|                                |           |                         |     |          |              | Base                 |            | 6,528.37      | 6,413.61      |                |             | 0.00       |                            | 114.76     |
| 05CN                           | 790849103 | ST JUDE MEDICAL INC     |     |          |              | COMMON STOCK USD.1   |            |               |               |                |             |            |                            |            |
| 15JJJBL784                     |           | 173 13 Oct 2015         |     |          |              | Local                | 100,000    | 6,699.97      | 6,413.61      | 286.36         | 16 Oct 2015 | 1.000000   | 15 Jul 2014 to 17 Jul 2014 | 286.36     |
|                                |           |                         |     |          |              | Base                 |            | 6,699.97      | 6,413.61      |                |             | 0.00       |                            | 286.36     |
| 05CN                           | 790849103 | ST JUDE MEDICAL INC     |     |          |              | COMMON STOCK USD.1   |            |               |               |                |             |            |                            |            |
| 15JLJBBJ9C6                    |           | 217 15 Oct 2015         |     |          |              | Local                | 50,000     | 3,327.45      | 3,206.80      | 120.65         | 20 Oct 2015 | 1.000000   | 17 Jul 2014 to 17 Jul 2014 | 120.65     |
|                                |           |                         |     |          |              | Base                 |            | 3,327.45      | 3,206.80      |                |             | 0.00       |                            | 120.65     |
| 05CN                           | 790849103 | ST JUDE MEDICAL INC     |     |          |              | COMMON STOCK USD.1   |            |               |               |                |             |            |                            |            |
| 15JOJBK4X6                     |           | 275 20 Oct 2015         |     |          |              | Local                | 75,000     | 5,134.40      | 4,810.21      | 324.19         | 23 Oct 2015 | 1.000000   | 17 Jul 2014 to 22 Jul 2014 | 324.19     |
|                                |           |                         |     |          |              | Base                 |            | 5,134.40      | 4,810.21      |                |             | 0.00       |                            | 324.19     |

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| Fund           | Asset ID    | Security Name       | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Std Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|---------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |             |                     |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 790849103 | 15JOJBK4X8  | ST JUDE MEDICAL INC | 277 | 20 Oct 2015 |              | COMMON STOCK USD.1   | 100 000    | 6,823.28      | 6,413.61      | 409.67         | 23 Oct 2015 | 1.000000   | 22 Jul 2014 to 22 Jul 2014 | 409.67    |
|                |             |                     |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                     |     |             |              | Base                 |            | 6,823.28      | 6,413.61      | 409.67         |             | 0.00       |                            | 409.67    |
| 05CN 790849103 | 15JPJBBKZLC | ST JUDE MEDICAL INC | 300 | 21 Oct 2015 |              | COMMON STOCK USD.1   | 50 000     | 3,137.18      | 3,206.81      | -69.63         | 26 Oct 2015 | 1.000000   | 22 Jul 2014 to 22 Jul 2014 | -69.63    |
|                |             |                     |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                     |     |             |              | Base                 |            | 3,137.18      | 3,206.81      | -69.63         |             | 0.00       |                            | -69.63    |
| 05CN 790849103 | 15JPJBBKZLH | ST JUDE MEDICAL INC | 304 | 21 Oct 2015 |              | COMMON STOCK USD.1   | 100 000    | 6,286.76      | 6,413.61      | -126.85        | 26 Oct 2015 | 1.000000   | 24 Jul 2014 to 24 Jul 2014 | -126.85   |
|                |             |                     |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                     |     |             |              | Base                 |            | 6,286.76      | 6,413.61      | -126.85        |             | 0.00       |                            | -126.85   |
| 05CN 790849103 | 15JPJBBKZLK | ST JUDE MEDICAL INC | 306 | 21 Oct 2015 |              | COMMON STOCK USD.1   | 100 000    | 6,228.03      | 6,413.61      | -185.58        | 26 Oct 2015 | 1.000000   | 28 Jul 2014 to 28 Jul 2014 | -185.58   |
|                |             |                     |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                     |     |             |              | Base                 |            | 6,228.03      | 6,413.61      | -185.58        |             | 0.00       |                            | -185.58   |
| 05CN 790849103 | 15JQJBBJGBJ | ST JUDE MEDICAL INC | 329 | 22 Oct 2015 |              | COMMON STOCK USD 1   | 200 000    | 12,418.59     | 12,827.22     | -408.63        | 27 Oct 2015 | 1.000000   | 29 Jul 2014 to 31 Jul 2014 | -408.63   |
|                |             |                     |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                     |     |             |              | Base                 |            | 12,418.59     | 12,827.22     | -408.63        |             | 0.00       |                            | -408.63   |
| 05CN 790849103 | 15JQJBBJGBN | ST JUDE MEDICAL INC | 332 | 22 Oct 2015 |              | COMMON STOCK USD 1   | 300 000    | 18,431.12     | 19,240.83     | -809.71        | 27 Oct 2015 | 1.000000   | 07 Aug 2014 to 15 Aug 2014 | -809.71   |
|                |             |                     |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                     |     |             |              | Base                 |            | 18,431.12     | 19,240.83     | -809.71        |             | 0.00       |                            | -809.71   |
| 05CN 790849103 | 15JUJBBK8PX | ST JUDE MEDICAL INC | 404 | 28 Oct 2015 |              | COMMON STOCK USD.1   | 200 000    | 12,494.25     | 12,827.22     | -332.97        | 02 Nov 2015 | 1.000000   | 15 Aug 2014 to 15 Aug 2014 | -332.97   |
|                |             |                     |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                     |     |             |              | Base                 |            | 12,494.25     | 12,827.22     | -332.97        |             | 0.00       |                            | -332.97   |
| 05CN 790849103 | 15HTJBBM017 | ST JUDE MEDICAL INC | 435 | 27 Aug 2015 |              | COMMON STOCK USD 1   | 100 000    | 7,223.93      | 6,413.61      | 810.32         | 01 Sep 2015 | 1.000000   | 06 May 2014 to 07 May 2014 | 810.32    |
|                |             |                     |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                     |     |             |              | Base                 |            | 7,223.93      | 6,413.61      | 810.32         |             | 0.00       |                            | 810.32    |
| 05CN 790849103 | 15HTJBBM02N | ST JUDE MEDICAL INC | 441 | 27 Aug 2015 |              | COMMON STOCK USD.1   | 200 000    | 14,485.09     | 12,827.22     | 1,657.87       | 01 Sep 2015 | 1.000000   | 07 May 2014 to 09 May 2014 | 1,657.87  |
|                |             |                     |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                     |     |             |              | Base                 |            | 14,485.09     | 12,827.22     | 1,657.87       |             | 0.00       |                            | 1,657.87  |

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| Fund Asset ID                 | Security Name       | Lot | Trd Date    | Dtl Fund Rsn | Security Description        | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|-------------------------------|---------------------|-----|-------------|--------------|-----------------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID                  |                     |     |             |              |                             |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 790849103<br>15KAJBB5HX4 | ST JUDE MEDICAL INC | 457 | 30 Oct 2015 |              | COMMON STOCK USD.1<br>Local | 200.000    | 12,795.32     | 12,827.22     |                | 04 Nov 2015 | 1.000000   | 30 Sep 2014 to 15 Oct 2014 | -31.90    |
|                               |                     |     |             |              | Base                        |            | 12,795.32     | 12,827.22     |                | -31.90      | 0.00       |                            | -31.90    |
| 05CN 790849103<br>15KBJBBMFRR | ST JUDE MEDICAL INC | 488 | 02 Nov 2015 |              | COMMON STOCK USD.1<br>Local | 525.000    | 33,844.44     | 33,671.45     |                | 05 Nov 2015 | 1.000000   | 15 Oct 2014 to 12 Aug 2015 | 172.99    |
|                               |                     |     |             |              | Base                        |            | 33,844.44     | 33,671.45     |                | 172.99      | 0.00       |                            | 172.99    |
| 05CN 790849103<br>15IRJBBM7Z8 | ST JUDE MEDICAL INC | 697 | 24 Sep 2015 |              | COMMON STOCK USD.1<br>Local | 100.000    | 6,645.87      | 6,413.61      |                | 29 Sep 2015 | 1.000000   | 09 May 2014 to 20 May 2014 | 232.26    |
|                               |                     |     |             |              | Base                        |            | 6,645.87      | 6,413.61      |                | 232.26      | 0.00       |                            | 232.26    |
| 05CN 790849103<br>15GBJBBH30N | ST JUDE MEDICAL INC | 714 | 01 Jul 2015 |              | COMMON STOCK USD.1<br>Local | 100.000    | 7,397.84      | 6,343.51      |                | 07 Jul 2015 | 1.000000   | 29 Apr 2014 to 29 Apr 2014 | 1,054.33  |
|                               |                     |     |             |              | Base                        |            | 7,397.84      | 6,343.51      |                | 1,054.33    | 0.00       |                            | 1,054.33  |
| 05CN 790849103<br>15GEJBBGZ10 | ST JUDE MEDICAL INC | 742 | 06 Jul 2015 |              | COMMON STOCK USD.1<br>Local | 100.000    | 7,295.93      | 6,343.51      |                | 09 Jul 2015 | 1.000000   | 29 Apr 2014 to 29 Apr 2014 | 952.42    |
|                               |                     |     |             |              | Base                        |            | 7,295.93      | 6,343.51      |                | 952.42      | 0.00       |                            | 952.42    |
| 05CN 790849103<br>15IUJBBRCHL | ST JUDE MEDICAL INC | 762 | 29 Sep 2015 |              | COMMON STOCK USD.1<br>Local | 100.000    | 6,345.88      | 6,413.61      |                | 02 Oct 2015 | 1.000000   | 20 May 2014 to 20 May 2014 | -67.73    |
|                               |                     |     |             |              | Base                        |            | 6,345.88      | 6,413.61      |                | -67.73      | 0.00       |                            | -67.73    |
| 05CN 790849103<br>15GFJBBMMNF | ST JUDE MEDICAL INC | 766 | 07 Jul 2015 |              | COMMON STOCK USD.1<br>Local | 100.000    | 7,260.71      | 6,343.52      |                | 10 Jul 2015 | 1.000000   | 29 Apr 2014 to 30 Apr 2014 | 917.19    |
|                               |                     |     |             |              | Base                        |            | 7,260.71      | 6,343.52      |                | 917.19      | 0.00       |                            | 917.19    |
| 05CN 790849103<br>15GGJBBJP0D | ST JUDE MEDICAL INC | 782 | 08 Jul 2015 |              | COMMON STOCK USD.1<br>Local | 100.000    | 7,395.86      | 6,343.51      |                | 13 Jul 2015 | 1.000000   | 30 Apr 2014 to 30 Apr 2014 | 1,052.35  |
|                               |                     |     |             |              | Base                        |            | 7,395.86      | 6,343.51      |                | 1,052.35    | 0.00       |                            | 1,052.35  |
| 05CN 790849103<br>15GHJBBK25T | ST JUDE MEDICAL INC | 801 | 09 Jul 2015 |              | COMMON STOCK USD.1<br>Local | 100.000    | 7,473.03      | 6,343.52      |                | 14 Jul 2015 | 1.000000   | 30 Apr 2014 to 05 May 2014 | 1,129.51  |
|                               |                     |     |             |              | Base                        |            | 7,473.03      | 6,343.52      |                | 1,129.51    | 0.00       |                            | 1,129.51  |

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|--------------------------------|-----------|----------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|----------|------------|----------------------|-----------|
| Fund                           | Asset ID  | Security Name              | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |           |                            |     |          |              |                      |            |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls |                      |           |
| 790849103 Total                |           |                            |     |          |              |                      |            |               |               |                |          |            |                      |           |
| 05CJ                           | 806407102 | HENRY SCHEIN INC           |     |          |              | COMMON STOCK USD 01  |            |               |               |                |          |            |                      |           |
| 16DCJBBPD49                    |           | 171 04 Apr 2016            |     |          | 76 000       | Local                |            | 222,825.64    | 212,744.33    | 10,081.31      |          |            |                      | 10,081.31 |
|                                |           |                            |     |          |              | Base                 |            | 222,825.64    | 212,744.33    | 10,081.31      |          | 0.00       |                      | 10,081.31 |
| 05CJ                           | 806407102 | HENRY SCHEIN INC           |     |          |              | COMMON STOCK USD 01  |            |               |               |                |          |            |                      |           |
| 16DMJBBMRLP                    |           | 197 18 Apr 2016            |     |          | 6,000        | Local                |            | 1,032.83      | 330.60        | 702.23         |          |            |                      | 702.23    |
|                                |           |                            |     |          |              | Base                 |            | 1,032.83      | 330.60        | 702.23         |          | 0.00       |                      | 702.23    |
| 05CJ                           | 806407102 | HENRY SCHEIN INC           |     |          |              | COMMON STOCK USD 01  |            |               |               |                |          |            |                      |           |
| 16EBJBBNQOL                    |           | 251 02 May 2016            |     |          | 141,000      | Local                |            | 23,955.46     | 7,769.16      | 16,186.30      |          |            |                      | 16,186.30 |
|                                |           |                            |     |          |              | Base                 |            | 23,955.46     | 7,769.16      | 16,186.30      |          | 0.00       |                      | 16,186.30 |
| 806407102 Total                |           |                            |     |          |              |                      |            |               |               |                |          |            |                      |           |
|                                |           |                            |     |          |              | Local                |            | 38,084.73     | 12,287.39     | 25,797.34      |          |            |                      | 25,797.34 |
|                                |           |                            |     |          |              | Base                 |            | 38,084.73     | 12,287.39     | 25,797.34      |          | 0.00       |                      | 25,797.34 |
| 05CN                           | 810186106 | SCOTTS MIRACLE GRO CO CL A |     |          |              | COMMON STOCK USD 01  |            |               |               |                |          |            |                      |           |
| 16CHJBBNWGJ                    |           | 095 09 Mar 2016            |     |          | 50 000       | Local                |            | 3,640.67      | 3,015.11      | 625.56         |          |            |                      | 625.56    |
|                                |           |                            |     |          |              | Base                 |            | 3,640.67      | 3,015.11      | 625.56         |          | 0.00       |                      | 625.56    |
| 05CN                           | 810186106 | SCOTTS MIRACLE GRO CO CL A |     |          |              | COMMON STOCK USD 01  |            |               |               |                |          |            |                      |           |
| 16CHJBBNWG                     |           | 098 09 Mar 2016            |     |          | 100 000      | Local                |            | 7,256.00      | 6,030.21      | 1,225.79       |          |            |                      | 1,225.79  |
|                                |           |                            |     |          |              | Base                 |            | 7,256.00      | 6,030.21      | 1,225.79       |          | 0.00       |                      | 1,225.79  |
| 05CN                           | 810186106 | SCOTTS MIRACLE GRO CO CL A |     |          |              | COMMON STOCK USD 01  |            |               |               |                |          |            |                      |           |
| 16CNJBBNHM3                    |           | 157 17 Mar 2016            |     |          | 100,000      | Local                |            | 7,345.96      | 6,030.21      | 1,315.75       |          |            |                      | 1,315.75  |
|                                |           |                            |     |          |              | Base                 |            | 7,345.96      | 6,030.21      | 1,315.75       |          | 0.00       |                      | 1,315.75  |
| 05CN                           | 810186106 | SCOTTS MIRACLE GRO CO CL A |     |          |              | COMMON STOCK USD 01  |            |               |               |                |          |            |                      |           |
| 16CVJBBSG77                    |           | 220 29 Mar 2016            |     |          | 175 000      | Local                |            | 12,818.35     | 10,552.87     | 2,265.48       |          |            |                      | 2,265.48  |
|                                |           |                            |     |          |              | Base                 |            | 12,818.35     | 10,552.87     | 2,265.48       |          | 0.00       |                      | 2,265.48  |



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|--------------------------------|-------------|----------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-----------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name              | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Std Date  | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                            |     |             |              |                      |            |               | Cost          | Security Gn/Ls |           | Curr Gn/Ls |                            |           |
| 05CN 810186106                 | 15KBJBBV5V6 | SCOTTS MIRACLE GRO CO CL A | 515 | 02 Nov 2015 |              | COMMON STOCK USD.01  | 250.000    | Local         | 14,956.70     | 05 Nov 2015    | 1,554.24  | 1.000000   | 24 Jun 2015 to 30 Jun 2015 | 1,554.24  |
|                                |             |                            |     |             |              | Base                 |            | 16,510.94     | 14,956.70     | 1,554.24       |           | 0.00       |                            | 1,554.24  |
| 05CN 810186106                 | 16BAJBB9PZ0 | SCOTTS MIRACLE GRO CO CL A | 565 | 29 Jan 2016 |              | COMMON STOCK USD.01  | 50.000     | Local         | 3,015.11      | 03 Feb 2016    | 306.18    | 1.000000   | 30 Jun 2015 to 30 Jun 2015 | 306.18    |
|                                |             |                            |     |             |              | Base                 |            | 3,321.29      | 3,015.11      | 306.18         |           | 0.00       |                            | 306.18    |
| 05CN 810186106                 | 16BBJBBN6J5 | SCOTTS MIRACLE GRO CO CL A | 583 | 01 Feb 2016 |              | COMMON STOCK USD.01  | 75.000     | Local         | 4,522.66      | 04 Feb 2016    | 632.50    | 1.000000   | 30 Jun 2015 to 02 Jul 2015 | 632.50    |
|                                |             |                            |     |             |              | Base                 |            | 5,155.16      | 4,522.66      | 632.50         |           | 0.00       |                            | 632.50    |
| 05CN 810186106                 | 15KHJBBKN2R | SCOTTS MIRACLE GRO CO CL A | 589 | 10 Nov 2015 |              | COMMON STOCK USD.01  | 250.000    | Local         | 14,956.70     | 16 Nov 2015    | 1,560.49  | 1.000000   | 30 Jun 2015 to 30 Jun 2015 | 1,560.49  |
|                                |             |                            |     |             |              | Base                 |            | 16,517.19     | 14,956.70     | 1,560.49       |           | 0.00       |                            | 1,560.49  |
| 05CN 810186106                 | 16FEJBBT9W2 | SCOTTS MIRACLE GRO CO CL A | 741 | 06 Jun 2016 |              | COMMON STOCK USD.01  | 225.000    | Local         | 13,970.76     | 09 Jun 2016    | 1,845.26  | 1.000000   | 08 Jul 2015 to 15 Jul 2015 | 1,845.26  |
|                                |             |                            |     |             |              | Base                 |            | 15,816.02     | 13,970.76     | 1,845.26       |           | 0.00       |                            | 1,845.26  |
| 810186106 Total                |             |                            |     |             |              |                      |            |               |               |                |           |            |                            |           |
|                                |             |                            |     |             |              | Local                |            | 88,381.58     | 77,050.33     | 11,331.25      |           |            |                            | 11,331.25 |
|                                |             |                            |     |             |              | Base                 |            | 88,381.58     | 77,050.33     | 11,331.25      |           | 0.00       |                            | 11,331.25 |
| 05CN 83088M102                 | 15LUJBBM469 | SKYWORKS SOLUTIONS INC     | 215 | 29 Dec 2015 |              | COMMON STOCK USD.25  | 50.000     | Local         | 4,148.73      | 04 Jan 2016    | -148.83   | 1.000000   | 05 Feb 2015 to 09 Feb 2015 | -148.83   |
|                                |             |                            |     |             |              | Base                 |            | 3,999.90      | 4,148.73      | -148.83        |           | 0.00       |                            | -148.83   |
| 05CN 83088M102                 | 16ABJBL2S2  | SKYWORKS SOLUTIONS INC     | 254 | 04 Jan 2016 |              | COMMON STOCK USD.25  | 100.000    | Local         | 8,297.45      | 07 Jan 2016    | -694.57   | 1.000000   | 09 Feb 2015 to 12 Feb 2015 | -694.57   |
|                                |             |                            |     |             |              | Base                 |            | 7,602.88      | 8,297.45      | -694.57        |           | 0.00       |                            | -694.57   |
| 05CN 83088M102                 | 15KBJBBMFRK | SKYWORKS SOLUTIONS INC     | 482 | 02 Nov 2015 |              | COMMON STOCK USD.25  | 450.000    | Local         | 37,950.36     | 05 Nov 2015    | -2,514.15 | 1.000000   | 02 Feb 2015 to 05 Feb 2015 | -2,514.15 |
|                                |             |                            |     |             |              | Base                 |            | 35,436.21     | 37,950.36     | -2,514.15      |           | 0.00       |                            | -2,514.15 |

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|--------------------------------|-------------------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID          | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |                   |               |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 83088M102 Total                |                   |               |     |          |              |                      |            |               |               |                |             |            |                            |           |
| 05CN 832696405                 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |           |
| 16CBJBBQFX0                    | 002 01 Mar 2016   |               |     |          |              | 25,000 Local         |            | 47,038.99     | 50,396.54     | -3,357.55      | 04 Mar 2016 | 1 000000   | 12 Dec 2014 to 12 Dec 2014 | -3,357.55 |
|                                |                   |               |     |          |              | Base                 |            | 47,038.99     | 50,396.54     | -3,357.55      |             | 0.00       |                            | -3,357.55 |
| 05CN 832696405                 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |           |
| 15LEJBVCZH                     | 005 04 Dec 2015   |               |     |          |              | 100 000 Local        |            | 12,226.93     | 10,584.71     | 1,642.22       | 09 Dec 2015 | 1 000000   | 25 Sep 2014 to 25 Sep 2014 | 1,642.22  |
|                                |                   |               |     |          |              | Base                 |            | 12,226.93     | 10,584.71     | 1,642.22       |             | 0.00       |                            | 1,642.22  |
| 05CN 832696405                 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |           |
| 16GAJBB9KB4                    | 089 30 Jun 2016   |               |     |          |              | 25 000 Local         |            | 3,795.07      | 2,646.18      | 1,148.89       | 06 Jul 2016 | 1.000000   | 11 Aug 2015 to 11 Aug 2015 | 1,148.89  |
|                                |                   |               |     |          |              | Base                 |            | 3,795.07      | 2,646.18      | 1,148.89       |             | 0 00       |                            | 1,148.89  |
| 05CN 832696405                 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |           |
| 16CIJBBN462                    | 111 10 Mar 2016   |               |     |          |              | 125 000 Local        |            | 15,998.70     | 13,230.88     | 2,767.82       | 15 Mar 2016 | 1.000000   | 12 Dec 2014 to 15 Dec 2014 | 2,767.82  |
|                                |                   |               |     |          |              | Base                 |            | 15,998.70     | 13,230.88     | 2,767.82       |             | 0.00       |                            | 2,767.82  |
| 05CN 832696405                 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |           |
| 16CNJBNNHMX                    | 152 17 Mar 2016   |               |     |          |              | 50 000 Local         |            | 6,497.85      | 5,292.35      | 1,205.50       | 22 Mar 2016 | 1.000000   | 15 Dec 2014 to 05 Jan 2015 | 1,205.50  |
|                                |                   |               |     |          |              | Base                 |            | 6,497.85      | 5,292.35      | 1,205.50       |             | 0 00       |                            | 1,205.50  |
| 05CN 832696405                 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |           |
| 16DJJBPOCW                     | 314 13 Apr 2016   |               |     |          |              | 50 000 Local         |            | 6,371.67      | 5,292.35      | 1,079.32       | 18 Apr 2016 | 1 000000   | 05 Jan 2015 to 05 Jan 2015 | 1,079.32  |
|                                |                   |               |     |          |              | Base                 |            | 6,371.67      | 5,292.35      | 1,079.32       |             | 0.00       |                            | 1,079.32  |
| 05CN 832696405                 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |           |
| 16DJJBPOC1                     | 317 13 Apr 2016   |               |     |          |              | 100,000 Local        |            | 12,726.79     | 10,584.71     | 2,142.08       | 18 Apr 2016 | 1 000000   | 05 Jan 2015 to 05 Jan 2015 | 2,142.08  |
|                                |                   |               |     |          |              | Base                 |            | 12,726.79     | 10,584.71     | 2,142.08       |             | 0.00       |                            | 2,142.08  |
| 05CN 832696405                 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |           |
| 16DLJBQBFRZ                    | 336 15 Apr 2016   |               |     |          |              | 50 000 Local         |            | 6,397.87      | 5,292.35      | 1,105.52       | 20 Apr 2016 | 1 000000   | 05 Jan 2015 to 29 Jun 2015 | 1,105.52  |
|                                |                   |               |     |          |              | Base                 |            | 6,397.87      | 5,292.35      | 1,105.52       |             | 0 00       |                            | 1,105.52  |

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| Fund           | Asset ID          | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|----------|------------|----------------------------|-----------|
| SSB Trade ID   |                   |               |     |          |              |                      |            |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls |                            |           |
| 05CN 832696405 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |          |            |                            |           |
| 16DMJBKN8W     | 346               | 18 Apr 2016   |     |          |              | 50,000 Local         | 6,449.26   | 5,292.35      | 21 Apr 2016   | 1,156.91       |          | 1,000,000  | 29 Jun 2015 to 29 Jun 2015 | 1,156.91  |
|                |                   |               |     |          |              | Base                 | 6,449.26   | 5,292.35      |               | 1,156.91       |          | 0.00       |                            | 1,156.91  |
| 05CN 832696405 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |          |            |                            |           |
| 16DOJBNGJR     | 360               | 20 Apr 2016   |     |          |              | 50,000 Local         | 6,455.53   | 5,292.35      | 25 Apr 2016   | 1,163.18       |          | 1,000,000  | 29 Jun 2015 to 29 Jun 2015 | 1,163.18  |
|                |                   |               |     |          |              | Base                 | 6,455.53   | 5,292.35      |               | 1,163.18       |          | 0.00       |                            | 1,163.18  |
| 05CN 832696405 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |          |            |                            |           |
| 16DSJBNN25X    | 394               | 26 Apr 2016   |     |          |              | 25,000 Local         | 3,199.73   | 2,646.18      | 29 Apr 2016   | 553.55         |          | 1,000,000  | 29 Jun 2015 to 29 Jun 2015 | 553.55    |
|                |                   |               |     |          |              | Base                 | 3,199.73   | 2,646.18      |               | 553.55         |          | 0.00       |                            | 553.55    |
| 05CN 832696405 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |          |            |                            |           |
| 16AJJBZBRP     | 414               | 14 Jan 2016   |     |          |              | 100,000 Local        | 12,048.75  | 10,584.71     | 20 Jan 2016   | 1,464.04       |          | 1,000,000  | 25 Sep 2014 to 01 Oct 2014 | 1,464.04  |
|                |                   |               |     |          |              | Base                 | 12,048.75  | 10,584.71     |               | 1,464.04       |          | 0.00       |                            | 1,464.04  |
| 05CN 832696405 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |          |            |                            |           |
| 15IAJBH4HFC    | 479               | 31 Aug 2015   |     |          |              | 125,000 Local        | 14,777.25  | 12,952.24     | 03 Sep 2015   | 1,825.01       |          | 1,000,000  | 12 Sep 2014 to 12 Sep 2014 | 1,825.01  |
|                |                   |               |     |          |              | Base                 | 14,777.25  | 12,952.24     |               | 1,825.01       |          | 0.00       |                            | 1,825.01  |
| 05CN 832696405 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |          |            |                            |           |
| 16AOJBTT66L    | 496               | 22 Jan 2016   |     |          |              | 100,000 Local        | 12,186.71  | 10,584.71     | 27 Jan 2016   | 1,602.00       |          | 1,000,000  | 01 Oct 2014 to 02 Oct 2014 | 1,602.00  |
|                |                   |               |     |          |              | Base                 | 12,186.71  | 10,584.71     |               | 1,602.00       |          | 0.00       |                            | 1,602.00  |
| 05CN 832696405 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |          |            |                            |           |
| 16EGJBHJ2GV    | 508               | 09 May 2016   |     |          |              | 25,000 Local         | 3,249.94   | 2,646.18      | 12 May 2016   | 603.76         |          | 1,000,000  | 29 Jun 2015 to 29 Jun 2015 | 603.76    |
|                |                   |               |     |          |              | Base                 | 3,249.94   | 2,646.18      |               | 603.76         |          | 0.00       |                            | 603.76    |
| 05CN 832696405 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |          |            |                            |           |
| 16ASJBBDZG     | 545               | 28 Jan 2016   |     |          |              | 25,000 Local         | 3,150.50   | 2,646.18      | 02 Feb 2016   | 504.32         |          | 1,000,000  | 02 Oct 2014 to 02 Oct 2014 | 504.32    |
|                |                   |               |     |          |              | Base                 | 3,150.50   | 2,646.18      |               | 504.32         |          | 0.00       |                            | 504.32    |
| 05CN 832696405 | JM SMUCKER CO/THE |               |     |          |              | COMMON STOCK         |            |               |               |                |          |            |                            |           |
| 16EOJBPP6BJ    | 599               | 19 May 2016   |     |          |              | 125,000 Local        | 15,876.85  | 13,230.88     | 24 May 2016   | 2,645.97       |          | 1,000,000  | 29 Jun 2015 to 08 Jul 2015 | 2,645.97  |
|                |                   |               |     |          |              | Base                 | 15,876.85  | 13,230.88     |               | 2,645.97       |          | 0.00       |                            | 2,645.97  |

# Realized Gain/Loss

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| Base Currency: USD - US DOLLAR |             |                   |     |             |              |                      |            |               |               |           |             |                |            |                            |           |
|--------------------------------|-------------|-------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|-----------|-------------|----------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name     | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate      | Stl Date    | Security Gn/Ls | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                   |     |             |              |                      |            |               | Cost          |           |             |                | Curr Gn/Ls |                            |           |
| 05CN 832696405                 | 16ERJBBS0LJ | JM SMUCKER CO/THE | 627 | 24 May 2016 |              | COMMON STOCK         | 75,000     | 9,597.57      | 7,938.53      |           | 27 May 2016 | 1,659.04       | 1.000000   | 08 Jul 2015 to 09 Jul 2015 | 1,659.04  |
|                                |             |                   |     |             |              | Local                |            | 9,597.57      |               |           |             |                |            |                            |           |
|                                |             |                   |     |             |              | Base                 |            | 9,597.57      | 7,938.53      |           | 1,659.04    |                | 0.00       |                            | 1,659.04  |
| 05CN 832696405                 | 16BIJBBS0LJ | JM SMUCKER CO/THE | 681 | 10 Feb 2016 |              | COMMON STOCK         | 25,000     | 3,206.82      | 2,646.18      |           | 16 Feb 2016 | 560.64         | 1.000000   | 02 Oct 2014 to 02 Oct 2014 | 560.64    |
|                                |             |                   |     |             |              | Local                |            | 3,206.82      |               |           |             |                |            |                            |           |
|                                |             |                   |     |             |              | Base                 |            | 3,206.82      | 2,646.18      |           | 560.64      |                | 0.00       |                            | 560.64    |
| 05CN 832696405                 | 15KOJBBS0LJ | JM SMUCKER CO/THE | 702 | 19 Nov 2015 |              | COMMON STOCK         | 350,000    | 43,117.91     | 37,046.47     |           | 24 Nov 2015 | 6,071.44       | 1.000000   | 12 Sep 2014 to 23 Sep 2014 | 6,071.44  |
|                                |             |                   |     |             |              | Local                |            | 43,117.91     |               |           |             |                |            |                            |           |
|                                |             |                   |     |             |              | Base                 |            | 43,117.91     | 37,046.47     |           | 6,071.44    |                | 0.00       |                            | 6,071.44  |
| 05CN 832696405                 | 16FDJBBS0LJ | JM SMUCKER CO/THE | 715 | 03 Jun 2016 |              | COMMON STOCK         | 300,000    | 39,490.62     | 31,754.11     |           | 08 Jun 2016 | 7,736.51       | 1.000000   | 09 Jul 2015 to 24 Jul 2015 | 7,736.51  |
|                                |             |                   |     |             |              | Local                |            | 39,490.62     |               |           |             |                |            |                            |           |
|                                |             |                   |     |             |              | Base                 |            | 39,490.62     | 31,754.11     |           | 7,736.51    |                | 0.00       |                            | 7,736.51  |
| 05CN 832696405                 | 16BMJBBS0LJ | JM SMUCKER CO/THE | 728 | 17 Feb 2016 |              | COMMON STOCK         | 50,000     | 6,424.14      | 5,292.35      |           | 22 Feb 2016 | 1,131.79       | 1.000000   | 02 Oct 2014 to 12 Dec 2014 | 1,131.79  |
|                                |             |                   |     |             |              | Local                |            | 6,424.14      |               |           |             |                |            |                            |           |
|                                |             |                   |     |             |              | Base                 |            | 6,424.14      | 5,292.35      |           | 1,131.79    |                | 0.00       |                            | 1,131.79  |
| 05CN 832696405                 | 16FFJBBS0LJ | JM SMUCKER CO/THE | 763 | 07 Jun 2016 |              | COMMON STOCK         | 25,000     | 3,312.17      | 2,646.18      |           | 10 Jun 2016 | 665.99         | 1.000000   | 24 Jul 2015 to 24 Jul 2015 | 665.99    |
|                                |             |                   |     |             |              | Local                |            | 3,312.17      |               |           |             |                |            |                            |           |
|                                |             |                   |     |             |              | Base                 |            | 3,312.17      | 2,646.18      |           | 665.99      |                | 0.00       |                            | 665.99    |
| 05CN 832696405                 | 16FHJBBS0LJ | JM SMUCKER CO/THE | 774 | 09 Jun 2016 |              | COMMON STOCK         | 100,000    | 14,005.93     | 10,584.70     |           | 14 Jun 2016 | 3,421.23       | 1.000000   | 24 Jul 2015 to 11 Aug 2015 | 3,421.23  |
|                                |             |                   |     |             |              | Local                |            | 14,005.93     |               |           |             |                |            |                            |           |
|                                |             |                   |     |             |              | Base                 |            | 14,005.93     | 10,584.70     |           | 3,421.23    |                | 0.00       |                            | 3,421.23  |
| 832696405 Total                |             |                   |     |             |              |                      |            |               | 219,354.01    | 44,436.98 |             |                |            |                            |           |
|                                |             |                   |     |             |              | Local                |            | 263,790.99    |               |           |             |                |            |                            |           |
|                                |             |                   |     |             |              | Base                 |            | 263,790.99    | 219,354.01    |           | 44,436.98   |                | 0.00       |                            | 44,436.98 |
| 05CN 833034101                 | 16CDJBBS0LJ | SNAP ON INC       | 016 | 03 Mar 2016 |              | COMMON STOCK USD1 0  | 25,000     | 3,849.55      | 1,664.32      |           | 08 Mar 2016 | 2,185.23       | 1.000000   | 30 Dec 2011 to 30 Dec 2011 | 2,185.23  |
|                                |             |                   |     |             |              | Local                |            | 3,849.55      |               |           |             |                |            |                            |           |
|                                |             |                   |     |             |              | Base                 |            | 3,849.55      | 1,664.32      |           | 2,185.23    |                | 0.00       |                            | 2,185.23  |

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| Fund Asset 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       | Net Gn/Ls |
|----------------|-----------------|-----|----------|--------------|------------|----------------------|---------------|---------------|------|-----------|----------|----------------|-----------|----------------------------|-----------|
| SSB Trade ID   |                 |     |          |              |            |                      |               |               |      |           |          |                |           |                            |           |
| 05CN 833034101 | SNAP ON INC     |     |          |              |            | COMMON STOCK USD1.0  |               |               |      |           |          |                | 1.000000  | 30 Dec 2011 to 30 Dec 2011 |           |
| 15GNJBWJZ10    | 058 17 Jul 2015 |     |          |              | 25.000     | Local                | 4,049.55      | 1,470.53      |      | 2,579.02  |          |                |           |                            | 2,579.02  |
|                |                 |     |          |              |            | Base                 | 4,049.55      | 1,470.53      |      | 2,579.02  |          |                |           |                            | 2,579.02  |
| 05CN 833034101 | SNAP ON INC     |     |          |              |            | COMMON STOCK USD1.0  |               |               |      |           |          |                | 1.000000  | 30 Dec 2011 to 30 Dec 2011 |           |
| 15JGJBK3NZ     | 114 08 Oct 2015 |     |          |              | 50.000     | Local                | 8,031.72      | 2,941.07      |      | 5,090.65  |          |                |           |                            | 5,090.65  |
|                |                 |     |          |              |            | Base                 | 8,031.72      | 2,941.07      |      | 5,090.65  |          |                |           |                            | 5,090.65  |
| 05CN 833034101 | SNAP ON INC     |     |          |              |            | COMMON STOCK USD1.0  |               |               |      |           |          |                | 1.000000  | 30 Dec 2011 to 30 Dec 2011 |           |
| 15HCJBWJZ29    | 181 04 Aug 2015 |     |          |              | 25.000     | Local                | 4,110.55      | 1,470.53      |      | 2,640.02  |          |                |           |                            | 2,640.02  |
|                |                 |     |          |              |            | Base                 | 4,110.55      | 1,470.53      |      | 2,640.02  |          |                |           |                            | 2,640.02  |
| 05CN 833034101 | SNAP ON INC     |     |          |              |            | COMMON STOCK USD1.0  |               |               |      |           |          |                | 1.000000  | 30 Dec 2011 to 30 Dec 2011 |           |
| 15HDJBW6W0     | 194 05 Aug 2015 |     |          |              | 25.000     | Local                | 4,202.35      | 1,470.53      |      | 2,731.82  |          |                |           |                            | 2,731.82  |
|                |                 |     |          |              |            | Base                 | 4,202.35      | 1,470.53      |      | 2,731.82  |          |                |           |                            | 2,731.82  |
| 05CN 833034101 | SNAP ON INC     |     |          |              |            | COMMON STOCK USD1.0  |               |               |      |           |          |                | 1.000000  | 30 Dec 2011 to 30 Dec 2011 |           |
| 15JPJBKZK6     | 296 21 Oct 2015 |     |          |              | 25.000     | Local                | 4,007.21      | 1,470.53      |      | 2,536.68  |          |                |           |                            | 2,536.68  |
|                |                 |     |          |              |            | Base                 | 4,007.21      | 1,470.53      |      | 2,536.68  |          |                |           |                            | 2,536.68  |
| 05CN 833034101 | SNAP ON INC     |     |          |              |            | COMMON STOCK USD1.0  |               |               |      |           |          |                | 1.000000  | 30 Dec 2011 to 30 Dec 2011 |           |
| 16AJJBZBRC     | 405 14 Jan 2016 |     |          |              | 25.000     | Local                | 4,074.62      | 1,470.53      |      | 2,604.09  |          |                |           |                            | 2,604.09  |
|                |                 |     |          |              |            | Base                 | 4,074.62      | 1,470.53      |      | 2,604.09  |          |                |           |                            | 2,604.09  |
| 05CN 833034101 | SNAP ON INC     |     |          |              |            | COMMON STOCK USD1.0  |               |               |      |           |          |                | 1.000000  | 30 Dec 2011 to 30 Dec 2011 |           |
| 15JVJBW6S      | 449 29 Oct 2015 |     |          |              | 300.000    | Local                | 49,404.59     | 17,646.42     |      | 31,758.17 |          |                |           |                            | 31,758.17 |
|                |                 |     |          |              |            | Base                 | 49,404.59     | 17,646.42     |      | 31,758.17 |          |                |           |                            | 31,758.17 |
| 05CN 833034101 | SNAP ON INC     |     |          |              |            | COMMON STOCK USD1.0  |               |               |      |           |          |                | 1.000000  | 30 Dec 2011 to 30 Dec 2011 |           |
| 16EFJBW6MK     | 497 06 May 2016 |     |          |              | 75.000     | Local                | 11,946.83     | 5,455.04      |      | 6,491.79  |          |                |           |                            | 6,491.79  |
|                |                 |     |          |              |            | Base                 | 11,946.83     | 5,455.04      |      | 6,491.79  |          |                |           |                            | 6,491.79  |
| 05CN 833034101 | SNAP ON INC     |     |          |              |            | COMMON STOCK USD1.0  |               |               |      |           |          |                | 1.000000  | 30 Dec 2011 to 30 Dec 2011 |           |
| 16ELJBW6JLW    | 559 16 May 2016 |     |          |              | 25.000     | Local                | 4,062.87      | 1,818.35      |      | 2,244.52  |          |                |           |                            | 2,244.52  |
|                |                 |     |          |              |            | Base                 | 4,062.87      | 1,818.35      |      | 2,244.52  |          |                |           |                            | 2,244.52  |

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| Fund Asset ID          | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |               |             |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 833034101         | SNAP ON INC   |             |          |              | COMMON STOCK USD1.0  |            |               |               |                | 22 Sep 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
| 15IMJBBHJJ3            | 625           | 17 Sep 2015 |          |              | 50 000 Local         | 8,031.96   |               | 2,941.07      | 5,090.89       | 5,090.89    |            |                            | 5,090.89  |
|                        |               |             |          |              | Base                 | 8,031.96   |               | 2,941.07      |                | 5,090.89    | 0.00       |                            | 5,090.89  |
| 05CN 833034101         | SNAP ON INC   |             |          |              | COMMON STOCK USD1.0  |            |               |               |                | 09 Jul 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
| 15GEJBBGZ1N            | 733           | 06 Jul 2015 |          |              | 25 000 Local         | 3,999.54   |               | 1,470.53      | 2,529.01       | 2,529.01    |            |                            | 2,529.01  |
|                        |               |             |          |              | Base                 | 3,999.54   |               | 1,470.53      |                | 2,529.01    | 0.00       |                            | 2,529.01  |
| 05CN 833034101         | SNAP ON INC   |             |          |              | COMMON STOCK USD1.0  |            |               |               |                | 10 Jul 2015 | 1.000000   | 30 Dec 2011 to 30 Dec 2011 |           |
| 15GFFJBBMMMZ           | 752           | 07 Jul 2015 |          |              | 50 000 Local         | 7,948.96   |               | 2,941.07      | 5,007.89       | 5,007.89    |            |                            | 5,007.89  |
|                        |               |             |          |              | Base                 | 7,948.96   |               | 2,941.07      |                | 5,007.89    | 0.00       |                            | 5,007.89  |
| <b>833034101 Total</b> |               |             |          |              |                      |            |               |               |                |             |            |                            |           |
|                        |               |             |          |              | Local                | 117,720.30 |               | 44,230.52     | 73,489.78      | 73,489.78   |            |                            | 73,489.78 |
|                        |               |             |          |              | Base                 | 117,720.30 |               | 44,230.52     |                | 73,489.78   | 0.00       |                            | 73,489.78 |
| 05CN 84857L101         | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |            |               |               |                | 15 Jul 2015 | 1.000000   | 06 Jun 2014 to 06 Jun 2014 |           |
| 15GIJBBH113            | 007           | 10 Jul 2015 |          |              | 100 000 Local        | 5,382.94   |               | 4,797.84      | 585.10         | 585.10      |            |                            | 585.10    |
|                        |               |             |          |              | Base                 | 5,382.94   |               | 4,797.84      |                | 585.10      | 0.00       |                            | 585.10    |
| 05CN 84857L101         | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |            |               |               |                | 15 Jul 2015 | 1.000000   | 06 Jun 2014 to 06 Jun 2014 |           |
| 15GIJBBH115            | 009           | 10 Jul 2015 |          |              | 200 000 Local        | 10,764.02  |               | 9,595.69      | 1,168.33       | 1,168.33    |            |                            | 1,168.33  |
|                        |               |             |          |              | Base                 | 10,764.02  |               | 9,595.69      |                | 1,168.33    | 0.00       |                            | 1,168.33  |
| 05CN 84857L101         | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |            |               |               |                | 16 Jul 2015 | 1.000000   | 06 Jun 2014 to 06 Jun 2014 |           |
| 15GJJBKGBZ             | 018           | 13 Jul 2015 |          |              | 200 000 Local        | 10,796.84  |               | 9,595.69      | 1,201.15       | 1,201.15    |            |                            | 1,201.15  |
|                        |               |             |          |              | Base                 | 10,796.84  |               | 9,595.69      |                | 1,201.15    | 0.00       |                            | 1,201.15  |
| 05CN 84857L101         | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |            |               |               |                | 14 Oct 2015 | 1.000000   | 06 Jun 2014 to 06 Jun 2014 |           |
| 15JGJBBK3N9            | 121           | 08 Oct 2015 |          |              | 100 000 Local        | 5,674.98   |               | 4,850.83      | 824.15         | 824.15      |            |                            | 824.15    |
|                        |               |             |          |              | Base                 | 5,674.98   |               | 4,850.83      |                | 824.15      | 0.00       |                            | 824.15    |
| 05CN 84857L101         | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |            |               |               |                | 15 Oct 2015 | 1.000000   | 06 Jun 2014 to 06 Jun 2014 |           |
| 15JIJBBJ4C3            | 159           | 12 Oct 2015 |          |              | 200 000 Local        | 11,480.68  |               | 9,701.65      | 1,779.03       | 1,779.03    |            |                            | 1,779.03  |
|                        |               |             |          |              | Base                 | 11,480.68  |               | 9,701.65      |                | 1,779.03    | 0.00       |                            | 1,779.03  |

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| Fund Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |               |             |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 84857L101 | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |           |
| 15LJBBJ9DJ     | 227           | 15 Oct 2015 |          |              | 175.000 Local        |            | 10,102.70     | 8,488.95      | 1,613.75       | 20 Oct 2015 | 1.000000   | 06 Jun 2014 to 16 Jun 2014 | 1,613.75  |
|                |               |             |          |              | Base                 |            | 10,102.70     | 8,488.95      | 1,613.75       |             | 0.00       |                            | 1,613.75  |
| 05CN 84857L101 | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |           |
| 15LVJBBQZJ     | 229           | 30 Dec 2015 |          |              | 100.000 Local        |            | 6,087.74      | 4,850.82      | 1,236.92       | 05 Jan 2016 | 1.000000   | 09 Mar 2015 to 10 Mar 2015 | 1,236.92  |
|                |               |             |          |              | Base                 |            | 6,087.74      | 4,850.82      | 1,236.92       |             | 0.00       |                            | 1,236.92  |
| 05CN 84857L101 | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |           |
| 15JMJBLXVP     | 243           | 16 Oct 2015 |          |              | 100.000 Local        |            | 5,884.96      | 4,850.83      | 1,034.13       | 21 Oct 2015 | 1.000000   | 16 Jun 2014 to 16 Jun 2014 | 1,034.13  |
|                |               |             |          |              | Base                 |            | 5,884.96      | 4,850.83      | 1,034.13       |             | 0.00       |                            | 1,034.13  |
| 05CN 84857L101 | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |           |
| 15JMJBLXVW     | 248           | 16 Oct 2015 |          |              | 200.000 Local        |            | 11,681.68     | 9,701.65      | 1,980.03       | 21 Oct 2015 | 1.000000   | 18 Jun 2014 to 30 Jun 2014 | 1,980.03  |
|                |               |             |          |              | Base                 |            | 11,681.68     | 9,701.65      | 1,980.03       |             | 0.00       |                            | 1,980.03  |
| 05CN 84857L101 | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |           |
| 15JNJBBJ97D    | 258           | 19 Oct 2015 |          |              | 100.000 Local        |            | 5,920.98      | 4,850.83      | 1,070.15       | 22 Oct 2015 | 1.000000   | 30 Jun 2014 to 10 Jul 2014 | 1,070.15  |
|                |               |             |          |              | Base                 |            | 5,920.98      | 4,850.83      | 1,070.15       |             | 0.00       |                            | 1,070.15  |
| 05CN 84857L101 | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |           |
| 15JNJBBJ97N    | 266           | 19 Oct 2015 |          |              | 200.000 Local        |            | 11,812.24     | 9,701.65      | 2,110.59       | 22 Oct 2015 | 1.000000   | 10 Jul 2014 to 25 Jul 2014 | 2,110.59  |
|                |               |             |          |              | Base                 |            | 11,812.24     | 9,701.65      | 2,110.59       |             | 0.00       |                            | 2,110.59  |
| 05CN 84857L101 | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |           |
| 16ACJBBM90N    | 267           | 05 Jan 2016 |          |              | 125.000 Local        |            | 7,373.02      | 6,063.53      | 1,309.49       | 08 Jan 2016 | 1.000000   | 10 Mar 2015 to 10 Mar 2015 | 1,309.49  |
|                |               |             |          |              | Base                 |            | 7,373.02      | 6,063.53      | 1,309.49       |             | 0.00       |                            | 1,309.49  |
| 05CN 84857L101 | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |           |
| 15JOJBBK4X7    | 276           | 20 Oct 2015 |          |              | 100.000 Local        |            | 5,852.64      | 4,850.83      | 1,001.81       | 23 Oct 2015 | 1.000000   | 25 Jul 2014 to 25 Jul 2014 | 1,001.81  |
|                |               |             |          |              | Base                 |            | 5,852.64      | 4,850.83      | 1,001.81       |             | 0.00       |                            | 1,001.81  |
| 05CN 84857L101 | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |            |               |               |                |             |            |                            |           |
| 15JQJBBJF93    | 319           | 22 Oct 2015 |          |              | 100.000 Local        |            | 5,776.92      | 4,850.83      | 926.09         | 27 Oct 2015 | 1.000000   | 25 Jul 2014 to 28 Jul 2014 | 926.09    |
|                |               |             |          |              | Base                 |            | 5,776.92      | 4,850.83      | 926.09         |             | 0.00       |                            | 926.09    |

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| Fund           | Asset ID     | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|--------------|---------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |              |               |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 84857L101 | 16AFJBBPGB1  | SPIRE INC     | 323 | 08 Jan 2016 |              | 100 000    | COMMON STOCK USD1.0  | 5,920.91      | 4,850.83      |                | 13 Jan 2016 | 1.000000   | 11 Mar 2015 to 04 Aug 2015 |           |
|                |              |               |     |             |              |            | Local                | 5,920.91      |               |                | 1,070.08    |            |                            | 1,070.08  |
|                |              |               |     |             |              |            | Base                 | 5,920.91      |               |                | 1,070.08    |            |                            | 1,070.08  |
| 05CN 84857L101 | 15JSJBBBL6D0 | SPIRE INC     | 356 | 26 Oct 2015 |              | 50 000     | COMMON STOCK USD1.0  | 2,892.89      | 2,425.41      |                | 29 Oct 2015 | 1.000000   | 28 Jul 2014 to 28 Jul 2014 |           |
|                |              |               |     |             |              |            | Local                | 2,892.89      |               |                | 467.48      |            |                            | 467.48    |
|                |              |               |     |             |              |            | Base                 | 2,892.89      |               |                | 467.48      |            |                            | 467.48    |
| 05CN 84857L101 | 15JVJBBNZ0Z  | SPIRE INC     | 419 | 29 Oct 2015 |              | 100 000    | COMMON STOCK USD1.0  | 5,795.89      | 4,850.83      |                | 03 Nov 2015 | 1.000000   | 28 Jul 2014 to 31 Jul 2014 |           |
|                |              |               |     |             |              |            | Local                | 5,795.89      |               |                | 945.06      |            |                            | 945.06    |
|                |              |               |     |             |              |            | Base                 | 5,795.89      |               |                | 945.06      |            |                            | 945.06    |
| 05CN 84857L101 | 15KAJBB5H2C  | SPIRE INC     | 464 | 30 Oct 2015 |              | 600 000    | COMMON STOCK USD1.0  | 35,227.39     | 29,104.96     |                | 04 Nov 2015 | 1.000000   | 01 Aug 2014 to 01 Dec 2014 |           |
|                |              |               |     |             |              |            | Local                | 35,227.39     |               |                | 6,122.43    |            |                            | 6,122.43  |
|                |              |               |     |             |              |            | Base                 | 35,227.39     |               |                | 6,122.43    |            |                            | 6,122.43  |
| 05CN 84857L101 | 16AOJBBT66V  | SPIRE INC     | 503 | 22 Jan 2016 |              | 150 000    | COMMON STOCK USD1.0  | 8,864.43      | 7,276.24      |                | 27 Jan 2016 | 1.000000   | 04 Aug 2015 to 06 Aug 2015 |           |
|                |              |               |     |             |              |            | Local                | 8,864.43      |               |                | 1,588.19    |            |                            | 1,588.19  |
|                |              |               |     |             |              |            | Base                 | 8,864.43      |               |                | 1,588.19    |            |                            | 1,588.19  |
| 05CN 84857L101 | 16AQJBBNBUX  | SPIRE INC     | 522 | 26 Jan 2016 |              | 100 000    | COMMON STOCK USD1.0  | 5,970.95      | 4,850.82      |                | 29 Jan 2016 | 1.000000   | 06 Aug 2015 to 04 Sep 2015 |           |
|                |              |               |     |             |              |            | Local                | 5,970.95      |               |                | 1,120.13    |            |                            | 1,120.13  |
|                |              |               |     |             |              |            | Base                 | 5,970.95      |               |                | 1,120.13    |            |                            | 1,120.13  |
| 05CN 84857L101 | 15KEJBBXD6P  | SPIRE INC     | 541 | 05 Nov 2015 |              | 100 000    | COMMON STOCK USD1.0  | 5,800.06      | 4,850.83      |                | 10 Nov 2015 | 1.000000   | 01 Dec 2014 to 05 Jan 2015 |           |
|                |              |               |     |             |              |            | Local                | 5,800.06      |               |                | 949.23      |            |                            | 949.23    |
|                |              |               |     |             |              |            | Base                 | 5,800.06      |               |                | 949.23      |            |                            | 949.23    |
| 05CN 84857L101 | 15KFJBBNXPX  | SPIRE INC     | 545 | 06 Nov 2015 |              | 25 000     | COMMON STOCK USD1.0  | 1,378.91      | 1,212.71      |                | 12 Nov 2015 | 1.000000   | 05 Jan 2015 to 05 Jan 2015 |           |
|                |              |               |     |             |              |            | Local                | 1,378.91      |               |                | 166.20      |            |                            | 166.20    |
|                |              |               |     |             |              |            | Base                 | 1,378.91      |               |                | 166.20      |            |                            | 166.20    |
| 05CN 84857L101 | 16ASJBBQDZ1  | SPIRE INC     | 555 | 28 Jan 2016 |              | 125 000    | COMMON STOCK USD1.0  | 7,578.37      | 6,063.53      |                | 02 Feb 2016 | 1.000000   | 04 Sep 2015 to 09 Sep 2015 |           |
|                |              |               |     |             |              |            | Local                | 7,578.37      |               |                | 1,514.84    |            |                            | 1,514.84  |
|                |              |               |     |             |              |            | Base                 | 7,578.37      |               |                | 1,514.84    |            |                            | 1,514.84  |



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|--------------------------------|-------------|---------------|-------------|----------|--------------|----------------------|---------------|---------------|--|----------------|-------------|------------|----------------------|----------------|-----------|
| Fund                           | Asset ID    | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description |               | Maturity Date |  | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys |                |           |
| SSB Trade ID                   |             |               |             |          |              | Shares/Par           | Principal Net | Cost          |  | Security Gn/Ls |             | Curr Gn/Ls |                      | Net Gn/Ls      |           |
| 05CN 84857L101                 | 15KHJBBKN2F | SPIRE INC     |             |          |              | COMMON STOCK USD1 0  |               |               |  |                | 16 Nov 2015 | 1.000000   | 05 Jan 2015          | to 05 Jan 2015 |           |
|                                |             | 582           | 10 Nov 2015 |          |              | 100 000              | 5,647 89      | 4,850 83      |  | 797.06         |             |            |                      |                | 797 06    |
|                                |             |               |             |          |              |                      | Base          | 4,850.83      |  | 797 06         |             | 0 00       |                      |                | 797.06    |
| 05CN 84857L101                 | 15KQJBBKW6Q | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |               |               |  |                | 27 Nov 2015 | 1.000000   | 15 Jan 2015          | to 15 Jan 2015 |           |
|                                |             | 721           | 23 Nov 2015 |          |              | 100 000              | 5,798.39      | 4,850.83      |  | 947 56         |             |            |                      |                | 947 56    |
|                                |             |               |             |          |              |                      | Base          | 4,850.83      |  | 947.56         |             | 0 00       |                      |                | 947.56    |
| 05CN 84857L101                 | 15ISJBBMCCH | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |               |               |  |                | 30 Sep 2015 | 1 000000   | 06 Jun 2014          | to 06 Jun 2014 |           |
|                                |             | 721           | 25 Sep 2015 |          |              | 100.000              | Local         | 4,850 83      |  | 507.83         |             |            |                      |                | 507 83    |
|                                |             |               |             |          |              |                      | Base          | 4,850 83      |  | 507.83         |             | 0.00       |                      |                | 507 83    |
| 05CN 84857L101                 | 15ISJBBM89D | SPIRE INC     |             |          |              | COMMON STOCK USD1 0  |               |               |  |                | 30 Sep 2015 | 1.000000   | 06 Jun 2014          | to 06 Jun 2014 |           |
|                                |             | 728           | 25 Sep 2015 |          |              | 100 000              | Local         | 4,850 83      |  | 503.82         |             |            |                      |                | 503 82    |
|                                |             |               |             |          |              |                      | Base          | 4,850 83      |  | 503.82         |             | 0.00       |                      |                | 503.82    |
| 05CN 84857L101                 | 15KRJBBRDT1 | SPIRE INC     |             |          |              | COMMON STOCK USD1 0  |               |               |  |                | 30 Nov 2015 | 1 000000   | 04 Mar 2015          | to 04 Mar 2015 |           |
|                                |             | 733           | 24 Nov 2015 |          |              | 100 000              | Local         | 4,850 83      |  | 947.56         |             |            |                      |                | 947 56    |
|                                |             |               |             |          |              |                      | Base          | 4,850 83      |  | 947 56         |             | 0 00       |                      |                | 947.56    |
| 05CN 84857L101                 | 15ITJBBKHSQ | SPIRE INC     |             |          |              | COMMON STOCK USD1.0  |               |               |  |                | 01 Oct 2015 | 1.000000   | 06 Jun 2014          | to 06 Jun 2014 |           |
|                                |             | 745           | 28 Sep 2015 |          |              | 100 000              | Local         | 4,850 83      |  | 572.84         |             |            |                      |                | 572.84    |
|                                |             |               |             |          |              |                      | Base          | 4,850.83      |  | 572 84         |             | 0.00       |                      |                | 572 84    |
| 05CN 84857L101                 | 15KTJBBTSL0 | SPIRE INC     |             |          |              | COMMON STOCK USD1 0  |               |               |  |                | 02 Dec 2015 | 1.000000   | 04 Mar 2015          | to 06 Mar 2015 |           |
|                                |             | 756           | 27 Nov 2015 |          |              | 100.000              | Local         | 4,850 83      |  | 995.40         |             |            |                      |                | 995.40    |
|                                |             |               |             |          |              |                      | Base          | 4,850 83      |  | 995.40         |             | 0.00       |                      |                | 995 40    |
| 05CN 84857L101                 | 15LCJBBN8LJ | SPIRE INC     |             |          |              | COMMON STOCK USD1 0  |               |               |  |                | 07 Dec 2015 | 1 000000   | 06 Mar 2015          | to 09 Mar 2015 |           |
|                                |             | 781           | 02 Dec 2015 |          |              | 100.000              | Local         | 4,850 83      |  | 1,000 30       |             |            |                      |                | 1,000.30  |
|                                |             |               |             |          |              |                      | Base          | 4,850 83      |  | 1,000.30       |             | 0 00       |                      |                | 1,000.30  |
| 84857L101 Total                |             |               |             |          |              |                      |               |               |  |                |             |            |                      |                |           |
|                                |             |               |             |          |              |                      | Local         | 201,044 42    |  | 38,056 73      |             |            |                      |                | 38,056.73 |
|                                |             |               |             |          |              |                      | Base          | 201,044 42    |  | 38,056 73      |             | 0 00       |                      |                | 38,056 73 |

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| Fund           | Asset ID    | Security Name  | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Std Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|----------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |             |                |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 855244109 | 15GSJBBMSVL | STARBUCKS CORP | 119 | 24 Jul 2015 |              | COMMON STOCK USD 001 | 100 000    | 5,756 07      | 4,047.87      |                | 29 Jul 2015 | 1.000000   | 01 Dec 2014 to 01 Dec 2014 | 1,708.20  |
|                |             |                |     |             |              | Local                |            |               |               |                | 1,708.20    |            |                            | 1,708.20  |
|                |             |                |     |             |              | Base                 |            | 5,756 07      | 4,047.87      |                | 1,708.20    |            |                            | 1,708.20  |
| 05CN 855244109 | 15HDJBBL6XG | STARBUCKS CORP | 200 | 05 Aug 2015 |              | COMMON STOCK USD 001 | 100 000    | 5,923 39      | 4,047.87      |                | 10 Aug 2015 | 1.000000   | 01 Dec 2014 to 01 Dec 2014 | 1,875.52  |
|                |             |                |     |             |              | Local                |            |               |               |                | 1,875.52    |            |                            | 1,875.52  |
|                |             |                |     |             |              | Base                 |            | 5,923 39      | 4,047.87      |                | 1,875.52    |            |                            | 1,875.52  |
| 05CN 855244109 | 16AGJBBN0DS | STARBUCKS CORP | 354 | 11 Jan 2016 |              | COMMON STOCK USD.001 | 100 000    | 5,727 11      | 4,047.87      |                | 14 Jan 2016 | 1.000000   | 03 Dec 2014 to 04 Dec 2014 | 1,679.24  |
|                |             |                |     |             |              | Local                |            |               |               |                | 1,679.24    |            |                            | 1,679.24  |
|                |             |                |     |             |              | Base                 |            | 5,727.11      | 4,047.87      |                | 1,679.24    |            |                            | 1,679.24  |
| 05CN 855244109 | 15USJBBL6D1 | STARBUCKS CORP | 357 | 26 Oct 2015 |              | COMMON STOCK USD 001 | 50 000     | 3,158 15      | 2,023.93      |                | 29 Oct 2015 | 1.000000   | 02 Dec 2014 to 02 Dec 2014 | 1,134.22  |
|                |             |                |     |             |              | Local                |            |               |               |                | 1,134.22    |            |                            | 1,134.22  |
|                |             |                |     |             |              | Base                 |            | 3,158.15      | 2,023.93      |                | 1,134.22    |            |                            | 1,134.22  |
| 05CN 855244109 | 16AJJBZBRM  | STARBUCKS CORP | 412 | 14 Jan 2016 |              | COMMON STOCK USD 001 | 75 000     | 4,386 79      | 3,035.90      |                | 20 Jan 2016 | 1.000000   | 04 Dec 2014 to 04 Dec 2014 | 1,350.89  |
|                |             |                |     |             |              | Local                |            |               |               |                | 1,350.89    |            |                            | 1,350.89  |
|                |             |                |     |             |              | Base                 |            | 4,386.79      | 3,035.90      |                | 1,350.89    |            |                            | 1,350.89  |
| 05CN 855244109 | 16ANJBNNMJ2 | STARBUCKS CORP | 483 | 21 Jan 2016 |              | COMMON STOCK USD 001 | 100 000    | 5,898.39      | 4,047.87      |                | 26 Jan 2016 | 1.000000   | 04 Dec 2014 to 08 Dec 2014 | 1,850.52  |
|                |             |                |     |             |              | Local                |            |               |               |                | 1,850.52    |            |                            | 1,850.52  |
|                |             |                |     |             |              | Base                 |            | 5,898.39      | 4,047.87      |                | 1,850.52    |            |                            | 1,850.52  |
| 05CN 855244109 | 16AOJBTT66H | STARBUCKS CORP | 493 | 22 Jan 2016 |              | COMMON STOCK USD.001 | 50 000     | 2,949 20      | 2,023.93      |                | 27 Jan 2016 | 1.000000   | 08 Dec 2014 to 08 Dec 2014 | 925.27    |
|                |             |                |     |             |              | Local                |            |               |               |                | 925.27      |            |                            | 925.27    |
|                |             |                |     |             |              | Base                 |            | 2,949.20      | 2,023.93      |                | 925.27      |            |                            | 925.27    |
| 05CN 855244109 | 15KBJBMMFR8 | STARBUCKS CORP | 502 | 02 Nov 2015 |              | COMMON STOCK USD 001 | 775 000    | 48,376 69     | 31,370.97     |                | 05 Nov 2015 | 1.000000   | 02 Dec 2014 to 03 Dec 2014 | 17,005.72 |
|                |             |                |     |             |              | Local                |            |               |               |                | 17,005.72   |            |                            | 17,005.72 |
|                |             |                |     |             |              | Base                 |            | 48,376.69     | 31,370.97     |                | 17,005.72   |            |                            | 17,005.72 |
| 05CN 855244109 | 16BAJB89PZX | STARBUCKS CORP | 564 | 29 Jan 2016 |              | COMMON STOCK USD.001 | 50 000     | 3,013.79      | 2,023.93      |                | 03 Feb 2016 | 1.000000   | 08 Dec 2014 to 08 Dec 2014 | 989.86    |
|                |             |                |     |             |              | Local                |            |               |               |                | 989.86      |            |                            | 989.86    |
|                |             |                |     |             |              | Base                 |            | 3,013.79      | 2,023.93      |                | 989.86      |            |                            | 989.86    |

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|--------------------------------|-------------|----------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name  | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 855244109                 | 168BJBBN6JX | STARBUCKS CORP | 579 | 01 Feb 2016 |              | COMMON STOCK USD 001 | 50,000     | Local         | 2,023.93      |                | 04 Feb 2016 | 1 000000   | 08 Dec 2014 to 08 Dec 2014 | 1,050.53  |
|                                |             |                |     |             |              | Base                 |            | 3,074.46      | 2,023.93      |                | 1,050.53    | 0.00       |                            | 1,050.53  |
| 05CN 855244109                 | 15IKJBBJXTV | STARBUCKS CORP | 607 | 15 Sep 2015 |              | COMMON STOCK USD.001 | 100,000    | Local         | 4,047.87      |                | 18 Sep 2015 | 1.000000   | 01 Dec 2014 to 02 Dec 2014 | 1,600.71  |
|                                |             |                |     |             |              | Base                 |            | 5,648.58      | 4,047.87      |                | 1,600.71    | 0.00       |                            | 1,600.71  |
| 05CN 855244109                 | 15IQJBBMPP7 | STARBUCKS CORP | 687 | 23 Sep 2015 |              | COMMON STOCK USD.001 | 200 000    | Local         | 8,095.73      |                | 28 Sep 2015 | 1.000000   | 02 Dec 2014 to 02 Dec 2014 | 3,380.11  |
|                                |             |                |     |             |              | Base                 |            | 11,475.84     | 8,095.73      |                | 3,380 11    | 0.00       |                            | 3,380.11  |
| 05CN 855244109                 | 15GEJBBGZ13 | STARBUCKS CORP | 745 | 06 Jul 2015 |              | COMMON STOCK USD 001 | 100 000    | Local         | 4,047.87      |                | 09 Jul 2015 | 1 000000   | 01 Dec 2014 to 01 Dec 2014 | 1,353.03  |
|                                |             |                |     |             |              | Base                 |            | 5,400.90      | 4,047.87      |                | 1,353 03    | 0.00       |                            | 1,353.03  |
| 05CN 855244109                 | 16FFJBBP07J | STARBUCKS CORP | 764 | 07 Jun 2016 |              | COMMON STOCK USD 001 | 200,000    | Local         | 8,095.73      |                | 10 Jun 2016 | 1.000000   | 08 Dec 2014 to 08 Dec 2014 | 3,096.04  |
|                                |             |                |     |             |              | Base                 |            | 11,191.77     | 8,095.73      |                | 3,096 04    | 0.00       |                            | 3,096.04  |
| 855244109 Total                |             |                |     |             |              |                      |            |               |               |                |             |            |                            |           |
|                                |             |                |     |             |              | Local                |            | 121,981.13    | 82,981.27     |                | 38,999.86   |            |                            | 38,999.86 |
|                                |             |                |     |             |              | Base                 |            | 121,981.13    | 82,981.27     |                | 38,999.86   | 0.00       |                            | 38,999.86 |
| 05C5 858912108                 | 16BCJBCJOS3 | STERICYCLE INC | 250 | 03 Feb 2016 |              | COMMON STOCK USD 01  | 384 000    | Local         | 33,256.06     |                | 08 Feb 2016 | 1.000000   | 27 Aug 2012 to 27 Aug 2012 | 11,435.60 |
|                                |             |                |     |             |              | Base                 |            | 44,691.66     | 33,256.06     |                | 11,435.60   | 0.00       |                            | 11,435.60 |
| 05C5 858912108                 | 16FBJBB7XHQ | STERICYCLE INC | 361 | 02 Jun 2016 |              | COMMON STOCK USD 01  | 334 000    | Local         | 28,925.84     |                | 07 Jun 2016 | 1 000000   | 27 Aug 2012 to 09 Jan 2013 | 4,003.50  |
|                                |             |                |     |             |              | Base                 |            | 32,929.34     | 28,925.84     |                | 4,003.50    | 0.00       |                            | 4,003.50  |
| 858912108 Total                |             |                |     |             |              |                      |            |               |               |                |             |            |                            |           |
|                                |             |                |     |             |              | Local                |            | 77,621.00     | 62,181.90     |                | 15,439.10   |            |                            | 15,439.10 |
|                                |             |                |     |             |              | Base                 |            | 77,621.00     | 62,181.90     |                | 15,439.10   | 0.00       |                            | 15,439.10 |

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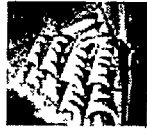
| Fund           | Asset ID    | Security Name     | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|-------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |             |                   |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 867224107 | 15GMJBBKQS  | SUNCOR ENERGY INC | 053 | 16 Jul 2015 |              | COMMON STOCK         | 200.000    | 5,421.74      | 6,651.39      | -1,229.65      | 21 Jul 2015 | 1.000000   | 23 Oct 2013 to 24 Oct 2013 | -1,229.65 |
|                |             |                   |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                   |     |             |              | Base                 |            | 5,421.74      | 6,651.39      | -1,229.65      |             | 0.00       |                            | -1,229.65 |
| 05CN 867224107 | 15HEJBBP8CJ | SUNCOR ENERGY INC | 221 | 06 Aug 2015 |              | COMMON STOCK         | 100.000    | 2,846.69      | 3,325.69      | -479.00        | 11 Aug 2015 | 1.000000   | 24 Oct 2013 to 21 Nov 2013 | -479.00   |
|                |             |                   |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                   |     |             |              | Base                 |            | 2,846.69      | 3,325.69      | -479.00        |             | 0.00       |                            | -479.00   |
| 05CN 867224107 | 15HEJBBP8CX | SUNCOR ENERGY INC | 231 | 06 Aug 2015 |              | COMMON STOCK         | 200.000    | 5,699.09      | 6,651.39      | -952.30        | 11 Aug 2015 | 1.000000   | 21 Nov 2013 to 21 Nov 2013 | -952.30   |
|                |             |                   |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                   |     |             |              | Base                 |            | 5,699.09      | 6,651.39      | -952.30        |             | 0.00       |                            | -952.30   |
| 05CN 867224107 | 15HQJBBMKKV | SUNCOR ENERGY INC | 367 | 24 Aug 2015 |              | COMMON STOCK         | 100.000    | 2,489.02      | 3,325.69      | -836.67        | 27 Aug 2015 | 1.000000   | 21 Nov 2013 to 27 Nov 2013 | -836.67   |
|                |             |                   |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                   |     |             |              | Base                 |            | 2,489.02      | 3,325.69      | -836.67        |             | 0.00       |                            | -836.67   |
| 05CN 867224107 | 15HQJBBMKLC | SUNCOR ENERGY INC | 379 | 24 Aug 2015 |              | COMMON STOCK         | 600.000    | 15,149.42     | 19,954.16     | -4,804.74      | 27 Aug 2015 | 1.000000   | 27 Nov 2013 to 06 Dec 2013 | -4,804.74 |
|                |             |                   |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                   |     |             |              | Base                 |            | 15,149.42     | 19,954.16     | -4,804.74      |             | 0.00       |                            | -4,804.74 |
| 05CN 867224107 | 15HRJBBH5H7 | SUNCOR ENERGY INC | 406 | 25 Aug 2015 |              | COMMON STOCK         | 200.000    | 5,055.40      | 6,651.38      | -1,595.98      | 28 Aug 2015 | 1.000000   | 06 Dec 2013 to 06 Dec 2013 | -1,595.98 |
|                |             |                   |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                   |     |             |              | Base                 |            | 5,055.40      | 6,651.38      | -1,595.98      |             | 0.00       |                            | -1,595.98 |
| 05CN 867224107 | 15KBJBBMFSH | SUNCOR ENERGY INC | 509 | 02 Nov 2015 |              | COMMON STOCK         | 1,300.000  | 38,628.78     | 40,759.65     | -2,130.87      | 05 Nov 2015 | 1.000000   | 06 Dec 2013 to 19 Sep 2014 | -2,130.87 |
|                |             |                   |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                   |     |             |              | Base                 |            | 38,628.78     | 40,759.65     | -2,130.87      |             | 0.00       |                            | -2,130.87 |
| 05CN 867224107 | 16AQJBBNB3  | SUNCOR ENERGY INC | 526 | 26 Jan 2016 |              | COMMON STOCK         | 700.000    | 15,334.33     | 21,233.33     | -5,899.00      | 29 Jan 2016 | 1.000000   | 08 Oct 2014 to 27 Feb 2015 | -5,899.00 |
|                |             |                   |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                   |     |             |              | Base                 |            | 15,334.33     | 21,233.33     | -5,899.00      |             | 0.00       |                            | -5,899.00 |
| 05CN 867224107 | 16ARJBBM6JF | SUNCOR ENERGY INC | 540 | 27 Jan 2016 |              | COMMON STOCK         | 150.000    | 3,335.84      | 4,550.00      | -1,214.16      | 01 Feb 2016 | 1.000000   | 27 Feb 2015 to 27 Feb 2015 | -1,214.16 |
|                |             |                   |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                   |     |             |              | Base                 |            | 3,335.84      | 4,550.00      | -1,214.16      |             | 0.00       |                            | -1,214.16 |

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|--------------------------------|-------------|-------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name     | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                   |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 867224107                 | 16ASJBBQDZ3 | SUNCOR ENERGY INC | 556 | 28 Jan 2016 |              | COMMON STOCK         | 125 000    | 2,921.35      | 3,791.67      |                | 02 Feb 2016 | 1 000000   | 27 Feb 2015 to 02 Mar 2015 | -870.32   |
|                                |             |                   |     |             |              | Local                |            |               |               |                | -870.32     |            |                            | -870.32   |
|                                |             |                   |     |             |              | Base                 |            | 2,921.35      | 3,791.67      |                | -870.32     | 0 00       |                            | -870.32   |
| 05CN 867224107                 | 15KJJBBLT1C | SUNCOR ENERGY INC | 619 | 12 Nov 2015 |              | COMMON STOCK         | 400 000    | 11,333.31     | 12,535.32     |                | 17 Nov 2015 | 1 000000   | 19 Sep 2014 to 23 Sep 2014 | -1,202.01 |
|                                |             |                   |     |             |              | Local                |            |               |               |                | -1,202.01   |            |                            | -1,202.01 |
|                                |             |                   |     |             |              | Base                 |            | 11,333.31     | 12,535.32     |                | -1,202.01   | 0.00       |                            | -1,202.01 |
| 05CN 867224107                 | 15KMJBKZXC  | SUNCOR ENERGY INC | 668 | 17 Nov 2015 |              | COMMON STOCK         | 250 000    | 7,239.21      | 7,834.57      |                | 20 Nov 2015 | 1.000000   | 23 Sep 2014 to 07 Oct 2014 | -595.36   |
|                                |             |                   |     |             |              | Local                |            |               |               |                | -595.36     |            |                            | -595.36   |
|                                |             |                   |     |             |              | Base                 |            | 7,239.21      | 7,834.57      |                | -595.36     | 0.00       |                            | -595.36   |
| 05CN 867224107                 | 15GBJBH30P  | SUNCOR ENERGY INC | 715 | 01 Jul 2015 |              | COMMON STOCK         | 200 000    | 5,503.59      | 6,651.39      |                | 07 Jul 2015 | 1 000000   | 22 Oct 2013 to 23 Oct 2013 | -1,147.80 |
|                                |             |                   |     |             |              | Local                |            |               |               |                | -1,147.80   |            |                            | -1,147.80 |
|                                |             |                   |     |             |              | Base                 |            | 5,503.59      | 6,651.39      |                | -1,147.80   | 0.00       |                            | -1,147.80 |
| 05CN 867224107                 | 15GBJBH30R  | SUNCOR ENERGY INC | 717 | 01 Jul 2015 |              | COMMON STOCK         | 200 000    | 5,501.75      | 6,651.39      |                | 07 Jul 2015 | 1 000000   | 23 Oct 2013 to 23 Oct 2013 | -1,149.64 |
|                                |             |                   |     |             |              | Local                |            |               |               |                | -1,149.64   |            |                            | -1,149.64 |
|                                |             |                   |     |             |              | Base                 |            | 5,501.75      | 6,651.39      |                | -1,149.64   | 0.00       |                            | -1,149.64 |
| 05CN 867224107                 | 15GDJBGBKD  | SUNCOR ENERGY INC | 728 | 02 Jul 2015 |              | COMMON STOCK         | 100 000    | 2,765.04      | 3,325.69      |                | 08 Jul 2015 | 1 000000   | 23 Oct 2013 to 23 Oct 2013 | -560.65   |
|                                |             |                   |     |             |              | Local                |            |               |               |                | -560.65     |            |                            | -560.65   |
|                                |             |                   |     |             |              | Base                 |            | 2,765.04      | 3,325.69      |                | -560.65     | 0.00       |                            | -560.65   |
| 05CN 867224107                 | 15GDJBGBKF  | SUNCOR ENERGY INC | 729 | 02 Jul 2015 |              | COMMON STOCK         | 200 000    | 5,530.32      | 6,651.39      |                | 08 Jul 2015 | 1.000000   | 23 Oct 2013 to 23 Oct 2013 | -1,121.07 |
|                                |             |                   |     |             |              | Local                |            |               |               |                | -1,121.07   |            |                            | -1,121.07 |
|                                |             |                   |     |             |              | Base                 |            | 5,530.32      | 6,651.39      |                | -1,121.07   | 0 00       |                            | -1,121.07 |
| 05CN 867224107                 | 168QJBBNQ7L | SUNCOR ENERGY INC | 767 | 23 Feb 2016 |              | COMMON STOCK         | 200 000    | 4,747.19      | 6,066.67      |                | 26 Feb 2016 | 1.000000   | 02 Mar 2015 to 02 Mar 2015 | -1,319.48 |
|                                |             |                   |     |             |              | Local                |            |               |               |                | -1,319.48   |            |                            | -1,319.48 |
|                                |             |                   |     |             |              | Base                 |            | 4,747.19      | 6,066.67      |                | -1,319.48   | 0.00       |                            | -1,319.48 |
| 05CN 867224107                 | 15GFJBMMNH  | SUNCOR ENERGY INC | 768 | 07 Jul 2015 |              | COMMON STOCK         | 200 000    | 5,428.30      | 6,651.39      |                | 10 Jul 2015 | 1.000000   | 23 Oct 2013 to 23 Oct 2013 | -1,223.09 |
|                                |             |                   |     |             |              | Local                |            |               |               |                | -1,223.09   |            |                            | -1,223.09 |
|                                |             |                   |     |             |              | Base                 |            | 5,428.30      | 6,651.39      |                | -1,223.09   | 0.00       |                            | -1,223.09 |

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|--------------------------------|-----------|------------------------------|---------|----------|--------------|-----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|
| Fund                           | Asset ID  | Security Name                | Lot     | Trd Date | Dtl Fund Rsn | Security Description  | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       |
| SSB Trade ID                   |           |                              |         |          |              |                       |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls                  |
| 05CN                           | 867224107 | SUNCOR ENERGY INC            |         |          |              | COMMON STOCK          |            |               |               |                | 04 Dec 2015 | 1.000000   | 07 Oct 2014 to 08 Oct 2014 |
| 15LJB                          | BBND1D    | 770 01 Dec 2015              | 325 000 |          |              | Local                 |            | 9,150 69      | 10,165 36     | -1,014 67      |             |            | -1,014 67                  |
|                                |           |                              |         |          |              | Base                  |            | 9,150 69      | 10,165 36     | -1,014 67      |             | 0 00       | -1,014 67                  |
| 867224107 Total                |           |                              |         |          |              |                       |            |               |               |                |             |            |                            |
|                                |           |                              |         |          |              | Local                 |            | 154,081.06    | 183,427.52    | -29,346 46     |             |            | -29,346 46                 |
|                                |           |                              |         |          |              | Base                  |            | 154,081 06    | 183,427.52    | -29,346.46     |             | 0 00       | -29,346 46                 |
| 05CJ                           | 87157B103 | SYNCHRONOSS TECHNOLOGIES INC |         |          |              | COMMON STOCK USD 0001 |            |               |               |                | 07 Apr 2016 | 1 000000   | 13 May 2014 to 13 May 2014 |
| 16DCJ                          | BBPD5B    | 172 04 Apr 2016              | 109 000 |          |              | Local                 |            | 3,530 92      | 3,910 13      | -379 21        |             |            | -379 21                    |
|                                |           |                              |         |          |              | Base                  |            | 3,530 92      | 3,910 13      | -379 21        |             | 0 00       | -379 21                    |
| 05CJ                           | 87157B103 | SYNCHRONOSS TECHNOLOGIES INC |         |          |              | COMMON STOCK USD 0001 |            |               |               |                | 08 Apr 2016 | 1.000000   | 13 May 2014 to 13 May 2014 |
| 16DDJ                          | BBNKXT    | 175 05 Apr 2016              | 20 000  |          |              | Local                 |            | 643 43        | 717 46        | -74 03         |             |            | -74 03                     |
|                                |           |                              |         |          |              | Base                  |            | 643 43        | 717 46        | -74 03         |             | 0 00       | -74 03                     |
| 05CJ                           | 87157B103 | SYNCHRONOSS TECHNOLOGIES INC |         |          |              | COMMON STOCK USD 0001 |            |               |               |                | 11 Apr 2016 | 1.000000   | 13 May 2014 to 15 May 2014 |
| 16DEJ                          | BBV0HM    | 180 06 Apr 2016              | 221 000 |          |              | Local                 |            | 7,124 02      | 7,927 88      | -803 86        |             |            | -803 86                    |
|                                |           |                              |         |          |              | Base                  |            | 7,124 02      | 7,927 88      | -803 86        |             | 0 00       | -803 86                    |
| 05CJ                           | 87157B103 | SYNCHRONOSS TECHNOLOGIES INC |         |          |              | COMMON STOCK USD 0001 |            |               |               |                | 13 Apr 2016 | 1.000000   | 15 May 2014 to 28 May 2014 |
| 16DGI                          | BBLD6S    | 185 08 Apr 2016              | 294 000 |          |              | Local                 |            | 9,425 61      | 10,546 59     | -1,120 98      |             |            | -1,120 98                  |
|                                |           |                              |         |          |              | Base                  |            | 9,425 61      | 10,546 59     | -1,120 98      |             | 0 00       | -1,120 98                  |
| 87157B103 Total                |           |                              |         |          |              |                       |            |               |               |                |             |            |                            |
|                                |           |                              |         |          |              | Local                 |            | 20,723 98     | 23,102 06     | -2,378 08      |             |            | -2,378 08                  |
|                                |           |                              |         |          |              | Base                  |            | 20,723 98     | 23,102 06     | -2,378 08      |             | 0 00       | -2,378 08                  |
| 05CN                           | 872540109 | TJX COMPANIES INC            |         |          |              | COMMON STOCK USD1 0   |            |               |               |                | 17 Dec 2015 | 1.000000   | 27 May 2014 to 28 May 2014 |
| 15LKJ                          | BBW45X    | 103 14 Dec 2015              | 125 000 |          |              | Local                 |            | 8,824 08      | 5,855 87      | 2,968 21       |             |            | 2,968 21                   |
|                                |           |                              |         |          |              | Base                  |            | 8,824 08      | 5,855 87      | 2,968 21       |             | 0 00       | 2,968 21                   |
| 05CN                           | 872540109 | TJX COMPANIES INC            |         |          |              | COMMON STOCK USD1 0   |            |               |               |                | 13 Aug 2015 | 1.000000   | 03 Jan 2012 to 03 Jan 2012 |
| 15HGI                          | BBKRK6    | 252 10 Aug 2015              | 100 000 |          |              | Local                 |            | 7,020 88      | 4,684 70      | 2,336 18       |             |            | 2,336 18                   |
|                                |           |                              |         |          |              | Base                  |            | 7,020 88      | 4,684 70      | 2,336 18       |             | 0 00       | 2,336 18                   |

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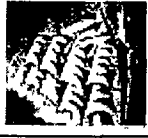
| Base Currency: USD - US DOLLAR |                   |               |              |                       |               |               |  |                |          |            |                            |            |  |  |
|--------------------------------|-------------------|---------------|--------------|-----------------------|---------------|---------------|--|----------------|----------|------------|----------------------------|------------|--|--|
| Fund                           | Asset ID          | Security Name | Dtl Fund Rsn | Security Description  |               | Maturity Date |  | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |  |  |
| SSB Trade ID                   |                   | Lot           | Trd Date     | Shares/Par            | Principal Net | Cost          |  | Security Gn/Ls |          | Curr Gn/Ls |                            |            |  |  |
| 05CN 872540109                 | TJX COMPANIES INC |               |              | COMMON STOCK USD1.0   |               |               |  | 29 Oct 2015    |          | 1.000000   | 03 Jan 2012 to 03 Jan 2012 |            |  |  |
| 15JSJBBL6D8                    | 363 26 Oct 2015   |               |              | 100,000 Local         | 7,248.55      | 4,684.70      |  | 2,563.85       |          |            |                            | 2,563.85   |  |  |
|                                |                   |               |              | Base                  | 7,248.55      | 4,684.70      |  | 2,563.85       |          | 0.00       |                            | 2,563.85   |  |  |
| 05CN 872540109                 | TJX COMPANIES INC |               |              | COMMON STOCK USD1.0   |               |               |  | 09 Nov 2015    |          | 1.000000   | 03 Jan 2012 to 03 Jan 2012 |            |  |  |
| 15KDJBBL9LD                    | 534 04 Nov 2015   |               |              | 100,000 Local         | 7,398.42      | 4,684.69      |  | 2,713.73       |          |            |                            | 2,713.73   |  |  |
|                                |                   |               |              | Base                  | 7,398.42      | 4,684.69      |  | 2,713.73       |          | 0.00       |                            | 2,713.73   |  |  |
| 05CN 872540109                 | TJX COMPANIES INC |               |              | COMMON STOCK USD1.0   |               |               |  | 03 Feb 2016    |          | 1.000000   | 28 May 2014 to 30 May 2014 |            |  |  |
| 16BAJB9PZ6                     | 571 29 Jan 2016   |               |              | 175 000 Local         | 12,511.38     | 8,198.22      |  | 4,313.16       |          |            |                            | 4,313.16   |  |  |
|                                |                   |               |              | Base                  | 12,511.38     | 8,198.22      |  | 4,313.16       |          | 0.00       |                            | 4,313.16   |  |  |
| 05CN 872540109                 | TJX COMPANIES INC |               |              | COMMON STOCK USD1.0   |               |               |  | 16 Nov 2015    |          | 1.000000   | 26 Dec 2012 to 27 May 2014 |            |  |  |
| 15KHJBKN2T                     | 591 10 Nov 2015   |               |              | 350 000 Local         | 24,968.54     | 16,396.43     |  | 8,572.11       |          |            |                            | 8,572.11   |  |  |
|                                |                   |               |              | Base                  | 24,968.54     | 16,396.43     |  | 8,572.11       |          | 0.00       |                            | 8,572.11   |  |  |
| 05CN 872540109                 | TJX COMPANIES INC |               |              | COMMON STOCK USD1.0   |               |               |  | 24 Sep 2015    |          | 1.000000   | 03 Jan 2012 to 03 Jan 2012 |            |  |  |
| 15IOJBBD11                     | 657 21 Sep 2015   |               |              | 100 000 Local         | 7,198.90      | 4,684.69      |  | 2,514.21       |          |            |                            | 2,514.21   |  |  |
|                                |                   |               |              | Base                  | 7,198.90      | 4,684.69      |  | 2,514.21       |          | 0.00       |                            | 2,514.21   |  |  |
| 05CN 872540109                 | TJX COMPANIES INC |               |              | COMMON STOCK USD1.0   |               |               |  | 09 Jun 2016    |          | 1.000000   | 30 May 2014 to 03 Jul 2014 |            |  |  |
| 16FEJB9T9W7                    | 744 06 Jun 2016   |               |              | 250 000 Local         | 18,923.83     | 11,711.74     |  | 7,212.09       |          |            |                            | 7,212.09   |  |  |
|                                |                   |               |              | Base                  | 18,923.83     | 11,711.74     |  | 7,212.09       |          | 0.00       |                            | 7,212.09   |  |  |
| 872540109 Total                |                   |               |              |                       |               |               |  |                |          |            |                            |            |  |  |
|                                |                   |               |              | Local                 | 94,094.58     | 60,901.04     |  | 33,193.54      |          |            |                            | 33,193.54  |  |  |
|                                |                   |               |              | Base                  | 94,094.58     | 60,901.04     |  | 33,193.54      |          | 0.00       |                            | 33,193.54  |  |  |
| 05C5 87582Y108                 | TANGOE INC/CT     |               |              | COMMON STOCK USD 0001 |               |               |  | 12 Nov 2015    |          | 1.000000   | 03 Nov 2014 to 10 Nov 2014 |            |  |  |
| 15KEJBCKHTD                    | 194 06 Nov 2015   |               |              | 7,913 000 Local       | 55,554.56     | 104,599.16    |  | -49,044.60     |          |            |                            | -49,044.60 |  |  |
|                                |                   |               |              | Base                  | 55,554.56     | 104,599.16    |  | -49,044.60     |          | 0.00       |                            | -49,044.60 |  |  |
| 05CN 87612E106                 | TARGET CORP       |               |              | COMMON STOCK USD 0833 |               |               |  | 06 Oct 2015    |          | 1.000000   | 24 Apr 2015 to 24 Apr 2015 |            |  |  |
| 15JBJBBL7LX                    | 006 01 Oct 2015   |               |              | 50 000 Local          | 3,961.88      | 4,000.63      |  | -38.75         |          |            |                            | -38.75     |  |  |
|                                |                   |               |              | Base                  | 3,961.88      | 4,000.63      |  | -38.75         |          | 0.00       |                            | -38.75     |  |  |

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| Fund Asset ID  | Security Name   | Lot | Trd Date | Dtl Fund Rsn | Security Description  | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-----------------|-----|----------|--------------|-----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |                 |     |          |              |                       |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 87612E106 | TARGET CORP     |     |          |              | COMMON STOCK USD.0833 |            |               |               |                |             |            |                            |           |
| 15LEJBBVCZK    | 007 04 Dec 2015 |     |          |              | 200,000 Local         | 14,797.26  |               | 15,664.71     | -867.45        | 09 Dec 2015 | 1.000000   | 29 Apr 2015 to 01 May 2015 | -867.45   |
|                |                 |     |          |              | Base                  | 14,797.26  |               | 15,664.71     | -867.45        |             | 0.00       |                            | -867.45   |
| 05CN 87612E106 | TARGET CORP     |     |          |              | COMMON STOCK USD.0833 |            |               |               |                |             |            |                            |           |
| 16ACJBBM90Q    | 269 05 Jan 2016 |     |          |              | 150,000 Local         | 11,267.25  |               | 11,748.53     | -481.28        | 08 Jan 2016 | 1.000000   | 01 May 2015 to 05 May 2015 | -481.28   |
|                |                 |     |          |              | Base                  | 11,267.25  |               | 11,748.53     | -481.28        |             | 0.00       |                            | -481.28   |
| 05CN 87612E106 | TARGET CORP     |     |          |              | COMMON STOCK USD.0833 |            |               |               |                |             |            |                            |           |
| 16AEJBBQXJR    | 292 07 Jan 2016 |     |          |              | 50,000 Local          | 3,771.48   |               | 3,916.18      | -144.70        | 12 Jan 2016 | 1.000000   | 05 May 2015 to 05 May 2015 | -144.70   |
|                |                 |     |          |              | Base                  | 3,771.48   |               | 3,916.18      | -144.70        |             | 0.00       |                            | -144.70   |
| 05CN 87612E106 | TARGET CORP     |     |          |              | COMMON STOCK USD.0833 |            |               |               |                |             |            |                            |           |
| 15JPJBBKZLB    | 299 21 Oct 2015 |     |          |              | 50,000 Local          | 3,825.40   |               | 3,994.18      | -168.78        | 26 Oct 2015 | 1.000000   | 24 Apr 2015 to 24 Apr 2015 | -168.78   |
|                |                 |     |          |              | Base                  | 3,825.40   |               | 3,994.18      | -168.78        |             | 0.00       |                            | -168.78   |
| 05CN 87612E106 | TARGET CORP     |     |          |              | COMMON STOCK USD.0833 |            |               |               |                |             |            |                            |           |
| 15JUJBBK8P4    | 410 28 Oct 2015 |     |          |              | 225,000 Local         | 16,909.47  |               | 17,973.82     | -1,064.35      | 02 Nov 2015 | 1.000000   | 27 Apr 2015 to 27 Apr 2015 | -1,064.35 |
|                |                 |     |          |              | Base                  | 16,909.47  |               | 17,973.82     | -1,064.35      |             | 0.00       |                            | -1,064.35 |
| 05CN 87612E106 | TARGET CORP     |     |          |              | COMMON STOCK USD.0833 |            |               |               |                |             |            |                            |           |
| 16EAJBB681R    | 433 29 Apr 2016 |     |          |              | 100,000 Local         | 7,996.68   |               | 7,809.80      | 186.88         | 04 May 2016 | 1.000000   | 08 May 2015 to 08 May 2015 | 186.88    |
|                |                 |     |          |              | Base                  | 7,996.68   |               | 7,809.80      | 186.88         |             | 0.00       |                            | 186.88    |
| 05CN 87612E106 | TARGET CORP     |     |          |              | COMMON STOCK USD.0833 |            |               |               |                |             |            |                            |           |
| 16EBJBBPGJ0    | 450 02 May 2016 |     |          |              | 100,000 Local         | 7,997.71   |               | 7,809.80      | 187.91         | 05 May 2016 | 1.000000   | 08 May 2015 to 11 May 2015 | 187.91    |
|                |                 |     |          |              | Base                  | 7,997.71   |               | 7,809.80      | 187.91         |             | 0.00       |                            | 187.91    |
| 05CN 87612E106 | TARGET CORP     |     |          |              | COMMON STOCK USD.0833 |            |               |               |                |             |            |                            |           |
| 15KAJBB5HZH    | 468 30 Oct 2015 |     |          |              | 1,000,000 Local       | 76,631.08  |               | 79,883.62     | -3,252.54      | 04 Nov 2015 | 1.000000   | 27 Apr 2015 to 29 Apr 2015 | -3,252.54 |
|                |                 |     |          |              | Base                  | 76,631.08  |               | 79,883.62     | -3,252.54      |             | 0.00       |                            | -3,252.54 |
| 05CN 87612E106 | TARGET CORP     |     |          |              | COMMON STOCK USD.0833 |            |               |               |                |             |            |                            |           |
| 16EGJBBJ2GW    | 509 09 May 2016 |     |          |              | 100,000 Local         | 7,995.82   |               | 7,809.80      | 186.02         | 12 May 2016 | 1.000000   | 13 May 2015 to 14 May 2015 | 186.02    |
|                |                 |     |          |              | Base                  | 7,995.82   |               | 7,809.80      | 186.02         |             | 0.00       |                            | 186.02    |



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Base Currency: USD - US DOLLAR

| Fund Asset ID          | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description  | Principal Net | Maturity Date | Cost | Rate | Stl Date    | Sell Rate | Trd Dts of Orig Buys       | Net Gn/Ls  |
|------------------------|---------------|-------------|----------|--------------|------------|-----------------------|---------------|---------------|------|------|-------------|-----------|----------------------------|------------|
| SSB Trade ID           |               |             |          |              |            |                       |               |               |      |      |             |           |                            |            |
| 05CN 87612E106         | TARGET CORP   |             |          |              |            | COMMON STOCK USD.0833 |               |               |      |      |             |           |                            |            |
| 15KGJBBK1Z7            | 567           | 09 Nov 2015 |          |              | 100,000    | Local                 | 7,598.36      | 7,988.36      |      |      | 13 Nov 2015 | 1.000000  | 29 Apr 2015 to 29 Apr 2015 | -390.00    |
|                        |               |             |          |              |            | Base                  | 7,598.36      | 7,988.36      |      |      | -390.00     |           |                            | -390.00    |
| 05CN 87612E106         | TARGET CORP   |             |          |              |            | COMMON STOCK USD.0833 |               |               |      |      |             |           |                            |            |
| 15KHJBBKN2D            | 581           | 10 Nov 2015 |          |              | 50,000     | Local                 | 3,862.63      | 3,994.18      |      |      | 16 Nov 2015 | 1.000000  | 29 Apr 2015 to 29 Apr 2015 | -131.55    |
|                        |               |             |          |              |            | Base                  | 3,862.63      | 3,994.18      |      |      | -131.55     |           |                            | -131.55    |
| 05CN 87612E106         | TARGET CORP   |             |          |              |            | COMMON STOCK USD.0833 |               |               |      |      |             |           |                            |            |
| 15KJBLMBP              | 600           | 11 Nov 2015 |          |              | 125,000    | Local                 | 9,365.53      | 9,985.45      |      |      | 16 Nov 2015 | 1.000000  | 29 Apr 2015 to 29 Apr 2015 | -619.92    |
|                        |               |             |          |              |            | Base                  | 9,365.53      | 9,985.45      |      |      | -619.92     |           |                            | -619.92    |
| 05CN 87612E106         | TARGET CORP   |             |          |              |            | COMMON STOCK USD.0833 |               |               |      |      |             |           |                            |            |
| 16FDJBBNDH3            | 710           | 03 Jun 2016 |          |              | 275,000    | Local                 | 18,854.85     | 21,476.95     |      |      | 08 Jun 2016 | 1.000000  | 14 May 2015 to 14 May 2015 | -2,622.10  |
|                        |               |             |          |              |            | Base                  | 18,854.85     | 21,476.95     |      |      | -2,622.10   |           |                            | -2,622.10  |
| 05CN 87612E106         | TARGET CORP   |             |          |              |            | COMMON STOCK USD.0833 |               |               |      |      |             |           |                            |            |
| 16FEJBBT9WP            | 733           | 06 Jun 2016 |          |              | 150,000    | Local                 | 10,266.52     | 11,714.70     |      |      | 09 Jun 2016 | 1.000000  | 19 May 2015 to 20 May 2015 | -1,448.18  |
|                        |               |             |          |              |            | Base                  | 10,266.52     | 11,714.70     |      |      | -1,448.18   |           |                            | -1,448.18  |
| 05CN 87612E106         | TARGET CORP   |             |          |              |            | COMMON STOCK USD.0833 |               |               |      |      |             |           |                            |            |
| 16BQJBBNQ7K            | 766           | 23 Feb 2016 |          |              | 175,000    | Local                 | 12,857.45     | 13,634.67     |      |      | 26 Feb 2016 | 1.000000  | 05 May 2015 to 08 May 2015 | -777.22    |
|                        |               |             |          |              |            | Base                  | 12,857.45     | 13,634.67     |      |      | -777.22     |           |                            | -777.22    |
| 05CN 87612E106         | TARGET CORP   |             |          |              |            | COMMON STOCK USD.0833 |               |               |      |      |             |           |                            |            |
| 15IUJBBRCHS            | 767           | 29 Sep 2015 |          |              | 100,000    | Local                 | 7,845.95      | 8,001.26      |      |      | 02 Oct 2015 | 1.000000  | 24 Apr 2015 to 24 Apr 2015 | -155.31    |
|                        |               |             |          |              |            | Base                  | 7,845.95      | 8,001.26      |      |      | -155.31     |           |                            | -155.31    |
| 05CN 87612E106         | TARGET CORP   |             |          |              |            | COMMON STOCK USD.0833 |               |               |      |      |             |           |                            |            |
| 16FHJBBMJZV            | 773           | 09 Jun 2016 |          |              | 50,000     | Local                 | 3,385.94      | 3,904.90      |      |      | 14 Jun 2016 | 1.000000  | 20 May 2015 to 20 May 2015 | -518.96    |
|                        |               |             |          |              |            | Base                  | 3,385.94      | 3,904.90      |      |      | -518.96     |           |                            | -518.96    |
| <b>87612E106 Total</b> |               |             |          |              |            |                       |               |               |      |      |             |           |                            |            |
|                        |               |             |          |              |            | Local                 | 229,191.26    | 241,311.54    |      |      | -12,120.28  |           |                            | -12,120.28 |
|                        |               |             |          |              |            | Base                  | 229,191.26    | 241,311.54    |      |      | -12,120.28  |           |                            | -12,120.28 |

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Base Currency: USD - US DOLLAR

| Fund Asset ID          | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|---------------|-------------|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |               |             |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CJ 878155100         | TEAM INC      |             |          |              |            | COMMON STOCK USD.3   |               |               |                |             |            |                            |           |
| 16FDJBENGX1            | 312           | 03 Jun 2016 |          |              | 97,000     | Local                | 2,838.60      | 3,809.84      | -971.24        | 08 Jun 2016 | 1.000000   | 16 Oct 2013 to 01 Nov 2013 | -971.24   |
|                        |               |             |          |              |            | Base                 | 2,838.60      | 3,809.84      | -971.24        | 09 Jun 2016 | 0.00       |                            | -971.24   |
| 05CJ 878155100         | TEAM INC      |             |          |              |            | COMMON STOCK USD.3   |               |               |                |             |            |                            |           |
| 16FEJBTVH2             | 315           | 06 Jun 2016 |          |              | 128,000    | Local                | 3,731.11      | 5,027.42      | -1,296.31      | 09 Jun 2016 | 1.000000   | 01 Nov 2013 to 06 Nov 2013 | -1,296.31 |
|                        |               |             |          |              |            | Base                 | 3,731.11      | 5,027.42      | -1,296.31      | 10 Jun 2016 | 0.00       |                            | -1,296.31 |
| 05CJ 878155100         | TEAM INC      |             |          |              |            | COMMON STOCK USD.3   |               |               |                |             |            |                            |           |
| 16FFJBPFZP             | 318           | 07 Jun 2016 |          |              | 56,000     | Local                | 1,623.65      | 2,199.50      | -575.85        | 10 Jun 2016 | 1.000000   | 06 Nov 2013 to 07 Nov 2013 | -575.85   |
|                        |               |             |          |              |            | Base                 | 1,623.65      | 2,199.50      | -575.85        | 13 Jun 2016 | 0.00       |                            | -575.85   |
| 05CJ 878155100         | TEAM INC      |             |          |              |            | COMMON STOCK USD.3   |               |               |                |             |            |                            |           |
| 16FGJBK71D             | 322           | 08 Jun 2016 |          |              | 193,000    | Local                | 5,605.88      | 7,580.41      | -1,974.53      | 14 Jun 2016 | 1.000000   | 07 Nov 2013 to 12 Nov 2013 | -1,974.53 |
|                        |               |             |          |              |            | Base                 | 5,605.88      | 7,580.41      | -1,974.53      | 14 Jun 2016 | 0.00       |                            | -1,974.53 |
| 05CJ 878155100         | TEAM INC      |             |          |              |            | COMMON STOCK USD.3   |               |               |                |             |            |                            |           |
| 16FHJBBLXZ5            | 325           | 09 Jun 2016 |          |              | 140,000    | Local                | 4,045.28      | 5,498.74      | -1,453.46      | 23 Jun 2016 | 1.000000   | 12 Nov 2013 to 05 Feb 2014 | -1,453.46 |
|                        |               |             |          |              |            | Base                 | 4,045.28      | 5,498.74      | -1,453.46      | 24 Jun 2016 | 0.00       |                            | -1,453.46 |
| 05CJ 878155100         | TEAM INC      |             |          |              |            | COMMON STOCK USD.3   |               |               |                |             |            |                            |           |
| 16FOJBBA4N0            | 345           | 20 Jun 2016 |          |              | 57,000     | Local                | 1,608.45      | 2,238.77      | -630.32        | 23 Jun 2016 | 1.000000   | 05 Feb 2014 to 28 Feb 2014 | -630.32   |
|                        |               |             |          |              |            | Base                 | 1,608.45      | 2,238.77      | -630.32        | 24 Jun 2016 | 0.00       |                            | -630.32   |
| 05CJ 878155100         | TEAM INC      |             |          |              |            | COMMON STOCK USD.3   |               |               |                |             |            |                            |           |
| 16FPJBBA6P9            | 347           | 21 Jun 2016 |          |              | 219,000    | Local                | 5,979.28      | 8,601.60      | -2,622.32      | 24 Jun 2016 | 1.000000   | 28 Feb 2014 to 12 Mar 2014 | -2,622.32 |
|                        |               |             |          |              |            | Base                 | 5,979.28      | 8,601.60      | -2,622.32      | 27 Jun 2016 | 0.00       |                            | -2,622.32 |
| 05CJ 878155100         | TEAM INC      |             |          |              |            | COMMON STOCK USD.3   |               |               |                |             |            |                            |           |
| 16FQJBBA44Z            | 349           | 22 Jun 2016 |          |              | 13,000     | Local                | 352.47        | 510.60        | -158.13        | 27 Jun 2016 | 1.000000   | 12 Mar 2014 to 13 Mar 2014 | -158.13   |
|                        |               |             |          |              |            | Base                 | 352.47        | 510.60        | -158.13        |             | 0.00       |                            | -158.13   |
| <b>878155100 Total</b> |               |             |          |              |            |                      |               |               |                |             |            |                            |           |
|                        |               |             |          |              |            | Local                | 25,784.72     | 35,466.88     | -9,682.16      |             |            |                            | -9,682.16 |
|                        |               |             |          |              |            | Base                 | 25,784.72     | 35,466.88     | -9,682.16      |             | 0.00       |                            | -9,682.16 |

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| Fund Asset ID  | Security Name   | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Cost | Rate | Stl Date    | Sell Rate | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-----------------|-----|----------|--------------|----------------------|------------|---------------|---------------|------|------|-------------|-----------|----------------------------|-----------|
| SSB Trade ID   |                 |     |          |              |                      |            |               |               |      |      |             |           |                            |           |
| 05CJ 87918A105 | TELADOC INC     |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |           |                            |           |
| 15GBJBBM25M    | 030 01 Jul 2015 |     |          |              | 49 000 Local         |            | 1,487.71      | 931 00        |      |      | 07 Jul 2015 | 1 000000  | 30 Jun 2015 to 30 Jun 2015 | 556 71    |
|                |                 |     |          |              | Base                 |            | 1,487 71      | 931.00        |      |      | 556 71      | 0 00      |                            | 556 71    |
| 05CN 88579Y101 | 3M CO           |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |           |                            |           |
| 16CJBQBQFX1    | 003 01 Mar 2016 |     |          |              | 25 000 Local         |            | 3,986 57      | 3,004 11      |      |      | 04 Mar 2016 | 1.000000  | 30 Jan 2014 to 30 Jan 2014 | 982.46    |
|                |                 |     |          |              | Base                 |            | 3,986 57      | 3,004.11      |      |      | 982.46      | 0 00      |                            | 982 46    |
| 05CN 88579Y101 | 3M CO           |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |           |                            |           |
| 16CDJBBPFFK    | 017 03 Mar 2016 |     |          |              | 25 000 Local         |            | 3,986 21      | 3,004.11      |      |      | 08 Mar 2016 | 1 000000  | 15 Jun 2015 to 15 Jun 2015 | 982 10    |
|                |                 |     |          |              | Base                 |            | 3,986 21      | 3,004 11      |      |      | 982.10      | 0.00      |                            | 982 10    |
| 05CN 88579Y101 | 3M CO           |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |           |                            |           |
| 16CEJBBXWCP    | 026 04 Mar 2016 |     |          |              | 50 000 Local         |            | 8,003 43      | 6,008.23      |      |      | 09 Mar 2016 | 1 000000  | 15 Jun 2015 to 15 Jun 2015 | 1,995 20  |
|                |                 |     |          |              | Base                 |            | 8,003.43      | 6,008.23      |      |      | 1,995 20    | 0.00      |                            | 1,995.20  |
| 05CN 88579Y101 | 3M CO           |     |          |              | COMMON STOCK USD 01  |            |               |               |      |      |             |           |                            |           |
| 15JCJBBKNV0    | 029 02 Oct 2015 |     |          |              | 75 000 Local         |            | 10,502 80     | 8,732.54      |      |      | 07 Oct 2015 | 1.000000  | 28 Feb 2012 to 01 Mar 2012 | 1,770.26  |
|                |                 |     |          |              | Base                 |            | 10,502.80     | 8,732.54      |      |      | 1,770.26    | 0 00      |                            | 1,770.26  |
| 05CN 88579Y101 | 3M CO           |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |           |                            |           |
| 15JDJBBJR0L    | 054 05 Oct 2015 |     |          |              | 25 000 Local         |            | 3,611 44      | 2,910.85      |      |      | 08 Oct 2015 | 1.000000  | 01 Mar 2012 to 01 Mar 2012 | 700 59    |
|                |                 |     |          |              | Base                 |            | 3,611 44      | 2,910.85      |      |      | 700 59      | 0.00      |                            | 700 59    |
| 05CN 88579Y101 | 3M CO           |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |           |                            |           |
| 16FVJBBW310    | 077 29 Jun 2016 |     |          |              | 25 000 Local         |            | 4,275 77      | 3,004.11      |      |      | 05 Jul 2016 | 1.000000  | 11 Aug 2015 to 11 Aug 2015 | 1,271 66  |
|                |                 |     |          |              | Base                 |            | 4,275 77      | 3,004 11      |      |      | 1,271 66    | 0 00      |                            | 1,271.66  |
| 05CN 88579Y101 | 3M CO           |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |           |                            |           |
| 16CGJBBN8KG    | 084 08 Mar 2016 |     |          |              | 25 000 Local         |            | 4,011 42      | 3,004 11      |      |      | 11 Mar 2016 | 1.000000  | 15 Jun 2015 to 15 Jun 2015 | 1,007 31  |
|                |                 |     |          |              | Base                 |            | 4,011 42      | 3,004.11      |      |      | 1,007 31    | 0 00      |                            | 1,007 31  |
| 05CN 88579Y101 | 3M CO           |     |          |              | COMMON STOCK USD.01  |            |               |               |      |      |             |           |                            |           |
| 15JFJBBL6N3    | 088 07 Oct 2015 |     |          |              | 40 000 Local         |            | 5,906 46      | 4,657 35      |      |      | 13 Oct 2015 | 1 000000  | 01 Mar 2012 to 01 Mar 2012 | 1,249 11  |
|                |                 |     |          |              | Base                 |            | 5,906 46      | 4,657.35      |      |      | 1,249 11    | 0 00      |                            | 1,249 11  |

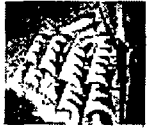
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| Fund           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Std Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|---------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |             |               |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 88579Y101 | 15JGJBBK3NX | 3M CO         |     |             |              |            | COMMON STOCK USD 01  |               |               |                |             |            |                            |           |
|                |             |               | 113 | 08 Oct 2015 |              | 25 000     | Local                | 3,727.37      | 2,910.85      |                | 14 Oct 2015 | 1 000000   | 01 Mar 2012 to 01 Mar 2012 | 816.52    |
|                |             |               |     |             |              |            | Base                 | 3,727.37      | 2,910.85      |                | 816.52      | 0 00       |                            | 816.52    |
| 05CN 88579Y101 | 16CJBBRC3D  | 3M CO         |     |             |              |            | COMMON STOCK USD 01  |               |               |                |             |            |                            |           |
|                |             |               | 115 | 11 Mar 2016 |              | 25,000     | Local                | 4,023.91      | 3,004.11      |                | 16 Mar 2016 | 1.000000   | 25 Jun 2015 to 25 Jun 2015 | 1,019.80  |
|                |             |               |     |             |              |            | Base                 | 4,023.91      | 3,004.11      |                | 1,019.80    | 0.00       |                            | 1,019.80  |
| 05CN 88579Y101 | 16CKJBBXR6H | 3M CO         |     |             |              |            | COMMON STOCK USD 01  |               |               |                |             |            |                            |           |
|                |             |               | 123 | 14 Mar 2016 |              | 75,000     | Local                | 12,147.79     | 9,012.34      |                | 17 Mar 2016 | 1.000000   | 25 Jun 2015 to 25 Jun 2015 | 3,135.45  |
|                |             |               |     |             |              |            | Base                 | 12,147.79     | 9,012.34      |                | 3,135.45    | 0 00       |                            | 3,135.45  |
| 05CN 88579Y101 | 15JHJBBHKK3 | 3M CO         |     |             |              |            | COMMON STOCK USD 01  |               |               |                |             |            |                            |           |
|                |             |               | 136 | 09 Oct 2015 |              | 50 000     | Local                | 7,500.64      | 5,821.69      |                | 15 Oct 2015 | 1 000000   | 01 Mar 2012 to 01 Mar 2012 | 1,678.95  |
|                |             |               |     |             |              |            | Base                 | 7,500.64      | 5,821.69      |                | 1,678.95    | 0 00       |                            | 1,678.95  |
| 05CN 88579Y101 | 16CQJBBPP3V | 3M CO         |     |             |              |            | COMMON STOCK USD.01  |               |               |                |             |            |                            |           |
|                |             |               | 186 | 22 Mar 2016 |              | 50,000     | Local                | 8,247.97      | 6,008.23      |                | 28 Mar 2016 | 1 000000   | 29 Jun 2015 to 07 Jul 2015 | 2,239.74  |
|                |             |               |     |             |              |            | Base                 | 8,247.97      | 6,008.23      |                | 2,239.74    | 0.00       |                            | 2,239.74  |
| 05CN 88579Y101 | 15JKJBBT94F | 3M CO         |     |             |              |            | COMMON STOCK USD 01  |               |               |                |             |            |                            |           |
|                |             |               | 190 | 14 Oct 2015 |              | 25 000     | Local                | 3,728.45      | 2,910.85      |                | 19 Oct 2015 | 1.000000   | 01 Mar 2012 to 01 Mar 2012 | 817.60    |
|                |             |               |     |             |              |            | Base                 | 3,728.45      | 2,910.85      |                | 817.60      | 0.00       |                            | 817.60    |
| 05CN 88579Y101 | 16CTJBBMGXK | 3M CO         |     |             |              |            | COMMON STOCK USD 01  |               |               |                |             |            |                            |           |
|                |             |               | 199 | 24 Mar 2016 |              | 25,000     | Local                | 4,111.41      | 3,004.11      |                | 30 Mar 2016 | 1.000000   | 07 Jul 2015 to 07 Jul 2015 | 1,107.30  |
|                |             |               |     |             |              |            | Base                 | 4,111.41      | 3,004.11      |                | 1,107.30    | 0 00       |                            | 1,107.30  |
| 05CN 88579Y101 | 16CUJBBSZNM | 3M CO         |     |             |              |            | COMMON STOCK USD 01  |               |               |                |             |            |                            |           |
|                |             |               | 211 | 28 Mar 2016 |              | 50,000     | Local                | 8,273.31      | 6,008.23      |                | 31 Mar 2016 | 1.000000   | 23 Jul 2015 to 23 Jul 2015 | 2,265.08  |
|                |             |               |     |             |              |            | Base                 | 8,273.31      | 6,008.23      |                | 2,265.08    | 0.00       |                            | 2,265.08  |
| 05CN 88579Y101 | 15JLJBBJ9C8 | 3M CO         |     |             |              |            | COMMON STOCK USD.01  |               |               |                |             |            |                            |           |
|                |             |               | 219 | 15 Oct 2015 |              | 75,000     | Local                | 11,174.64     | 8,732.53      |                | 20 Oct 2015 | 1.000000   | 25 Oct 2012 to 25 Oct 2012 | 2,442.11  |
|                |             |               |     |             |              |            | Base                 | 11,174.64     | 8,732.53      |                | 2,442.11    | 0 00       |                            | 2,442.11  |

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| Fund                   | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Std Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-------------|---------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |             |               |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 88579Y101         | 15JMBBLXVH  | 3M CO         | 238 | 16 Oct 2015 |              | COMMON STOCK USD.01  | 25,000     | 3,701.85      | 2,910.85      |                | 21 Oct 2015 | 1.000000   | 25 Oct 2012 to 25 Oct 2012 | 791.00    |
|                        |             |               |     |             |              | Local                |            |               |               |                | 791.00      |            |                            | 791.00    |
|                        |             |               |     |             |              | Base                 |            |               | 2,910.85      |                | 791.00      |            |                            | 791.00    |
| 05CN 88579Y101         | 15JSJBBL6DW | 3M CO         | 353 | 26 Oct 2015 |              | COMMON STOCK USD.01  | 25,000     | 3,910.25      | 2,910.85      |                | 29 Oct 2015 | 1.000000   | 25 Oct 2012 to 25 Oct 2012 | 999.40    |
|                        |             |               |     |             |              | Local                |            |               |               |                | 999.40      |            |                            | 999.40    |
|                        |             |               |     |             |              | Base                 |            |               | 2,910.85      |                | 999.40      |            |                            | 999.40    |
| 05CN 88579Y101         | 15JVJBZNZ1F | 3M CO         | 433 | 29 Oct 2015 |              | COMMON STOCK USD.01  | 275,000    | 43,395.57     | 32,019.29     |                | 03 Nov 2015 | 1.000000   | 25 Oct 2012 to 30 Jan 2014 | 11,376.28 |
|                        |             |               |     |             |              | Local                |            |               |               |                | 11,376.28   |            |                            | 11,376.28 |
|                        |             |               |     |             |              | Base                 |            |               | 32,019.29     |                | 11,376.28   |            |                            | 11,376.28 |
| 05CN 88579Y101         | 16AQJBNNBJR | 3M CO         | 517 | 26 Jan 2016 |              | COMMON STOCK USD.01  | 50,000     | 7,185.98      | 6,008.23      |                | 29 Jan 2016 | 1.000000   | 30 Jan 2014 to 30 Jan 2014 | 1,177.75  |
|                        |             |               |     |             |              | Local                |            |               |               |                | 1,177.75    |            |                            | 1,177.75  |
|                        |             |               |     |             |              | Base                 |            |               | 6,008.23      |                | 1,177.75    |            |                            | 1,177.75  |
| 05CN 88579Y101         | 16BGJBNN2G6 | 3M CO         | 644 | 08 Feb 2016 |              | COMMON STOCK USD.01  | 25,000     | 3,830.99      | 3,004.11      |                | 11 Feb 2016 | 1.000000   | 30 Jan 2014 to 30 Jan 2014 | 826.88    |
|                        |             |               |     |             |              | Local                |            |               |               |                | 826.88      |            |                            | 826.88    |
|                        |             |               |     |             |              | Base                 |            |               | 3,004.11      |                | 826.88      |            |                            | 826.88    |
| 05CN 88579Y101         | 16BHJBNN6QV | 3M CO         | 670 | 09 Feb 2016 |              | COMMON STOCK USD.01  | 125,000    | 19,217.75     | 15,020.57     |                | 12 Feb 2016 | 1.000000   | 30 Jan 2014 to 30 Jan 2014 | 4,197.18  |
|                        |             |               |     |             |              | Local                |            |               |               |                | 4,197.18    |            |                            | 4,197.18  |
|                        |             |               |     |             |              | Base                 |            |               | 15,020.57     |                | 4,197.18    |            |                            | 4,197.18  |
| 05CN 88579Y101         | 15ITJBKKHSD | 3M CO         | 736 | 28 Sep 2015 |              | COMMON STOCK USD.01  | 75,000     | 10,438.01     | 8,732.54      |                | 01 Oct 2015 | 1.000000   | 28 Feb 2012 to 28 Feb 2012 | 1,705.47  |
|                        |             |               |     |             |              | Local                |            |               |               |                | 1,705.47    |            |                            | 1,705.47  |
|                        |             |               |     |             |              | Base                 |            |               | 8,732.54      |                | 1,705.47    |            |                            | 1,705.47  |
| 05CN 88579Y101         | 15IUJBRRCHG | 3M CO         | 759 | 29 Sep 2015 |              | COMMON STOCK USD.01  | 10,000     | 1,403.87      | 1,164.34      |                | 02 Oct 2015 | 1.000000   | 28 Feb 2012 to 28 Feb 2012 | 239.53    |
|                        |             |               |     |             |              | Local                |            |               |               |                | 239.53      |            |                            | 239.53    |
|                        |             |               |     |             |              | Base                 |            |               | 1,164.34      |                | 239.53      |            |                            | 239.53    |
| <b>88579Y101 Total</b> |             |               |     |             |              |                      |            |               | 153,509.13    |                | 46,794.73   |            |                            | 46,794.73 |
|                        |             |               |     |             |              | Local                |            |               |               |                | 46,794.73   |            |                            | 46,794.73 |
|                        |             |               |     |             |              | Base                 |            |               | 153,509.13    |                | 46,794.73   |            |                            | 46,794.73 |

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by Report Date - Composite

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Base Currency: USD - US DOLLAR

| Fund        | Asset 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 | Trd Dts of Orig Buys       | Net Gn/Ls |
|-------------|-----------|-----------------|-----|----------|--------------|----------------------|------------|---------------|---------------|------|------|-------------|----------------|-----------|----------------------------|-----------|
| 05CN        | 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD 01  |            |               |               |      |      |             |                |           |                            |           |
| 16CDJBBPFKM |           | 019 03 Mar 2016 |     |          |              | 75.000 Local         |            | 5,037.62      | 5,195.24      |      |      | 08 Mar 2016 | -157.62        | 1.000000  | 06 Aug 2015 to 06 Aug 2015 | -157.62   |
|             |           |                 |     |          |              | Base                 |            | 5,037.62      | 5,195.24      |      |      |             | -157.62        |           |                            | -157.62   |
| 05CN        | 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD 01  |            |               |               |      |      |             |                |           |                            |           |
| 15GSJBBMSVD |           | 114 24 Jul 2015 |     |          |              | 25.000 Local         |            | 2,185.33      | 1,673.42      |      |      | 29 Jul 2015 | 511.91         | 1.000000  | 22 Oct 2013 to 22 Oct 2013 | 511.91    |
|             |           |                 |     |          |              | Base                 |            | 2,185.33      | 1,673.42      |      |      |             | 511.91         |           |                            | 511.91    |
| 05CN        | 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD 01  |            |               |               |      |      |             |                |           |                            |           |
| 16CKJBBXR6G |           | 122 14 Mar 2016 |     |          |              | 50.000 Local         |            | 3,549.06      | 3,463.50      |      |      | 17 Mar 2016 | 85.56          | 1.000000  | 06 Aug 2015 to 06 Aug 2015 | 85.56     |
|             |           |                 |     |          |              | Base                 |            | 3,549.06      | 3,463.50      |      |      |             | 85.56          |           |                            | 85.56     |
| 05CN        | 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD 01  |            |               |               |      |      |             |                |           |                            |           |
| 16CLJBBNKKX |           | 131 15 Mar 2016 |     |          |              | 100.000 Local        |            | 7,055.15      | 6,926.99      |      |      | 18 Mar 2016 | 128.16         | 1.000000  | 06 Aug 2015 to 20 Aug 2015 | 128.16    |
|             |           |                 |     |          |              | Base                 |            | 7,055.15      | 6,926.99      |      |      |             | 128.16         |           |                            | 128.16    |
| 05CN        | 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD 01  |            |               |               |      |      |             |                |           |                            |           |
| 15LMJBBPJ74 |           | 136 16 Dec 2015 |     |          |              | 100.000 Local        |            | 6,596.87      | 6,926.99      |      |      | 21 Dec 2015 | -330.12        | 1.000000  | 05 Feb 2014 to 05 Feb 2014 | -330.12   |
|             |           |                 |     |          |              | Base                 |            | 6,596.87      | 6,926.99      |      |      |             | -330.12        |           |                            | -330.12   |
| 05CN        | 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD 01  |            |               |               |      |      |             |                |           |                            |           |
| 15JHJBBHHK6 |           | 139 09 Oct 2015 |     |          |              | 100.000 Local        |            | 7,348.77      | 6,926.99      |      |      | 15 Oct 2015 | 421.78         | 1.000000  | 23 Oct 2013 to 23 Oct 2013 | 421.78    |
|             |           |                 |     |          |              | Base                 |            | 7,348.77      | 6,926.99      |      |      |             | 421.78         |           |                            | 421.78    |
| 05CN        | 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD 01  |            |               |               |      |      |             |                |           |                            |           |
| 15LNJBBNKHG |           | 154 17 Dec 2015 |     |          |              | 100.000 Local        |            | 6,509.02      | 6,926.99      |      |      | 22 Dec 2015 | -417.97        | 1.000000  | 27 Mar 2014 to 27 Mar 2014 | -417.97   |
|             |           |                 |     |          |              | Base                 |            | 6,509.02      | 6,926.99      |      |      |             | -417.97        |           |                            | -417.97   |
| 05CN        | 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD 01  |            |               |               |      |      |             |                |           |                            |           |
| 16CNJBBNHMO |           | 154 17 Mar 2016 |     |          |              | 75.000 Local         |            | 5,404.01      | 5,195.24      |      |      | 22 Mar 2016 | 208.77         | 1.000000  | 20 Aug 2015 to 20 Aug 2015 | 208.77    |
|             |           |                 |     |          |              | Base                 |            | 5,404.01      | 5,195.24      |      |      |             | 208.77         |           |                            | 208.77    |
| 05CN        | 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD 01  |            |               |               |      |      |             |                |           |                            |           |
| 15JJBBCJ4C5 |           | 160 12 Oct 2015 |     |          |              | 200.000 Local        |            | 14,668.08     | 13,853.98     |      |      | 15 Oct 2015 | 814.10         | 1.000000  | 24 Oct 2013 to 28 Oct 2013 | 814.10    |
|             |           |                 |     |          |              | Base                 |            | 14,668.08     | 13,853.98     |      |      |             | 814.10         |           |                            | 814.10    |

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| Fund           | Asset ID    | Security Name   | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|-----------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |             |                 |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 887317303 | 15LOJBBPTN0 | TIME WARNER INC | 164 | 18 Dec 2015 |              | COMMON STOCK USD.01  | 300.000    | 19,111.26     | 20,780.97     | -1,669.71      | 23 Dec 2015 | 1.000000   | 07 Aug 2014 to 14 Oct 2014 | -1,669.71 |
|                |             |                 |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 19,111.26     | 20,780.97     | -1,669.71      |             | 0.00       | 20 Aug 2015 to 27 Aug 2015 | -1,669.71 |
| 05CN 887317303 | 16COJBBPXX0 | TIME WARNER INC | 169 | 18 Mar 2016 |              | COMMON STOCK USD.01  | 150.000    | 10,946.22     | 10,390.49     | 555.73         | 23 Mar 2016 | 1.000000   |                            | 555.73    |
|                |             |                 |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 10,946.22     | 10,390.49     | 555.73         |             | 0.00       |                            | 555.73    |
| 05CN 887317303 | 16ABJBL2TD  | TIME WARNER INC | 261 | 04 Jan 2016 |              | COMMON STOCK USD.01  | 400.000    | 25,516.53     | 27,707.96     | -2,191.43      | 07 Jan 2016 | 1.000000   | 14 Oct 2014 to 12 Nov 2014 | -2,191.43 |
|                |             |                 |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 25,516.53     | 27,707.96     | -2,191.43      |             | 0.00       |                            | -2,191.43 |
| 05CN 887317303 | 16ACJBBM90K | TIME WARNER INC | 265 | 05 Jan 2016 |              | COMMON STOCK USD.01  | 100.000    | 6,498.03      | 6,926.99      | -428.96        | 08 Jan 2016 | 1.000000   | 12 Nov 2014 to 12 Nov 2014 | -428.96   |
|                |             |                 |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 6,498.03      | 6,926.99      | -428.96        |             | 0.00       |                            | -428.96   |
| 05CN 887317303 | 16ADJBBK1D8 | TIME WARNER INC | 282 | 06 Jan 2016 |              | COMMON STOCK USD.01  | 175.000    | 11,634.79     | 12,122.23     | -487.44        | 11 Jan 2016 | 1.000000   | 12 Nov 2014 to 21 Nov 2014 | -487.44   |
|                |             |                 |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 11,634.79     | 12,122.23     | -487.44        |             | 0.00       |                            | -487.44   |
| 05CN 887317303 | 15JUJBBK8N9 | TIME WARNER INC | 386 | 28 Oct 2015 |              | COMMON STOCK USD.01  | 25.000     | 1,873.44      | 1,731.75      | 141.69         | 02 Nov 2015 | 1.000000   | 28 Oct 2013 to 28 Oct 2013 | 141.69    |
|                |             |                 |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 1,873.44      | 1,731.75      | 141.69         |             | 0.00       |                            | 141.69    |
| 05CN 887317303 | 15JUJBBK8PZ | TIME WARNER INC | 405 | 28 Oct 2015 |              | COMMON STOCK USD.01  | 200.000    | 14,725.68     | 13,853.98     | 871.70         | 02 Nov 2015 | 1.000000   | 29 Oct 2013 to 30 Oct 2013 | 871.70    |
|                |             |                 |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 14,725.68     | 13,853.98     | 871.70         |             | 0.00       |                            | 871.70    |
| 05CN 887317303 | 15JUJBBK8P0 | TIME WARNER INC | 406 | 28 Oct 2015 |              | COMMON STOCK USD.01  | 200.000    | 14,700.66     | 13,853.98     | 846.68         | 02 Nov 2015 | 1.000000   | 30 Oct 2013 to 30 Oct 2013 | 846.68    |
|                |             |                 |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 14,700.66     | 13,853.98     | 846.68         |             | 0.00       |                            | 846.68    |
| 05CN 887317303 | 15JUJBBK8P2 | TIME WARNER INC | 408 | 28 Oct 2015 |              | COMMON STOCK USD.01  | 200.000    | 14,793.86     | 13,853.98     | 939.88         | 02 Nov 2015 | 1.000000   | 30 Oct 2013 to 30 Oct 2013 | 939.88    |
|                |             |                 |     |             |              | Local                |            |               |               |                |             |            |                            |           |
|                |             |                 |     |             |              | Base                 |            | 14,793.86     | 13,853.98     | 939.88         |             | 0.00       |                            | 939.88    |

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| Fund Asset ID  | Security Name   | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-----------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |                 |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 15JVJBBNZOT    | 415 29 Oct 2015 |     |          |              | 25,000 Local         |            | 1,899.87      | 1,731.75      |                | 03 Nov 2015 | 1.000000   | 31 Oct 2013 to 31 Oct 2013 | 168.12    |
|                |                 |     |          |              | Base                 |            | 1,899.87      | 1,731.75      |                | 168.12      | 0.00       |                            | 168.12    |
| 05CN 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 15JVJBBNZ1L    | 438 29 Oct 2015 |     |          |              | 550,000 Local        |            | 41,504.98     | 38,098.45     |                | 03 Nov 2015 | 1.000000   | 31 Oct 2013 to 07 Nov 2013 | 3,406.53  |
|                |                 |     |          |              | Base                 |            | 41,504.98     | 38,098.45     |                | 3,406.53    | 0.00       |                            | 3,406.53  |
| 05CN 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 15KBJBBMFRV    | 491 02 Nov 2015 |     |          |              | 525,000 Local        |            | 40,122.38     | 36,366.70     |                | 05 Nov 2015 | 1.000000   | 07 Nov 2013 to 19 Nov 2013 | 3,755.68  |
|                |                 |     |          |              | Base                 |            | 40,122.38     | 36,366.70     |                | 3,755.68    | 0.00       |                            | 3,755.68  |
| 05CN 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 15KDJBBL9K9    | 532 04 Nov 2015 |     |          |              | 100,000 Local        |            | 7,200.85      | 6,926.99      |                | 09 Nov 2015 | 1.000000   | 19 Nov 2013 to 20 Nov 2013 | 273.86    |
|                |                 |     |          |              | Base                 |            | 7,200.85      | 6,926.99      |                | 273.86      | 0.00       |                            | 273.86    |
| 05CN 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 15KGJBBK10D    | 571 09 Nov 2015 |     |          |              | 100,000 Local        |            | 6,846.06      | 6,926.99      |                | 13 Nov 2015 | 1.000000   | 20 Nov 2013 to 26 Nov 2013 | -80.93    |
|                |                 |     |          |              | Base                 |            | 6,846.06      | 6,926.99      |                | -80.93      | 0.00       |                            | -80.93    |
| 05CN 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 15KIJBBLMBD    | 593 11 Nov 2015 |     |          |              | 50,000 Local         |            | 3,564.33      | 3,463.50      |                | 16 Nov 2015 | 1.000000   | 26 Nov 2013 to 26 Nov 2013 | 100.83    |
|                |                 |     |          |              | Base                 |            | 3,564.33      | 3,463.50      |                | 100.83      | 0.00       |                            | 100.83    |
| 05CN 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 16BJBBPQFF     | 695 11 Feb 2016 |     |          |              | 100,000 Local        |            | 6,173.37      | 6,926.99      |                | 17 Feb 2016 | 1.000000   | 05 Aug 2015 to 05 Aug 2015 | -753.62   |
|                |                 |     |          |              | Base                 |            | 6,173.37      | 6,926.99      |                | -753.62     | 0.00       |                            | -753.62   |
| 05CN 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 16BJBBPQFM     | 701 11 Feb 2016 |     |          |              | 200,000 Local        |            | 12,454.72     | 13,853.98     |                | 17 Feb 2016 | 1.000000   | 05 Aug 2015 to 06 Aug 2015 | -1,399.26 |
|                |                 |     |          |              | Base                 |            | 12,454.72     | 13,853.98     |                | -1,399.26   | 0.00       |                            | -1,399.26 |
| 05CN 887317303 | TIME WARNER INC |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 16BQJBBNQ7B    | 760 23 Feb 2016 |     |          |              | 100,000 Local        |            | 6,698.35      | 6,926.99      |                | 26 Feb 2016 | 1.000000   | 06 Aug 2015 to 06 Aug 2015 | -228.64   |
|                |                 |     |          |              | Base                 |            | 6,698.35      | 6,926.99      |                | -228.64     | 0.00       |                            | -228.64   |



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|--------------------------------|-----------|------------------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name          | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                        |             |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 887317303 Total                |           |                        |             |          |              |                      |            |               |               |                |             |            |                            |           |
| 05C5                           | 893641100 | TRANSDIGM GROUP INC    |             |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 16FBJBB7XHH                    |           | 356                    | 02 Jun 2016 |          | 156 000      | Local                |            | 304,619.29    | 299,534.01    | 5,085.28       | 07 Jun 2016 | 1.000000   | 27 Apr 2015 to 27 Apr 2015 | 5,085.28  |
|                                |           |                        |             |          |              | Base                 |            | 304,619.29    | 299,534.01    | 5,085.28       |             | 0.00       |                            | 5,085.28  |
|                                |           |                        |             |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
|                                |           |                        |             |          |              | Local                |            | 41,236.14     | 34,315.22     | 6,920.92       |             |            |                            | 6,920.92  |
|                                |           |                        |             |          |              | Base                 |            | 41,236.14     | 34,315.22     | 6,920.92       |             | 0.00       |                            | 6,920.92  |
| 05CJ                           | 89469A104 | TREEHOUSE FOODS INC    |             |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 15JCJBBMT84                    |           | 353                    | 02 Oct 2015 |          | 263 000      | Local                |            | 20,712.52     | 21,790.08     | -1,077.56      | 07 Oct 2015 | 1.000000   | 01 Oct 2014 to 06 Nov 2014 | -1,077.56 |
|                                |           |                        |             |          |              | Base                 |            | 20,712.52     | 21,790.08     | -1,077.56      |             | 0.00       |                            | -1,077.56 |
| 05C5                           | 896239100 | TRIMBLE INC            |             |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |           |
| 16CCJBB6HJ2                    |           | 298                    | 03 Mar 2016 |          | 1,286 000    | Local                |            | 32,095.54     | 20,596.79     | 11,498.75      | 08 Mar 2016 | 1 000000   | 28 Jul 2011 to 28 Jul 2011 | 11,498.75 |
|                                |           |                        |             |          |              | Base                 |            | 32,095.54     | 20,596.79     | 11,498.75      |             | 0.00       |                            | 11,498.75 |
| 05C5                           | 896239100 | TRIMBLE INC            |             |          |              | COMMON STOCK         |            |               |               |                |             |            |                            |           |
| 16FBJBB7XJH                    |           | 380                    | 02 Jun 2016 |          | 2,024 000    | Local                |            | 51,712.07     | 32,416.73     | 19,295.34      | 07 Jun 2016 | 1.000000   | 28 Jul 2011 to 28 Jul 2011 | 19,295.34 |
|                                |           |                        |             |          |              | Base                 |            | 51,712.07     | 32,416.73     | 19,295.34      |             | 0.00       |                            | 19,295.34 |
| 896239100 Total                |           |                        |             |          |              |                      |            |               |               |                |             |            |                            |           |
|                                |           |                        |             |          |              | Local                |            | 83,807.61     | 53,013.52     | 30,794.09      |             |            |                            | 30,794.09 |
|                                |           |                        |             |          |              | Base                 |            | 83,807.61     | 53,013.52     | 30,794.09      |             | 0.00       |                            | 30,794.09 |
| 05CN                           | 899896104 | TUPPERWARE BRANDS CORP |             |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 16CEJBBXWCV                    |           | 031                    | 04 Mar 2016 |          | 100 000      | Local                |            | 5,505.90      | 5,314.57      | 191.33         | 09 Mar 2016 | 1 000000   | 21 Dec 2015 to 21 Dec 2015 | 191.33    |
|                                |           |                        |             |          |              | Base                 |            | 5,505.90      | 5,314.57      | 191.33         |             | 0.00       |                            | 191.33    |
| 05CN                           | 899896104 | TUPPERWARE BRANDS CORP |             |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 16CKJBBXR6J                    |           | 124                    | 14 Mar 2016 |          | 75 000       | Local                |            | 4,236.27      | 3,985.93      | 250.34         | 17 Mar 2016 | 1.000000   | 21 Dec 2015 to 22 Dec 2015 | 250.34    |
|                                |           |                        |             |          |              | Base                 |            | 4,236.27      | 3,985.93      | 250.34         |             | 0.00       |                            | 250.34    |
| 05CN                           | 899896104 | TUPPERWARE BRANDS CORP |             |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            |                            |           |
| 16DMJBBNK81                    |           | 349                    | 18 Apr 2016 |          | 100 000      | Local                |            | 6,146.69      | 5,314.57      | 832.12         | 21 Apr 2016 | 1.000000   | 22 Dec 2015 to 22 Dec 2015 | 832.12    |
|                                |           |                        |             |          |              | Base                 |            | 6,146.69      | 5,314.57      | 832.12         |             | 0.00       |                            | 832.12    |

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|--------------------------------|-------------|------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name          | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                        |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 899896104                 | 16DNJBPP76K | TUPPERWARE BRANDS CORP | 354 | 19 Apr 2016 |              | COMMON STOCK USD.01  | 50 000     | 3,099.90      | 2,657.29      |                | 22 Apr 2016 | 1 000000   | 22 Dec 2015 to 22 Dec 2015 | 442.61    |
|                                |             |                        |     |             |              | Local                |            |               |               |                | 442.61      |            |                            | 442.61    |
|                                |             |                        |     |             |              | Base                 |            | 3,099.90      | 2,657.29      |                | 442.61      | 0 00       |                            | 442.61    |
| 05CN 899896104                 | 16DRJBPPGNH | TUPPERWARE BRANDS CORP | 390 | 25 Apr 2016 |              | COMMON STOCK USD.01  | 50,000     | 2,936.27      | 2,657.29      |                | 28 Apr 2016 | 1 000000   | 23 Dec 2015 to 23 Dec 2015 | 278.98    |
|                                |             |                        |     |             |              | Local                |            |               |               |                | 278.98      |            |                            | 278.98    |
|                                |             |                        |     |             |              | Base                 |            | 2,936.27      | 2,657.29      |                | 278.98      | 0 00       |                            | 278.98    |
| 05CN 899896104                 | 16DUJBPPQMK | TUPPERWARE BRANDS CORP | 417 | 28 Apr 2016 |              | COMMON STOCK USD.01  | 50,000     | 2,977.50      | 2,657.29      |                | 03 May 2016 | 1,000000   | 23 Dec 2015 to 23 Dec 2015 | 320.21    |
|                                |             |                        |     |             |              | Local                |            |               |               |                | 320.21      |            |                            | 320.21    |
|                                |             |                        |     |             |              | Base                 |            | 2,977.50      | 2,657.29      |                | 320.21      | 0 00       |                            | 320.21    |
| 05CN 899896104                 | 16EAJBB681Q | TUPPERWARE BRANDS CORP | 432 | 29 Apr 2016 |              | COMMON STOCK USD.01  | 100 000    | 5,865.10      | 5,314.57      |                | 04 May 2016 | 1 000000   | 24 Dec 2015 to 24 Dec 2015 | 550.53    |
|                                |             |                        |     |             |              | Local                |            |               |               |                | 550.53      |            |                            | 550.53    |
|                                |             |                        |     |             |              | Base                 |            | 5,865.10      | 5,314.57      |                | 550.53      | 0.00       |                            | 550.53    |
| 05CN 899896104                 | 16EHJBPNQRK | TUPPERWARE BRANDS CORP | 522 | 10 May 2016 |              | COMMON STOCK USD.01  | 100,000    | 5,624.47      | 5,314.57      |                | 13 May 2016 | 1 000000   | 29 Dec 2015 to 29 Dec 2015 | 309.90    |
|                                |             |                        |     |             |              | Local                |            |               |               |                | 309.90      |            |                            | 309.90    |
|                                |             |                        |     |             |              | Base                 |            | 5,624.47      | 5,314.57      |                | 309.90      | 0.00       |                            | 309.90    |
| 05CN 899896104                 | 16EJJBPN8D7 | TUPPERWARE BRANDS CORP | 540 | 12 May 2016 |              | COMMON STOCK USD 01  | 50 000     | 2,811.87      | 2,657.29      |                | 17 May 2016 | 1,000000   | 29 Dec 2015 to 29 Dec 2015 | 154.58    |
|                                |             |                        |     |             |              | Local                |            |               |               |                | 154.58      |            |                            | 154.58    |
|                                |             |                        |     |             |              | Base                 |            | 2,811.87      | 2,657.29      |                | 154.58      | 0 00       |                            | 154.58    |
| 05CN 899896104                 | 16BFJBPNRV3 | TUPPERWARE BRANDS CORP | 629 | 05 Feb 2016 |              | COMMON STOCK USD.01  | 100,000    | 4,948.60      | 5,314.57      |                | 10 Feb 2016 | 1,000000   | 21 Dec 2015 to 21 Dec 2015 | -365.97   |
|                                |             |                        |     |             |              | Local                |            |               |               |                | -365.97     |            |                            | -365.97   |
|                                |             |                        |     |             |              | Base                 |            | 4,948.60      | 5,314.57      |                | -365.97     | 0.00       |                            | -365.97   |
| 05CN 899896104                 | 16BMJBPNBRJ | TUPPERWARE BRANDS CORP | 727 | 17 Feb 2016 |              | COMMON STOCK USD 01  | 50 000     | 2,462.57      | 2,657.29      |                | 22 Feb 2016 | 1 000000   | 21 Dec 2015 to 21 Dec 2015 | -194.72   |
|                                |             |                        |     |             |              | Local                |            |               |               |                | -194.72     |            |                            | -194.72   |
|                                |             |                        |     |             |              | Base                 |            | 2,462.57      | 2,657.29      |                | -194.72     | 0 00       |                            | -194.72   |
| 05CN 899896104                 | 16BPJBPNGB3 | TUPPERWARE BRANDS CORP | 751 | 22 Feb 2016 |              | COMMON STOCK USD 01  | 25 000     | 1,280.22      | 1,328.64      |                | 25 Feb 2016 | 1,000000   | 21 Dec 2015 to 21 Dec 2015 | -48.42    |
|                                |             |                        |     |             |              | Local                |            |               |               |                | -48.42      |            |                            | -48.42    |
|                                |             |                        |     |             |              | Base                 |            | 1,280.22      | 1,328.64      |                | -48.42      | 0.00       |                            | -48.42    |

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|--------------------------------|-----------|------------------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID  | Security Name          | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |           |                        |             |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CN                           | 899896104 | TUPPERWARE BRANDS CORP |             |          |              | COMMON STOCK USD.01  |            |               |               |                | 26 Feb 2016 | 1 000000   | 21 Dec 2015 to 21 Dec 2015 |            |
| 16BQJBBNQ65                    |           | 757                    | 23 Feb 2016 |          | 25 000       | Local                |            | 1,309.59      | 1,328.64      | -19.05         |             |            |                            | -19.05     |
|                                |           |                        |             |          |              | Base                 |            | 1,309.59      | 1,328.64      | -19.05         |             | 0.00       |                            | -19.05     |
| 899896104 Total                |           |                        |             |          |              |                      |            |               |               |                |             |            |                            |            |
|                                |           |                        |             |          |              | Local                |            | 49,204.95     | 46,502.51     | 2,702.44       |             |            |                            | 2,702.44   |
|                                |           |                        |             |          |              | Base                 |            | 49,204.95     | 46,502.51     | 2,702.44       |             | 0.00       |                            | 2,702.44   |
| 05C5                           | 902252105 | TYLER TECHNOLOGIES INC |             |          |              | COMMON STOCK USD.01  |            |               |               |                | 23 Jul 2015 | 1 000000   | 26 Nov 2012 to 26 Nov 2012 |            |
| 15GNJBB11R9                    |           | 091                    | 20 Jul 2015 |          | 213 000      | Local                |            | 30,405.81     | 9,207.84      | 21,197.97      |             |            |                            | 21,197.97  |
|                                |           |                        |             |          |              | Base                 |            | 30,405.81     | 9,207.84      | 21,197.97      |             | 0.00       |                            | 21,197.97  |
| 05C5                           | 902252105 | TYLER TECHNOLOGIES INC |             |          |              | COMMON STOCK USD.01  |            |               |               |                | 21 Sep 2015 | 1.000000   | 26 Nov 2012 to 26 Nov 2012 |            |
| 15IKJBB4P8S                    |           | 140                    | 16 Sep 2015 |          | 194,000      | Local                |            | 28,926.32     | 8,386.48      | 20,539.84      |             |            |                            | 20,539.84  |
|                                |           |                        |             |          |              | Base                 |            | 28,926.32     | 8,386.48      | 20,539.84      |             | 0.00       |                            | 20,539.84  |
| 05C5                           | 902252105 | TYLER TECHNOLOGIES INC |             |          |              | COMMON STOCK USD.01  |            |               |               |                | 29 Sep 2015 | 1 000000   | 26 Nov 2012 to 26 Nov 2012 |            |
| 15IQJBB58GT                    |           | 147                    | 24 Sep 2015 |          | 185,000      | Local                |            | 27,678.91     | 7,997.42      | 19,681.49      |             |            |                            | 19,681.49  |
|                                |           |                        |             |          |              | Base                 |            | 27,678.91     | 7,997.42      | 19,681.49      |             | 0.00       |                            | 19,681.49  |
| 05C5                           | 902252105 | TYLER TECHNOLOGIES INC |             |          |              | COMMON STOCK USD.01  |            |               |               |                | 28 Oct 2015 | 1.000000   | 26 Nov 2012 to 26 Nov 2012 |            |
| 15JQJBB3P9W                    |           | 182                    | 23 Oct 2015 |          | 173 000      | Local                |            | 29,826.22     | 7,478.66      | 22,347.56      |             |            |                            | 22,347.56  |
|                                |           |                        |             |          |              | Base                 |            | 29,826.22     | 7,478.66      | 22,347.56      |             | 0.00       |                            | 22,347.56  |
| 05C5                           | 902252105 | TYLER TECHNOLOGIES INC |             |          |              | COMMON STOCK USD.01  |            |               |               |                | 07 Jun 2016 | 1.000000   | 26 Nov 2012 to 09 Jan 2017 |            |
| 16FBJBB7XHM                    |           | 359                    | 02 Jun 2016 |          | 308,000      | Local                |            | 47,961.23     | 29,044.70     | 18,916.53      |             |            |                            | 18,916.53  |
|                                |           |                        |             |          |              | Base                 |            | 47,961.23     | 29,044.70     | 18,916.53      |             | 0.00       |                            | 18,916.53  |
| 902252105 Total                |           |                        |             |          |              |                      |            |               |               |                |             |            |                            |            |
|                                |           |                        |             |          |              | Local                |            | 154,798.49    | 62,115.10     | 102,683.39     |             |            |                            | 102,683.39 |
|                                |           |                        |             |          |              | Base                 |            | 154,798.49    | 62,115.10     | 102,683.39     |             | 0.00       |                            | 102,683.39 |
| 05CN                           | 902973304 | US BANCORP             |             |          |              | COMMON STOCK USD.01  |            |               |               |                | 29 Apr 2016 | 1 000000   | 02 Nov 2015 to 02 Nov 2015 |            |
| 16DSJBBN258                    |           | 401                    | 26 Apr 2016 |          | 200,000      | Local                |            | 8,674.79      | 8,597.11      | 77.68          |             |            |                            | 77.68      |
|                                |           |                        |             |          |              | Base                 |            | 8,674.79      | 8,597.11      | 77.68          |             | 0.00       |                            | 77.68      |

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| Fund           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Cost     | Rate        | Stl Date | Sell Rate | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|---------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------|-------------|----------|-----------|----------------------------|-----------|
| SSB Trade ID   |             |               |     |             |              |                      |            |               |               |          |             |          |           |                            |           |
| 05CN 902973304 | 16EJBB681T  | US BANCORP    | 435 | 29 Apr 2016 |              | COMMON STOCK USD.01  | 200.000    | 8,552.81      | 8,597.11      | 8,597.11 | 04 May 2016 | -44.30   | 1.000000  | 05 Nov 2015 to 05 Nov 2015 | -44.30    |
|                |             |               |     |             |              | Local                |            | 8,552.81      |               |          |             |          |           |                            |           |
|                |             |               |     |             |              | Base                 |            | 8,552.81      |               |          |             |          |           |                            |           |
| 05CN 902973304 | 16EJBB681J  | US BANCORP    | 453 | 02 May 2016 |              | COMMON STOCK USD.01  | 200.000    | 8,591.83      | 8,597.11      | 8,597.11 | 05 May 2016 | -5.28    | 1.000000  | 05 Nov 2015 to 06 Nov 2015 | -5.28     |
|                |             |               |     |             |              | Local                |            | 8,591.83      |               |          |             |          |           |                            |           |
|                |             |               |     |             |              | Base                 |            | 8,591.83      |               |          |             |          |           |                            |           |
| 05CN 902973304 | 16ECJBBNZN  | US BANCORP    | 464 | 03 May 2016 |              | COMMON STOCK USD.01  | 125.000    | 5,261.13      | 5,373.20      | 5,373.20 | 06 May 2016 | -112.07  | 1.000000  | 06 Nov 2015 to 09 Nov 2015 | -112.07   |
|                |             |               |     |             |              | Local                |            | 5,261.13      |               |          |             |          |           |                            |           |
|                |             |               |     |             |              | Base                 |            | 5,261.13      |               |          |             |          |           |                            |           |
| 05CN 902973304 | 16EHJBBNQM  | US BANCORP    | 524 | 10 May 2016 |              | COMMON STOCK USD.01  | 175.000    | 7,358.61      | 7,522.47      | 7,522.47 | 13 May 2016 | -163.86  | 1.000000  | 09 Nov 2015 to 09 Nov 2015 | -163.86   |
|                |             |               |     |             |              | Local                |            | 7,358.61      |               |          |             |          |           |                            |           |
|                |             |               |     |             |              | Base                 |            | 7,358.61      |               |          |             |          |           |                            |           |
| 05CN 902973304 | 16EJBBN8FJ  | US BANCORP    | 548 | 12 May 2016 |              | COMMON STOCK USD.01  | 200.000    | 8,398.81      | 8,597.11      | 8,597.11 | 17 May 2016 | -198.30  | 1.000000  | 09 Nov 2015 to 09 Nov 2015 | -198.30   |
|                |             |               |     |             |              | Local                |            | 8,398.81      |               |          |             |          |           |                            |           |
|                |             |               |     |             |              | Base                 |            | 8,398.81      |               |          |             |          |           |                            |           |
| 05CN 902973304 | 16EKJBBZ71X | US BANCORP    | 552 | 13 May 2016 |              | COMMON STOCK USD.01  | 100.000    | 4,130.93      | 4,298.56      | 4,298.56 | 18 May 2016 | -167.63  | 1.000000  | 11 Nov 2015 to 11 Nov 2015 | -167.63   |
|                |             |               |     |             |              | Local                |            | 4,130.93      |               |          |             |          |           |                            |           |
|                |             |               |     |             |              | Base                 |            | 4,130.93      |               |          |             |          |           |                            |           |
| 05CN 902973304 | 16ELJBBPJLZ | US BANCORP    | 561 | 16 May 2016 |              | COMMON STOCK USD.01  | 100.000    | 4,170.90      | 4,298.56      | 4,298.56 | 19 May 2016 | -127.66  | 1.000000  | 12 Nov 2015 to 12 Nov 2015 | -127.66   |
|                |             |               |     |             |              | Local                |            | 4,170.90      |               |          |             |          |           |                            |           |
|                |             |               |     |             |              | Base                 |            | 4,170.90      |               |          |             |          |           |                            |           |
| 05CN 902973304 | 16FDJBBNOHH | US BANCORP    | 694 | 03 Jun 2016 |              | COMMON STOCK USD.01  | 25.000     | 1,049.60      | 1,074.64      | 1,074.64 | 08 Jun 2016 | -25.04   | 1.000000  | 12 Nov 2015 to 12 Nov 2015 | -25.04    |
|                |             |               |     |             |              | Local                |            | 1,049.60      |               |          |             |          |           |                            |           |
|                |             |               |     |             |              | Base                 |            | 1,049.60      |               |          |             |          |           |                            |           |
| 05CN 902973304 | 16FDJBBNOHP | US BANCORP    | 699 | 03 Jun 2016 |              | COMMON STOCK USD.01  | 100.000    | 4,198.40      | 4,298.56      | 4,298.56 | 08 Jun 2016 | -100.16  | 1.000000  | 12 Nov 2015 to 12 Nov 2015 | -100.16   |
|                |             |               |     |             |              | Local                |            | 4,198.40      |               |          |             |          |           |                            |           |
|                |             |               |     |             |              | Base                 |            | 4,198.40      |               |          |             |          |           |                            |           |

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|--------------------------------|-------------|----------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name        | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                      |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 902973304                 | 16FEJBBT9XG | US BANCORP           | 751 | 06 Jun 2016 |              | COMMON STOCK USD.01  | 425.000    | 18,242.72     | 18,268.86     |                | 09 Jun 2016 | 1.000000   | 12 Nov 2015 to 17 Nov 2015 | -26.14    |
|                                |             |                      |     |             |              |                      |            | 18,242.72     | 18,268.86     |                | -26.14      | 0.00       |                            | -26.14    |
| 05CN 902973304                 | 16FIJBBP073 | US BANCORP           | 780 | 10 Jun 2016 |              | COMMON STOCK USD.01  | 75.000     | 3,158.18      | 3,223.92      |                | 15 Jun 2016 | 1.000000   | 17 Nov 2015 to 17 Nov 2015 | -65.74    |
|                                |             |                      |     |             |              |                      |            | 3,158.18      | 3,223.92      |                | -65.74      | 0.00       |                            | -65.74    |
| 902973304 Total                |             |                      |     |             |              |                      |            |               |               |                |             |            |                            |           |
|                                |             |                      |     |             |              |                      |            | 81,788.71     | 82,747.21     |                | -958.50     |            |                            | -958.50   |
|                                |             |                      |     |             |              |                      |            | 81,788.71     | 82,747.21     |                | -958.50     | 0.00       |                            | -958.50   |
| 05CN 904214103                 | 16EAJBB681Z | UMPQUA HOLDINGS CORP | 439 | 29 Apr 2016 |              | COMMON STOCK         | 300.000    | 4,716.61      | 4,930.26      |                | 04 May 2016 | 1.000000   | 16 Oct 2015 to 16 Oct 2015 | -213.65   |
|                                |             |                      |     |             |              |                      |            | 4,716.61      | 4,930.26      |                | -213.65     | 0.00       |                            | -213.65   |
| 05CN 904214103                 | 16EDJBBNFGF | UMPQUA HOLDINGS CORP | 475 | 04 May 2016 |              | COMMON STOCK         | 675.000    | 10,171.95     | 11,093.09     |                | 09 May 2016 | 1.000000   | 16 Oct 2015 to 16 Oct 2015 | -921.14   |
|                                |             |                      |     |             |              |                      |            | 10,171.95     | 11,093.09     |                | -921.14     | 0.00       |                            | -921.14   |
| 05CN 904214103                 | 16EEJBBWCKQ | UMPQUA HOLDINGS CORP | 487 | 05 May 2016 |              | COMMON STOCK         | 200.000    | 3,018.53      | 3,286.84      |                | 10 May 2016 | 1.000000   | 16 Oct 2015 to 16 Oct 2015 | -268.31   |
|                                |             |                      |     |             |              |                      |            | 3,018.53      | 3,286.84      |                | -268.31     | 0.00       |                            | -268.31   |
| 05CN 904214103                 | 16EFJBBPGMT | UMPQUA HOLDINGS CORP | 505 | 06 May 2016 |              | COMMON STOCK         | 550.000    | 8,169.47      | 9,038.82      |                | 11 May 2016 | 1.000000   | 16 Oct 2015 to 19 Oct 2015 | -869.35   |
|                                |             |                      |     |             |              |                      |            | 8,169.47      | 9,038.82      |                | -869.35     | 0.00       |                            | -869.35   |
| 05CN 904214103                 | 16EHJBBNQRN | UMPQUA HOLDINGS CORP | 525 | 10 May 2016 |              | COMMON STOCK         | 325.000    | 4,915.71      | 5,341.12      |                | 13 May 2016 | 1.000000   | 19 Oct 2015 to 20 Oct 2015 | -425.41   |
|                                |             |                      |     |             |              |                      |            | 4,915.71      | 5,341.12      |                | -425.41     | 0.00       |                            | -425.41   |
| 05CN 904214103                 | 16EIJBBPK74 | UMPQUA HOLDINGS CORP | 532 | 11 May 2016 |              | COMMON STOCK         | 100.000    | 1,526.68      | 1,643.42      |                | 16 May 2016 | 1.000000   | 20 Oct 2015 to 21 Oct 2015 | -116.74   |
|                                |             |                      |     |             |              |                      |            | 1,526.68      | 1,643.42      |                | -116.74     | 0.00       |                            | -116.74   |

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|--------------------------------|-------------|----------------------|-----|-------------|--------------|----------------------|--------------|---------------|-----------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name        | Lot | Trd Date    | Dtl Fund Rsn | Security Description |              | Maturity Date |           | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                      |     |             |              | Shares/Par           |              | Principal Net | Cost      | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 904214103                 | 16EKJBBZ71Z | UMPQUA HOLDINGS CORP | 553 | 13 May 2016 |              | 225 000              | COMMON STOCK | 3,379 20      | 3,697 70  |                | 18 May 2016 | 1 000000   | 21 Oct 2015 to 23 Oct 2015 |           |
|                                |             |                      |     |             |              |                      | Local        | 3,379 20      |           |                | -318 50     |            |                            | -318 50   |
|                                |             |                      |     |             |              |                      | Base         | 3,379 20      | 3,697 70  |                | -318 50     | 0 00       |                            | -318 50   |
| 05CN 904214103                 | 16ENJBBPHZZ | UMPQUA HOLDINGS CORP | 593 | 18 May 2016 |              | 1,300,000            | COMMON STOCK | 19,765.80     | 21,364.47 |                | 23 May 2016 | 1 000000   | 23 Oct 2015 to 11 Dec 2015 |           |
|                                |             |                      |     |             |              |                      | Local        | 19,765.80     |           |                | -1,598.67   |            |                            | -1,598.67 |
|                                |             |                      |     |             |              |                      | Base         | 19,765.80     | 21,364.47 |                | -1,598 67   | 0.00       |                            | -1,598 67 |
| 05CN 904214103                 | 16ESJBBN9L3 | UMPQUA HOLDINGS CORP | 646 | 25 May 2016 |              | 425 000              | COMMON STOCK | 6,740 35      | 6,984 54  |                | 31 May 2016 | 1 000000   | 11 Dec 2015 to 23 Dec 2015 |           |
|                                |             |                      |     |             |              |                      | Local        | 6,740 35      |           |                | -244 19     |            |                            | -244 19   |
|                                |             |                      |     |             |              |                      | Base         | 6,740 35      | 6,984.54  |                | -244.19     | 0 00       |                            | -244 19   |
| 05CN 904214103                 | 16ETJBBPG9X | UMPQUA HOLDINGS CORP | 652 | 26 May 2016 |              | 100 000              | COMMON STOCK | 1,572 72      | 1,643.42  |                | 01 Jun 2016 | 1.000000   | 23 Dec 2015 to 30 Dec 2015 |           |
|                                |             |                      |     |             |              |                      | Local        | 1,572 72      |           |                | -70 70      |            |                            | -70.70    |
|                                |             |                      |     |             |              |                      | Base         | 1,572 72      | 1,643 42  |                | -70 70      | 0.00       |                            | -70.70    |
| 05CN 904214103                 | 16ETJBBPG91 | UMPQUA HOLDINGS CORP | 655 | 26 May 2016 |              | 200,000              | COMMON STOCK | 3,143 83      | 3,286 84  |                | 01 Jun 2016 | 1 000000   | 30 Dec 2015 to 08 Jan 2016 |           |
|                                |             |                      |     |             |              |                      | Local        | 3,143 83      |           |                | -143.01     |            |                            | -143 01   |
|                                |             |                      |     |             |              |                      | Base         | 3,143 83      | 3,286 84  |                | -143.01     | 0.00       |                            | -143.01   |
| 05CN 904214103                 | 16EUJBB5QWD | UMPQUA HOLDINGS CORP | 666 | 27 May 2016 |              | 400 000              | COMMON STOCK | 6,326 18      | 6,573 69  |                | 02 Jun 2016 | 1.000000   | 08 Jan 2016 to 21 Jan 2016 |           |
|                                |             |                      |     |             |              |                      | Local        | 6,326 18      |           |                | -247.51     |            |                            | -247 51   |
|                                |             |                      |     |             |              |                      | Base         | 6,326 18      | 6,573 69  |                | -247 51     | 0.00       |                            | -247.51   |
| 05CN 904214103                 | 16FAJBB957C | UMPQUA HOLDINGS CORP | 676 | 31 May 2016 |              | 375,000              | COMMON STOCK | 5,975.97      | 6,162.83  |                | 03 Jun 2016 | 1.000000   | 21 Jan 2016 to 21 Apr 2016 |           |
|                                |             |                      |     |             |              |                      | Local        | 5,975.97      |           |                | -186.86     |            |                            | -186 86   |
|                                |             |                      |     |             |              |                      | Base         | 5,975 97      | 6,162 83  |                | -186 86     | 0.00       |                            | -186 86   |
| 05CN 904214103                 | 16BLJBBKPM2 | UMPQUA HOLDINGS CORP | 720 | 16 Feb 2016 |              | 100,000              | COMMON STOCK | 1,541.53      | 1,642 38  |                | 19 Feb 2016 | 1.000000   | 16 Oct 2015 to 16 Oct 2015 |           |
|                                |             |                      |     |             |              |                      | Local        | 1,541.53      |           |                | -100.85     |            |                            | -100.85   |
|                                |             |                      |     |             |              |                      | Base         | 1,541 53      | 1,642.38  |                | -100 85     | 0 00       |                            | -100.85   |
| 904214103 Total                |             |                      |     |             |              |                      |              |               | 86,689.42 |                | -5,724.89   |            |                            | -5,724.89 |
|                                |             |                      |     |             |              |                      |              |               | 86,689.42 |                | -5,724.89   | 0 00       |                            | -5,724 89 |

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| Fund           | Asset ID     | Security Name      | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|--------------|--------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID   |              |                    |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 907818108 | 15JBUBBL7LV  | UNION PACIFIC CORP | 004 | 01 Oct 2015 |              | COMMON STOCK USD2.5  | 25,000     | 2,245.53      | 1,542.32      |                | 06 Oct 2015 | 1.000000   | 09 Feb 2012 to 09 Feb 2012 | 703.21    |
|                |              |                    |     |             |              | Local                |            | 2,245.53      | 1,542.32      |                | 703.21      |            |                            | 703.21    |
|                |              |                    |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |           |
| 05CN 907818108 | 16CLJBNNKKV  | UNION PACIFIC CORP | 129 | 15 Mar 2016 |              | COMMON STOCK USD2.5  | 50,000     | 4,002.48      | 3,270.90      |                | 18 Mar 2016 | 1.000000   | 23 Feb 2012 to 23 Feb 2012 | 731.58    |
|                |              |                    |     |             |              | Local                |            | 4,002.48      | 3,270.90      |                | 731.58      |            |                            | 731.58    |
|                |              |                    |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |           |
| 05CN 907818108 | 16CNJBNNHMS  | UNION PACIFIC CORP | 159 | 17 Mar 2016 |              | COMMON STOCK USD2.5  | 125,000    | 10,208.75     | 8,177.24      |                | 22 Mar 2016 | 1.000000   | 23 Feb 2012 to 06 Mar 2012 | 2,031.51  |
|                |              |                    |     |             |              | Local                |            | 10,208.75     | 8,177.24      |                | 2,031.51    |            |                            | 2,031.51  |
|                |              |                    |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |           |
| 05CN 907818108 | 15HHJBBLJTKO | UNION PACIFIC CORP | 256 | 11 Aug 2015 |              | COMMON STOCK USD2.5  | 25,000     | 2,308.11      | 1,542.32      |                | 14 Aug 2015 | 1.000000   | 07 Feb 2012 to 07 Feb 2012 | 765.79    |
|                |              |                    |     |             |              | Local                |            | 2,308.11      | 1,542.32      |                | 765.79      |            |                            | 765.79    |
|                |              |                    |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |           |
| 05CN 907818108 | 15HIJBBLN8W  | UNION PACIFIC CORP | 272 | 12 Aug 2015 |              | COMMON STOCK USD2.5  | 100,000    | 9,164.53      | 6,169.28      |                | 17 Aug 2015 | 1.000000   | 07 Feb 2012 to 07 Feb 2012 | 2,995.25  |
|                |              |                    |     |             |              | Local                |            | 9,164.53      | 6,169.28      |                | 2,995.25    |            |                            | 2,995.25  |
|                |              |                    |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |           |
| 05CN 907818108 | 16ECJBNNZNJ  | UNION PACIFIC CORP | 457 | 03 May 2016 |              | COMMON STOCK USD2.5  | 50,000     | 4,300.35      | 3,270.90      |                | 06 May 2016 | 1.000000   | 06 Mar 2012 to 06 Mar 2012 | 1,029.45  |
|                |              |                    |     |             |              | Local                |            | 4,300.35      | 3,270.90      |                | 1,029.45    |            |                            | 1,029.45  |
|                |              |                    |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |           |
| 05CN 907818108 | 16BHJBNN6QT  | UNION PACIFIC CORP | 669 | 09 Feb 2016 |              | COMMON STOCK USD2.5  | 100,000    | 7,725.28      | 6,541.79      |                | 12 Feb 2016 | 1.000000   | 09 Feb 2012 to 09 Feb 2012 | 1,183.49  |
|                |              |                    |     |             |              | Local                |            | 7,725.28      | 6,541.79      |                | 1,183.49    |            |                            | 1,183.49  |
|                |              |                    |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |           |
| 05CN 907818108 | 15ITJBNNKHS  | UNION PACIFIC CORP | 743 | 28 Sep 2015 |              | COMMON STOCK USD2.5  | 100,000    | 8,586.56      | 6,169.28      |                | 01 Oct 2015 | 1.000000   | 07 Feb 2012 to 09 Feb 2012 | 2,417.28  |
|                |              |                    |     |             |              | Local                |            | 8,586.56      | 6,169.28      |                | 2,417.28    |            |                            | 2,417.28  |
|                |              |                    |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |           |
| 05CN 907818108 | 16BOJBNNPQV  | UNION PACIFIC CORP | 747 | 19 Feb 2016 |              | COMMON STOCK USD2.5  | 125,000    | 9,888.19      | 8,177.24      |                | 24 Feb 2016 | 1.000000   | 09 Feb 2012 to 23 Feb 2012 | 1,710.95  |
|                |              |                    |     |             |              | Local                |            | 9,888.19      | 8,177.24      |                | 1,710.95    |            |                            | 1,710.95  |
|                |              |                    |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |           |

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|--------------------------------|----------|----------------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID | Security Name              | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |          |                            |     |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 907818108                 |          | UNION PACIFIC CORP         |     |          |              |            | COMMON STOCK USD2 5  |               |               |                | 09 Jun 2016 | 1 000000   | 06 Mar 2012 to 06 Mar 2012 |           |
| 16FEJBBXF9F                    |          | 760 06 Jun 2016            |     |          |              | 125.000    | Local                | 10,809.13     | 8,177 24      |                | 2,631 89    |            |                            | 2,631 89  |
|                                |          |                            |     |          |              |            | Base                 | 10,809.13     | 8,177 24      |                | 2,631 89    | 0.00       |                            | 2,631 89  |
| 907818108 Total                |          |                            |     |          |              |            |                      |               |               |                |             |            |                            |           |
|                                |          |                            |     |          |              |            | Local                | 69,238 91     | 53,038.51     |                | 16,200.40   |            |                            | 16,200 40 |
|                                |          |                            |     |          |              |            | Base                 | 69,238.91     | 53,038.51     |                | 16,200.40   | 0.00       |                            | 16,200 40 |
| 05CN 911312106                 |          | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD.01  |               |               |                | 05 Jul 2016 | 1 000000   | 26 Mar 2015 to 27 Mar 2015 |           |
| 16FVJBBW314                    |          | 081 29 Jun 2016            |     |          |              | 75 000     | Local                | 7,979 91      | 6,703.60      |                | 1,276 31    |            |                            | 1,276.31  |
|                                |          |                            |     |          |              |            | Base                 | 7,979 91      | 6,703.60      |                | 1,276.31    | 0.00       |                            | 1,276 31  |
| 05CN 911312106                 |          | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD 01  |               |               |                | 11 Mar 2016 | 1.000000   | 25 Mar 2015 to 25 Mar 2015 |           |
| 16CGJBBN8KH                    |          | 085 08 Mar 2016            |     |          |              | 50 000     | Local                | 5,073 87      | 4,469.07      |                | 604 80      |            |                            | 604.80    |
|                                |          |                            |     |          |              |            | Base                 | 5,073.87      | 4,469.07      |                | 604.80      | 0 00       |                            | 604.80    |
| 05CN 911312106                 |          | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD 01  |               |               |                | 16 Dec 2015 | 1.000000   | 14 Aug 2014 to 13 Mar 2015 |           |
| 15LJJBBPJMD                    |          | 089 11 Dec 2015            |     |          |              | 250 000    | Local                | 24,510 29     | 22,250 08     |                | 2,260 21    |            |                            | 2,260 21  |
|                                |          |                            |     |          |              |            | Base                 | 24,510 29     | 22,250 08     |                | 2,260.21    | 0.00       |                            | 2,260 21  |
| 05CN 911312106                 |          | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD.01  |               |               |                | 14 Oct 2015 | 1.000000   | 14 Nov 2012 to 14 Nov 2012 |           |
| 15JGJBBK3NT                    |          | 110 08 Oct 2015            |     |          |              | 25.000     | Local                | 2,573.96      | 2,225 01      |                | 348 95      |            |                            | 348.95    |
|                                |          |                            |     |          |              |            | Base                 | 2,573.96      | 2,225 01      |                | 348 95      | 0.00       |                            | 348.95    |
| 05CN 911312106                 |          | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD 01  |               |               |                | 05 Aug 2015 | 1 000000   | 05 Jan 2012 to 05 Jan 2012 |           |
| 15HAJBB0SS0                    |          | 162 31 Jul 2015            |     |          |              | 75.000     | Local                | 7,686 54      | 6,665.41      |                | 1,021.13    |            |                            | 1,021 13  |
|                                |          |                            |     |          |              |            | Base                 | 7,686.54      | 6,665 41      |                | 1,021 13    | 0.00       |                            | 1,021 13  |
| 05CN 911312106                 |          | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD 01  |               |               |                | 16 Oct 2015 | 1 000000   | 15 Nov 2012 to 15 Nov 2012 |           |
| 15JJJBBL78R                    |          | 164 13 Oct 2015            |     |          |              | 25.000     | Local                | 2,591 77      | 2,225 01      |                | 366.76      |            |                            | 366.76    |
|                                |          |                            |     |          |              |            | Base                 | 2,591.77      | 2,225 01      |                | 366 76      | 0 00       |                            | 366.76    |
| 05CN 911312106                 |          | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD.01  |               |               |                | 30 Dec 2015 | 1.000000   | 13 Mar 2015 to 25 Mar 2015 |           |
| 15LRJBB4XCQ                    |          | 204 24 Dec 2015            |     |          |              | 100 000    | Local                | 9,690 78      | 8,900.03      |                | 790 75      |            |                            | 790 75    |
|                                |          |                            |     |          |              |            | Base                 | 9,690 78      | 8,900.03      |                | 790.75      | 0.00       |                            | 790 75    |



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|--------------------------------|-------------|----------------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name              | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                            |     |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 911312106                 | 15HGJBBKRK3 | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD 01  |               |               |                | 13 Aug 2015 | 1 000000   | 05 Jan 2012 to 24 Oct 2012 |           |
|                                |             | 249 10 Aug 2015            |     |          |              | 75.000     | Local                | 7,743 58      | 6,665.41      |                | 1,078 17    |            |                            | 1,078.17  |
|                                |             |                            |     |          |              |            | Base                 | 7,743 58      | 6,665.41      |                | 1,078 17    | 0 00       |                            | 1,078.17  |
| 05CN 911312106                 | 15HIJBLN86  | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD 01  |               |               |                | 17 Aug 2015 | 1.000000   | 24 Oct 2012 to 09 Nov 2012 |           |
|                                |             | 278 12 Aug 2015            |     |          |              | 125.000    | Local                | 12,787.17     | 11,109.02     |                | 1,678.15    |            |                            | 1,678 15  |
|                                |             |                            |     |          |              |            | Base                 | 12,787.17     | 11,109.02     |                | 1,678.15    | 0 00       |                            | 1,678 15  |
| 05CN 911312106                 | 15HLJBBMCBK | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD 01  |               |               |                | 20 Aug 2015 | 1 000000   | 09 Nov 2012 to 09 Nov 2012 |           |
|                                |             | 295 17 Aug 2015            |     |          |              | 50.000     | Local                | 5,079.40      | 4,443.61      | 635.79         |             |            |                            | 635 79    |
|                                |             |                            |     |          |              |            | Base                 | 5,079 40      | 4,443.61      | 635 79         |             | 0 00       |                            | 635.79    |
| 05CN 911312106                 | 15HLJBBMCBN | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD 01  |               |               |                | 20 Aug 2015 | 1 000000   | 09 Nov 2012 to 14 Nov 2012 |           |
|                                |             | 297 17 Aug 2015            |     |          |              | 100 000    | Local                | 10,184 38     | 8,887 22      |                | 1,297.16    |            |                            | 1,297.16  |
|                                |             |                            |     |          |              |            | Base                 | 10,184 38     | 8,887 22      |                | 1,297 16    | 0.00       |                            | 1,297.16  |
| 05CN 911312106                 | 15JPJBBKZK7 | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD 01  |               |               |                | 26 Oct 2015 | 1.000000   | 15 Nov 2012 to 15 Nov 2012 |           |
|                                |             | 297 21 Oct 2015            |     |          |              | 25 000     | Local                | 2,627.71      | 2,225 01      | 402 70         |             |            |                            | 402.70    |
|                                |             |                            |     |          |              |            | Base                 | 2,627.71      | 2,225 01      | 402 70         |             | 0.00       |                            | 402.70    |
| 05CN 911312106                 | 15HLJBBMCBS | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD 01  |               |               |                | 20 Aug 2015 | 1.000000   | 14 Nov 2012 to 14 Nov 2012 |           |
|                                |             | 300 17 Aug 2015            |     |          |              | 100.000    | Local                | 10,174.19     | 8,887.22      |                | 1,286.97    |            |                            | 1,286.97  |
|                                |             |                            |     |          |              |            | Base                 | 10,174.19     | 8,887.22      |                | 1,286 97    | 0.00       |                            | 1,286.97  |
| 05CN 911312106                 | 15JSJBL6DX  | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD 01  |               |               |                | 29 Oct 2015 | 1 000000   | 15 Nov 2012 to 15 Nov 2012 |           |
|                                |             | 354 26 Oct 2015            |     |          |              | 25.000     | Local                | 2,649 20      | 2,225 01      | 424.19         |             |            |                            | 424.19    |
|                                |             |                            |     |          |              |            | Base                 | 2,649 20      | 2,225 01      | 424 19         |             | 0 00       |                            | 424.19    |
| 05CN 911312106                 | 15JVJBBNZ1K | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD 01  |               |               |                | 03 Nov 2015 | 1 000000   | 15 Nov 2012 to 29 Jul 2014 |           |
|                                |             | 437 29 Oct 2015            |     |          |              | 475 000    | Local                | 49,054 85     | 42,275.15     | 6,779.70       |             |            |                            | 6,779.70  |
|                                |             |                            |     |          |              |            | Base                 | 49,054 85     | 42,275.15     | 6,779 70       |             | 0 00       |                            | 6,779 70  |
| 05CN 911312106                 | 16EOJBBP68M | UNITED PARCEL SERVICE CL B |     |          |              |            | COMMON STOCK USD 01  |               |               |                | 24 May 2016 | 1 000000   | 25 Mar 2015 to 26 Mar 2015 |           |
|                                |             | 602 19 May 2016            |     |          |              | 200 000    | Local                | 20,238 17     | 17,876 28     | 2,361 89       |             |            |                            | 2,361.89  |
|                                |             |                            |     |          |              |            | Base                 | 20,238 17     | 17,876 28     | 2,361 89       |             | 0 00       |                            | 2,361.89  |

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| Fund Asset ID          | Security Name              | Lot     | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
|------------------------|----------------------------|---------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| SSB Trade ID           |                            |         |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CN 911312106         | UNITED PARCEL SERVICE CL B |         |          |              | COMMON STOCK USD 01  |            |               |               |                |             |            | 29 Jul 2014          |           |
| 15LBJBBND09            | 767 01 Dec 2015            | 25,000  | Local    |              |                      | 2,600.96   | 2,225.01      | 375.95        | 1.000000       | 04 Dec 2015 | 1.000000   | 29 Jul 2014          | 375.95    |
|                        |                            |         | Base     |              |                      | 2,600.96   | 2,225.01      | 375.95        |                |             |            |                      | 375.95    |
| 05CN 911312106         | UNITED PARCEL SERVICE CL B |         |          |              | COMMON STOCK USD 01  |            |               |               |                |             |            | 25 Mar 2015          |           |
| 16BTJBBV98K            | 788 26 Feb 2016            | 75 000  | Local    |              |                      | 7,310.56   | 6,703.60      | 606.96        | 1.000000       | 02 Mar 2016 | 1.000000   | 25 Mar 2015          | 606.96    |
|                        |                            |         | Base     |              |                      | 7,310.56   | 6,703.60      | 606.96        |                |             |            |                      | 606.96    |
| <b>911312106 Total</b> |                            |         |          |              |                      |            |               |               |                |             |            |                      |           |
|                        |                            |         | Local    |              |                      | 190,557.29 | 166,960.75    | 23,596.54     |                |             |            |                      | 23,596.54 |
|                        |                            |         | Base     |              |                      | 190,557.29 | 166,960.75    | 23,596.54     |                |             |            |                      | 23,596.54 |
| 05CN 913017109         | UNITED TECHNOLOGIES CORP   |         |          |              | COMMON STOCK USD 1 0 |            |               |               |                |             |            | 15 Dec 2015          |           |
| 16FEJBBT9WL            | 731 06 Jun 2016            | 100 000 | Local    |              |                      | 10,120.27  | 9,398.05      | 722.22        | 1.000000       | 09 Jun 2016 | 1.000000   | 15 Dec 2015          | 722.22    |
|                        |                            |         | Base     |              |                      | 10,120.27  | 9,398.05      | 722.22        |                |             |            |                      | 722.22    |
| 05CN 91324P102         | UNITEDHEALTH GROUP INC     |         |          |              | COMMON STOCK USD 01  |            |               |               |                |             |            | 28 Jun 2012          |           |
| 15GLJBBK4CM            | 036 15 Jul 2015            | 100,000 | Local    |              |                      | 12,530.76  | 7,247.31      | 5,283.45      | 1.000000       | 20 Jul 2015 | 1.000000   | 28 Jun 2012          | 5,283.45  |
|                        |                            |         | Base     |              |                      | 12,530.76  | 7,247.31      | 5,283.45      |                |             |            |                      | 5,283.45  |
| 05CN 91324P102         | UNITEDHEALTH GROUP INC     |         |          |              | COMMON STOCK USD 01  |            |               |               |                |             |            | 22 Apr 2013          |           |
| 16CJBBRC3G             | 117 11 Mar 2016            | 100,000 | Local    |              |                      | 12,399.24  | 8,207.81      | 4,191.43      | 1.000000       | 16 Mar 2016 | 1.000000   | 22 Apr 2013          | 4,191.43  |
|                        |                            |         | Base     |              |                      | 12,399.24  | 8,207.81      | 4,191.43      |                |             |            |                      | 4,191.43  |
| 05CN 91324P102         | UNITEDHEALTH GROUP INC     |         |          |              | COMMON STOCK USD 01  |            |               |               |                |             |            | 11 Jan 2013          |           |
| 15LNJBNNKG9            | 149 17 Dec 2015            | 50 000  | Local    |              |                      | 6,032.90   | 4,040.72      | 1,992.18      | 1.000000       | 22 Dec 2015 | 1.000000   | 11 Jan 2013          | 1,992.18  |
|                        |                            |         | Base     |              |                      | 6,032.90   | 4,040.72      | 1,992.18      |                |             |            |                      | 1,992.18  |
| 05CN 91324P102         | UNITEDHEALTH GROUP INC     |         |          |              | COMMON STOCK USD 01  |            |               |               |                |             |            | 22 Apr 2013          |           |
| 16CVJBPKVL             | 216 29 Mar 2016            | 75,000  | Local    |              |                      | 9,674.22   | 6,155.86      | 3,518.36      | 1.000000       | 01 Apr 2016 | 1.000000   | 22 Apr 2013          | 3,518.36  |
|                        |                            |         | Base     |              |                      | 9,674.22   | 6,155.86      | 3,518.36      |                |             |            |                      | 3,518.36  |
| 05CN 91324P102         | UNITEDHEALTH GROUP INC     |         |          |              | COMMON STOCK USD 01  |            |               |               |                |             |            | 23 Apr 2013          |           |
| 16DBJBBSXNV            | 244 01 Apr 2016            | 50 000  | Local    |              |                      | 6,473.11   | 4,103.91      | 2,369.20      | 1.000000       | 06 Apr 2016 | 1.000000   | 23 Apr 2013          | 2,369.20  |
|                        |                            |         | Base     |              |                      | 6,473.11   | 4,103.91      | 2,369.20      |                |             |            |                      | 2,369.20  |

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| Fund Asset ID  | Security Name          | Lot | Trd Date | DTI Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate        | Security Gnl/Ls | Sell Rate   | Trd Dts of Orig Buys       | Net Gnl/Ls |
|----------------|------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|-------------|-----------------|-------------|----------------------------|------------|
| SSB Trade ID   |                        |     |          |              |                      |            |               | Cost          |             |                 | Curr Gnl/Ls |                            |            |
| 05CN 91324P102 | UNITEDHEALTH GROUP INC |     |          |              | COMMON STOCK USD.01  |            |               |               |             |                 |             |                            |            |
| 16DOJBNGJT     | 362 20 Apr 2016        |     |          |              | 100.000 Local        |            | 13,184.68     | 8,207.81      | 25 Apr 2016 | 4,976.87        | 1.000000    | 23 Apr 2013 to 10 Jun 2014 | 4,976.87   |
|                |                        |     |          |              | Base                 |            | 13,184.68     | 8,207.81      | 4,976.87    |                 | 0.00        |                            | 4,976.87   |
| 05CN 91324P102 | UNITEDHEALTH GROUP INC |     |          |              | COMMON STOCK USD.01  |            |               |               |             |                 |             |                            |            |
| 15HRJBBH5G7    | 383 25 Aug 2015        |     |          |              | 25.000 Local         |            | 2,815.58      | 1,811.83      | 28 Aug 2015 | 1,003.75        | 1.000000    | 28 Jun 2012 to 28 Jun 2012 | 1,003.75   |
|                |                        |     |          |              | Base                 |            | 2,815.58      | 1,811.83      | 1,003.75    |                 | 0.00        |                            | 1,003.75   |
| 05CN 91324P102 | UNITEDHEALTH GROUP INC |     |          |              | COMMON STOCK USD.01  |            |               |               |             |                 |             |                            |            |
| 15JUJBK8PC     | 388 28 Oct 2015        |     |          |              | 50.000 Local         |            | 5,889.17      | 3,623.65      | 02 Nov 2015 | 2,265.52        | 1.000000    | 28 Jun 2012 to 28 Jun 2012 | 2,265.52   |
|                |                        |     |          |              | Base                 |            | 5,889.17      | 3,623.65      | 2,265.52    |                 | 0.00        |                            | 2,265.52   |
| 05CN 91324P102 | UNITEDHEALTH GROUP INC |     |          |              | COMMON STOCK USD.01  |            |               |               |             |                 |             |                            |            |
| 15JVJBBNZ0X    | 418 29 Oct 2015        |     |          |              | 100.000 Local        |            | 12,130.29     | 7,247.31      | 03 Nov 2015 | 4,882.98        | 1.000000    | 02 Jul 2012 to 02 Jul 2012 | 4,882.98   |
|                |                        |     |          |              | Base                 |            | 12,130.29     | 7,247.31      | 4,882.98    |                 | 0.00        |                            | 4,882.98   |
| 05CN 91324P102 | UNITEDHEALTH GROUP INC |     |          |              | COMMON STOCK USD.01  |            |               |               |             |                 |             |                            |            |
| 15VJBBNZ1M     | 439 29 Oct 2015        |     |          |              | 600.000 Local        |            | 71,989.67     | 43,483.84     | 03 Nov 2015 | 28,505.83       | 1.000000    | 19 Jul 2012 to 11 Jan 2013 | 28,505.83  |
|                |                        |     |          |              | Base                 |            | 71,989.67     | 43,483.84     | 28,505.83   |                 | 0.00        |                            | 28,505.83  |
| 05CN 91324P102 | UNITEDHEALTH GROUP INC |     |          |              | COMMON STOCK USD.01  |            |               |               |             |                 |             |                            |            |
| 16AMJBBNW16    | 462 20 Jan 2016        |     |          |              | 100.000 Local        |            | 11,422.64     | 8,207.81      | 25 Jan 2016 | 3,214.83        | 1.000000    | 11 Jan 2013 to 11 Jan 2013 | 3,214.83   |
|                |                        |     |          |              | Base                 |            | 11,422.64     | 8,207.81      | 3,214.83    |                 | 0.00        |                            | 3,214.83   |
| 05CN 91324P102 | UNITEDHEALTH GROUP INC |     |          |              | COMMON STOCK USD.01  |            |               |               |             |                 |             |                            |            |
| 15IMJBBHJJ4    | 626 17 Sep 2015        |     |          |              | 50.000 Local         |            | 6,209.66      | 3,623.65      | 22 Sep 2015 | 2,586.01        | 1.000000    | 28 Jun 2012 to 28 Jun 2012 | 2,586.01   |
|                |                        |     |          |              | Base                 |            | 6,209.66      | 3,623.65      | 2,586.01    |                 | 0.00        |                            | 2,586.01   |
| 05CN 91324P102 | UNITEDHEALTH GROUP INC |     |          |              | COMMON STOCK USD.01  |            |               |               |             |                 |             |                            |            |
| 16FCJBBPR88    | 688 02 Jun 2016        |     |          |              | 125.000 Local        |            | 16,894.12     | 10,259.76     | 07 Jun 2016 | 6,634.36        | 1.000000    | 10 Jun 2014 to 21 Jul 2014 | 6,634.36   |
|                |                        |     |          |              | Base                 |            | 16,894.12     | 10,259.76     | 6,634.36    |                 | 0.00        |                            | 6,634.36   |
| 05CN 91324P102 | UNITEDHEALTH GROUP INC |     |          |              | COMMON STOCK USD.01  |            |               |               |             |                 |             |                            |            |
| 16FDJBBR568    | 725 03 Jun 2016        |     |          |              | 100.000 Local        |            | 13,687.20     | 8,207.81      | 08 Jun 2016 | 5,479.39        | 1.000000    | 21 Jul 2014 to 21 Jul 2014 | 5,479.39   |
|                |                        |     |          |              | Base                 |            | 13,687.20     | 8,207.81      | 5,479.39    |                 | 0.00        |                            | 5,479.39   |

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|------------------------|----------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|------|------|-------------|----------------|-----------|----------------------------|-----------|
| 05CN 91324P102         | UNITEDHEALTH GROUP INC     |     |             |              | COMMON STOCK USD 01  |            |               |               |      |      |             |                |           |                            |           |
| 16BNJBBDPD8            |                            | 737 | 18 Feb 2016 |              | Local                | 75 000     | 8,966 05      | 6,155.86      |      |      | 23 Feb 2016 |                | 1 000000  | 11 Jan 2013 to 22 Apr 2013 | 2,810.19  |
|                        |                            |     |             |              | Base                 |            | 8,966 05      | 6,155.86      |      |      | 2,810 19    |                | 0 00      |                            | 2,810.19  |
| <b>91324P102 Total</b> |                            |     |             |              |                      |            |               |               |      |      |             |                |           |                            |           |
|                        |                            |     |             |              | Local                |            | 210,299 29    | 130,584 94    |      |      | 79,714 35   |                |           |                            | 79,714 35 |
|                        |                            |     |             |              | Base                 |            | 210,299 29    | 130,584 94    |      |      | 79,714 35   |                | 0 00      |                            | 79,714 35 |
| 05CN 92343V104         | VERIZON COMMUNICATIONS INC |     |             |              | COMMON STOCK USD 1   |            |               |               |      |      | 21 Jun 2016 |                | 1.000000  | 05 Jan 2012 to 05 Jan 2012 |           |
| 16FMJBBQGW5            |                            | 009 | 16 Jun 2016 |              | Local                | 175 000    | 9,311 54      | 7,598 20      |      |      | 1,713.34    |                |           |                            | 1,713 34  |
|                        |                            |     |             |              | Base                 |            | 9,311 54      | 7,598.20      |      |      | 1,713 34    |                | 0.00      |                            | 1,713 34  |
| 05CN 92343V104         | VERIZON COMMUNICATIONS INC |     |             |              | COMMON STOCK USD 1   |            |               |               |      |      | 26 Jan 2016 |                | 1.000000  | 04 Jan 2012 to 04 Jan 2012 |           |
| 16ANJBBDNMF            |                            | 476 | 21 Jan 2016 |              | Local                | 25 000     | 1,155 35      | 1,062.28      |      |      | 93.07       |                |           |                            | 93 07     |
|                        |                            |     |             |              | Base                 |            | 1,155 35      | 1,062.28      |      |      | 93 07       |                | 0.00      |                            | 93 07     |
| 05CN 92343V104         | VERIZON COMMUNICATIONS INC |     |             |              | COMMON STOCK USD.1   |            |               |               |      |      | 05 Nov 2015 |                | 1 000000  | 30 Dec 2011 to 04 Jan 2012 |           |
| 15KBJBBMF5M            |                            | 513 | 02 Nov 2015 |              | Local                | 2,300.000  | 107,120.75    | 97,294 23     |      |      | 9,826 52    |                |           |                            | 9,826.52  |
|                        |                            |     |             |              | Base                 |            | 107,120.75    | 97,294.23     |      |      | 9,826 52    |                | 0 00      |                            | 9,826 52  |
| 05CN 92343V104         | VERIZON COMMUNICATIONS INC |     |             |              | COMMON STOCK USD.1   |            |               |               |      |      | 29 Jan 2016 |                | 1.000000  | 04 Jan 2012 to 04 Jan 2012 |           |
| 16AQJBBDNBJT           |                            | 519 | 26 Jan 2016 |              | Local                | 75.000     | 3,597 78      | 3,186.84      |      |      | 410.94      |                |           |                            | 410 94    |
|                        |                            |     |             |              | Base                 |            | 3,597.78      | 3,186.84      |      |      | 410.94      |                | 0.00      |                            | 410 94    |
| 05CN 92343V104         | VERIZON COMMUNICATIONS INC |     |             |              | COMMON STOCK USD 1   |            |               |               |      |      | 09 Jun 2016 |                | 1 000000  | 04 Jan 2012 to 05 Jan 2012 |           |
| 16FEJBBT9XM            |                            | 754 | 06 Jun 2016 |              | Local                | 900 000    | 45,814 04     | 39,076 47     |      |      | 6,737.57    |                |           |                            | 6,737.57  |
|                        |                            |     |             |              | Base                 |            | 45,814.04     | 39,076.47     |      |      | 6,737.57    |                | 0.00      |                            | 6,737 57  |
| <b>92343V104 Total</b> |                            |     |             |              |                      |            |               |               |      |      |             |                |           |                            |           |
|                        |                            |     |             |              | Local                |            | 166,999 46    | 148,218 02    |      |      | 18,781 44   |                |           |                            | 18,781 44 |
|                        |                            |     |             |              | Base                 |            | 166,999 46    | 148,218 02    |      |      | 18,781 44   |                | 0 00      |                            | 18,781 44 |
| 05C5 92345Y106         | VERISK ANALYTICS INC       |     |             |              | COMMON STOCK USD.001 |            |               |               |      |      | 20 Oct 2015 |                | 1 000000  | 21 Aug 2013 to 21 Aug 2013 |           |
| 15JKJBCGNLB            |                            | 169 | 15 Oct 2015 |              | Local                | 712 000    | 56,165 93     | 43,725 52     |      |      | 12,440 41   |                |           |                            | 12,440 41 |
|                        |                            |     |             |              | Base                 |            | 56,165 93     | 43,725.52     |      |      | 12,440.41   |                | 0.00      |                            | 12,440 41 |

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|-----------------|-------------------------|-----|----------|--------------|-----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID    |                         |     |          |              |                       |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05C5 92345Y106  | VERISK ANALYTICS INC    |     |          |              | COMMON STOCK USD.001  |            |               |               |                |             |            |                            |           |
| 16CCJBB6HJV     | 293 03 Mar 2016         |     |          |              | Local                 | 48 000     | 3,579.28      | 2,947.79      | 631.49         | 08 Mar 2016 | 1.000000   | 21 Aug 2013 to 21 Aug 2013 | 631.49    |
|                 |                         |     |          |              | Base                  |            | 3,579.28      | 2,947.79      | 631.49         |             | 0.00       |                            | 631.49    |
| 05C5 92345Y106  | VERISK ANALYTICS INC    |     |          |              | COMMON STOCK USD.001  |            |               |               |                |             |            |                            |           |
| 16FBJBB7XH2     | 369 02 Jun 2016         |     |          |              | Local                 | 568 000    | 45,195.57     | 34,882.16     | 10,313.41      | 07 Jun 2016 | 1.000000   | 21 Aug 2013 to 21 Aug 2013 | 10,313.41 |
|                 |                         |     |          |              | Base                  |            | 45,195.57     | 34,882.16     | 10,313.41      |             | 0.00       |                            | 10,313.41 |
| 92345Y106 Total |                         |     |          |              |                       |            |               |               |                |             |            |                            |           |
|                 |                         |     |          |              | Local                 |            | 104,940.78    | 81,555.47     | 23,385.31      |             |            |                            | 23,385.31 |
|                 |                         |     |          |              | Base                  |            | 104,940.78    | 81,555.47     | 23,385.31      |             | 0.00       |                            | 23,385.31 |
| 05C5 92826C839  | VISA INC CLASS A SHARES |     |          |              | COMMON STOCK USD.0001 |            |               |               |                |             |            |                            |           |
| 16BEJBCMNCS     | 251 05 Feb 2016         |     |          |              | Local                 | 420 000    | 29,800.26     | 8,686.57      | 21,113.69      | 10 Feb 2016 | 1.000000   | 18 May 2010 to 18 May 2010 | 21,113.69 |
|                 |                         |     |          |              | Base                  |            | 29,800.26     | 8,686.57      | 21,113.69      |             | 0.00       |                            | 21,113.69 |
| 05C5 92826C839  | VISA INC CLASS A SHARES |     |          |              | COMMON STOCK USD.0001 |            |               |               |                |             |            |                            |           |
| 16BUJBCJPZ      | 264 11 Feb 2016         |     |          |              | Local                 | 615 000    | 41,654.58     | 12,719.63     | 28,934.95      | 17 Feb 2016 | 1.000000   | 18 May 2010 to 18 May 2010 | 28,934.95 |
|                 |                         |     |          |              | Base                  |            | 41,654.58     | 12,719.63     | 28,934.95      |             | 0.00       |                            | 28,934.95 |
| 05C5 92826C839  | VISA INC CLASS A SHARES |     |          |              | COMMON STOCK USD.0001 |            |               |               |                |             |            |                            |           |
| 16FBJBB7XJB     | 377 02 Jun 2016         |     |          |              | Local                 | 992 000    | 78,753.95     | 20,717.17     | 58,036.78      | 07 Jun 2016 | 1.000000   | 18 May 2010 to 18 May 2010 | 58,036.78 |
|                 |                         |     |          |              | Base                  |            | 78,753.95     | 20,717.17     | 58,036.78      |             | 0.00       |                            | 58,036.78 |
| 05C5 92826C839  | VISA INC CLASS A SHARES |     |          |              | COMMON STOCK USD.0001 |            |               |               |                |             |            |                            |           |
| 15KNJBBM2ZT     | 676 18 Nov 2015         |     |          |              | Local                 | 50 000     | 4,015.42      | 3,335.67      | 679.75         | 23 Nov 2015 | 1.000000   | 14 Apr 2015 to 14 Apr 2015 | 679.75    |
|                 |                         |     |          |              | Base                  |            | 4,015.42      | 3,335.67      | 679.75         |             | 0.00       |                            | 679.75    |
| 05C5 92826C839  | VISA INC CLASS A SHARES |     |          |              | COMMON STOCK USD.0001 |            |               |               |                |             |            |                            |           |
| 16FDJBBN0HR     | 701 03 Jun 2016         |     |          |              | Local                 | 125 000    | 9,959.80      | 8,385.40      | 1,574.40       | 08 Jun 2016 | 1.000000   | 14 Apr 2015 to 14 Apr 2015 | 1,574.40  |
|                 |                         |     |          |              | Base                  |            | 9,959.80      | 8,385.40      | 1,574.40       |             | 0.00       |                            | 1,574.40  |
| 05C5 92826C839  | VISA INC CLASS A SHARES |     |          |              | COMMON STOCK USD.0001 |            |               |               |                |             |            |                            |           |
| 16FEJBBT9WW     | 737 06 Jun 2016         |     |          |              | Local                 | 200 000    | 16,112.64     | 13,416.64     | 2,696.00       | 09 Jun 2016 | 1.000000   | 14 Apr 2015 to 14 Apr 2015 | 2,696.00  |
|                 |                         |     |          |              | Base                  |            | 16,112.64     | 13,416.64     | 2,696.00       |             | 0.00       |                            | 2,696.00  |

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|-----------------|-------------|----------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| SSB Trade ID    |             |                      |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 92826C839 Total |             |                      |     |             |              |                      |            |               |               |                |             |            |                            |            |
| 05CN 92939U106  | 16CJBBQFX3  | WEC ENERGY GROUP INC | 005 | 01 Mar 2016 |              | COMMON STOCK USD.01  | 75 000     | 180,296.65    | 67,261.08     | 113,035.57     | 04 Mar 2016 | 1.000000   | 13 Feb 2015 to 13 Feb 2015 | 113,035.57 |
|                 |             |                      |     |             |              | Local                |            | 180,296.65    |               |                |             |            |                            |            |
|                 |             |                      |     |             |              | Base                 |            |               | 67,261.08     | 113,035.57     |             | 0.00       |                            | 113,035.57 |
| 05CN 92939U106  | 16FMJBBQGW2 | WEC ENERGY GROUP INC | 007 | 16 Jun 2016 |              | COMMON STOCK USD.01  | 75 000     | 4,249.88      | 3,351.83      | 898.05         | 21 Jun 2016 | 1.000000   | 10 Jul 2015 to 17 Jul 2015 | 898.05     |
|                 |             |                      |     |             |              | Local                |            | 4,249.88      |               |                |             |            |                            |            |
|                 |             |                      |     |             |              | Base                 |            |               | 3,351.83      | 898.05         |             | 0.00       |                            | 898.05     |
| 05CN 92939U106  | 16CDJBBPFLK | WEC ENERGY GROUP INC | 018 | 03 Mar 2016 |              | COMMON STOCK USD.01  | 75 000     | 4,218.35      | 3,351.83      | 866.52         | 08 Mar 2016 | 1.000000   | 13 Feb 2015 to 06 Mar 2015 | 866.52     |
|                 |             |                      |     |             |              | Local                |            | 4,218.35      |               |                |             |            |                            |            |
|                 |             |                      |     |             |              | Base                 |            |               | 3,351.83      | 866.52         |             | 0.00       |                            | 866.52     |
| 05CN 92939U106  | 16CEJBBXWCR | WEC ENERGY GROUP INC | 028 | 04 Mar 2016 |              | COMMON STOCK USD.01  | 75 000     | 4,199.65      | 3,351.83      | 847.82         | 09 Mar 2016 | 1.000000   | 06 Mar 2015 to 13 Mar 2015 | 847.82     |
|                 |             |                      |     |             |              | Local                |            | 4,199.65      |               |                |             |            |                            |            |
|                 |             |                      |     |             |              | Base                 |            |               | 3,351.83      | 847.82         |             | 0.00       |                            | 847.82     |
| 05CN 92939U106  | 16CGJBBN8KK | WEC ENERGY GROUP INC | 087 | 08 Mar 2016 |              | COMMON STOCK USD.01  | 100 000    | 5,759.31      | 4,469.10      | 1,290.21       | 11 Mar 2016 | 1.000000   | 13 Mar 2015 to 04 Jun 2015 | 1,290.21   |
|                 |             |                      |     |             |              | Local                |            | 5,759.31      |               |                |             |            |                            |            |
|                 |             |                      |     |             |              | Base                 |            |               | 4,469.10      | 1,290.21       |             | 0.00       |                            | 1,290.21   |
| 05CN 92939U106  | 16CHJBBNWWG | WEC ENERGY GROUP INC | 096 | 09 Mar 2016 |              | COMMON STOCK USD.01  | 100 000    | 5,828.76      | 4,469.10      | 1,359.66       | 14 Mar 2016 | 1.000000   | 04 Jun 2015 to 05 Jun 2015 | 1,359.66   |
|                 |             |                      |     |             |              | Local                |            | 5,828.76      |               |                |             |            |                            |            |
|                 |             |                      |     |             |              | Base                 |            |               | 4,469.10      | 1,359.66       |             | 0.00       |                            | 1,359.66   |
| 05CN 92939U106  | 16CJBBN46W  | WEC ENERGY GROUP INC | 106 | 10 Mar 2016 |              | COMMON STOCK USD.01  | 100 000    | 5,820.87      | 4,469.10      | 1,351.77       | 15 Mar 2016 | 1.000000   | 05 Jun 2015 to 05 Jun 2015 | 1,351.77   |
|                 |             |                      |     |             |              | Local                |            | 5,820.87      |               |                |             |            |                            |            |
|                 |             |                      |     |             |              | Base                 |            |               | 4,469.10      | 1,351.77       |             | 0.00       |                            | 1,351.77   |
| 05CN 92939U106  | 16CMJBBN71B | WEC ENERGY GROUP INC | 142 | 16 Mar 2016 |              | COMMON STOCK USD.01  | 100 000    | 5,876.03      | 4,469.10      | 1,406.93       | 21 Mar 2016 | 1.000000   | 05 Jun 2015 to 05 Jun 2015 | 1,406.93   |
|                 |             |                      |     |             |              | Local                |            | 5,876.03      |               |                |             |            |                            |            |
|                 |             |                      |     |             |              | Base                 |            |               | 4,469.10      | 1,406.93       |             | 0.00       |                            | 1,406.93   |

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|--------------------------------|-------------|----------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name        | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                      |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 92939U106                 | 16CNJBNNHM7 | WEC ENERGY GROUP INC | 161 | 17 Mar 2016 |              | 200 000    | COMMON STOCK USD 01  | 11,826 00     | 8,938 21      | 2,887 79       | 22 Mar 2016 | 1.000000   | 05 Jun 2015 to 12 Jun 2015 | 2,887 79  |
|                                |             |                      |     |             |              |            | Local                | 11,826 00     | 8,938 21      | 2,887 79       |             |            |                            | 2,887 79  |
|                                |             |                      |     |             |              |            | Base                 | 11,826 00     |               |                |             | 0 00       |                            | 2,887 79  |
| 05CN 92939U106                 | 16COJBPPXXW | WEC ENERGY GROUP INC | 166 | 18 Mar 2016 |              | 50 000     | COMMON STOCK USD 01  | 2,948 43      | 2,234 55      | 713 88         | 23 Mar 2016 | 1 000000   | 12 Jun 2015 to 12 Jun 2015 | 713 88    |
|                                |             |                      |     |             |              |            | Local                | 2,948 43      | 2,234 55      | 713 88         |             |            |                            | 713 88    |
|                                |             |                      |     |             |              |            | Base                 | 2,948 43      |               |                |             | 0 00       |                            | 713 88    |
| 05CN 92939U106                 | 16CPJBPRZ2  | WEC ENERGY GROUP INC | 178 | 21 Mar 2016 |              | 75 000     | COMMON STOCK USD 01  | 4,387 05      | 3,351 83      | 1,035 22       | 24 Mar 2016 | 1 000000   | 12 Jun 2015 to 29 Jun 2015 | 1,035 22  |
|                                |             |                      |     |             |              |            | Local                | 4,387 05      | 3,351 83      | 1,035 22       |             |            |                            | 1,035 22  |
|                                |             |                      |     |             |              |            | Base                 | 4,387 05      |               |                |             | 0 00       |                            | 1,035 22  |
| 05CN 92939U106                 | 15LRJBBSX4  | WEC ENERGY GROUP INC | 196 | 23 Dec 2015 |              | 125 000    | COMMON STOCK USD 01  | 6,440 34      | 5,567 59      | 872 75         | 29 Dec 2015 | 1 000000   | 29 Jul 2014 to 30 Jul 2014 | 872 75    |
|                                |             |                      |     |             |              |            | Local                | 6,440 34      | 5,567 59      | 872 75         |             |            |                            | 872 75    |
|                                |             |                      |     |             |              |            | Base                 | 6,440 34      |               |                |             | 0 00       |                            | 872 75    |
| 05CN 92939U106                 | 16CWJBVBGB7 | WEC ENERGY GROUP INC | 223 | 30 Mar 2016 |              | 125 000    | COMMON STOCK USD 01  | 7,435 48      | 5,586 38      | 1,849 10       | 04 Apr 2016 | 1 000000   | 29 Jun 2015 to 29 Jun 2015 | 1,849 10  |
|                                |             |                      |     |             |              |            | Local                | 7,435 48      | 5,586 38      | 1,849 10       |             |            |                            | 1,849 10  |
|                                |             |                      |     |             |              |            | Base                 | 7,435 48      |               |                |             | 0 00       |                            | 1,849 10  |
| 05CN 92939U106                 | 16DAJBFCQKD | WEC ENERGY GROUP INC | 240 | 31 Mar 2016 |              | 100 000    | COMMON STOCK USD 01  | 5,998 80      | 4,469 10      | 1,529 70       | 05 Apr 2016 | 1 000000   | 29 Jun 2015 to 06 Jul 2015 | 1,529 70  |
|                                |             |                      |     |             |              |            | Local                | 5,998 80      | 4,469 10      | 1,529 70       |             |            |                            | 1,529 70  |
|                                |             |                      |     |             |              |            | Base                 | 5,998 80      |               |                |             | 0 00       |                            | 1,529 70  |
| 05CN 92939U106                 | 16DFJBNT9L  | WEC ENERGY GROUP INC | 280 | 07 Apr 2016 |              | 75 000     | COMMON STOCK USD 01  | 4,429 60      | 3,351 83      | 1,077 77       | 12 Apr 2016 | 1 000000   | 06 Jul 2015 to 06 Jul 2015 | 1,077 77  |
|                                |             |                      |     |             |              |            | Local                | 4,429 60      | 3,351 83      | 1,077 77       |             |            |                            | 1,077 77  |
|                                |             |                      |     |             |              |            | Base                 | 4,429 60      |               |                |             | 0 00       |                            | 1,077 77  |
| 05CN 92939U106                 | 16ALJBFBFG  | WEC ENERGY GROUP INC | 452 | 19 Jan 2016 |              | 150 000    | COMMON STOCK USD 01  | 8,074 89      | 6,703 65      | 1,371 24       | 22 Jan 2016 | 1.000000   | 31 Jul 2014 to 31 Jul 2014 | 1,371 24  |
|                                |             |                      |     |             |              |            | Local                | 8,074 89      | 6,703 65      | 1,371 24       |             |            |                            | 1,371 24  |
|                                |             |                      |     |             |              |            | Base                 | 8,074 89      |               |                |             | 0 00       |                            | 1,371 24  |
| 05CN 92939U106                 | 15KJBVBV5WV | WEC ENERGY GROUP INC | 517 | 02 Nov 2015 |              | 475 000    | COMMON STOCK USD 01  | 24,426 42     | 21,056 93     | 3,369 49       | 05 Nov 2015 | 1.000000   | 17 Sep 2012 to 20 May 2014 | 3,369 49  |
|                                |             |                      |     |             |              |            | Local                | 24,426 42     | 21,056 93     | 3,369 49       |             |            |                            | 3,369 49  |
|                                |             |                      |     |             |              |            | Base                 | 24,426 42     |               |                |             | 0 00       |                            | 3,369 49  |

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|--------------------------------|-------------|----------------------|-----|-------------|--------------|------------|------------------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name        | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description         | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                      |     |             |              |            |                              |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 92939U106                 | 16BBJBNN6J3 | WEC ENERGY GROUP INC | 581 | 01 Feb 2016 |              | 50 000     | COMMON STOCK USD.01<br>Local | 2,812.01      | 2,234.55      |                | 04 Feb 2016 | 1 000000   | 31 Jul 2014 to 31 Jul 2014 | 577.46    |
|                                |             |                      |     |             |              |            | Base                         | 2,812.01      | 2,234.55      |                | 577.46      | 0.00       |                            | 577.46    |
| 05CN 92939U106                 | 16BEJBVV6JZ | WEC ENERGY GROUP INC | 618 | 04 Feb 2016 |              | 75.000     | COMMON STOCK USD 01<br>Local | 4,253.95      | 3,351.83      |                | 09 Feb 2016 | 1.000000   | 05 Aug 2014 to 05 Aug 2014 | 902.12    |
|                                |             |                      |     |             |              |            | Base                         | 4,253.95      | 3,351.83      |                | 902.12      | 0.00       |                            | 902.12    |
| 05CN 92939U106                 | 16BFJBNNRV7 | WEC ENERGY GROUP INC | 633 | 05 Feb 2016 |              | 100 000    | COMMON STOCK USD.01<br>Local | 5,696.94      | 4,469.10      |                | 10 Feb 2016 | 1.000000   | 05 Aug 2014 to 15 Aug 2014 | 1,227.84  |
|                                |             |                      |     |             |              |            | Base                         | 5,696.94      | 4,469.10      |                | 1,227.84    | 0.00       |                            | 1,227.84  |
| 05CN 92939U106                 | 15KLJBKK405 | WEC ENERGY GROUP INC | 659 | 16 Nov 2015 |              | 575.000    | COMMON STOCK USD 01<br>Local | 28,658.22     | 25,610.91     |                | 19 Nov 2015 | 1 000000   | 20 May 2014 to 29 Jul 2014 | 3,047.31  |
|                                |             |                      |     |             |              |            | Base                         | 28,658.22     | 25,610.91     |                | 3,047.31    | 0.00       |                            | 3,047.31  |
| 05CN 92939U106                 | 16FEJBTT9WX | WEC ENERGY GROUP INC | 738 | 06 Jun 2016 |              | 200.000    | COMMON STOCK USD.01<br>Local | 12,318.73     | 8,938.20      |                | 09 Jun 2016 | 1 000000   | 06 Jul 2015 to 09 Jul 2015 | 3,380.53  |
|                                |             |                      |     |             |              |            | Base                         | 12,318.73     | 8,938.20      |                | 3,380.53    | 0.00       |                            | 3,380.53  |
| 05CN 92939U106                 | 16BQJBNNQ7H | WEC ENERGY GROUP INC | 764 | 23 Feb 2016 |              | 150 000    | COMMON STOCK USD 01<br>Local | 8,592.35      | 6,703.65      |                | 26 Feb 2016 | 1 000000   | 15 Aug 2014 to 23 Sep 2014 | 1,888.70  |
|                                |             |                      |     |             |              |            | Base                         | 8,592.35      | 6,703.65      |                | 1,888.70    | 0.00       |                            | 1,888.70  |
| 05CN 92939U106                 | 16FHJBMMJZX | WEC ENERGY GROUP INC | 775 | 09 Jun 2016 |              | 125.000    | COMMON STOCK USD.01<br>Local | 7,764.83      | 5,586.38      |                | 14 Jun 2016 | 1 000000   | 09 Jul 2015 to 10 Jul 2015 | 2,178.45  |
|                                |             |                      |     |             |              |            | Base                         | 7,764.83      | 5,586.38      |                | 2,178.45    | 0.00       |                            | 2,178.45  |
| 05CN 92939U106                 | 16BSJBPPJ13 | WEC ENERGY GROUP INC | 778 | 25 Feb 2016 |              | 50.000     | COMMON STOCK USD 01<br>Local | 2,891.86      | 2,234.55      |                | 01 Mar 2016 | 1 000000   | 23 Sep 2014 to 23 Sep 2014 | 657.31    |
|                                |             |                      |     |             |              |            | Base                         | 2,891.86      | 2,234.55      |                | 657.31      | 0.00       |                            | 657.31    |
| 05CN 92939U106                 | 16BSJBPPJ16 | WEC ENERGY GROUP INC | 780 | 25 Feb 2016 |              | 100.000    | COMMON STOCK USD.01<br>Local | 5,784.74      | 4,469.10      |                | 01 Mar 2016 | 1 000000   | 23 Sep 2014 to 13 Feb 2015 | 1,315.64  |
|                                |             |                      |     |             |              |            | Base                         | 5,784.74      | 4,469.10      |                | 1,315.64    | 0.00       |                            | 1,315.64  |



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|--------------------------------|-----------|----------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID  | Security Name        | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |           |                      |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CN                           | 92939U106 | WEC ENERGY GROUP INC |     |          |              | COMMON STOCK USD.01  |            |               |               |                | 03 Mar 2016 | 1.000000   | 13 Feb 2015 to 13 Feb 2015 |            |
| 16CAJBB2TJK                    |           | 795 29 Feb 2016      |     |          |              | 50 000 Local         |            | 2,841.18      | 2,234.55      | 606.63         |             |            |                            | 606.63     |
|                                |           |                      |     |          |              | Base                 |            | 2,841.18      | 2,234.55      | 606.63         |             | 0.00       |                            | 606.63     |
| 92939U106 Total                |           |                      |     |          |              |                      |            |               |               |                |             |            |                            |            |
|                                |           |                      |     |          |              | Local                |            | 198,273.80    | 158,376.61    | 39,897.19      |             |            |                            | 39,897.19  |
|                                |           |                      |     |          |              | Base                 |            | 198,273.80    | 158,376.61    | 39,897.19      |             | 0.00       |                            | 39,897.19  |
| 05CJ                           | 930427109 | WAGEWORKS INC        |     |          |              | COMMON STOCK USD 001 |            |               |               |                | 23 Jun 2016 | 1 000000   | 07 Jan 2016 to 07 Jan 2016 |            |
| 16FOJBBN4N1                    |           | 346 20 Jun 2016      |     |          |              | 150 000 Local        |            | 8,844.57      | 6,172.66      | 2,671.91       |             |            |                            | 2,671.91   |
|                                |           |                      |     |          |              | Base                 |            | 8,844.57      | 6,172.66      | 2,671.91       |             | 0.00       |                            | 2,671.91   |
| 05CJ                           | 930427109 | WAGEWORKS INC        |     |          |              | COMMON STOCK USD.001 |            |               |               |                | 27 Jun 2016 | 1.000000   | 07 Jan 2016 to 08 Jan 2016 |            |
| 16FQJBBM440                    |           | 350 22 Jun 2016      |     |          |              | 93 000 Local         |            | 5,485.28      | 3,827.05      | 1,658.23       |             |            |                            | 1,658.23   |
|                                |           |                      |     |          |              | Base                 |            | 5,485.28      | 3,827.05      | 1,658.23       |             | 0.00       |                            | 1,658.23   |
| 05C5                           | 930427109 | WAGEWORKS INC        |     |          |              | COMMON STOCK USD 001 |            |               |               |                | 07 Jun 2016 | 1 000000   | 13 Mar 2013 to 13 Mar 2013 |            |
| 16FBJBB7XH6                    |           | 373 02 Jun 2016      |     |          |              | 771,000 Local        |            | 43,689.37     | 25,081.09     | 18,608.28      |             |            |                            | 18,608.28  |
|                                |           |                      |     |          |              | Base                 |            | 43,689.37     | 25,081.09     | 18,608.28      |             | 0.00       |                            | 18,608.28  |
| 930427109 Total                |           |                      |     |          |              |                      |            |               |               |                |             |            |                            |            |
|                                |           |                      |     |          |              | Local                |            | 58,019.22     | 35,080.80     | 22,938.42      |             |            |                            | 22,938.42  |
|                                |           |                      |     |          |              | Base                 |            | 58,019.22     | 35,080.80     | 22,938.42      |             | 0.00       |                            | 22,938.42  |
| 05CN                           | 931142103 | WAL MART STORES INC  |     |          |              | COMMON STOCK USD 1   |            |               |               |                | 13 Oct 2015 | 1.000000   | 18 Mar 2015 to 18 Mar 2015 |            |
| 15JFJBBL6PJ                    |           | 101 07 Oct 2015      |     |          |              | 200 000 Local        |            | 13,200.39     | 16,267.23     | -3,066.84      |             |            |                            | -3,066.84  |
|                                |           |                      |     |          |              | Base                 |            | 13,200.39     | 16,267.23     | -3,066.84      |             | 0.00       |                            | -3,066.84  |
| 05CN                           | 931142103 | WAL MART STORES INC  |     |          |              | COMMON STOCK USD 1   |            |               |               |                | 10 Aug 2015 | 1 000000   | 18 Mar 2015 to 18 Mar 2015 |            |
| 15HDJBBL6XZ                    |           | 207 05 Aug 2015      |     |          |              | 200 000 Local        |            | 14,691.72     | 16,267.23     | -1,575.51      |             |            |                            | -1,575.51  |
|                                |           |                      |     |          |              | Base                 |            | 14,691.72     | 16,267.23     | -1,575.51      |             | 0 00       |                            | -1,575.51  |
| 05CN                           | 931142103 | WAL MART STORES INC  |     |          |              | COMMON STOCK USD.1   |            |               |               |                | 19 Oct 2015 | 1 000000   | 18 Mar 2015 to 23 Mar 2015 |            |
| 15JKJBBT949                    |           | 211 14 Oct 2015      |     |          |              | 750,000 Local        |            | 45,895.85     | 61,002.11     | -15,106.26     |             |            |                            | -15,106.26 |
|                                |           |                      |     |          |              | Base                 |            | 45,895.85     | 61,002.11     | -15,106.26     |             | 0.00       |                            | -15,106.26 |

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| Fund           | Asset ID    | Security Name       | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate        | Security G/Ls | Sell Rate | Trd Dts of Orig Buys       | Net G/Ls  |
|----------------|-------------|---------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|-------------|---------------|-----------|----------------------------|-----------|
| SSB Trade ID   |             |                     |     |             |              |                      |            |               | Cost          |             |               | Curr G/Ls |                            |           |
| 05CN 931142103 | 15JLJBBJ9DP | WAL MART STORES INC | 232 | 15 Oct 2015 |              | COMMON STOCK USD 1   | 300.000    | 17,873.04     | 24,400.85     | 20 Oct 2015 | -6,527.81     | 1.000000  | 23 Mar 2015 to 23 Mar 2015 | -6,527.81 |
|                |             |                     |     |             |              | Local                |            | 17,873.04     |               |             |               |           |                            |           |
|                |             |                     |     |             |              | Base                 |            |               | 24,400.85     |             | -6,527.81     | 0.00      |                            | -6,527.81 |
| 05CN 931142103 | 15JMJBBLXVW | WAL MART STORES INC | 249 | 16 Oct 2015 |              | COMMON STOCK USD 1   | 200.000    | 11,742.20     | 16,267.23     | 21 Oct 2015 | -4,525.03     | 1.000000  | 24 Mar 2015 to 24 Mar 2015 | -4,525.03 |
|                |             |                     |     |             |              | Local                |            | 11,742.20     |               |             | -4,525.03     | 0.00      |                            | -4,525.03 |
|                |             |                     |     |             |              | Base                 |            |               | 16,267.23     |             |               |           |                            |           |
| 05CN 931142103 | 15JNJBBJ97F | WAL MART STORES INC | 259 | 19 Oct 2015 |              | COMMON STOCK USD 1   | 100.000    | 5,894.73      | 8,133.61      | 22 Oct 2015 | -2,238.88     | 1.000000  | 24 Mar 2015 to 24 Mar 2015 | -2,238.88 |
|                |             |                     |     |             |              | Local                |            | 5,894.73      |               |             | -2,238.88     | 0.00      |                            | -2,238.88 |
|                |             |                     |     |             |              | Base                 |            |               | 8,133.61      |             |               |           |                            |           |
| 05CN 931142103 | 15JOJBBK4ZN | WAL MART STORES INC | 289 | 20 Oct 2015 |              | COMMON STOCK USD 1   | 200.000    | 11,767.60     | 16,267.23     | 23 Oct 2015 | -4,499.63     | 1.000000  | 25 Mar 2015 to 25 Mar 2015 | -4,499.63 |
|                |             |                     |     |             |              | Local                |            | 11,767.60     |               |             | -4,499.63     | 0.00      |                            | -4,499.63 |
|                |             |                     |     |             |              | Base                 |            |               | 16,267.23     |             |               |           |                            |           |
| 05CN 931142103 | 15JPJBBKZLP | WAL MART STORES INC | 310 | 21 Oct 2015 |              | COMMON STOCK USD 1   | 200.000    | 11,744.40     | 16,267.23     | 26 Oct 2015 | -4,522.83     | 1.000000  | 25 Mar 2015 to 25 Mar 2015 | -4,522.83 |
|                |             |                     |     |             |              | Local                |            | 11,744.40     |               |             | -4,522.83     | 0.00      |                            | -4,522.83 |
|                |             |                     |     |             |              | Base                 |            |               | 16,267.23     |             |               |           |                            |           |
| 05CN 931142103 | 15HNJBBK11M | WAL MART STORES INC | 313 | 19 Aug 2015 |              | COMMON STOCK USD 1   | 100.000    | 6,895.87      | 8,133.62      | 24 Aug 2015 | -1,237.75     | 1.000000  | 18 Mar 2015 to 18 Mar 2015 | -1,237.75 |
|                |             |                     |     |             |              | Local                |            | 6,895.87      |               |             | -1,237.75     | 0.00      |                            | -1,237.75 |
|                |             |                     |     |             |              | Base                 |            |               | 8,133.62      |             |               |           |                            |           |
| 05CN 931142103 | 15IQJBBJGBB | WAL MART STORES INC | 325 | 22 Oct 2015 |              | COMMON STOCK USD 1   | 100.000    | 5,940.24      | 8,133.62      | 27 Oct 2015 | -2,193.38     | 1.000000  | 25 Mar 2015 to 25 Mar 2015 | -2,193.38 |
|                |             |                     |     |             |              | Local                |            | 5,940.24      |               |             | -2,193.38     | 0.00      |                            | -2,193.38 |
|                |             |                     |     |             |              | Base                 |            |               | 8,133.62      |             |               |           |                            |           |
| 05CN 931142103 | 15JRJBBQ0Q3 | WAL MART STORES INC | 339 | 23 Oct 2015 |              | COMMON STOCK USD 1   | 75.000     | 4,371.78      | 6,100.21      | 28 Oct 2015 | -1,728.43     | 1.000000  | 25 Mar 2015 to 27 Mar 2015 | -1,728.43 |
|                |             |                     |     |             |              | Local                |            | 4,371.78      |               |             | -1,728.43     | 0.00      |                            | -1,728.43 |
|                |             |                     |     |             |              | Base                 |            |               | 6,100.21      |             |               |           |                            |           |
| 05CN 931142103 | 15JVJBBNZ1H | WAL MART STORES INC | 435 | 29 Oct 2015 |              | COMMON STOCK USD 1   | 300.000    | 17,345.29     | 24,400.84     | 03 Nov 2015 | -7,055.55     | 1.000000  | 27 Mar 2015 to 31 Mar 2015 | -7,055.55 |
|                |             |                     |     |             |              | Local                |            | 17,345.29     |               |             | -7,055.55     | 0.00      |                            | -7,055.55 |
|                |             |                     |     |             |              | Base                 |            |               | 24,400.84     |             |               |           |                            |           |

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|--------------------------------|-----------|-----------------------|-------------|----------|--------------|----------------------|-------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|
| Fund                           | Asset ID  | Security Name         | Lot         | Trd Date | Dtl Fund Rsn | Security Description |       | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       |
| SSB Trade ID                   |           |                       |             |          |              |                      |       |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls                  |
| 05CN                           | 931142103 | WAL MART STORES INC   |             |          |              | COMMON STOCK USD.1   |       |            |               |               |                | 05 Nov 2015 | 1 000000   | 01 Apr 2015 to 04 Jun 2015 |
| 15KBJBBMFSF                    |           | 507                   | 02 Nov 2015 |          |              | 1,050 000            | Local | 60,097.95  | 85,402.96     |               | -25,305.01     |             |            | -25,305 01                 |
|                                |           |                       |             |          |              |                      | Base  | 60,097.95  | 85,402.96     |               | -25,305 01     |             | 0 00       | -25,305 01                 |
| 931142103 Total                |           |                       |             |          |              |                      |       |            |               |               |                |             |            |                            |
|                                |           |                       |             |          |              |                      | Local | 227,461.06 | 307,043.97    |               | -79,582.91     |             |            | -79,582.91                 |
|                                |           |                       |             |          |              |                      | Base  | 227,461 06 | 307,043 97    |               | -79,582 91     |             | 0.00       | -79,582.91                 |
| 05CJ                           | 941053100 | WASTE CONNECTIONS INC |             |          |              | COMMON STOCK USD 01  |       |            |               |               |                | 17 Mar 2016 | 1 000000   | 29 Feb 2012 to 29 Feb 2012 |
| 16CKJBBWJNV                    |           | 107                   | 14 Mar 2016 |          |              | 135.000              | Local | 8,656 80   | 3,808 61      |               | 4,848.19       |             |            | 4,848.19                   |
|                                |           |                       |             |          |              |                      | Base  | 8,656 80   | 3,808 61      |               | 4,848.19       |             | 0.00       | 4,848 19                   |
| 05C5                           | 941053100 | WASTE CONNECTIONS INC |             |          |              | COMMON STOCK USD 01  |       |            |               |               |                | 02 Dec 2015 | 1 000000   | 04 Mar 2013 to 04 Mar 2013 |
| 15KTJBBXPXM                    |           | 211                   | 27 Nov 2015 |          |              | 880 000              | Local | 48,359 94  | 31,399.07     |               | 16,960 87      |             |            | 16,960.87                  |
|                                |           |                       |             |          |              |                      | Base  | 48,359 94  | 31,399 07     |               | 16,960 87      |             | 0 00       | 16,960 87                  |
| 05C5                           | 941053100 | WASTE CONNECTIONS INC |             |          |              | COMMON STOCK USD.01  |       |            |               |               |                | 16 Feb 2016 | 1.000000   | 04 Mar 2013 to 04 Mar 2013 |
| 16BHJBB6293                    |           | 258                   | 10 Feb 2016 |          |              | 720.000              | Local | 41,558.86  | 25,690 15     |               | 15,868 71      |             |            | 15,868 71                  |
|                                |           |                       |             |          |              |                      | Base  | 41,558 86  | 25,690 15     |               | 15,868.71      |             | 0 00       | 15,868.71                  |
| 05CJ                           | 941053100 | WASTE CONNECTIONS INC |             |          |              | COMMON STOCK USD.01  |       |            |               |               |                | 11 May 2016 | 1 000000   | 29 Feb 2012 to 29 Feb 2012 |
| 16EFJBBN2X0                    |           | 269                   | 06 May 2016 |          |              | 58.000               | Local | 3,959 77   | 1,636 29      |               | 2,323.48       |             |            | 2,323 48                   |
|                                |           |                       |             |          |              |                      | Base  | 3,959.77   | 1,636 29      |               | 2,323.48       |             | 0 00       | 2,323 48                   |
| 05CJ                           | 941053100 | WASTE CONNECTIONS INC |             |          |              | COMMON STOCK USD 01  |       |            |               |               |                | 19 May 2016 | 1.000000   | 29 Feb 2012 to 29 Feb 2012 |
| 16ELJBBNZGJ                    |           | 277                   | 16 May 2016 |          |              | 58 000               | Local | 4,060 05   | 1,636 29      |               | 2,423 76       |             |            | 2,423 76                   |
|                                |           |                       |             |          |              |                      | Base  | 4,060.05   | 1,636 29      |               | 2,423.76       |             | 0 00       | 2,423.76                   |
| 05C5                           | 941053100 | WASTE CONNECTIONS INC |             |          |              | COMMON STOCK USD 01  |       |            |               |               |                | 08 Mar 2016 | 1 000000   | 04 Mar 2013 to 04 Mar 2013 |
| 16CCJBB6HJW                    |           | 294                   | 03 Mar 2016 |          |              | 64.000               | Local | 3,997.99   | 2,283.57      |               | 1,714 42       |             |            | 1,714 42                   |
|                                |           |                       |             |          |              |                      | Base  | 3,997.99   | 2,283.57      |               | 1,714 42       |             | 0 00       | 1,714 42                   |
| 05CJ                           | 941053100 | WASTE CONNECTIONS INC |             |          |              | COMMON STOCK USD 01  |       |            |               |               |                | 01 Jun 2016 | 1.000000   | 29 Feb 2012 to 18 Dec 2015 |
| 16FAJBBCKP4                    |           | 304                   | 01 Jun 2016 |          |              | 4,293.000            | Local | 121,113 77 | 121,113 77    |               | 0 00           |             |            | 0 00                       |
|                                |           |                       |             |          |              |                      | Base  | 121,113.77 | 121,113.77    |               | 0 00           |             | 0 00       | 0 00                       |

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|--------------------------------|-----------|-----------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID  | Security Name         | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |           |                       |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CJ                           | 941053100 | WASTE CONNECTIONS INC |     |          |              | COMMON STOCK USD.01  |            |               |               |                | 01 Jun 2016 | 1 000000   | 29 Feb 2012 to 18 Dec 2015 |            |
| 16FAJBCXRMM                    |           | 304 01 Jun 2016       |     |          |              | Local                | -4,293.000 | -121,113.77   | -121,113.77   | 0.00           | 0.00        |            |                            | 0.00       |
| CXL                            |           |                       |     |          |              | Base                 |            | -121,113.77   | -121,113.77   | 0.00           | 0.00        |            |                            | 0.00       |
| 05CJ                           | 941053100 | WASTE CONNECTIONS INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 01 Jun 2016 | 1.000000   | 29 Feb 2012 to 18 Dec 2015 |            |
| 16FAJBCZ9RF                    |           | 306 01 Jun 2016       |     |          |              | Local                | 4,293.000  | 281,191.50    | 121,113.77    | 160,077.73     | 160,077.73  |            |                            | 160,077.73 |
|                                |           |                       |     |          |              | Base                 |            | 281,191.50    | 121,113.77    | 160,077.73     | 0.00        |            |                            | 160,077.73 |
| 05C5                           | 941053100 | WASTE CONNECTIONS INC |     |          |              | COMMON STOCK USD 01  |            |               |               |                | 01 Jun 2016 | 1.000000   | 04 Mar 2013 to 03 Feb 2014 |            |
| 16FAJBCKFZF                    |           | 348 01 Jun 2016       |     |          |              | Local                | 2,336.000  | 83,350.27     | 83,350.27     | 0.00           | 0.00        |            |                            | 0.00       |
|                                |           |                       |     |          |              | Base                 |            | 83,350.27     | 83,350.27     | 0.00           | 0.00        |            |                            | 0.00       |
| 05C5                           | 941053100 | WASTE CONNECTIONS INC |     |          |              | COMMON STOCK USD.01  |            |               |               |                | 01 Jun 2016 | 1 000000   | 04 Mar 2013 to 03 Feb 2014 |            |
| 16FAJBCXRR2                    |           | 348 01 Jun 2016       |     |          |              | Local                | -2,336.000 | -83,350.27    | -83,350.27    | 0.00           | 0.00        |            |                            | 0.00       |
| CXL                            |           |                       |     |          |              | Base                 |            | -83,350.27    | -83,350.27    | 0.00           | 0.00        |            |                            | 0.00       |
| 05C5                           | 941053100 | WASTE CONNECTIONS INC |     |          |              | COMMON STOCK USD.01  |            |               |               |                | 01 Jun 2016 | 1 000000   | 04 Mar 2013 to 03 Feb 2014 |            |
| 16FAJBCZ9TK                    |           | 350 01 Jun 2016       |     |          |              | Local                | 2,336.000  | 153,008.00    | 83,350.27     | 69,657.73      | 69,657.73   |            |                            | 69,657.73  |
|                                |           |                       |     |          |              | Base                 |            | 153,008.00    | 83,350.27     | 69,657.73      | 0.00        |            |                            | 69,657.73  |
| 941053100 Total                |           |                       |     |          |              |                      |            |               |               |                |             |            |                            |            |
|                                |           |                       |     |          |              | Local                |            | 544,792.91    | 270,918.02    | 273,874.89     |             |            |                            | 273,874.89 |
|                                |           |                       |     |          |              | Base                 |            | 544,792.91    | 270,918.02    | 273,874.89     |             |            |                            | 273,874.89 |
| 05CJ                           | 94106B101 | WASTE CONNECTIONS INC |     |          |              | COMMON STOCK         |            |               |               |                | 13 Jun 2016 | 1 000000   | 01 Jun 2016 to 01 Jun 2016 |            |
| 16FGJBBK71C                    |           | 321 08 Jun 2016       |     |          |              | Local                | 165.000    | 12,213.06     | 10,807.50     | 1,405.56       | 1,405.56    |            |                            | 1,405.56   |
|                                |           |                       |     |          |              | Base                 |            | 12,213.06     | 10,807.50     | 1,405.56       | 0.00        |            |                            | 1,405.56   |
| 05CJ                           | 94106B101 | WASTE CONNECTIONS INC |     |          |              | COMMON STOCK         |            |               |               |                | 14 Jun 2016 | 1 000000   | 01 Jun 2016 to 01 Jun 2016 |            |
| 16FHJBBLXZ6                    |           | 326 09 Jun 2016       |     |          |              | Local                | 156.000    | 11,326.60     | 10,218.00     | 1,108.60       | 1,108.60    |            |                            | 1,108.60   |
|                                |           |                       |     |          |              | Base                 |            | 11,326.60     | 10,218.00     | 1,108.60       | 0.00        |            |                            | 1,108.60   |
| 05C5                           | 94106B101 | WASTE CONNECTIONS INC |     |          |              | COMMON STOCK         |            |               |               |                | 07 Jun 2016 | 1.000000   | 01 Jun 2016 to 01 Jun 2016 |            |
| 16FCJBBSTVZ                    |           | 388 02 Jun 2016       |     |          |              | Local                | 351.000    | 24,267.61     | 22,990.50     | 1,277.11       | 1,277.11    |            |                            | 1,277.11   |
|                                |           |                       |     |          |              | Base                 |            | 24,267.61     | 22,990.50     | 1,277.11       | 0.00        |            |                            | 1,277.11   |

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|--------------------------------|-----------|-----------------------|--------------|-----------------------|------------|---------------|----------------|------------|----------------------------|
| Fund                           | Asset ID  | Security Name         | Dtl Fund Rsn | Security Description  | Shares/Par | Maturity Date | Rate           | Sell Rate  | Trd Dts of Orig Buys       |
| SSB Trade ID                   |           | Lot                   | Trd Date     |                       |            | Principal Net | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls                  |
| 05C5                           | 94106B101 | WASTE CONNECTIONS INC |              | COMMON STOCK          |            |               | 29 Jun 2016    | 1 000000   | 01 Jun 2016 to 01 Jun 2016 |
| 16FRJBCFZB0                    |           | 403                   | 24 Jun 2016  | 465 000 Local         | 32,389.98  | 30,457.50     | 1,932.48       |            | 1,932.48                   |
|                                |           |                       |              | Base                  | 32,389.98  | 30,457.50     | 1,932.48       | 0.00       | 1,932.48                   |
| 94106B101 Total                |           |                       |              |                       |            |               |                |            |                            |
|                                |           |                       |              | Local                 | 80,197.25  | 74,473.50     | 5,723.75       |            | 5,723.75                   |
|                                |           |                       |              | Base                  | 80,197.25  | 74,473.50     | 5,723.75       | 0.00       | 5,723.75                   |
| 05CN                           | 949746101 | WELLS FARGO + CO      |              | COMMON STOCK USD1.666 |            |               | 09 Mar 2016    | 1 000000   | 04 Sep 2015 to 04 Sep 2015 |
| 16CEJBBXWCQ                    |           | 027                   | 04 Mar 2016  | 75 000 Local          | 3,759.41   | 3,927.66      | -168.25        |            | -168.25                    |
|                                |           |                       |              | Base                  | 3,759.41   | 3,927.66      | -168.25        | 0.00       | -168.25                    |
| 05CN                           | 949746101 | WELLS FARGO + CO      |              | COMMON STOCK USD1.666 |            |               | 07 Apr 2016    | 1 000000   | 04 Sep 2015 to 04 Sep 2015 |
| 16DCJBBQBG0                    |           | 260                   | 04 Apr 2016  | 225 000 Local         | 10,903.08  | 11,782.98     | -879.90        |            | -879.90                    |
|                                |           |                       |              | Base                  | 10,903.08  | 11,782.98     | -879.90        | 0.00       | -879.90                    |
| 05CN                           | 949746101 | WELLS FARGO + CO      |              | COMMON STOCK USD1.666 |            |               | 11 Apr 2016    | 1.000000   | 04 Sep 2015 to 04 Sep 2015 |
| 16DEJBBWD7D                    |           | 274                   | 06 Apr 2016  | 125 000 Local         | 5,926.47   | 6,546.10      | -619.63        |            | -619.63                    |
|                                |           |                       |              | Base                  | 5,926.47   | 6,546.10      | -619.63        | 0.00       | -619.63                    |
| 05CN                           | 949746101 | WELLS FARGO + CO      |              | COMMON STOCK USD1.666 |            |               | 12 Apr 2016    | 1.000000   | 04 Sep 2015 to 04 Sep 2015 |
| 16DFJBBNT9T                    |           | 287                   | 07 Apr 2016  | 225 000 Local         | 10,609.77  | 11,782.98     | -1,173.21      |            | -1,173.21                  |
|                                |           |                       |              | Base                  | 10,609.77  | 11,782.98     | -1,173.21      | 0.00       | -1,173.21                  |
| 05CN                           | 949746101 | WELLS FARGO + CO      |              | COMMON STOCK USD1.666 |            |               | 14 Apr 2016    | 1 000000   | 04 Sep 2015 to 08 Sep 2015 |
| 16DHJBBNVZP                    |           | 300                   | 11 Apr 2016  | 100.000 Local         | 4,720.69   | 5,236.88      | -516.19        |            | -516.19                    |
|                                |           |                       |              | Base                  | 4,720.69   | 5,236.88      | -516.19        | 0.00       | -516.19                    |
| 05CN                           | 949746101 | WELLS FARGO + CO      |              | COMMON STOCK USD1.666 |            |               | 19 Apr 2016    | 1.000000   | 08 Sep 2015 to 09 Sep 2015 |
| 16DKJBBZKD7                    |           | 330                   | 14 Apr 2016  | 275.000 Local         | 13,467.41  | 14,401.42     | -934.01        |            | -934.01                    |
|                                |           |                       |              | Base                  | 13,467.41  | 14,401.42     | -934.01        | 0.00       | -934.01                    |
| 05CN                           | 949746101 | WELLS FARGO + CO      |              | COMMON STOCK USD1.666 |            |               | 04 May 2016    | 1.000000   | 09 Sep 2015 to 09 Sep 2015 |
| 16EAJBB681X                    |           | 438                   | 29 Apr 2016  | 275.000 Local         | 13,753.29  | 14,401.42     | -648.13        |            | -648.13                    |
|                                |           |                       |              | Base                  | 13,753.29  | 14,401.42     | -648.13        | 0.00       | -648.13                    |

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|--------------------------------|-------------|------------------|-----|-------------|--------------|-----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name    | Lot | Trd Date    | Dtl Fund Rsn | Security Description  | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                  |     |             |              |                       |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 949746101                 | 16EBJBBPGJW | WELLS FARGO + CO | 447 | 02 May 2016 |              | COMMON STOCK USD1.666 | 50 000     | 2,518.08      | 2,618.44      |                | 05 May 2016 | 1.000000   | 09 Sep 2015 to 11 Sep 2015 |           |
|                                |             |                  |     |             |              | Local                 |            |               |               |                | -100.36     |            |                            | -100.36   |
|                                |             |                  |     |             |              | Base                  |            | 2,518.08      | 2,618.44      |                | -100.36     | 0.00       |                            | -100.36   |
| 05CN 949746101                 | 15KBJBBMFRP | WELLS FARGO + CO | 486 | 02 Nov 2015 |              | COMMON STOCK USD1.666 | 500 000    | 27,226.99     | 26,095.95     |                | 05 Nov 2015 | 1.000000   | 03 Sep 2015 to 03 Sep 2015 |           |
|                                |             |                  |     |             |              | Local                 |            |               |               |                | 1,131.04    |            |                            | 1,131.04  |
|                                |             |                  |     |             |              | Base                  |            | 27,226.99     | 26,095.95     |                | 1,131.04    | 0.00       |                            | 1,131.04  |
| 05CN 949746101                 | 16BAJBB9PZ7 | WELLS FARGO + CO | 572 | 29 Jan 2016 |              | COMMON STOCK USD1.666 | 185 000    | 9,151.98      | 9,688.23      |                | 03 Feb 2016 | 1.000000   | 03 Sep 2015 to 03 Sep 2015 |           |
|                                |             |                  |     |             |              | Local                 |            |               |               |                | -536.25     |            |                            | -536.25   |
|                                |             |                  |     |             |              | Base                  |            | 9,151.98      | 9,688.23      |                | -536.25     | 0.00       |                            | -536.25   |
| 05CN 949746101                 | 16BCJBBN42H | WELLS FARGO + CO | 593 | 02 Feb 2016 |              | COMMON STOCK USD1.666 | 100 000    | 4,920.91      | 5,236.88      |                | 05 Feb 2016 | 1.000000   | 03 Sep 2015 to 04 Sep 2015 |           |
|                                |             |                  |     |             |              | Local                 |            |               |               |                | -315.97     |            |                            | -315.97   |
|                                |             |                  |     |             |              | Base                  |            | 4,920.91      | 5,236.88      |                | -315.97     | 0.00       |                            | -315.97   |
| 05CN 949746101                 | 16BHJBBN6QS | WELLS FARGO + CO | 668 | 09 Feb 2016 |              | COMMON STOCK USD1.666 | 100.000    | 4,640.12      | 5,236.88      |                | 12 Feb 2016 | 1.000000   | 04 Sep 2015 to 04 Sep 2015 |           |
|                                |             |                  |     |             |              | Local                 |            |               |               |                | -596.76     |            |                            | -596.76   |
|                                |             |                  |     |             |              | Base                  |            | 4,640.12      | 5,236.88      |                | -596.76     | 0.00       |                            | -596.76   |
| 05CN 949746101                 | 16FDJBBR57D | WELLS FARGO + CO | 726 | 03 Jun 2016 |              | COMMON STOCK USD1.666 | 375.000    | 18,815.20     | 19,600.98     |                | 08 Jun 2016 | 1.000000   | 11 Sep 2015 to 17 Sep 2015 |           |
|                                |             |                  |     |             |              | Local                 |            |               |               |                | -785.78     |            |                            | -785.78   |
|                                |             |                  |     |             |              | Base                  |            | 18,815.20     | 19,600.98     |                | -785.78     | 0.00       |                            | -785.78   |
| 949746101 Total                |             |                  |     |             |              |                       |            |               |               |                |             |            |                            |           |
|                                |             |                  |     |             |              | Local                 |            | 130,413.40    | 136,556.80    |                | -6,143.40   |            |                            | -6,143.40 |
|                                |             |                  |     |             |              | Base                  |            | 130,413.40    | 136,556.80    |                | -6,143.40   | 0.00       |                            | -6,143.40 |
| 05CJ 96208T104                 | 15HTJBBMFBZ | WEX INC          | 221 | 27 Aug 2015 |              | COMMON STOCK USD.01   | 163 000    | 15,469.45     | 16,551.61     |                | 01 Sep 2015 | 1.000000   | 17 Dec 2014 to 19 Dec 2014 |           |
|                                |             |                  |     |             |              | Local                 |            |               |               |                | -1,082.16   |            |                            | -1,082.16 |
|                                |             |                  |     |             |              | Base                  |            | 15,469.45     | 16,551.61     |                | -1,082.16   | 0.00       |                            | -1,082.16 |
| 05CJ 96208T104                 | 15HUJBBPH29 | WEX INC          | 226 | 28 Aug 2015 |              | COMMON STOCK USD.01   | 133 000    | 12,714.31     | 13,505.30     |                | 02 Sep 2015 | 1.000000   | 19 Dec 2014 to 26 Dec 2014 |           |
|                                |             |                  |     |             |              | Local                 |            |               |               |                | -790.99     |            |                            | -790.99   |
|                                |             |                  |     |             |              | Base                  |            | 12,714.31     | 13,505.30     |                | -790.99     | 0.00       |                            | -790.99   |

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| Fund                   | Asset ID  | Security Name  | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Std Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
|------------------------|-----------|----------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| SSB Trade ID           |           |                |             |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CJ                   | 96208T104 | WEX INC        |             |          |              | COMMON STOCK USD 01  |            |               |               |                |             |            |                            |            |
| 15DJBBJ2B4             |           | 244            | 03 Sep 2015 |          |              | 84,000 Local         | 8,068 26   |               | 8,529.67      | -461.41        | 09 Sep 2015 | 1.000000   | 26 Dec 2014 to 29 Dec 2014 | -461.41    |
|                        |           |                |             |          |              | Base                 | 8,068 26   |               | 8,529.67      | -461.41        |             | 0.00       |                            | -461.41    |
| <b>96208T104 Total</b> |           |                |             |          |              |                      |            |               |               |                |             |            |                            |            |
|                        |           |                |             |          |              | Local                | 36,252 02  |               | 38,586.58     | -2,334.56      |             |            |                            | -2,334.56  |
|                        |           |                |             |          |              | Base                 | 36,252 02  |               | 38,586.58     | -2,334.56      |             | 0.00       |                            | -2,334.56  |
| 05CN                   | 963320106 | WHIRLPOOL CORP |             |          |              | COMMON STOCK USD1 0  |            |               |               |                |             |            |                            |            |
| 15HKJBBRBQP            |           | 288            | 14 Aug 2015 |          |              | 50,000 Local         | 8,805 33   |               | 10,002.85     | -1,197.52      | 19 Aug 2015 | 1.000000   | 08 Jan 2015 to 08 Jan 2015 | -1,197.52  |
|                        |           |                |             |          |              | Base                 | 8,805 33   |               | 10,002.85     | -1,197.52      |             | 0.00       |                            | -1,197.52  |
| 05CN                   | 963320106 | WHIRLPOOL CORP |             |          |              | COMMON STOCK USD1 0  |            |               |               |                |             |            |                            |            |
| 15HLJBBMBCBJ           |           | 294            | 17 Aug 2015 |          |              | 50,000 Local         | 8,900 73   |               | 10,002.85     | -1,102.12      | 20 Aug 2015 | 1.000000   | 08 Jan 2015 to 08 Jan 2015 | -1,102.12  |
|                        |           |                |             |          |              | Base                 | 8,900 73   |               | 10,002.85     | -1,102.12      |             | 0.00       |                            | -1,102.12  |
| 05CN                   | 963320106 | WHIRLPOOL CORP |             |          |              | COMMON STOCK USD1 0  |            |               |               |                |             |            |                            |            |
| 15JRJBQ0Q1             |           | 337            | 23 Oct 2015 |          |              | 50,000 Local         | 7,352 62   |               | 9,774.61      | -2,421.99      | 28 Oct 2015 | 1.000000   | 13 Jan 2015 to 13 Jan 2015 | -2,421.99  |
|                        |           |                |             |          |              | Base                 | 7,352 62   |               | 9,774.61      | -2,421.99      |             | 0.00       |                            | -2,421.99  |
| 05CN                   | 963320106 | WHIRLPOOL CORP |             |          |              | COMMON STOCK USD1 0  |            |               |               |                |             |            |                            |            |
| 15JRJBQ0Q4             |           | 340            | 23 Oct 2015 |          |              | 75,000 Local         | 10,976 92  |               | 14,661.92     | -3,685.00      | 28 Oct 2015 | 1.000000   | 13 Jan 2015 to 13 Jan 2015 | -3,685.00  |
|                        |           |                |             |          |              | Base                 | 10,976 92  |               | 14,661.92     | -3,685.00      |             | 0.00       |                            | -3,685.00  |
| 05CN                   | 963320106 | WHIRLPOOL CORP |             |          |              | COMMON STOCK USD1 0  |            |               |               |                |             |            |                            |            |
| 15JSJBBL6FC            |           | 366            | 26 Oct 2015 |          |              | 450,000 Local        | 67,323 04  |               | 87,971.53     | -20,648.49     | 29 Oct 2015 | 1.000000   | 09 Feb 2015 to 09 Feb 2015 | -20,648.49 |
|                        |           |                |             |          |              | Base                 | 67,323 04  |               | 87,971.53     | -20,648.49     |             | 0.00       |                            | -20,648.49 |
| 05CN                   | 963320106 | WHIRLPOOL CORP |             |          |              | COMMON STOCK USD1 0  |            |               |               |                |             |            |                            |            |
| 15JTJBBMV4             |           | 383            | 27 Oct 2015 |          |              | 325,000 Local        | 49,325 74  |               | 63,534.99     | -14,209.25     | 30 Oct 2015 | 1.000000   | 10 Feb 2015 to 06 Mar 2015 | -14,209.25 |
|                        |           |                |             |          |              | Base                 | 49,325 74  |               | 63,534.99     | -14,209.25     |             | 0.00       |                            | -14,209.25 |
| 05CN                   | 963320106 | WHIRLPOOL CORP |             |          |              | COMMON STOCK USD1 0  |            |               |               |                |             |            |                            |            |
| 15JUJBK8PB             |           | 387            | 28 Oct 2015 |          |              | 50,000 Local         | 7,812 05   |               | 9,774.61      | -1,962.56      | 02 Nov 2015 | 1.000000   | 11 Mar 2015 to 18 Mar 2015 | -1,962.56  |
|                        |           |                |             |          |              | Base                 | 7,812 05   |               | 9,774.61      | -1,962.56      |             | 0.00       |                            | -1,962.56  |

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| Fund            | Asset ID    | Security Name  | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
|-----------------|-------------|----------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| SSB Trade ID    |             |                |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CN 963320106  | 15JVJBBNZ0W | WHIRLPOOL CORP | 417 | 29 Oct 2015 |              | COMMON STOCK USD1.0  | 35 000     | 5,590.09      | 6,842.23      |                | 03 Nov 2015 | 1 000000   | 18 Mar 2015 to 08 Apr 2015 | -1,252.14  |
|                 |             |                |     |             |              | Local                |            | 5,590.09      |               |                | -1,252.14   |            |                            | -1,252.14  |
|                 |             |                |     |             |              | Base                 |            | 5,590.09      | 6,842.23      |                | -1,252.14   |            |                            | -1,252.14  |
| 05CN 963320106  | 15JVJBBNZ08 | WHIRLPOOL CORP | 428 | 29 Oct 2015 |              | COMMON STOCK USD1.0  | 140.000    | 22,272.67     | 27,368.92     |                | 03 Nov 2015 | 1 000000   | 08 Apr 2015 to 20 Jul 2015 | -5,096.25  |
|                 |             |                |     |             |              | Local                |            | 22,272.67     |               |                | -5,096.25   |            |                            | -5,096.25  |
|                 |             |                |     |             |              | Base                 |            | 22,272.67     | 27,368.92     |                | -5,096.25   |            |                            | -5,096.25  |
| 05CN 963320106  | 15JVJBBNZ1D | WHIRLPOOL CORP | 432 | 29 Oct 2015 |              | COMMON STOCK USD1.0  | 200.000    | 31,889.55     | 39,098.46     |                | 03 Nov 2015 | 1 000000   | 20 Jul 2015 to 09 Sep 2015 | -7,208.91  |
|                 |             |                |     |             |              | Local                |            | 31,889.55     |               |                | -7,208.91   |            |                            | -7,208.91  |
|                 |             |                |     |             |              | Base                 |            | 31,889.55     | 39,098.46     |                | -7,208.91   |            |                            | -7,208.91  |
| 963320106 Total |             |                |     |             |              |                      |            |               |               |                |             |            |                            |            |
|                 |             |                |     |             |              | Local                |            | 220,248.74    | 279,032.97    |                | -58,784.23  |            |                            | -58,784.23 |
|                 |             |                |     |             |              | Base                 |            | 220,248.74    | 279,032.97    |                | -58,784.23  |            |                            | -58,784.23 |
| 05CN 983919101  | 16AQJBBNB10 | XILINX INC     | 524 | 26 Jan 2016 |              | COMMON STOCK USD 01  | 200 000    | 9,598.96      | 8,778.05      |                | 29 Jan 2016 | 1.000000   | 23 Jul 2014 to 23 Jul 2014 | 820.91     |
|                 |             |                |     |             |              | Local                |            | 9,598.96      |               |                | 820.91      |            |                            | 820.91     |
|                 |             |                |     |             |              | Base                 |            | 9,598.96      | 8,778.05      |                | 820.91      |            |                            | 820.91     |
| 05CN 983919101  | 16ARJBBM6JC | XILINX INC     | 539 | 27 Jan 2016 |              | COMMON STOCK USD 01  | 100.000    | 4,895.90      | 4,389.02      |                | 01 Feb 2016 | 1 000000   | 23 Jul 2014 to 23 Jul 2014 | 506.88     |
|                 |             |                |     |             |              | Local                |            | 4,895.90      |               |                | 506.88      |            |                            | 506.88     |
|                 |             |                |     |             |              | Base                 |            | 4,895.90      | 4,389.02      |                | 506.88      |            |                            | 506.88     |
| 05CN 983919101  | 16ENJBBPHZD | XILINX INC     | 579 | 18 May 2016 |              | COMMON STOCK USD 01  | 25.000     | 1,103.62      | 1,093.75      |                | 23 May 2016 | 1.000000   | 23 Jul 2014 to 23 Jul 2014 | 9.87       |
|                 |             |                |     |             |              | Local                |            | 1,103.62      |               |                | 9.87        |            |                            | 9.87       |
|                 |             |                |     |             |              | Base                 |            | 1,103.62      | 1,093.75      |                | 9.87        |            |                            | 9.87       |
| 05CN 983919101  | 15KNJBBM2Z5 | XILINX INC     | 685 | 18 Nov 2015 |              | COMMON STOCK USD.01  | 175.000    | 8,524.09      | 7,680.79      |                | 23 Nov 2015 | 1.000000   | 23 Jun 2014 to 24 Jun 2014 | 843.30     |
|                 |             |                |     |             |              | Local                |            | 8,524.09      |               |                | 843.30      |            |                            | 843.30     |
|                 |             |                |     |             |              | Base                 |            | 8,524.09      | 7,680.79      |                | 843.30      |            |                            | 843.30     |
| 05CN 983919101  | 15KRJBBRD73 | XILINX INC     | 735 | 24 Nov 2015 |              | COMMON STOCK USD 01  | 225 000    | 11,057.48     | 9,875.30      |                | 30 Nov 2015 | 1 000000   | 25 Jun 2014 to 23 Jul 2014 | 1,182.18   |
|                 |             |                |     |             |              | Local                |            | 11,057.48     |               |                | 1,182.18    |            |                            | 1,182.18   |
|                 |             |                |     |             |              | Base                 |            | 11,057.48     | 9,875.30      |                | 1,182.18    |            |                            | 1,182.18   |

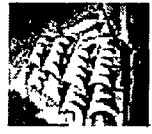


# Realized Gain/Loss

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STATE STREET

Base Currency: USD - US DOLLAR

| Fund                   | Asset 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 | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-----------|----------------------------|-------------|----------|--------------|-----------------------|------------|---------------|---------------|------|------|-------------|----------------|-----------|----------------------------|-----------|
| 05CN                   | 983919101 | XILINX INC                 |             |          |              | COMMON STOCK USD 01   |            |               |               |      |      |             |                |           |                            |           |
| 16FEJBBT9WV            |           | 736                        | 06 Jun 2016 |          |              | 175 000 Local         |            | 8,232.95      | 7,656.24      |      |      | 09 Jun 2016 |                | 1 000000  | 23 Jul 2014 to 23 Jul 2014 | 576.71    |
|                        |           |                            |             |          |              | Base                  |            | 8,232.95      | 7,656.24      |      |      | 576.71      |                | 0.00      |                            | 576.71    |
| <b>983919101 Total</b> |           |                            |             |          |              |                       |            |               |               |      |      |             |                |           |                            |           |
|                        |           |                            |             |          |              | Local                 |            | 43,413.00     | 39,473.15     |      |      | 3,939.85    |                |           |                            | 3,939.85  |
|                        |           |                            |             |          |              | Base                  |            | 43,413.00     | 39,473.15     |      |      | 3,939.85    |                | 0.00      |                            | 3,939.85  |
| 05CJ                   | 98419Q101 | XOOM CORP                  |             |          |              | COMMON STOCK USD 0001 |            |               |               |      |      |             |                |           |                            |           |
| 15GCJBBHNXD            |           | 033                        | 02 Jul 2015 |          |              | 85,000 Local          |            | 2,165.76      | 1,544.70      |      |      | 08 Jul 2015 |                | 1 000000  | 07 Apr 2014 to 07 Apr 2014 | 621.06    |
|                        |           |                            |             |          |              | Base                  |            | 2,165.76      | 1,544.70      |      |      | 621.06      |                | 0.00      |                            | 621.06    |
| 05CJ                   | 98419Q101 | XOOM CORP                  |             |          |              | COMMON STOCK USD 0001 |            |               |               |      |      |             |                |           |                            |           |
| 15KJJBBO8W9            |           | 458                        | 13 Nov 2015 |          |              | 4,316 000 Local       |            | 107,900.00    | 78,434.59     |      |      | 16 Nov 2015 |                | 1.000000  | 07 Apr 2014 to 30 Jun 2015 | 29,465.41 |
|                        |           |                            |             |          |              | Base                  |            | 107,900.00    | 78,434.59     |      |      | 29,465.41   |                | 0.00      |                            | 29,465.41 |
| <b>98419Q101 Total</b> |           |                            |             |          |              |                       |            |               |               |      |      |             |                |           |                            |           |
|                        |           |                            |             |          |              | Local                 |            | 110,065.76    | 79,979.29     |      |      | 30,086.47   |                | 0.00      |                            | 30,086.47 |
|                        |           |                            |             |          |              | Base                  |            | 110,065.76    | 79,979.29     |      |      | 30,086.47   |                | 0.00      |                            | 30,086.47 |
| 05CN                   | 98956P102 | ZIMMER BIOMET HOLDINGS INC |             |          |              | COMMON STOCK USD 01   |            |               |               |      |      |             |                |           |                            |           |
| 16GAJBB9KCJ            |           | 096                        | 30 Jun 2016 |          |              | 100 000 Local         |            | 11,990.15     | 10,515.01     |      |      | 06 Jul 2016 |                | 1.000000  | 17 Mar 2015 to 30 Jul 2015 | 1,475.14  |
|                        |           |                            |             |          |              | Base                  |            | 11,990.15     | 10,515.01     |      |      | 1,475.14    |                | 0.00      |                            | 1,475.14  |
| 05CN                   | 98956P102 | ZIMMER BIOMET HOLDINGS INC |             |          |              | COMMON STOCK USD 01   |            |               |               |      |      |             |                |           |                            |           |
| 15LRJBBNSX2            |           | 195                        | 23 Dec 2015 |          |              | 100,000 Local         |            | 10,279.85     | 10,624.54     |      |      | 29 Dec 2015 |                | 1.000000  | 10 Dec 2014 to 12 Dec 2014 | -344.69   |
|                        |           |                            |             |          |              | Base                  |            | 10,279.85     | 10,624.54     |      |      | -344.69     |                | 0.00      |                            | -344.69   |
| 05CN                   | 98956P102 | ZIMMER BIOMET HOLDINGS INC |             |          |              | COMMON STOCK USD 01   |            |               |               |      |      |             |                |           |                            |           |
| 15LUJBBM47L            |           | 223                        | 29 Dec 2015 |          |              | 100 000 Local         |            | 10,298.36     | 10,624.54     |      |      | 04 Jan 2016 |                | 1.000000  | 12 Dec 2014 to 12 Dec 2014 | -326.18   |
|                        |           |                            |             |          |              | Base                  |            | 10,298.36     | 10,624.54     |      |      | -326.18     |                | 0.00      |                            | -326.18   |
| 05CN                   | 98956P102 | ZIMMER BIOMET HOLDINGS INC |             |          |              | COMMON STOCK USD 01   |            |               |               |      |      |             |                |           |                            |           |
| 16DJBBPOC0             |           | 316                        | 13 Apr 2016 |          |              | 100 000 Local         |            | 11,445.75     | 10,515.01     |      |      | 18 Apr 2016 |                | 1.000000  | 29 Jan 2015 to 17 Mar 2015 | 930.74    |
|                        |           |                            |             |          |              | Base                  |            | 11,445.75     | 10,515.01     |      |      | 930.74      |                | 0.00      |                            | 930.74    |

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| Fund Asset ID          | Security Name              | Lot | Trd Date    | Dtl Fund Rsn | Security Description     | Shares/Par | Principal Net | Maturity Date | Rate        | Security G/Ls | Sell Rate | Trd Dts of Orig Buys       | Net G/Ls  |
|------------------------|----------------------------|-----|-------------|--------------|--------------------------|------------|---------------|---------------|-------------|---------------|-----------|----------------------------|-----------|
| SSB Trade ID           |                            |     |             |              |                          |            |               | Cost          |             |               | Curr G/Ls |                            |           |
| 05CN 98956P102         | ZIMMER BIOMET HOLDINGS INC | 368 | 12 Jan 2016 |              | COMMON STOCK USD 01      | 100 000    | Local         | 10,624.54     | 15 Jan 2016 | -496.33       | 1.000000  | 12 Dec 2014 to 15 Dec 2014 | -496.33   |
| 16AHJBBPLK             |                            |     |             |              | Base                     |            | 10,128.21     | 10,624.54     | -496.33     |               | 0.00      |                            | -496.33   |
| 05CN 98956P102         | ZIMMER BIOMET HOLDINGS INC | 391 | 13 Jan 2016 |              | COMMON STOCK USD 01      | 100 000    | Local         | 10,624.54     | 19 Jan 2016 | -228.74       | 1.000000  | 15 Dec 2014 to 29 Jan 2015 | -228.74   |
| 16AIJBBPVT             |                            |     |             |              | Base                     |            | 10,395.80     | 10,624.54     | -228.74     |               | 0.00      |                            | -228.74   |
| 05CN 98956P102         | ZIMMER BIOMET HOLDINGS INC | 436 | 29 Oct 2015 |              | COMMON STOCK USD 01      | 400 000    | Local         | 42,498.16     | 03 Nov 2015 | -412.90       | 1.000000  | 08 Dec 2014 to 10 Dec 2014 | -412.90   |
| 15JVJBBNZ1J            |                            |     |             |              | Base                     |            | 42,085.26     | 42,498.16     | -412.90     |               | 0.00      |                            | -412.90   |
| 05CN 98956P102         | ZIMMER BIOMET HOLDINGS INC | 518 | 02 Nov 2015 |              | COMMON STOCK USD 01      | 225,000    | Local         | 23,905.22     | 05 Nov 2015 | 82.70         | 1.000000  | 10 Dec 2014 to 10 Dec 2014 | 82.70     |
| 15KBJBBV5W9            |                            |     |             |              | Base                     |            | 23,987.92     | 23,905.22     | 82.70       |               | 0.00      |                            | 82.70     |
| 05CN 98956P102         | ZIMMER BIOMET HOLDINGS INC | 763 | 29 Sep 2015 |              | COMMON STOCK USD.01      | 100,000    | Local         | 10,947.48     | 02 Oct 2015 | -1,596.16     | 1.000000  | 05 Dec 2014 to 05 Dec 2014 | -1,596.16 |
| 15IUJBBRCHM            |                            |     |             |              | Base                     |            | 9,351.32      | 10,947.48     | -1,596.16   |               | 0.00      |                            | -1,596.16 |
| <b>98956P102 Total</b> |                            |     |             |              |                          |            |               |               |             |               |           |                            |           |
|                        |                            |     |             |              | Local                    |            | 139,962.62    | 140,879.04    | -916.42     |               |           |                            | -916.42   |
|                        |                            |     |             |              | Base                     |            | 139,962.62    | 140,879.04    | -916.42     |               |           |                            | -916.42   |
| 05CN G1151C101         | ACCENTURE PLC CL A         | 101 | 14 Dec 2015 |              | COMMON STOCK USD.0000225 | 50 000     | Local         | 2,860.55      | 17 Dec 2015 | 2,445.07      | 1.000000  | 30 Dec 2011 to 30 Dec 2011 | 2,445.07  |
| 15LKJBBW45V            |                            |     |             |              | Base                     |            | 5,305.62      | 2,860.55      | 2,445.07    |               | 0.00      |                            | 2,445.07  |
| 05CN G1151C101         | ACCENTURE PLC CL A         | 163 | 31 Jul 2015 |              | COMMON STOCK USD.0000225 | 75 000     | Local         | 4,238.68      | 05 Aug 2015 | 3,534.05      | 1.000000  | 30 Dec 2011 to 30 Dec 2011 | 3,534.05  |
| 15HAJBB0SS1            |                            |     |             |              | Base                     |            | 7,772.73      | 4,238.68      | 3,534.05    |               | 0.00      |                            | 3,534.05  |
| 05CN G1151C101         | ACCENTURE PLC CL A         | 239 | 07 Aug 2015 |              | COMMON STOCK USD.0000225 | 25 000     | Local         | 1,412.89      | 12 Aug 2015 | 1,180.17      | 1.000000  | 30 Dec 2011 to 30 Dec 2011 | 1,180.17  |
| 15HFJBBMGHF            |                            |     |             |              | Base                     |            | 2,593.06      | 1,412.89      | 1,180.17    |               | 0.00      |                            | 1,180.17  |

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|--------------------------------|-----------|-----------------------|-----|----------|--------------|--------------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name         | Lot | Trd Date | Dtl Fund Rsn | Security Description     | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                       |     |          |              |                          |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN                           | G1151C101 | ACCENTURE PLC CL A    |     |          |              | COMMON STOCK USD 0000225 |            |               |               |                | 05 Nov 2015 | 1 000000   | 30 Dec 2011 to 30 Dec 2011 |           |
| 15KBJBBMFQ9                    |           | 475 02 Nov 2015       |     |          | 150.000      | Local                    |            | 16,114.95     | 8,581.64      | 7,533.31       |             |            |                            | 7,533.31  |
|                                |           |                       |     |          |              | Base                     |            | 16,114.95     | 8,581.64      | 7,533.31       |             | 0.00       |                            | 7,533.31  |
| G1151C101 Total                |           |                       |     |          |              |                          |            |               |               |                |             |            |                            |           |
|                                |           |                       |     |          |              | Local                    |            | 31,786.36     | 17,093.76     | 14,692.60      |             |            |                            | 14,692.60 |
|                                |           |                       |     |          |              | Base                     |            | 31,786.36     | 17,093.76     | 14,692.60      |             | 0.00       |                            | 14,692.60 |
| 05CN                           | G27823106 | DELPHI AUTOMOTIVE PLC |     |          |              | COMMON STOCK USD.01      |            |               |               |                | 28 Jul 2015 | 1.000000   | 14 Apr 2014 to 14 Apr 2014 |           |
| 15GRJBBJHCF                    |           | 104 23 Jul 2015       |     |          | 100.000      | Local                    |            | 7,766.92      | 6,618.30      | 1,148.62       |             |            |                            | 1,148.62  |
|                                |           |                       |     |          |              | Base                     |            | 7,766.92      | 6,618.30      | 1,148.62       |             | 0.00       |                            | 1,148.62  |
| 05CN                           | G27823106 | DELPHI AUTOMOTIVE PLC |     |          |              | COMMON STOCK USD.01      |            |               |               |                | 03 Aug 2015 | 1.000000   | 14 Apr 2014 to 14 Apr 2014 |           |
| 15GVJBBLLXW                    |           | 140 29 Jul 2015       |     |          | 50.000       | Local                    |            | 3,901.19      | 3,309.15      | 592.04         |             |            |                            | 592.04    |
|                                |           |                       |     |          |              | Base                     |            | 3,901.19      | 3,309.15      | 592.04         |             | 0.00       |                            | 592.04    |
| 05CN                           | G27823106 | DELPHI AUTOMOTIVE PLC |     |          |              | COMMON STOCK USD.01      |            |               |               |                | 12 Aug 2015 | 1.000000   | 14 Apr 2014 to 14 Apr 2014 |           |
| 15HFJBBMGHG                    |           | 240 07 Aug 2015       |     |          | 50.000       | Local                    |            | 3,971.94      | 3,309.15      | 662.79         |             |            |                            | 662.79    |
|                                |           |                       |     |          |              | Base                     |            | 3,971.94      | 3,309.15      | 662.79         |             | 0.00       |                            | 662.79    |
| 05CN                           | G27823106 | DELPHI AUTOMOTIVE PLC |     |          |              | COMMON STOCK USD.01      |            |               |               |                | 27 Aug 2015 | 1.000000   | 14 Apr 2014 to 14 Apr 2014 |           |
| 15HQJBBMKKT                    |           | 366 24 Aug 2015       |     |          | 100.000      | Local                    |            | 7,107.31      | 6,618.30      | 489.01         |             |            |                            | 489.01    |
|                                |           |                       |     |          |              | Base                     |            | 7,107.31      | 6,618.30      | 489.01         |             | 0.00       |                            | 489.01    |
| 05CN                           | G27823106 | DELPHI AUTOMOTIVE PLC |     |          |              | COMMON STOCK USD 01      |            |               |               |                | 27 Aug 2015 | 1 000000   | 15 Apr 2014 to 16 Apr 2014 |           |
| 15HQJBBMKK0                    |           | 370 24 Aug 2015       |     |          | 200.000      | Local                    |            | 14,155.92     | 13,236.61     | 919.31         |             |            |                            | 919.31    |
|                                |           |                       |     |          |              | Base                     |            | 14,155.92     | 13,236.61     | 919.31         |             | 0.00       |                            | 919.31    |
| 05CN                           | G27823106 | DELPHI AUTOMOTIVE PLC |     |          |              | COMMON STOCK USD.01      |            |               |               |                | 04 Nov 2015 | 1.000000   | 24 Apr 2014 to 26 Apr 2014 |           |
| 15KAJBB5HX6                    |           | 459 30 Oct 2015       |     |          | 225.000      | Local                    |            | 18,651.02     | 14,891.18     | 3,759.84       |             |            |                            | 3,759.84  |
|                                |           |                       |     |          |              | Base                     |            | 18,651.02     | 14,891.18     | 3,759.84       |             | 0.00       |                            | 3,759.84  |
| 05CN                           | G27823106 | DELPHI AUTOMOTIVE PLC |     |          |              | COMMON STOCK USD.01      |            |               |               |                | 22 Sep 2015 | 1.000000   | 24 Apr 2014 to 24 Apr 2014 |           |
| 15IMJBBHJJO                    |           | 622 17 Sep 2015       |     |          | 25.000       | Local                    |            | 1,982.87      | 1,654.58      | 328.29         |             |            |                            | 328.29    |
|                                |           |                       |     |          |              | Base                     |            | 1,982.87      | 1,654.58      | 328.29         |             | 0.00       |                            | 328.29    |

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| Fund                   | Asset ID  | Security Name         | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls   |
|------------------------|-----------|-----------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------|-------------|
| SSB Trade ID           |           |                       |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |             |
| 05CN                   | G27823106 | DELPHI AUTOMOTIVE PLC |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            | 25 Apr 2014          | 25 Apr 2014 |
| 15KSJBBX27C            |           | 741 25 Nov 2015       |     |          | 50,000       | Local                |            | 4,384.97      | 3,309.15      | 1,075.82       | 01 Dec 2015 | 1,000,000  | 1,075.82             | 1,075.82    |
|                        |           |                       |     |          |              | Base                 |            | 4,384.97      | 3,309.15      | 1,075.82       |             |            | 0.00                 | 1,075.82    |
| 05CN                   | G27823106 | DELPHI AUTOMOTIVE PLC |     |          |              | COMMON STOCK USD.01  |            |               |               |                |             |            | 25 Apr 2014          | 25 Apr 2014 |
| 16FEJBBT9W6            |           | 743 06 Jun 2016       |     |          | 225,000      | Local                |            | 15,005.30     | 14,782.93     | 222.37         | 09 Jun 2016 | 1,000,000  | 222.37               | 222.37      |
|                        |           |                       |     |          |              | Base                 |            | 15,005.30     | 14,782.93     | 222.37         |             |            | 0.00                 | 222.37      |
| <b>G27823106 Total</b> |           |                       |     |          |              |                      |            |               |               |                |             |            |                      |             |
|                        |           |                       |     |          |              | Local                |            | 76,927.44     | 67,729.35     | 9,198.09       |             |            |                      | 9,198.09    |
|                        |           |                       |     |          |              | Base                 |            | 76,927.44     | 67,729.35     | 9,198.09       |             |            | 0.00                 | 9,198.09    |
| 05CI                   | G4705A100 | ICON PLC              |     |          |              | COMMON STOCK EUR.06  |            |               |               |                |             |            | 04 Feb 2013          | 04 Feb 2013 |
| 15GWJBB56PR            |           | 230 30 Jul 2015       |     |          | 79,000       | Local                |            | 6,368.62      | 1,949.17      | 4,419.45       | 04 Aug 2015 | 1,000,000  | 4,419.45             | 4,419.45    |
|                        |           |                       |     |          |              | Base                 |            | 6,368.62      | 1,949.17      | 4,419.45       |             |            | 0.00                 | 4,419.45    |
| 05CI                   | G4705A100 | ICON PLC              |     |          |              | COMMON STOCK EUR.06  |            |               |               |                |             |            | 04 Feb 2013          | 04 Feb 2013 |
| 15GWJBB56PS            |           | 231 30 Jul 2015       |     |          | 328,000      | Local                |            | 26,441.82     | 8,092.76      | 18,349.06      | 04 Aug 2015 | 1,000,000  | 18,349.06            | 18,349.06   |
|                        |           |                       |     |          |              | Base                 |            | 26,441.82     | 8,092.76      | 18,349.06      |             |            | 0.00                 | 18,349.06   |
| 05CI                   | G4705A100 | ICON PLC              |     |          |              | COMMON STOCK EUR.06  |            |               |               |                |             |            | 04 Feb 2013          | 04 Feb 2013 |
| 16DSJBCGMG1            |           | 482 27 Apr 2016       |     |          | 682,000      | Local                |            | 46,393.94     | 16,827.01     | 29,566.93      | 02 May 2016 | 1,000,000  | 29,566.93            | 29,566.93   |
|                        |           |                       |     |          |              | Base                 |            | 46,393.94     | 16,827.01     | 29,566.93      |             |            | 0.00                 | 29,566.93   |
| <b>G4705A100 Total</b> |           |                       |     |          |              |                      |            |               |               |                |             |            |                      |             |
|                        |           |                       |     |          |              | Local                |            | 79,204.38     | 26,868.94     | 52,335.44      |             |            |                      | 52,335.44   |
|                        |           |                       |     |          |              | Base                 |            | 79,204.38     | 26,868.94     | 52,335.44      |             |            | 0.00                 | 52,335.44   |
| 05CN                   | G491BT108 | INVESCO LTD           |     |          |              | COMMON STOCK USD.2   |            |               |               |                |             |            | 30 Jan 2015          | 30 Jan 2015 |
| 15GWJBBRG5X            |           | 153 30 Jul 2015       |     |          | 100,000      | Local                |            | 3,900.63      | 3,900.03      | 0.60           | 04 Aug 2015 | 1,000,000  | 0.60                 | 0.60        |
|                        |           |                       |     |          |              | Base                 |            | 3,900.63      | 3,900.03      | 0.60           |             |            | 0.00                 | 0.60        |
| 05CN                   | G491BT108 | INVESCO LTD           |     |          |              | COMMON STOCK USD.2   |            |               |               |                |             |            | 30 Jan 2015          | 30 Jan 2015 |
| 15GWJBBRG53            |           | 158 30 Jul 2015       |     |          | 200,000      | Local                |            | 7,800.85      | 7,800.05      | 0.80           | 04 Aug 2015 | 1,000,000  | 0.80                 | 0.80        |
|                        |           |                       |     |          |              | Base                 |            | 7,800.85      | 7,800.05      | 0.80           |             |            | 0.00                 | 0.80        |

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|--------------------------------|-----------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |               |             |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN                           | G491BT108 | INVECO LTD    |             |          |              | COMMON STOCK USD 2   |            |               |               |                |             |            |                            |           |
| 16AAJBB92N4                    |           | 240           | 31 Dec 2015 |          |              | 125,000 Local        |            | 4,186.41      | 4,567.57      | -381.16        | 06 Jan 2016 | 1.000000   | 02 Feb 2015 to 04 Feb 2015 | -381.16   |
|                                |           |               |             |          |              | Base                 |            | 4,186.41      | 4,567.57      | -381.16        |             | 0.00       |                            | -381.16   |
| 05CN                           | G491BT108 | INVECO LTD    |             |          |              | COMMON STOCK USD 2   |            |               |               |                |             |            |                            |           |
| 16ABJBL2TC                     |           | 260           | 04 Jan 2016 |          |              | 350 000 Local        |            | 11,434.39     | 12,789.20     | -1,354.81      | 07 Jan 2016 | 1 000000   | 04 Feb 2015 to 06 Feb 2015 | -1,354.81 |
|                                |           |               |             |          |              | Base                 |            | 11,434.39     | 12,789.20     | -1,354.81      |             | 0.00       |                            | -1,354.81 |
| 05CN                           | G491BT108 | INVECO LTD    |             |          |              | COMMON STOCK USD.2   |            |               |               |                |             |            |                            |           |
| 15HLJBBMCBT                    |           | 301           | 17 Aug 2015 |          |              | 200,000 Local        |            | 7,452.86      | 7,800.05      | -347.19        | 20 Aug 2015 | 1 000000   | 30 Jan 2015 to 30 Jan 2015 | -347.19   |
|                                |           |               |             |          |              | Base                 |            | 7,452.86      | 7,800.05      | -347.19        |             | 0.00       |                            | -347.19   |
| 05CN                           | G491BT108 | INVECO LTD    |             |          |              | COMMON STOCK USD.2   |            |               |               |                |             |            |                            |           |
| 15HUJBBQC6T                    |           | 453           | 28 Aug 2015 |          |              | 100 000 Local        |            | 3,459.75      | 3,900.03      | -440.28        | 02 Sep 2015 | 1 000000   | 30 Jan 2015 to 30 Jan 2015 | -440.28   |
|                                |           |               |             |          |              | Base                 |            | 3,459.75      | 3,900.03      | -440.28        |             | 0.00       |                            | -440.28   |
| 05CN                           | G491BT108 | INVECO LTD    |             |          |              | COMMON STOCK USD 2   |            |               |               |                |             |            |                            |           |
| 16EOJBBP6BS                    |           | 607           | 19 May 2016 |          |              | 325,000 Local        |            | 9,297.03      | 11,472.61     | -2,175.58      | 24 May 2016 | 1 000000   | 06 Feb 2015 to 12 Feb 2015 | -2,175.58 |
|                                |           |               |             |          |              | Base                 |            | 9,297.03      | 11,472.61     | -2,175.58      |             | 0.00       |                            | -2,175.58 |
| 05CN                           | G491BT108 | INVECO LTD    |             |          |              | COMMON STOCK USD 2   |            |               |               |                |             |            |                            |           |
| 16EPJBBP46F                    |           | 614           | 20 May 2016 |          |              | 350 000 Local        |            | 10,299.97     | 12,355.11     | -2,055.14      | 25 May 2016 | 1 000000   | 12 Feb 2015 to 20 Feb 2015 | -2,055.14 |
|                                |           |               |             |          |              | Base                 |            | 10,299.97     | 12,355.11     | -2,055.14      |             | 0.00       |                            | -2,055.14 |
| 05CN                           | G491BT108 | INVECO LTD    |             |          |              | COMMON STOCK USD 2   |            |               |               |                |             |            |                            |           |
| 16ESJBBN9LZ                    |           | 644           | 25 May 2016 |          |              | 325 000 Local        |            | 10,166.71     | 11,472.61     | -1,305.90      | 31 May 2016 | 1 000000   | 20 Feb 2015 to 23 Feb 2015 | -1,305.90 |
|                                |           |               |             |          |              | Base                 |            | 10,166.71     | 11,472.61     | -1,305.90      |             | 0.00       |                            | -1,305.90 |
| 05CN                           | G491BT108 | INVECO LTD    |             |          |              | COMMON STOCK USD.2   |            |               |               |                |             |            |                            |           |
| 15KNJBBM2Z8                    |           | 688           | 18 Nov 2015 |          |              | 400,000 Local        |            | 13,195.75     | 14,754.75     | -1,559.00      | 23 Nov 2015 | 1.000000   | 30 Jan 2015 to 02 Feb 2015 | -1,559.00 |
|                                |           |               |             |          |              | Base                 |            | 13,195.75     | 14,754.75     | -1,559.00      |             | 0.00       |                            | -1,559.00 |
| 05CN                           | G491BT108 | INVECO LTD    |             |          |              | COMMON STOCK USD.2   |            |               |               |                |             |            |                            |           |
| 16FEJBBT9XP                    |           | 756           | 06 Jun 2016 |          |              | 1,000,000 Local      |            | 30,734.32     | 35,300.33     | -4,566.01      | 09 Jun 2016 | 1 000000   | 23 Feb 2015 to 13 Mar 2015 | -4,566.01 |
|                                |           |               |             |          |              | Base                 |            | 30,734.32     | 35,300.33     | -4,566.01      |             | 0.00       |                            | -4,566.01 |

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| Fund                   | Asset ID  | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
|------------------------|-----------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|----------|------------|----------------------------|------------|
| SSB Trade ID           |           |               |             |          |              |                      |            |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls |                            |            |
| <b>G491BT108 Total</b> |           |               |             |          |              |                      |            |               |               |                |          |            |                            |            |
| 05CN                   | G5960L103 | MEDTRONIC PLC |             |          |              | COMMON STOCK USD 1   |            |               |               |                |          | 1.000000   | 27 Jan 2015 to 27 Jan 2015 |            |
| 15JCJBBKNWC            |           | 039           | 02 Oct 2015 |          |              | 200 000 Local        |            | 111,928.67    | 126,112.34    | -14,183.67     |          |            |                            | -14,183.67 |
|                        |           |               |             |          |              | Base                 |            | 111,928.67    | 126,112.34    | -14,183.67     |          |            |                            | -14,183.67 |
| 05CN                   | G5960L103 | MEDTRONIC PLC |             |          |              | COMMON STOCK USD 1   |            |               |               |                |          |            |                            |            |
| 16FUJBBQRGD            |           | 070           | 28 Jun 2016 |          |              | 75 000 Local         |            | 6,297.59      | 5,551.93      | 745.66         |          |            |                            | 745.66     |
|                        |           |               |             |          |              | Base                 |            | 6,297.59      | 5,551.93      | 745.66         |          |            |                            | 745.66     |
| 05CN                   | G5960L103 | MEDTRONIC PLC |             |          |              | COMMON STOCK USD 1   |            |               |               |                |          |            |                            |            |
| 16GAJBB9KCL            |           | 098           | 30 Jun 2016 |          |              | 125 000 Local        |            | 10,765.26     | 9,253.22      | 1,512.04       |          |            |                            | 1,512.04   |
|                        |           |               |             |          |              | Base                 |            | 10,765.26     | 9,253.22      | 1,512.04       |          |            |                            | 1,512.04   |
| 05CN                   | G5960L103 | MEDTRONIC PLC |             |          |              | COMMON STOCK USD 1   |            |               |               |                |          |            |                            |            |
| 15FJBBBL6PK            |           | 102           | 07 Oct 2015 |          |              | 300 000 Local        |            | 21,334.38     | 22,184.61     | -850.23        |          |            |                            | -850.23    |
|                        |           |               |             |          |              | Base                 |            | 21,334.38     | 22,184.61     | -850.23        |          |            |                            | -850.23    |
| 05CN                   | G5960L103 | MEDTRONIC PLC |             |          |              | COMMON STOCK USD 1   |            |               |               |                |          |            |                            |            |
| 16CJBBN46Z             |           | 108           | 10 Mar 2016 |          |              | 100 000 Local        |            | 7,650.08      | 7,401.67      | 248.41         |          |            |                            | 248.41     |
|                        |           |               |             |          |              | Base                 |            | 7,650.08      | 7,401.67      | 248.41         |          |            |                            | 248.41     |
| 05CN                   | G5960L103 | MEDTRONIC PLC |             |          |              | COMMON STOCK USD 1   |            |               |               |                |          |            |                            |            |
| 15GJBBK3PH             |           | 127           | 08 Oct 2015 |          |              | 200 000 Local        |            | 14,397.58     | 14,789.74     | -392.16        |          |            |                            | -392.16    |
|                        |           |               |             |          |              | Base                 |            | 14,397.58     | 14,789.74     | -392.16        |          |            |                            | -392.16    |
| 05CN                   | G5960L103 | MEDTRONIC PLC |             |          |              | COMMON STOCK USD 1   |            |               |               |                |          |            |                            |            |
| 15HAJBB0SS7            |           | 169           | 31 Jul 2015 |          |              | 225 000 Local        |            | 17,715.59     | 16,790.47     | 925.12         |          |            |                            | 925.12     |
|                        |           |               |             |          |              | Base                 |            | 17,715.59     | 16,790.47     | 925.12         |          |            |                            | 925.12     |
| 05CN                   | G5960L103 | MEDTRONIC PLC |             |          |              | COMMON STOCK USD 1   |            |               |               |                |          |            |                            |            |
| 15LJBBJ9DN             |           | 231           | 15 Oct 2015 |          |              | 300 000 Local        |            | 21,850.36     | 22,184.61     | -334.25        |          |            |                            | -334.25    |
|                        |           |               |             |          |              | Base                 |            | 21,850.36     | 22,184.61     | -334.25        |          |            |                            | -334.25    |

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|--------------------------------|-------------|---------------|-----|-------------|--------------|----------------------|-----------|------------|---------------|------------|----------------|-------------|------------|----------------------------|
| Fund                           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description |           | Shares/Par | Maturity Date |            | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       |
| SSB Trade ID                   |             |               |     |             |              |                      |           |            | Principal Net | Cost       | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls                  |
| 05CN G5960L103                 | 16DUJBBQMFQ | MEDTRONIC PLC | 421 | 28 Apr 2016 |              | COMMON STOCK USD 1   | 100,000   | Local      | 8,049.40      | 7,402.57   |                | 03 May 2016 | 1.000000   | 27 Jan 2015 to 27 Jan 2015 |
|                                |             |               |     |             |              | Base                 |           | 8,049.40   |               |            |                | 646.83      |            | 646.83                     |
| 05CN G5960L103                 | 16EBJBBPGJ2 | MEDTRONIC PLC | 451 | 02 May 2016 |              | COMMON STOCK USD 1   | 100 000   | Local      | 7,998.54      | 7,402.57   |                | 05 May 2016 | 1 000000   | 27 Jan 2015 to 27 Jan 2015 |
|                                |             |               |     |             |              | Base                 |           | 7,998.54   |               |            |                | 595.97      |            | 595.97                     |
| 05CN G5960L103                 | 15IAJBB4HD0 | MEDTRONIC PLC | 471 | 31 Aug 2015 |              | COMMON STOCK USD.1   | 100,000   | Local      | 7,346.76      | 7,456.40   |                | 03 Sep 2015 | 1.000000   | 27 Jan 2015 to 27 Jan 2015 |
|                                |             |               |     |             |              | Base                 |           | 7,346.76   |               |            |                | -109.64     |            | -109.64                    |
| 05CN G5960L103                 | 15KBJBBMFSJ | MEDTRONIC PLC | 510 | 02 Nov 2015 |              | COMMON STOCK USD 1   | 1,550 000 | Local      | 117,185.90    | 114,620.46 |                | 05 Nov 2015 | 1.000000   | 27 Jan 2015 to 27 Jan 2015 |
|                                |             |               |     |             |              | Base                 |           | 117,185.90 |               |            |                | 2,565.44    |            | 2,565.44                   |
| 05CN G5960L103                 | 16EGJBBJ2G0 | MEDTRONIC PLC | 512 | 09 May 2016 |              | COMMON STOCK USD.1   | 100,000   | Local      | 8,053.46      | 7,402.57   |                | 12 May 2016 | 1 000000   | 27 Jan 2015 to 27 Jan 2015 |
|                                |             |               |     |             |              | Base                 |           | 8,053.46   |               |            |                | 650.89      |            | 650.89                     |
| 05CN G5960L103                 | 16EJBBN8FH  | MEDTRONIC PLC | 547 | 12 May 2016 |              | COMMON STOCK USD 1   | 125,000   | Local      | 10,193.95     | 9,253.22   |                | 17 May 2016 | 1 000000   | 27 Jan 2015 to 27 Jan 2015 |
|                                |             |               |     |             |              | Base                 |           | 10,193.95  |               |            |                | 940.73      |            | 940.73                     |
| 05CN G5960L103                 | 15KFJBBNXPV | MEDTRONIC PLC | 551 | 06 Nov 2015 |              | COMMON STOCK USD.1   | 100 000   | Local      | 7,564.31      | 7,394.87   |                | 12 Nov 2015 | 1.000000   | 27 Jan 2015 to 27 Jan 2015 |
|                                |             |               |     |             |              | Base                 |           | 7,564.31   |               |            |                | 169.44      |            | 169.44                     |
| 05CN G5960L103                 | 15KHJBBKN2M | MEDTRONIC PLC | 586 | 10 Nov 2015 |              | COMMON STOCK USD.1   | 150 000   | Local      | 11,448.97     | 11,092.30  |                | 16 Nov 2015 | 1 000000   | 27 Jan 2015 to 27 Jan 2015 |
|                                |             |               |     |             |              | Base                 |           | 11,448.97  |               |            |                | 356.67      |            | 356.67                     |
| 05CN G5960L103                 | 16EUJBB5QV7 | MEDTRONIC PLC | 661 | 27 May 2016 |              | COMMON STOCK USD 1   | 125,000   | Local      | 10,162.51     | 9,253.22   |                | 02 Jun 2016 | 1 000000   | 27 Jan 2015 to 27 Jan 2015 |
|                                |             |               |     |             |              | Base                 |           | 10,162.51  |               |            |                | 909.29      |            | 909.29                     |

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| Fund Asset ID          | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|---------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |               |             |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN G5960L103         | MEDTRONIC PLC |             |          |              | COMMON STOCK USD 1   |            |               |               |                | 23 Nov 2015 | 1.000000   | 27 Jan 2015 to 27 Jan 2015 |           |
| 15KNJBBMZZZ            | 680           | 18 Nov 2015 |          |              | 100,000 Local        |            | 7,746.12      | 7,394.87      |                | 351.25      |            |                            | 351.25    |
|                        |               |             |          |              | Base                 |            | 7,746.12      | 7,394.87      |                | 351.25      | 0.00       |                            | 351.25    |
| 05CN G5960L103         | MEDTRONIC PLC |             |          |              | COMMON STOCK USD 1   |            |               |               |                | 16 Feb 2016 | 1.000000   | 27 Jan 2015 to 27 Jan 2015 |           |
| 16BUJBB1FR9            | 704           | 10 Feb 2016 |          |              | 50,000 Local         |            | 3,760.41      | 3,701.20      |                | 59.21       |            |                            | 59.21     |
|                        |               |             |          |              | Base                 |            | 3,760.41      | 3,701.20      |                | 59.21       | 0.00       |                            | 59.21     |
| 05CN G5960L103         | MEDTRONIC PLC |             |          |              | COMMON STOCK USD 1   |            |               |               |                | 16 Feb 2016 | 1.000000   | 27 Jan 2015 to 27 Jan 2015 |           |
| 16BUJBB1FSC            | 705           | 10 Feb 2016 |          |              | 200,000 Local        |            | 14,950.67     | 14,804.78     |                | 145.89      |            |                            | 145.89    |
|                        |               |             |          |              | Base                 |            | 14,950.67     | 14,804.78     |                | 145.89      | 0.00       |                            | 145.89    |
| 05CN G5960L103         | MEDTRONIC PLC |             |          |              | COMMON STOCK USD 1   |            |               |               |                | 08 Jun 2016 | 1.000000   | 27 Jan 2015 to 27 Jan 2015 |           |
| 16FDJBBNQUJ            | 719           | 03 Jun 2016 |          |              | 550,000 Local        |            | 45,624.75     | 40,714.15     |                | 4,910.60    |            |                            | 4,910.60  |
|                        |               |             |          |              | Base                 |            | 45,624.75     | 40,714.15     |                | 4,910.60    | 0.00       |                            | 4,910.60  |
| 05CN G5960L103         | MEDTRONIC PLC |             |          |              | COMMON STOCK USD.1   |            |               |               |                | 02 Oct 2015 | 1.000000   | 27 Jan 2015 to 27 Jan 2015 |           |
| 15IUJBBRCHT            | 768           | 29 Sep 2015 |          |              | 100,000 Local        |            | 6,772.93      | 7,394.87      |                | -621.94     |            |                            | -621.94   |
|                        |               |             |          |              | Base                 |            | 6,772.93      | 7,394.87      |                | -621.94     | 0.00       |                            | -621.94   |
| 05CN G5960L103         | MEDTRONIC PLC |             |          |              | COMMON STOCK USD.1   |            |               |               |                | 14 Jun 2016 | 1.000000   | 27 Jan 2015 to 27 Jan 2015 |           |
| 16FHJBBMJZZ            | 776           | 09 Jun 2016 |          |              | 175,000 Local        |            | 14,992.74     | 12,954.50     |                | 2,038.24    |            |                            | 2,038.24  |
|                        |               |             |          |              | Base                 |            | 14,992.74     | 12,954.50     |                | 2,038.24    | 0.00       |                            | 2,038.24  |
| 05CN G5960L103         | MEDTRONIC PLC |             |          |              | COMMON STOCK USD.1   |            |               |               |                | 01 Mar 2016 | 1.000000   | 27 Jan 2015 to 27 Jan 2015 |           |
| 16BSJBBPJ18            | 781           | 25 Feb 2016 |          |              | 125,000 Local        |            | 9,660.47      | 9,252.99      |                | 407.48      |            |                            | 407.48    |
|                        |               |             |          |              | Base                 |            | 9,660.47      | 9,252.99      |                | 407.48      | 0.00       |                            | 407.48    |
| 05CN G5960L103         | MEDTRONIC PLC |             |          |              | COMMON STOCK USD 1   |            |               |               |                | 03 Mar 2016 | 1.000000   | 27 Jan 2015 to 27 Jan 2015 |           |
| 16CAJBB2TJL            | 796           | 29 Feb 2016 |          |              | 75,000 Local         |            | 5,850.86      | 5,551.79      |                | 299.07      |            |                            | 299.07    |
|                        |               |             |          |              | Base                 |            | 5,850.86      | 5,551.79      |                | 299.07      | 0.00       |                            | 299.07    |
| <b>G5960L103 Total</b> |               |             |          |              |                      |            |               |               |                |             |            |                            |           |
|                        |               |             |          |              | Local                |            | 411,198.67    | 395,993.32    |                | 15,205.35   |            |                            | 15,205.35 |
|                        |               |             |          |              | Base                 |            | 411,198.67    | 395,993.32    |                | 15,205.35   | 0.00       |                            | 15,205.35 |



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| Fund                   | Asset 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 | Trd Dts of Orig Buys       | Net Gn/Ls  |
|------------------------|-----------|-----------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|------|------------|-------------|----------------|-----------|----------------------------|------------|
| SSB Trade ID           |           |                       |     |          |              |                      |            |               |               |      |            |             |                |           |                            |            |
| 05CI                   | G6359F103 | NABORS INDUSTRIES LTD |     |          |              | COMMON STOCK USD.001 |            |               |               |      |            |             |                |           |                            |            |
| 16BIJBCD65X            |           | 387 11 Feb 2016       |     |          |              | Local                | 1,373 000  | 7,527.44      | 23,527.95     |      | -16,000.51 | 17 Feb 2016 |                | 1.000000  | 20 Oct 2008 to 21 Oct 2008 | -16,000.51 |
|                        |           |                       |     |          |              | Base                 |            | 7,527.44      | 23,527.95     |      |            |             |                |           |                            | -16,000.51 |
| 05CN                   | G6518L108 | NIELSEN HOLDINGS PLC  |     |          |              | COMMON STOCK EUR.07  |            |               |               |      |            |             |                |           |                            |            |
| 16CDJBBPCKN            |           | 020 03 Mar 2016       |     |          |              | Local                | 100,000    | 5,126.37      | 3,960.70      |      | 1,165.67   | 08 Mar 2016 |                | 1.000000  | 31 Aug 2015 to 31 Aug 2015 | 1,165.67   |
|                        |           |                       |     |          |              | Base                 |            | 5,126.37      | 3,960.70      |      |            |             |                |           |                            | 1,165.67   |
| 05CN                   | G6518L108 | NIELSEN HOLDINGS PLC  |     |          |              | COMMON STOCK EUR.07  |            |               |               |      |            |             |                |           |                            |            |
| 15KBJBMMFRZ            |           | 494 02 Nov 2015       |     |          |              | Local                | 550,000    | 26,110.76     | 20,986.26     |      | 5,124.50   | 05 Nov 2015 |                | 1.000000  | 31 Aug 2015 to 31 Aug 2015 | 5,124.50   |
|                        |           |                       |     |          |              | Base                 |            | 26,110.76     | 20,986.26     |      |            |             |                |           |                            | 5,124.50   |
| 05CN                   | G6518L108 | NIELSEN HOLDINGS PLC  |     |          |              | COMMON STOCK EUR 07  |            |               |               |      |            |             |                |           |                            |            |
| 16ASJBBQDZS            |           | 551 28 Jan 2016       |     |          |              | Local                | 100 000    | 4,679.41      | 3,960.70      |      | 718.71     | 02 Feb 2016 |                | 1 000000  | 31 Aug 2015 to 31 Aug 2015 | 718.71     |
|                        |           |                       |     |          |              | Base                 |            | 4,679.41      | 3,960.70      |      |            |             |                |           |                            | 718.71     |
| 05CN                   | G6518L108 | NIELSEN HOLDINGS PLC  |     |          |              | COMMON STOCK EUR 07  |            |               |               |      |            |             |                |           |                            |            |
| 16ASJBBQDZX            |           | 553 28 Jan 2016       |     |          |              | Local                | 100 000    | 4,676.87      | 3,960.70      |      | 716.17     | 02 Feb 2016 |                | 1.000000  | 31 Aug 2015 to 31 Aug 2015 | 716.17     |
|                        |           |                       |     |          |              | Base                 |            | 4,676.87      | 3,960.70      |      |            |             |                |           |                            | 716.17     |
| 05CN                   | G6518L108 | NIELSEN HOLDINGS PLC  |     |          |              | COMMON STOCK EUR.07  |            |               |               |      |            |             |                |           |                            |            |
| 15IOJBBJD12            |           | 658 21 Sep 2015       |     |          |              | Local                | 100 000    | 4,710.87      | 3,684.58      |      | 1,026.29   | 24 Sep 2015 |                | 1.000000  | 31 Aug 2015 to 31 Aug 2015 | 1,026.29   |
|                        |           |                       |     |          |              | Base                 |            | 4,710.87      | 3,684.58      |      |            |             |                |           |                            | 1,026.29   |
| 05CN                   | G6518L108 | NIELSEN HOLDINGS PLC  |     |          |              | COMMON STOCK EUR.07  |            |               |               |      |            |             |                |           |                            |            |
| 16FDJBBN0H5            |           | 712 03 Jun 2016       |     |          |              | Local                | 275,000    | 14,779.60     | 11,205.01     |      | 3,574.59   | 08 Jun 2016 |                | 1.000000  | 31 Aug 2015 to 31 Aug 2015 | 3,574.59   |
|                        |           |                       |     |          |              | Base                 |            | 14,779.60     | 11,205.01     |      |            |             |                |           |                            | 3,574.59   |
| <b>G6518L108 Total</b> |           |                       |     |          |              |                      |            |               |               |      |            |             |                |           |                            |            |
|                        |           |                       |     |          |              | Local                |            | 60,083.88     | 47,757.95     |      |            |             |                |           |                            | 12,325.93  |
|                        |           |                       |     |          |              | Base                 |            | 60,083.88     | 47,757.95     |      |            |             |                |           |                            | 12,325.93  |
| 05C5                   | G81276100 | SIGNET JEWELERS LTD   |     |          |              | COMMON STOCK USD 18  |            |               |               |      |            |             |                |           |                            |            |
| 15IQJBB58GW            |           | 149 24 Sep 2015       |     |          |              | Local                | 641,000    | 90,496.12     | 51,025.42     |      | 39,470.70  | 29 Sep 2015 |                | 1 000000  | 02 Oct 2013 to 02 Oct 2013 | 39,470.70  |
|                        |           |                       |     |          |              | Base                 |            | 90,496.12     | 51,025.42     |      |            |             |                |           |                            | 39,470.70  |

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Base Currency: USD - US DOLLAR

| Fund Asset ID          | Security Name | Lot                    | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Std Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|---------------|------------------------|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |               |                        |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05C5                   | G81276100     | SIGNET JEWELERS LTD    |          |              | COMMON STOCK USD.18  |            |               |               |                |             |            |                            |           |
| 16FBJBB7XHT            | 363           | 02 Jun 2016            |          |              | Local                | 392.000    | 36,001.59     | 33,283.85     | 2,717.74       | 07 Jun 2016 | 1.000000   | 02 Oct 2013 to 27 Nov 2013 | 2,717.74  |
|                        |               |                        |          |              | Base                 |            | 36,001.59     | 33,283.85     | 2,717.74       |             | 0.00       |                            | 2,717.74  |
| <b>G81276100 Total</b> |               |                        |          |              |                      |            |               |               |                |             |            |                            |           |
|                        |               |                        |          |              | Local                |            | 126,497.71    | 84,309.27     | 42,188.44      |             |            |                            | 42,188.44 |
|                        |               |                        |          |              | Base                 |            | 126,497.71    | 84,309.27     | 42,188.44      |             | 0.00       |                            | 42,188.44 |
| 05CN                   | G91442106     | TYCO INTERNATIONAL PLC |          |              | COMMON STOCK CHF.5   |            |               |               |                |             |            |                            |           |
| 15GPJBBJBCG            | 084           | 21 Jul 2015            |          |              | Local                | 100.000    | 3,827.71      | 3,162.91      | 664.80         | 24 Jul 2015 | 1.000000   | 17 Nov 2014 to 17 Nov 2014 | 664.80    |
|                        |               |                        |          |              | Base                 |            | 3,827.71      | 3,162.91      | 664.80         |             | 0.00       |                            | 664.80    |
| 05CN                   | G91442106     | TYCO INTERNATIONAL PLC |          |              | COMMON STOCK CHF.5   |            |               |               |                |             |            |                            |           |
| 15GPJBBJBCH            | 085           | 21 Jul 2015            |          |              | Local                | 100.000    | 3,827.33      | 3,162.91      | 664.42         | 24 Jul 2015 | 1.000000   | 17 Nov 2014 to 17 Nov 2014 | 664.42    |
|                        |               |                        |          |              | Base                 |            | 3,827.33      | 3,162.91      | 664.42         |             | 0.00       |                            | 664.42    |
| 05CN                   | G91442106     | TYCO INTERNATIONAL PLC |          |              | COMMON STOCK CHF.5   |            |               |               |                |             |            |                            |           |
| 15GQJBBH635            | 096           | 22 Jul 2015            |          |              | Local                | 300.000    | 11,156.61     | 9,488.72      | 1,667.89       | 27 Jul 2015 | 1.000000   | 17 Nov 2014 to 17 Nov 2014 | 1,667.89  |
|                        |               |                        |          |              | Base                 |            | 11,156.61     | 9,488.72      | 1,667.89       |             | 0.00       |                            | 1,667.89  |
| 05CN                   | G91442106     | TYCO INTERNATIONAL PLC |          |              | COMMON STOCK CHF.5   |            |               |               |                |             |            |                            |           |
| 15GSJBBMSVP            | 121           | 24 Jul 2015            |          |              | Local                | 100.000    | 3,658.48      | 3,162.91      | 495.57         | 29 Jul 2015 | 1.000000   | 17 Nov 2014 to 17 Nov 2014 | 495.57    |
|                        |               |                        |          |              | Base                 |            | 3,658.48      | 3,162.91      | 495.57         |             | 0.00       |                            | 495.57    |
| 05CN                   | G91442106     | TYCO INTERNATIONAL PLC |          |              | COMMON STOCK CHF.5   |            |               |               |                |             |            |                            |           |
| 15GTJBBHQGM            | 129           | 27 Jul 2015            |          |              | Local                | 200.000    | 7,294.32      | 6,325.81      | 968.51         | 30 Jul 2015 | 1.000000   | 17 Nov 2014 to 17 Nov 2014 | 968.51    |
|                        |               |                        |          |              | Base                 |            | 7,294.32      | 6,325.81      | 968.51         |             | 0.00       |                            | 968.51    |
| 05CN                   | G91442106     | TYCO INTERNATIONAL PLC |          |              | COMMON STOCK CHF.5   |            |               |               |                |             |            |                            |           |
| 15GVJBBLLX8            | 148           | 29 Jul 2015            |          |              | Local                | 300.000    | 11,016.51     | 9,488.72      | 1,527.79       | 03 Aug 2015 | 1.000000   | 17 Nov 2014 to 17 Nov 2014 | 1,527.79  |
|                        |               |                        |          |              | Base                 |            | 11,016.51     | 9,488.72      | 1,527.79       |             | 0.00       |                            | 1,527.79  |
| 05CN                   | G91442106     | TYCO INTERNATIONAL PLC |          |              | COMMON STOCK CHF.5   |            |               |               |                |             |            |                            |           |
| 15GWJBBRG54            | 159           | 30 Jul 2015            |          |              | Local                | 300.000    | 11,087.73     | 9,488.72      | 1,599.01       | 04 Aug 2015 | 1.000000   | 17 Nov 2014 to 17 Nov 2014 | 1,599.01  |
|                        |               |                        |          |              | Base                 |            | 11,087.73     | 9,488.72      | 1,599.01       |             | 0.00       |                            | 1,599.01  |

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| Fund         | Asset ID  | Security Name          | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|--------------|-----------|------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID |           |                        |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN         | G91442106 | TYCO INTERNATIONAL PLC |     |          |              | COMMON STOCK CHF 5   |            |               |               |                | 25 Aug 2015 | 1.000000   | 17 Nov 2014 to 17 Nov 2014 |           |
| 15HQJBBLJ4C  |           | 340 20 Aug 2015        |     |          |              | 200 000 Local        |            | 7,371.90      | 6,325.81      | 1,046.09       |             |            |                            | 1,046.09  |
|              |           |                        |     |          |              | Base                 |            | 7,371.90      | 6,325.81      |                |             | 0.00       |                            | 1,046.09  |
| 05CN         | G91442106 | TYCO INTERNATIONAL PLC |     |          |              | COMMON STOCK CHF 5   |            |               |               |                | 27 Aug 2015 | 1.000000   | 17 Nov 2014 to 17 Nov 2014 |           |
| 15HQJBBMKK5  |           | 375 24 Aug 2015        |     |          |              | 200 000 Local        |            | 6,939.97      | 6,325.81      | 614.16         |             |            |                            | 614.16    |
|              |           |                        |     |          |              | Base                 |            | 6,939.97      | 6,325.81      |                |             | 0.00       |                            | 614.16    |
| 05CN         | G91442106 | TYCO INTERNATIONAL PLC |     |          |              | COMMON STOCK CHF.5   |            |               |               |                | 27 Aug 2015 | 1.000000   | 17 Nov 2014 to 28 Nov 2014 |           |
| 15HQJBBMKLD  |           | 380 24 Aug 2015        |     |          |              | 700 000 Local        |            | 24,651.52     | 22,140.34     | 2,511.18       |             |            |                            | 2,511.18  |
|              |           |                        |     |          |              | Base                 |            | 24,651.52     | 22,140.34     |                |             | 0.00       |                            | 2,511.18  |
| 05CN         | G91442106 | TYCO INTERNATIONAL PLC |     |          |              | COMMON STOCK CHF.5   |            |               |               |                | 28 Aug 2015 | 1.000000   | 26 Nov 2014 to 28 Nov 2014 |           |
| 15HRJBBH5H2  |           | 402 25 Aug 2015        |     |          |              | 125 000 Local        |            | 4,404.59      | 3,953.63      | 450.96         |             |            |                            | 450.96    |
|              |           |                        |     |          |              | Base                 |            | 4,404.59      | 3,953.63      |                |             | 0.00       |                            | 450.96    |
| 05CN         | G91442106 | TYCO INTERNATIONAL PLC |     |          |              | COMMON STOCK CHF.5   |            |               |               |                | 28 Aug 2015 | 1.000000   | 28 Nov 2014 to 11 Dec 2014 |           |
| 15HRJBBH5JD  |           | 410 25 Aug 2015        |     |          |              | 300 000 Local        |            | 10,651.30     | 9,488.72      | 1,162.58       |             |            |                            | 1,162.58  |
|              |           |                        |     |          |              | Base                 |            | 10,651.30     | 9,488.72      |                |             | 0.00       |                            | 1,162.58  |
| 05CN         | G91442106 | TYCO INTERNATIONAL PLC |     |          |              | COMMON STOCK CHF 5   |            |               |               |                | 28 Aug 2015 | 1.000000   | 11 Dec 2014 to 12 Dec 2014 |           |
| 15HRJBBH5JG  |           | 412 25 Aug 2015        |     |          |              | 600 000 Local        |            | 21,187.52     | 18,977.43     | 2,210.09       |             |            |                            | 2,210.09  |
|              |           |                        |     |          |              | Base                 |            | 21,187.52     | 18,977.43     |                |             | 0.00       |                            | 2,210.09  |
| 05CN         | G91442106 | TYCO INTERNATIONAL PLC |     |          |              | COMMON STOCK CHF.5   |            |               |               |                | 10 Jul 2015 | 1.000000   | 17 Nov 2014 to 17 Nov 2014 |           |
| 15GFJBBMM3   |           | 756 07 Jul 2015        |     |          |              | 100 000 Local        |            | 3,830.06      | 3,162.91      | 667.15         |             |            |                            | 667.15    |
|              |           |                        |     |          |              | Base                 |            | 3,830.06      | 3,162.91      |                |             | 0.00       |                            | 667.15    |
| 05CN         | G91442106 | TYCO INTERNATIONAL PLC |     |          |              | COMMON STOCK CHF.5   |            |               |               |                | 10 Jul 2015 | 1.000000   | 17 Nov 2014 to 17 Nov 2014 |           |
| 15GFJBBMMNB  |           | 763 07 Jul 2015        |     |          |              | 100 000 Local        |            | 3,831.33      | 3,162.91      | 668.42         |             |            |                            | 668.42    |
|              |           |                        |     |          |              | Base                 |            | 3,831.33      | 3,162.91      |                |             | 0.00       |                            | 668.42    |
| 05CN         | G91442106 | TYCO INTERNATIONAL PLC |     |          |              | COMMON STOCK CHF 5   |            |               |               |                | 14 Jul 2015 | 1.000000   | 17 Nov 2014 to 17 Nov 2014 |           |
| 15GHJBBK255  |           | 811 09 Jul 2015        |     |          |              | 300 000 Local        |            | 11,436.38     | 9,488.72      | 1,947.66       |             |            |                            | 1,947.66  |
|              |           |                        |     |          |              | Base                 |            | 11,436.38     | 9,488.72      |                |             | 0.00       |                            | 1,947.66  |

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|--------------------------------|-----------|----------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name        | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                      |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| G91442106 Total                |           |                      |     |          |              |                      |            |               |               |                |             |            |                            |           |
| 05CN                           | G9319H102 | VALIDUS HOLDINGS LTD |     |          |              | COMMON STOCK USD 175 |            |               |               |                | 23 Nov 2015 | 1.000000   | 18 Apr 2012 to 21 Jun 2013 |           |
| 15KNJBMM2Z7                    | 687       | 18 Nov 2015          |     |          |              | Local                | 275.000    | 12,553.51     | 9,583.25      |                | 2,970.26    |            |                            | 18,866.28 |
|                                |           |                      |     |          |              | Base                 |            | 12,553.51     | 9,583.25      |                | 2,970.26    | 0.00       |                            | 18,866.28 |
| 05CN                           | G9319H102 | VALIDUS HOLDINGS LTD |     |          |              | COMMON STOCK USD.175 |            |               |               |                | 05 Oct 2015 | 1.000000   | 18 Apr 2012 to 18 Apr 2012 |           |
| 15JAJBB6SF4                    | 798       | 30 Sep 2015          |     |          |              | Local                | 200.000    | 8,998.13      | 6,969.64      |                | 2,028.49    |            |                            | 2,028.49  |
|                                |           |                      |     |          |              | Base                 |            | 8,998.13      | 6,969.64      |                | 2,028.49    | 0.00       |                            | 2,028.49  |
| G9319H102 Total                |           |                      |     |          |              |                      |            |               |               |                |             |            |                            |           |
|                                |           |                      |     |          |              | Local                |            | 21,551.64     | 16,552.89     |                | 4,998.75    |            |                            | 4,998.75  |
|                                |           |                      |     |          |              | Base                 |            | 21,551.64     | 16,552.89     |                | 4,998.75    | 0.00       |                            | 4,998.75  |
| 05CN                           | H1467J104 | CHUBB LTD            |     |          |              | COMMON STOCK         |            |               |               |                | 30 Dec 2015 | 1.000000   | 10 Jan 2012 to 10 Jan 2012 |           |
| 15LRJBB4XCM                    | 203       | 24 Dec 2015          |     |          |              | Local                | 100.000    | 11,823.34     | 8,318.56      |                | 3,504.78    |            |                            | 3,504.78  |
|                                |           |                      |     |          |              | Base                 |            | 11,823.34     | 8,318.56      |                | 3,504.78    | 0.00       |                            | 3,504.78  |
| 05CN                           | H1467J104 | CHUBB LTD            |     |          |              | COMMON STOCK         |            |               |               |                | 04 Jan 2016 | 1.000000   | 10 Jan 2012 to 10 Jan 2012 |           |
| 15LUJBBM47C                    | 217       | 29 Dec 2015          |     |          |              | Local                | 75.000     | 8,876.20      | 6,238.92      |                | 2,637.28    |            |                            | 2,637.28  |
|                                |           |                      |     |          |              | Base                 |            | 8,876.20      | 6,238.92      |                | 2,637.28    | 0.00       |                            | 2,637.28  |
| 05CN                           | H1467J104 | CHUBB LTD            |     |          |              | COMMON STOCK         |            |               |               |                | 23 May 2016 | 1.000000   | 10 Jan 2012 to 10 Jan 2012 |           |
| 16ENJBBPHZJ                    | 581       | 18 May 2016          |     |          |              | Local                | 50.000     | 6,249.27      | 4,473.80      |                | 1,775.47    |            |                            | 1,775.47  |
|                                |           |                      |     |          |              | Base                 |            | 6,249.27      | 4,473.80      |                | 1,775.47    | 0.00       |                            | 1,775.47  |
| 05CN                           | H1467J104 | CHUBB LTD            |     |          |              | COMMON STOCK         |            |               |               |                | 23 Nov 2015 | 1.000000   | 10 Jan 2012 to 10 Jan 2012 |           |
| 15KNJBMM2ZS                    | 675       | 18 Nov 2015          |     |          |              | Local                | 50.000     | 5,763.39      | 4,159.28      |                | 1,604.11    |            |                            | 1,604.11  |
|                                |           |                      |     |          |              | Base                 |            | 5,763.39      | 4,159.28      |                | 1,604.11    | 0.00       |                            | 1,604.11  |
| 05CN                           | H1467J104 | CHUBB LTD            |     |          |              | COMMON STOCK         |            |               |               |                | 08 Jun 2016 | 1.000000   | 10 Jan 2012 to 27 Jan 2012 |           |
| 16FDJBBN0HS                    | 702       | 03 Jun 2016          |     |          |              | Local                | 125.000    | 15,940.03     | 11,184.49     |                | 4,755.54    |            |                            | 4,755.54  |
|                                |           |                      |     |          |              | Base                 |            | 15,940.03     | 11,184.49     |                | 4,755.54    | 0.00       |                            | 4,755.54  |

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|--------------------------------|-----------|-------------------------|-------------|----------|--------------|----------------------|------------|---------------|---------------|------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID  | Security Name           | Lot         | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Cost | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |           |                         |             |          |              |                      |            |               |               |      | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| H1467J104 Total                |           |                         |             |          |              |                      |            |               |               |      |                |             |            |                            |            |
| 05CI                           | H8817H100 | TRANSOCEAN LTD          |             |          |              | COMMON STOCK CHF.1   |            |               |               |      |                | 06 Aug 2015 | 1.000000   | 25 May 2010 to 25 May 2010 |            |
| 15HAJBCQ3LS                    |           | 234                     | 03 Aug 2015 |          | 798 000      | Local                |            | 9,829.73      | 38,892.91     |      |                | -29,063.18  |            |                            | -29,063.18 |
|                                |           |                         |             |          |              | Base                 |            | 9,829.73      | 38,892.91     |      |                | -29,063.18  | 0.00       |                            | -29,063.18 |
| 05CI                           | H8817H100 | TRANSOCEAN LTD          |             |          |              | COMMON STOCK CHF 1   |            |               |               |      |                | 05 Nov 2015 | 1.000000   | 25 May 2010 to 24 Mar 2014 |            |
| 15KAJBCL81W                    |           | 308                     | 02 Nov 2015 |          | 1,517 000    | Local                |            | 24,912.62     | 73,935.53     |      |                | -49,022.91  |            |                            | -49,022.91 |
|                                |           |                         |             |          |              | Base                 |            | 24,912.62     | 73,935.53     |      |                | -49,022.91  | 0.00       |                            | -49,022.91 |
| H8817H100 Total                |           |                         |             |          |              |                      |            |               |               |      |                |             |            |                            |            |
|                                |           |                         |             |          |              | Local                |            | 34,742.35     | 112,828.44    |      |                | -78,086.09  |            |                            | -78,086.09 |
|                                |           |                         |             |          |              | Base                 |            | 34,742.35     | 112,828.44    |      |                | -78,086.09  | 0.00       |                            | -78,086.09 |
| 05CN                           | N53745100 | LYONDELLBASELL INDU CLA |             |          |              | COMMON STOCK EUR.04  |            |               |               |      |                | 06 Oct 2015 | 1.000000   | 19 Mar 2014 to 19 Mar 2014 |            |
| 15JBJBBL7LW                    |           | 005                     | 01 Oct 2015 |          | 25,000       | Local                |            | 2,153.71      | 2,265.63      |      |                | -111.92     |            |                            | -111.92    |
|                                |           |                         |             |          |              | Base                 |            | 2,153.71      | 2,265.63      |      |                | -111.92     | 0.00       |                            | -111.92    |
| 05CN                           | N53745100 | LYONDELLBASELL INDU CLA |             |          |              | COMMON STOCK EUR 04  |            |               |               |      |                | 13 Oct 2015 | 1.000000   | 19 Mar 2014 to 27 Mar 2014 |            |
| 15JFJBBL6N5                    |           | 090                     | 07 Oct 2015 |          | 50 000       | Local                |            | 4,761.77      | 4,531.26      |      |                | 230.51      |            |                            | 230.51     |
|                                |           |                         |             |          |              | Base                 |            | 4,761.77      | 4,531.26      |      |                | 230.51      | 0.00       |                            | 230.51     |
| 05CN                           | N53745100 | LYONDELLBASELL INDU CLA |             |          |              | COMMON STOCK EUR 04  |            |               |               |      |                | 16 Oct 2015 | 1.000000   | 27 Mar 2014 to 01 Apr 2014 |            |
| 15JJJBBL788                    |           | 177                     | 13 Oct 2015 |          | 125 000      | Local                |            | 11,618.92     | 11,328.14     |      |                | 290.78      |            |                            | 290.78     |
|                                |           |                         |             |          |              | Base                 |            | 11,618.92     | 11,328.14     |      |                | 290.78      | 0.00       |                            | 290.78     |
| 05CN                           | N53745100 | LYONDELLBASELL INDU CLA |             |          |              | COMMON STOCK EUR 04  |            |               |               |      |                | 19 Oct 2015 | 1.000000   | 01 Apr 2014 to 01 Apr 2014 |            |
| 15JKJBBL7938                   |           | 186                     | 14 Oct 2015 |          | 25,000       | Local                |            | 2,348.87      | 2,265.63      |      |                | 83.24       |            |                            | 83.24      |
|                                |           |                         |             |          |              | Base                 |            | 2,348.87      | 2,265.63      |      |                | 83.24       | 0.00       |                            | 83.24      |
| 05CN                           | N53745100 | LYONDELLBASELL INDU CLA |             |          |              | COMMON STOCK EUR.04  |            |               |               |      |                | 23 Sep 2015 | 1.000000   | 13 Mar 2014 to 19 Mar 2014 |            |
| 15INJBBLH7R                    |           | 648                     | 18 Sep 2015 |          | 150 000      | Local                |            | 12,775.13     | 13,593.77     |      |                | -818.64     |            |                            | -818.64    |
|                                |           |                         |             |          |              | Base                 |            | 12,775.13     | 13,593.77     |      |                | -818.64     | 0.00       |                            | -818.64    |

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| Fund                   | Asset 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 | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-----------|--------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|------|------|-------------|----------------|-----------|----------------------------|-----------|
| 05CN                   | N53745100 | LYONDELLBASELL INDU CL A |     |          |              | COMMON STOCK EUR 04  |            |               |               |      |      |             |                |           |                            |           |
| 15KNJBBM22V            |           | 677 18 Nov 2015          |     |          |              | 75 000 Local         |            | 7,126.36      | 6,796.88      |      |      | 23 Nov 2015 |                | 1 000000  | 01 Apr 2014 to 29 Apr 2014 | 329.48    |
|                        |           |                          |     |          |              | Base                 |            | 7,126.36      | 6,796.88      |      |      | 329.48      |                | 0.00      |                            | 329.48    |
| 05CN                   | N53745100 | LYONDELLBASELL INDU CL A |     |          |              | COMMON STOCK EUR 04  |            |               |               |      |      |             |                |           |                            |           |
| 15JAJBB6SFW            |           | 796 30 Sep 2015          |     |          |              | 100 000 Local        |            | 8,206.81      | 9,062.51      |      |      | 05 Oct 2015 |                | 1.000000  | 19 Mar 2014 to 19 Mar 2014 | -855.70   |
|                        |           |                          |     |          |              | Base                 |            | 8,206.81      | 9,062.51      |      |      | -855.70     |                | 0.00      |                            | -855.70   |
| <b>N53745100 Total</b> |           |                          |     |          |              |                      |            |               |               |      |      |             |                |           |                            |           |
|                        |           |                          |     |          |              | Local                |            | 48,991.57     | 49,843.82     |      |      | -852.25     |                |           |                            | -852.25   |
|                        |           |                          |     |          |              | Base                 |            | 48,991.57     | 49,843.82     |      |      | -852.25     |                | 0.00      |                            | -852.25   |
| 05CN                   | N63218106 | NIELSEN NV               |     |          |              | COMMON STOCK EUR 07  |            |               |               |      |      |             |                |           |                            |           |
| 15HUJBBT53Z            |           | 460 31 Aug 2015          |     |          |              | 3,100 000 Local      |            | 114,222.01    | 114,222.01    |      |      | 31 Aug 2015 |                | 1 000000  | 21 May 2013 to 11 Dec 2014 | 0.00      |
|                        |           |                          |     |          |              | Base                 |            | 114,222.01    | 114,222.01    |      |      | 0.00        |                | 0.00      |                            | 0.00      |
| 05CN                   | Y0486S104 | AVAGO TECHNOLOGIES LTD   |     |          |              | COMMON STOCK         |            |               |               |      |      |             |                |           |                            |           |
| 15JCJBBKNV4            |           | 033 02 Oct 2015          |     |          |              | 100 000 Local        |            | 12,106.12     | 4,589.35      |      |      | 07 Oct 2015 |                | 1 000000  | 05 Apr 2013 to 05 Apr 2013 | 7,516.77  |
|                        |           |                          |     |          |              | Base                 |            | 12,106.12     | 4,589.35      |      |      | 7,516.77    |                | 0.00      |                            | 7,516.77  |
| 05CN                   | Y0486S104 | AVAGO TECHNOLOGIES LTD   |     |          |              | COMMON STOCK         |            |               |               |      |      |             |                |           |                            |           |
| 15GFPJBBJBCF           |           | 083 21 Jul 2015          |     |          |              | 100 000 Local        |            | 13,595.74     | 4,439.10      |      |      | 24 Jul 2015 |                | 1 000000  | 27 Feb 2013 to 27 Feb 2013 | 9,156.64  |
|                        |           |                          |     |          |              | Base                 |            | 13,595.74     | 4,439.10      |      |      | 9,156.64    |                | 0.00      |                            | 9,156.64  |
| 05CN                   | Y0486S104 | AVAGO TECHNOLOGIES LTD   |     |          |              | COMMON STOCK         |            |               |               |      |      |             |                |           |                            |           |
| 15GRJBBJHB9            |           | 100 23 Jul 2015          |     |          |              | 25 000 Local         |            | 3,294.46      | 1,109.78      |      |      | 28 Jul 2015 |                | 1.000000  | 27 Feb 2013 to 27 Feb 2013 | 2,184.68  |
|                        |           |                          |     |          |              | Base                 |            | 3,294.46      | 1,109.78      |      |      | 2,184.68    |                | 0.00      |                            | 2,184.68  |
| 05CN                   | Y0486S104 | AVAGO TECHNOLOGIES LTD   |     |          |              | COMMON STOCK         |            |               |               |      |      |             |                |           |                            |           |
| 15LUJBBM467            |           | 213 29 Dec 2015          |     |          |              | 50 000 Local         |            | 7,399.45      | 2,530.12      |      |      | 04 Jan 2016 |                | 1.000000  | 03 May 2013 to 03 May 2013 | 4,869.33  |
|                        |           |                          |     |          |              | Base                 |            | 7,399.45      | 2,530.12      |      |      | 4,869.33    |                | 0.00      |                            | 4,869.33  |
| 05CN                   | Y0486S104 | AVAGO TECHNOLOGIES LTD   |     |          |              | COMMON STOCK         |            |               |               |      |      |             |                |           |                            |           |
| 15KAJBB5HXX            |           | 462 30 Oct 2015          |     |          |              | 425 000 Local        |            | 51,886.18     | 20,764.47     |      |      | 04 Nov 2015 |                | 1 000000  | 05 Apr 2013 to 03 May 2013 | 31,121.71 |
|                        |           |                          |     |          |              | Base                 |            | 51,886.18     | 20,764.47     |      |      | 31,121.71   |                | 0.00      |                            | 31,121.71 |

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|--------------------------------|-------------|------------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name          | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                        |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN Y0486S104                 | 16AMJBCJ1L3 | AVAGO TECHNOLOGIES LTD | 474 | 20 Jan 2016 |              | 75 000     | COMMON STOCK         | 9,099.22      | 3,795.18      |                | 25 Jan 2016 | 1 000000   | 05 Jun 2013 to 05 Jun 2013 |           |
|                                |             |                        |     |             |              |            | Local                | 9,099.22      | 3,795.18      |                | 5,304 04    |            |                            | 5,304 04  |
|                                |             |                        |     |             |              |            | Base                 | 9,099.22      | 3,795.18      |                | 5,304 04    | 0.00       |                            | 5,304 04  |
| 05CN Y0486S104                 | 16BAJBCGBFT | AVAGO TECHNOLOGIES LTD | 573 | 29 Jan 2016 |              | 25 000     | COMMON STOCK         | 3,346 34      | 1,265.06      |                | 03 Feb 2016 | 1 000000   | 05 Jun 2013 to 05 Jun 2013 |           |
|                                |             |                        |     |             |              |            | Local                | 3,346 34      | 1,265.06      |                | 2,081 28    |            |                            | 2,081.28  |
|                                |             |                        |     |             |              |            | Base                 | 3,346.34      | 1,265 06      |                | 2,081 28    | 0 00       |                            | 2,081.28  |
| 05CN Y0486S104                 | 15IKJBBJXTQ | AVAGO TECHNOLOGIES LTD | 603 | 15 Sep 2015 |              | 25 000     | COMMON STOCK         | 3,310.43      | 1,147 34      |                | 18 Sep 2015 | 1.000000   | 27 Feb 2013 to 27 Feb 2013 |           |
|                                |             |                        |     |             |              |            | Local                | 3,310.43      | 1,147 34      |                | 2,163 09    |            |                            | 2,163 09  |
|                                |             |                        |     |             |              |            | Base                 | 3,310.43      | 1,147 34      |                | 2,163 09    | 0 00       |                            | 2,163 09  |
| 05CN Y0486S104                 | 16BDJBBXC1P | AVAGO TECHNOLOGIES LTD | 613 | 01 Feb 2016 |              | 1,850 000  | COMMON STOCK         | 93,614 44     | 93,614.44     |                | 01 Feb 2016 | 1 000000   | 05 Jun 2013 to 13 Nov 2015 |           |
|                                |             |                        |     |             |              |            | Local                | 93,614 44     | 93,614.44     |                | 0 00        |            |                            | 0 00      |
|                                |             |                        |     |             |              |            | Base                 | 93,614.44     |               |                | 0 00        | 0 00       |                            | 0 00      |
| 05CN Y0486S104                 | 15IRJBBM7Z3 | AVAGO TECHNOLOGIES LTD | 692 | 24 Sep 2015 |              | 25 000     | COMMON STOCK         | 3,073 94      | 1,147.34      |                | 29 Sep 2015 | 1 000000   | 27 Feb 2013 to 27 Feb 2013 |           |
|                                |             |                        |     |             |              |            | Local                | 3,073 94      | 1,147.34      |                | 1,926.60    |            |                            | 1,926 60  |
|                                |             |                        |     |             |              |            | Base                 | 3,073 94      | 1,147 34      |                | 1,926.60    | 0.00       |                            | 1,926 60  |
| 05CN Y0486S104                 | 15ISJBBMCB2 | AVAGO TECHNOLOGIES LTD | 709 | 25 Sep 2015 |              | 25 000     | COMMON STOCK         | 3,181 77      | 1,147.34      |                | 30 Sep 2015 | 1.000000   | 05 Apr 2013 to 05 Apr 2013 |           |
|                                |             |                        |     |             |              |            | Local                | 3,181 77      | 1,147.34      |                | 2,034 43    |            |                            | 2,034 43  |
|                                |             |                        |     |             |              |            | Base                 | 3,181 77      | 1,147 34      |                | 2,034 43    | 0.00       |                            | 2,034 43  |
| Y0486S104 Total                |             |                        |     |             |              |            |                      |               | 135,549 52    | 68,358 57      |             |            |                            | 68,358.57 |
|                                |             |                        |     |             |              |            | Local                | 203,908.09    | 135,549 52    |                | 68,358 57   | 0.00       |                            | 68,358.57 |
|                                |             |                        |     |             |              |            | Base                 | 203,908.09    | 135,549 52    |                | 68,358 57   |            |                            |           |
| 05CN Y09827109                 | 16ELJBBPJLT | BROADCOM LTD           | 558 | 16 May 2016 |              | 25 000     | COMMON STOCK         | 3,549.92      | 1,331 11      |                | 19 May 2016 | 1 000000   | 01 Feb 2016 to 01 Feb 2016 |           |
|                                |             |                        |     |             |              |            | Local                | 3,549.92      | 1,331 11      |                | 2,218 81    |            |                            | 2,218.81  |
|                                |             |                        |     |             |              |            | Base                 | 3,549 92      | 1,331 11      |                | 2,218 81    | 0.00       |                            | 2,218.81  |
| 05CN Y09827109                 | 16FEJBBT9W1 | BROADCOM LTD           | 740 | 06 Jun 2016 |              | 200 000    | COMMON STOCK         | 32,346 29     | 10,648 90     |                | 09 Jun 2016 | 1 000000   | 01 Feb 2016 to 01 Feb 2016 |           |
|                                |             |                        |     |             |              |            | Local                | 32,346 29     | 10,648 90     |                | 21,697 39   |            |                            | 21,697 39 |
|                                |             |                        |     |             |              |            | Base                 | 32,346 29     | 10,648 90     |                | 21,697 39   | 0 00       |                            | 21,697 39 |

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|--------------------------------|-----------|------------------------------|-------------|----------|--------------|------------|----------------------|---------------|---------------|----------------|-----------|------------|----------------------------|---------------|
| Fund                           | Asset ID  | Security Name                | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date  | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls     |
| SSB Trade ID                   |           |                              |             |          |              |            |                      |               | Cost          | Security Gn/Ls |           | Curr Gn/Ls |                            |               |
| Y09827109 Total                |           |                              |             |          |              |            |                      |               |               |                |           |            |                            |               |
|                                |           | Local                        |             |          |              |            | 35,896.21            | 11,980.01     |               | 23,916.20      |           |            | 23,916.20                  |               |
|                                |           | Base                         |             |          |              |            | 35,896.21            | 11,980.01     |               | 23,916.20      |           | 0.00       |                            | 23,916.20     |
| US DOLLAR Total                |           |                              |             |          |              |            |                      |               |               |                |           |            |                            |               |
|                                |           | Local                        |             |          |              |            | 21,145,475.86        | 17,811,127.71 |               | 3,334,348.15   |           |            | 3,334,348.15               |               |
|                                |           | Base                         |             |          |              |            | 21,145,475.86        | 17,811,127.71 |               | 3,334,348.15   |           | 0.00       |                            | 3,334,348.15  |
| US DOLLAR Total Gains          |           |                              |             |          |              |            |                      |               |               |                |           |            |                            |               |
|                                |           | Local                        |             |          |              |            |                      |               |               | 4,439,575.81   |           |            | 4,439,575.81               |               |
|                                |           | Base                         |             |          |              |            |                      |               |               | 4,439,575.81   |           | 0.00       |                            | 4,439,575.81  |
| US DOLLAR Total Losses         |           |                              |             |          |              |            |                      |               |               |                |           |            |                            |               |
|                                |           | Local                        |             |          |              |            |                      |               |               | -1,105,227.66  |           |            | -1,105,227.66              |               |
|                                |           | Base                         |             |          |              |            |                      |               |               | -1,105,227.66  |           | 0.00       |                            | -1,105,227.66 |
| US DOLLAR Net Gains/Losses     |           |                              |             |          |              |            |                      |               |               |                |           |            |                            |               |
|                                |           | Base                         |             |          |              |            |                      |               |               | 3,334,348.15   |           | 0.00       |                            | 3,334,348.15  |
| COMMON STOCK Total             |           |                              |             |          |              |            |                      |               |               |                |           |            |                            |               |
|                                |           | Base                         |             |          |              |            | 22,522,526.27        | 18,776,189.68 |               | 3,792,893.41   |           | -46,556.82 |                            | 3,746,336.59  |
| COMMON STOCK Total Gains       |           |                              |             |          |              |            |                      |               |               |                |           |            |                            |               |
|                                |           | Base                         |             |          |              |            |                      |               |               | 4,914,410.83   |           | 0.00       |                            | 4,914,410.83  |
| COMMON STOCK Total Losses      |           |                              |             |          |              |            |                      |               |               |                |           |            |                            |               |
|                                |           | Base                         |             |          |              |            |                      |               |               | -1,121,517.42  |           | -46,556.82 |                            | -1,168,074.24 |
| COMMON STOCK Net Gains/Losses  |           |                              |             |          |              |            |                      |               |               |                |           |            |                            |               |
|                                |           | Base                         |             |          |              |            |                      |               |               | 3,792,893.41   |           | -46,556.82 |                            | 3,746,336.59  |
| DEPOSITORY RECEIPTS            |           |                              |             |          |              |            |                      |               |               |                |           |            |                            |               |
| US DOLLAR                      |           |                              |             |          |              |            |                      |               |               |                |           |            |                            |               |
| 05CM                           | 03524A108 | ANHEUSER BUSCH INBEV SPN ADR | ADR         |          |              |            |                      |               |               | 08 Jun 2016    |           | 1.000000   | 21 Nov 2011 to 21 Nov 2011 |               |
| 16FDJBBXSLB                    |           | 449                          | 03 Jun 2016 |          |              | 450 000    | Local                | 57,673.44     | 33,094.61     |                | 24,578.83 |            |                            | 24,578.83     |
|                                |           |                              |             |          |              |            | Base                 | 57,673.44     | 33,094.61     |                | 24,578.83 | 0.00       |                            | 24,578.83     |
| 05CI                           | 344419106 | FOMENTO ECONOMICO MEX SP ADR | ADR         |          |              |            |                      |               |               | 17 Feb 2016    |           | 1.000000   | 21 Feb 2007 to 21 Feb 2007 |               |
| 16BIJBBWB46                    |           | 378                          | 11 Feb 2016 |          |              | 174 000    | Local                | 15,050.69     | 8,465.61      |                | 6,585.08  |            |                            | 6,585.08      |
|                                |           |                              |             |          |              |            | Base                 | 15,050.69     | 8,465.61      |                | 6,585.08  | 0.00       |                            | 6,585.08      |
| 05CI                           | 344419106 | FOMENTO ECONOMICO MEX SP ADR | ADR         |          |              |            |                      |               |               | 01 Apr 2016    |           | 1.000000   | 21 Feb 2007 to 06 Mar 2009 |               |
| 16CUJBCCTL                     |           | 430                          | 29 Mar 2016 |          |              | 388 000    | Local                | 36,750.59     | 18,877.33     |                | 17,873.26 |            |                            | 17,873.26     |
|                                |           |                              |             |          |              |            | Base                 | 36,750.59     | 18,877.33     |                | 17,873.26 | 0.00       |                            | 17,873.26     |



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|--------------------------------|-----------|------------------------------|-------------|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name                | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                              |             |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CI                           | 344419106 | FOMENTO ECONOMICO MEX SP ADR |             |          | ADR          |            |                      |               |               |                |             |            |                            |           |
| 16FNJBBS337                    |           | 538                          | 20 Jun 2016 |          | 420 000      | Local      |                      | 38,321.68     | 20,434.23     | 17,887.45      | 23 Jun 2016 | 1 000000   | 06 Mar 2009 to 06 Mar 2009 | 17,887.45 |
|                                |           |                              |             |          |              | Base       |                      | 38,321.68     | 20,434.23     | 17,887.45      |             | 0.00       |                            | 17,887.45 |
| 344419106 Total                |           |                              |             |          |              |            |                      |               |               |                |             |            |                            |           |
|                                |           |                              |             |          |              | Local      |                      | 90,122.96     | 47,777.17     | 42,345.79      |             |            |                            | 42,345.79 |
|                                |           |                              |             |          |              | Base       |                      | 90,122.96     | 47,777.17     | 42,345.79      |             | 0.00       |                            | 42,345.79 |
| 05CM                           | 641069406 | NESTLE SA SPONS ADR          |             |          | ADR          |            |                      |               |               |                |             |            |                            |           |
| 16FDJBBSN5                     |           | 455                          | 03 Jun 2016 |          | 1,400 000    | Local      |                      | 105,098.79    | 80,564.21     | 24,534.58      | 08 Jun 2016 | 1 000000   | 21 Nov 2011 to 21 Nov 2011 | 24,534.58 |
|                                |           |                              |             |          |              | Base       |                      | 105,098.79    | 80,564.21     | 24,534.58      |             | 0.00       |                            | 24,534.58 |
| 05CJ                           | 74906P104 | QUNAR CAYMAN ISLANDS LTD ADR |             |          | ADR USD 001  |            |                      |               |               |                |             |            |                            |           |
| 16DDJBBSKXV                    |           | 176                          | 05 Apr 2016 |          | 295 000      | Local      |                      | 11,996.50     | 9,434.96      | 2,561.54       | 08 Apr 2016 | 1,000000   | 04 Sep 2015 to 18 Dec 2015 | 2,561.54  |
|                                |           |                              |             |          |              | Base       |                      | 11,996.50     | 9,434.96      | 2,561.54       |             | 0.00       |                            | 2,561.54  |
| 05CJ                           | 74906P104 | QUNAR CAYMAN ISLANDS LTD ADR |             |          | ADR USD 001  |            |                      |               |               |                |             |            |                            |           |
| 16ACJBBSBZ                     |           | 681                          | 05 Jan 2016 |          | 138 000      | Local      |                      | 6,123.53      | 4,413.64      | 1,709.89       | 08 Jan 2016 | 1 000000   | 03 Sep 2015 to 03 Sep 2015 | 1,709.89  |
|                                |           |                              |             |          |              | Base       |                      | 6,123.53      | 4,413.64      | 1,709.89       |             | 0.00       |                            | 1,709.89  |
| 05CJ                           | 74906P104 | QUNAR CAYMAN ISLANDS LTD ADR |             |          | ADR USD 001  |            |                      |               |               |                |             |            |                            |           |
| 16ADJBBL8DQ                    |           | 686                          | 06 Jan 2016 |          | 228,000      | Local      |                      | 9,657.54      | 7,292.10      | 2,365.44       | 11 Jan 2016 | 1 000000   | 03 Sep 2015 to 03 Sep 2015 | 2,365.44  |
|                                |           |                              |             |          |              | Base       |                      | 9,657.54      | 7,292.10      | 2,365.44       |             | 0.00       |                            | 2,365.44  |
| 05CJ                           | 74906P104 | QUNAR CAYMAN ISLANDS LTD ADR |             |          | ADR USD 001  |            |                      |               |               |                |             |            |                            |           |
| 16AFJBBSQXQ                    |           | 696                          | 08 Jan 2016 |          | 215,000      | Local      |                      | 8,814.29      | 6,876.32      | 1,937.97       | 13 Jan 2016 | 1 000000   | 03 Sep 2015 to 03 Sep 2015 | 1,937.97  |
|                                |           |                              |             |          |              | Base       |                      | 8,814.29      | 6,876.32      | 1,937.97       |             | 0.00       |                            | 1,937.97  |
| 05CJ                           | 74906P104 | QUNAR CAYMAN ISLANDS LTD ADR |             |          | ADR USD 001  |            |                      |               |               |                |             |            |                            |           |
| 16AIJBBSQZ5B                   |           | 710                          | 13 Jan 2016 |          | 292 000      | Local      |                      | 12,030.30     | 9,339.01      | 2,691.29       | 19 Jan 2016 | 1,000000   | 03 Sep 2015 to 04 Sep 2015 | 2,691.29  |
|                                |           |                              |             |          |              | Base       |                      | 12,030.30     | 9,339.01      | 2,691.29       |             | 0.00       |                            | 2,691.29  |
| 74906P104 Total                |           |                              |             |          |              |            |                      |               |               |                |             |            |                            |           |
|                                |           |                              |             |          |              | Local      |                      | 48,622.16     | 37,356.03     | 11,266.13      |             |            |                            | 11,266.13 |
|                                |           |                              |             |          |              | Base       |                      | 48,622.16     | 37,356.03     | 11,266.13      |             | 0.00       |                            | 11,266.13 |

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Base Currency: USD - US DOLLAR

| Fund                              | Asset ID  | Security Name              | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate | Stl Date    | Security Gn/Ls | Sell Rate | Trd Dts of Orig Buys       | Net Gn/Ls  |
|-----------------------------------|-----------|----------------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|------|-------------|----------------|-----------|----------------------------|------------|
| 05CN                              | 881624209 | TEVA PHARMACEUTICAL SP ADR |     |          | ADR          |            |                      |               |               |      |             |                | 1.000000  | 05 Jun 2015 to 05 Jun 2015 |            |
| 15LPJBBKT6N                       |           | 171 21 Dec 2015            |     |          | 100,000      | Local      |                      | 6,573.63      | 6,036.71      |      | 24 Dec 2015 | 536.92         |           |                            | 536.92     |
|                                   |           |                            |     |          |              | Base       |                      | 6,573.63      | 6,036.71      |      | 536.92      |                | 0.00      |                            | 536.92     |
| 05CN                              | 881624209 | TEVA PHARMACEUTICAL SP ADR |     |          | ADR          |            |                      |               |               |      |             |                | 1.000000  | 04 Jun 2015 to 04 Jun 2015 |            |
| 15JRJBBOQ9                        |           | 345 23 Oct 2015            |     |          | 100,000      | Local      |                      | 5,990.08      | 6,036.71      |      | 28 Oct 2015 | -46.63         |           |                            | -46.63     |
|                                   |           |                            |     |          |              | Base       |                      | 5,990.08      | 6,036.71      |      | -46.63      |                | 0.00      |                            | -46.63     |
| 05CN                              | 881624209 | TEVA PHARMACEUTICAL SP ADR |     |          | ADR          |            |                      |               |               |      |             |                | 1.000000  | 04 Jun 2015 to 05 Jun 2015 |            |
| 15KJBMBFR7                        |           | 501 02 Nov 2015            |     |          | 750,000      | Local      |                      | 45,070.42     | 45,275.30     |      | 05 Nov 2015 | -204.88        |           |                            | -204.88    |
|                                   |           |                            |     |          |              | Base       |                      | 45,070.42     | 45,275.30     |      | -204.88     |                | 0.00      |                            | -204.88    |
| 05CN                              | 881624209 | TEVA PHARMACEUTICAL SP ADR |     |          | ADR          |            |                      |               |               |      |             |                | 1.000000  | 05 Jun 2015 to 09 Jun 2015 |            |
| 16FCJBPR9C                        |           | 691 02 Jun 2016            |     |          | 450,000      | Local      |                      | 24,144.99     | 26,660.67     |      | 07 Jun 2016 | -2,515.68      |           |                            | -2,515.68  |
|                                   |           |                            |     |          |              | Base       |                      | 24,144.99     | 26,660.67     |      | -2,515.68   |                | 0.00      |                            | -2,515.68  |
| <b>881624209 Total</b>            |           |                            |     |          |              |            |                      |               |               |      |             |                |           |                            |            |
|                                   |           |                            |     |          |              | Local      |                      | 81,779.12     | 84,009.39     |      | -2,230.27   |                |           |                            | -2,230.27  |
|                                   |           |                            |     |          |              | Base       |                      | 81,779.12     | 84,009.39     |      | -2,230.27   |                | 0.00      |                            | -2,230.27  |
| 05CM                              | 904784709 | UNILEVER N V NY SHARES     |     |          | NY REG SHRS  |            |                      |               |               |      |             |                | 1.000000  | 21 Nov 2011 to 21 Nov 2011 |            |
| 16FDJBBSQ                         |           | 457 03 Jun 2016            |     |          | 1,350,000    | Local      |                      | 61,774.25     | 46,291.89     |      | 08 Jun 2016 | 15,482.36      |           |                            | 15,482.36  |
|                                   |           |                            |     |          |              | Base       |                      | 61,774.25     | 46,291.89     |      | 15,482.36   |                | 0.00      |                            | 15,482.36  |
| 05CJ                              | 929352102 | WUXI PHARMATECH CAYMAN ADR |     |          | ADR USD.02   |            |                      |               |               |      |             |                | 1.000000  | 19 Jun 2014 to 24 Aug 2014 |            |
| 15LIJBBMQ2R                       |           | 540 11 Dec 2015            |     |          | 2,384,000    | Local      |                      | 109,544.80    | 90,806.34     |      | 14 Dec 2015 | 18,738.46      |           |                            | 18,738.46  |
|                                   |           |                            |     |          |              | Base       |                      | 109,544.80    | 90,806.34     |      | 18,738.46   |                | 0.00      |                            | 18,738.46  |
| <b>US DOLLAR Total</b>            |           |                            |     |          |              |            |                      |               |               |      |             |                |           |                            |            |
|                                   |           |                            |     |          |              | Local      |                      | 554,615.52    | 419,899.64    |      | 134,715.88  |                |           |                            | 134,715.88 |
|                                   |           |                            |     |          |              | Base       |                      | 554,615.52    | 419,899.64    |      | 134,715.88  |                | 0.00      |                            | 134,715.88 |
| <b>US DOLLAR Total Gains</b>      |           |                            |     |          |              |            |                      |               |               |      |             |                |           |                            |            |
|                                   |           |                            |     |          |              | Local      |                      |               |               |      | 137,483.07  |                |           |                            | 137,483.07 |
|                                   |           |                            |     |          |              | Base       |                      |               |               |      | 137,483.07  |                | 0.00      |                            | 137,483.07 |
| <b>US DOLLAR Total Losses</b>     |           |                            |     |          |              |            |                      |               |               |      |             |                |           |                            |            |
|                                   |           |                            |     |          |              | Local      |                      |               |               |      | -2,767.19   |                |           |                            | -2,767.19  |
|                                   |           |                            |     |          |              | Base       |                      |               |               |      | -2,767.19   |                | 0.00      |                            | -2,767.19  |
| <b>US DOLLAR Net Gains/Losses</b> |           |                            |     |          |              |            |                      |               |               |      |             |                |           |                            |            |
|                                   |           |                            |     |          |              | Base       |                      |               |               |      | 134,715.88  |                | 0.00      |                            | 134,715.88 |

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| Base Currency: USD - US DOLLAR       |               |              |                      |            |               |               |                |          |                      |
|--------------------------------------|---------------|--------------|----------------------|------------|---------------|---------------|----------------|----------|----------------------|
| Fund Asset ID                        | Security Name | DTI Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate            |
| SSB Trade ID                         | Lot           | Trd Date     |                      |            |               | Cost          | Security Gn/Ls |          | Trd Dts of Orig Buys |
|                                      |               |              |                      |            |               |               |                |          | Net Gn/Ls            |
| DEPOSITORY RECEIPTS Total            |               |              |                      |            |               |               |                |          |                      |
|                                      |               |              | Base                 | 554,615.52 |               | 419,899.64    | 134,715.88     |          | 0.00                 |
| DEPOSITORY RECEIPTS Total Gains      |               |              |                      |            |               |               |                |          |                      |
|                                      |               |              | Base                 |            |               |               | 137,483.07     |          | 0.00                 |
| DEPOSITORY RECEIPTS Total Losses     |               |              |                      |            |               |               |                |          |                      |
|                                      |               |              | Base                 |            |               |               | -2,767.19      |          | 0.00                 |
| DEPOSITORY RECEIPTS Net Gains/Losses |               |              |                      |            |               |               |                |          |                      |
|                                      |               |              | Base                 |            |               |               | 134,715.88     |          | 0.00                 |
| LMTD PARTNRSHP UNITS                 |               |              |                      |            |               |               |                |          |                      |
| US DOLLAR                            |               |              |                      |            |               |               |                |          |                      |

| THE BALTIMORE FUND LLC LIMITED PARTNERSHIP |             |     |             |             |       |             |             |             |                            |
|--------------------------------------------|-------------|-----|-------------|-------------|-------|-------------|-------------|-------------|----------------------------|
| 05CF 05999M928                             | 16DSJB2R13  | 635 | 31 Mar 2016 | 217,708.060 | Local | 0.00        | 217,708.06  | 31 Mar 2016 | 1.000000                   |
|                                            |             |     |             |             |       |             | -217,708.06 |             | 22 Aug 2006 to 12 Aug 2011 |
|                                            |             |     |             |             |       |             | -217,708.06 |             | -217,708.06                |
| BAIN CAPITAL X                             |             |     |             |             |       |             |             |             |                            |
| 05CF 05999M954                             | 15IPJBS7DD  | 502 | 31 Aug 2015 |             | Local | 53,927.97   | 53,927.97   | 31 Aug 2015 | 1.000000                   |
|                                            |             |     |             |             |       |             | 53,927.97   |             | 29 Jan 2008 to 29 Jan 2008 |
|                                            |             |     |             |             |       |             | 53,927.97   |             | 0.00                       |
| BAIN CAPITAL X                             |             |     |             |             |       |             |             |             |                            |
| 05CF 05999M954                             | 15IPJBB1XHJ | 502 | 31 Aug 2015 |             | Local | -53,927.97  | -53,927.97  | 31 Aug 2015 | 1.000000                   |
|                                            |             |     |             |             |       |             | -53,927.97  |             | 29 Jan 2008 to 29 Jan 2008 |
|                                            |             |     |             |             |       |             | -53,927.97  |             | 0.00                       |
| BAIN CAPITAL X                             |             |     |             |             |       |             |             |             |                            |
| 05CF 05999M954                             | 15JNJBBLVPV | 514 | 30 Sep 2015 |             | Local | 125,512.68  | 125,512.68  | 30 Sep 2015 | 1.000000                   |
|                                            |             |     |             |             |       |             | 125,512.68  |             | 29 Jan 2008 to 29 Jan 2008 |
|                                            |             |     |             |             |       |             | 125,512.68  |             | 0.00                       |
| BAIN CAPITAL X                             |             |     |             |             |       |             |             |             |                            |
| 05CF 05999M954                             | 15LPJBBH68C | 543 | 16 Nov 2015 |             | Local | 280,736.27  | 280,736.27  | 16 Nov 2015 | 1.000000                   |
|                                            |             |     |             |             |       |             | 280,736.27  |             | 29 Jan 2008 to 29 Jan 2008 |
|                                            |             |     |             |             |       |             | 280,736.27  |             | 0.00                       |
| BAIN CAPITAL X                             |             |     |             |             |       |             |             |             |                            |
| 05CF 05999M954                             | 15LPJBBH8TT | 543 | 16 Nov 2015 |             | Local | -280,736.27 | -280,736.27 | 16 Nov 2015 | 1.000000                   |
|                                            |             |     |             |             |       |             | -280,736.27 |             | 29 Jan 2008 to 29 Jan 2008 |
|                                            |             |     |             |             |       |             | -280,736.27 |             | 0.00                       |
| BAIN CAPITAL X                             |             |     |             |             |       |             |             |             |                            |
| 05CF 05999M954                             | 15LPJBBJBV5 | 545 | 16 Nov 2015 |             | Local | 280,736.27  | 280,736.27  | 16 Nov 2015 | 1.000000                   |
|                                            |             |     |             |             |       |             | 280,736.27  |             | 29 Jan 2008 to 29 Jan 2008 |
|                                            |             |     |             |             |       |             | 280,736.27  |             | 0.00                       |

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| Base Currency: USD - US DOLLAR |             |                                |     |             |              |            |                      |               |               |                |             |            |                            |           |
|--------------------------------|-------------|--------------------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name                  | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                                |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CF 05999M954                 | 15LPJBBJPJC | BAIN CAPITAL X                 | 545 | 16 Nov 2015 |              |            | BAIN CAPITAL X       | -280,736.27   | -280,736.27   | 0.00           | 16 Nov 2015 | 1.000000   | 29 Jan 2008 to 29 Jan 2008 | 0.00      |
| ADXC-                          |             |                                |     |             |              |            | Local                | -280,736.27   | -280,736.27   | 0.00           | 0.00        |            |                            | 0.00      |
|                                |             |                                |     |             |              |            | Base                 |               |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CF 05999M954                 | 15LPJBBJP18 | BAIN CAPITAL X                 | 548 | 16 Nov 2015 |              |            | BAIN CAPITAL X       | 280,736.42    | 280,736.42    | 0.00           | 16 Nov 2015 | 1.000000   | 29 Jan 2008 to 29 Jan 2008 | 0.00      |
| ADJC-                          |             |                                |     |             |              |            | Local                | 280,736.42    | 280,736.42    | 0.00           | 0.00        |            |                            | 0.00      |
|                                |             |                                |     |             |              |            | Base                 |               |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CF 05999M954                 | 16ANJBBZKZF | BAIN CAPITAL X                 | 574 | 31 Dec 2015 |              |            | BAIN CAPITAL X       | 193,683.61    | 193,683.61    | 0.00           | 31 Dec 2015 | 1.000000   | 29 Jan 2008 to 29 Jan 2008 | 0.00      |
| ADJC-                          |             |                                |     |             |              |            | Local                | 193,683.61    | 193,683.61    | 0.00           | 0.00        |            |                            | 0.00      |
|                                |             |                                |     |             |              |            | Base                 |               |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CF 05999M954                 | 16EMJBB1SP5 | BAIN CAPITAL X                 | 649 | 29 Apr 2016 |              |            | BAIN CAPITAL X       | 283,138.92    | 283,138.92    | 0.00           | 29 Apr 2016 | 1.000000   | 29 Jan 2008 to 29 Jan 2008 | 0.00      |
| ADJC-                          |             |                                |     |             |              |            | Local                | 283,138.92    | 283,138.92    | 0.00           | 0.00        |            |                            | 0.00      |
|                                |             |                                |     |             |              |            | Base                 |               |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CF 05999M954                 | 16EMJBB20G5 | BAIN CAPITAL X                 | 652 | 29 Apr 2016 |              |            | BAIN CAPITAL X       | 106,916.49    | 106,916.49    | 0.00           | 29 Apr 2016 | 1.000000   | 29 Jan 2008 to 29 Jan 2008 | 0.00      |
| ADJC-                          |             |                                |     |             |              |            | Local                | 106,916.49    | 106,916.49    | 0.00           | 0.00        |            |                            | 0.00      |
|                                |             |                                |     |             |              |            | Base                 |               |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CF 05999M954                 | 16FQJBBXMNN | BAIN CAPITAL X                 | 664 | 31 May 2016 |              |            | BAIN CAPITAL X       | 71,666.95     | 71,666.95     | 0.00           | 31 May 2016 | 1.000000   | 29 Jan 2008 to 29 Jan 2008 | 0.00      |
| ADJC-                          |             |                                |     |             |              |            | Local                | 71,666.95     | 71,666.95     | 0.00           | 0.00        |            |                            | 0.00      |
|                                |             |                                |     |             |              |            | Base                 |               |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05CF 05999M954                 | 16GPIBBTWW9 | BAIN CAPITAL X                 | 700 | 30 Jun 2016 |              |            | BAIN CAPITAL X       | 53,546.99     | 53,546.99     | 0.00           | 30 Jun 2016 | 1.000000   | 29 Jan 2008 to 29 Jan 2008 | 0.00      |
| ADJC-                          |             |                                |     |             |              |            | Local                | 53,546.99     | 53,546.99     | 0.00           | 0.00        |            |                            | 0.00      |
|                                |             |                                |     |             |              |            | Base                 |               |               |                | 0.00        | 0.00       |                            | 0.00      |
| 05999M954 Total                |             |                                |     |             |              |            |                      |               | 1,115,202.06  | 0.00           | 0.00        |            |                            |           |
|                                |             |                                |     |             |              |            | Local                | 1,115,202.06  | 1,115,202.06  | 0.00           | 0.00        |            |                            | 0.00      |
|                                |             |                                |     |             |              |            | Base                 |               |               |                | 0.00        | 0.00       |                            | 0.00      |
|                                |             |                                |     |             |              |            |                      |               |               |                |             |            |                            |           |
| 05CF 307395905                 | 15IAJBCLCQ6 | FARALLON CAPITAL INST PARTNERS | 492 | 05 Aug 2015 | L P          | 349.860    | Local                | 24,236.00     | 349.86        | 23,886.14      | 05 Aug 2015 | 1.000000   | 30 Aug 2006 to 30 Aug 2006 | 23,886.14 |
|                                |             |                                |     |             |              |            | Base                 | 24,236.00     | 349.86        | 23,886.14      | 23,886.14   |            |                            | 23,886.14 |
|                                |             |                                |     |             |              |            |                      |               |               |                |             | 0.00       |                            |           |

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|--------------------------------|-------------|--------------------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID    | Security Name                  | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |             |                                |     |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CF 307395905                 | 15KMJBBQG8K | FARALLON CAPITAL INST PARTNERS |     | 527      | 12 Nov 2015  | 273 570    | L.P.                 | 18,610.00     | 273.57        | 18,336.43      | 12 Nov 2015 | 1.000000   | 30 Aug 2006 to 30 Aug 2006 | 18,336.43  |
|                                |             |                                |     |          |              |            | Local                | 18,610.00     | 273.57        | 18,336.43      |             | 0.00       |                            | 18,336.43  |
| 05CF 307395905                 | 16CAJBCM0KD | FARALLON CAPITAL INST PARTNERS |     | 608      | 16 Feb 2016  | 167 119    | L.P.                 | 11,620.00     | 167.12        | 11,452.88      | 16 Feb 2016 | 1.000000   | 30 Aug 2006 to 30 Aug 2006 | 11,452.88  |
|                                |             |                                |     |          |              |            | Local                | 11,620.00     | 167.12        | 11,452.88      |             | 0.00       |                            | 11,452.88  |
| 05CF 307395905                 | 16FFJBBQ06X | FARALLON CAPITAL INST PARTNERS |     | 659      | 17 May 2016  | 384 864    | L.P.                 | 27,442.00     | 384.86        | 27,057.14      | 17 May 2016 | 1.000000   | 30 Aug 2006 to 30 Aug 2006 | 27,057.14  |
|                                |             |                                |     |          |              |            | Local                | 27,442.00     | 384.86        | 27,057.14      |             | 0.00       |                            | 27,057.14  |
| 307395905 Total                |             |                                |     |          |              |            |                      |               |               |                |             |            |                            |            |
|                                |             |                                |     |          |              |            | Local                | 81,908.00     | 1,175.41      | 80,732.59      |             | 0.00       |                            | 80,732.59  |
|                                |             |                                |     |          |              |            | Base                 | 81,908.00     | 1,175.41      | 80,732.59      |             | 0.00       |                            | 80,732.59  |
| 05CF 429999980                 | 15IPJBB4RP4 | HIGHLAND CAPITAL PARTNERS IV   |     | 506      | 31 Aug 2015  |            | LP                   | 19,273.57     | 19,273.57     | 0.00           | 31 Aug 2015 | 1.000000   | 31 Aug 2006 to 31 Aug 2006 | 0.00       |
|                                | ADJC-       |                                |     |          |              |            | Local                | 19,273.57     | 19,273.57     | 0.00           |             | 0.00       |                            | 0.00       |
| 05CF 429999980                 | 16COJBB3GPW | HIGHLAND CAPITAL PARTNERS IV   |     | 616      | 29 Feb 2016  |            | LP                   | 50,498.39     | 50,498.39     | 0.00           | 29 Feb 2016 | 1.000000   | 31 Aug 2006 to 31 Aug 2006 | 0.00       |
|                                | ADJC-       |                                |     |          |              |            | Local                | 50,498.39     | 50,498.39     | 0.00           |             | 0.00       |                            | 0.00       |
| 429999980 Total                |             |                                |     |          |              |            |                      |               |               |                |             |            |                            |            |
|                                |             |                                |     |          |              |            | Local                | 69,771.96     | 69,771.96     | 0.00           |             | 0.00       |                            | 0.00       |
|                                |             |                                |     |          |              |            | Base                 | 69,771.96     | 69,771.96     | 0.00           |             | 0.00       |                            | 0.00       |
| 05CD 55099Q983                 | 15GSJBB1L0K | LUBERT ADLER REAL ESTATE       |     | 006      | 24 Jul 2015  | 70,754.720 | FUND IV              | 70,754.72     | 70,821.78     | -67.06         | 24 Jul 2015 | 1.000000   | 01 Jul 2005 to 01 Jul 2005 | -67.06     |
|                                |             |                                |     |          |              |            | Local                | 70,754.72     | 70,821.78     | -67.06         |             | 0.00       |                            | -67.06     |
|                                |             |                                |     |          |              |            | Base                 | 70,754.72     | 70,821.78     | -67.06         |             | 0.00       |                            | -67.06     |
| 05CF 768996928                 | 16DSJBB2T42 | RIVER HOTEL LTD I              |     | 636      | 31 Mar 2016  | 1.000      |                      | 0.00          | 66,675.00     | -66,675.00     | 31 Mar 2016 | 1.000000   | 01 May 2008 to 01 May 2008 | -66,675.00 |
|                                |             |                                |     |          |              |            | Local                | 0.00          | 66,675.00     | -66,675.00     |             | 0.00       |                            | -66,675.00 |
|                                |             |                                |     |          |              |            | Base                 | 0.00          | 66,675.00     | -66,675.00     |             | 0.00       |                            | -66,675.00 |

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|--------------------------------|-------------|----------------------------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name                    | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                                  |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CD 774995955                 | 15GKJBB3WW8 | ROCKWOOD CAPITAL REAL EST VII LP | 002 | 01 Jul 2015 | 203,128.070  |            | Local                | 203,128.07    | 203,128.07    | 0.00           | 01 Jul 2015 | 1.000000   | 28 Mar 2007 to 28 Mar 2007 | 0.00      |
|                                |             |                                  |     |             |              |            | Base                 | 203,128.07    | 203,128.07    | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CD 774995955                 | 15JAJBC05DZ | ROCKWOOD CAPITAL REAL EST VII LP | 021 | 29 Sep 2015 | 137,107.470  |            | Local                | 137,107.47    | 137,107.47    | 0.00           | 29 Sep 2015 | 1.000000   | 28 Mar 2007 to 24 May 2007 | 0.00      |
|                                |             |                                  |     |             |              |            | Base                 | 137,107.47    | 137,107.47    | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CD 774995955                 | 16EBJBBT8QP | ROCKWOOD CAPITAL REAL EST VII LP | 069 | 22 Apr 2016 | 230,654.070  |            | Local                | 230,654.07    | 230,654.07    | 0.00           | 22 Apr 2016 | 1.000000   | 24 May 2007 to 24 May 2007 | 0.00      |
|                                |             |                                  |     |             |              |            | Base                 | 230,654.07    | 230,654.07    | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 774995955 Total                |             |                                  |     |             |              |            |                      |               |               |                |             |            |                            |           |
|                                |             |                                  |     |             |              |            | Local                | 570,889.61    | 570,889.61    | 0.00           | 0.00        |            |                            | 0.00      |
|                                |             |                                  |     |             |              |            | Base                 | 570,889.61    | 570,889.61    | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CF 82799F943                 | 15IPJBB4GF9 | SILVER LAKE PARTNERS II TE       | 504 | 31 Aug 2015 |              |            | Local                | 34,654.40     | 34,654.40     | 0.00           | 31 Aug 2015 | 1.000000   | 05 Mar 2008 to 05 Mar 2008 | 0.00      |
|                                | ADJC-       |                                  |     |             |              |            | Base                 | 34,654.40     | 34,654.40     | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CF 82799F943                 | 15LPJBBZV4P | SILVER LAKE PARTNERS II TE       | 550 | 25 Nov 2015 |              |            | Local                | 61,808.81     | 61,808.81     | 0.00           | 25 Nov 2015 | 1.000000   | 05 Mar 2008 to 05 Mar 2008 | 0.00      |
|                                | ADJC-       |                                  |     |             |              |            | Base                 | 61,808.81     | 61,808.81     | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CF 82799F943                 | 16ANJBBZX1X | SILVER LAKE PARTNERS II TE       | 576 | 31 Dec 2015 |              |            | Local                | 95,733.12     | 95,733.12     | 0.00           | 31 Dec 2015 | 1.000000   | 05 Mar 2008 to 05 Mar 2008 | 0.00      |
|                                | ADJC-       |                                  |     |             |              |            | Base                 | 95,733.12     | 95,733.12     | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CF 82799F943                 | 16DMJBBQ5L4 | SILVER LAKE PARTNERS II TE       | 629 | 30 Mar 2016 |              |            | Local                | 48,173.62     | 48,173.62     | 0.00           | 30 Mar 2016 | 1.000000   | 05 Mar 2008 to 05 Mar 2008 | 0.00      |
|                                | ADJC-       |                                  |     |             |              |            | Base                 | 48,173.62     | 48,173.62     | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CF 82799F943                 | 16EMJBB2NM5 | SILVER LAKE PARTNERS II TE       | 651 | 29 Apr 2016 |              |            | Local                | 23,023.82     | 23,023.82     | 0.00           | 29 Apr 2016 | 1.000000   | 05 Mar 2008 to 05 Mar 2008 | 0.00      |
|                                | ADJC-       |                                  |     |             |              |            | Base                 | 23,023.82     | 23,023.82     | 0.00           | 0.00        | 0.00       |                            | 0.00      |

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|--------------------------------|-------------|----------------------------|-----|-------------|--------------|-------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name              | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par  | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                            |     |             |              |             |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CF 82799F943                 | 16GPJBBT05Z | SILVER LAKE PARTNERS II TE | 702 | 30 Jun 2016 |              |             | Local                | 49,043.48     | 49,043.48     | 0.00           | 30 Jun 2016 | 1.000000   | 05 Mar 2008 to 05 Mar 2008 | 0.00      |
| ADJC-                          |             |                            |     |             |              |             | Base                 | 49,043.48     | 49,043.48     | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CF 82799F943                 | 16GPJBBVGDC | SILVER LAKE PARTNERS II TE | 702 | 30 Jun 2016 |              |             | Local                | -49,043.48    | -49,043.48    | 0.00           | 30 Jun 2016 | 1.000000   | 05 Mar 2008 to 05 Mar 2008 | 0.00      |
| ADXC-                          |             |                            |     |             |              |             | Base                 | -49,043.48    | -49,043.48    | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CF 82799F943                 | 16GPJBBVGW4 | SILVER LAKE PARTNERS II TE | 704 | 30 Jun 2016 |              |             | Local                | 49,043.48     | 49,043.48     | 0.00           | 30 Jun 2016 | 1.000000   | 05 Mar 2008 to 05 Mar 2008 | 0.00      |
| ADJC-                          |             |                            |     |             |              |             | Base                 | 49,043.48     | 49,043.48     | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 82799F943 Total                |             |                            |     |             |              |             |                      |               |               |                |             |            |                            |           |
|                                |             |                            |     |             |              |             | Local                | 312,437.25    | 312,437.25    | 0.00           | 0.00        |            |                            | 0.00      |
|                                |             |                            |     |             |              |             | Base                 | 312,437.25    | 312,437.25    | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CF 912KZT903                 | 15GSJBBQZKQ | ACCOLADE PARTNERS III LP   | 481 | 24 Jul 2015 |              | 119,013.27  | LIMITED PARTNERSHIP  | 119,013.27    | 119,013.27    | 0.00           | 24 Jul 2015 | 1.000000   | 12 Jan 2011 to 12 Jan 2011 | 0.00      |
|                                |             |                            |     |             |              |             | Local                | 119,013.27    | 119,013.27    | 0.00           | 0.00        |            |                            | 0.00      |
|                                |             |                            |     |             |              |             | Base                 | 119,013.27    | 119,013.27    | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CF 912KZT903                 | 15JEJBBP82B | ACCOLADE PARTNERS III LP   | 509 | 24 Sep 2015 |              | 142,815.93  | LIMITED PARTNERSHIP  | 142,915.93    | 142,815.93    | 0.00           | 24 Sep 2015 | 1.000000   | 12 Jan 2011 to 12 Jan 2011 | 100.00    |
|                                |             |                            |     |             |              |             | Local                | 142,915.93    | 142,815.93    | 100.00         | 100.00      |            |                            | 100.00    |
|                                |             |                            |     |             |              |             | Base                 | 142,915.93    | 142,815.93    | 100.00         | 100.00      | 0.00       |                            | 100.00    |
| 05CF 912KZT903                 | 15JEJBBP9BX | ACCOLADE PARTNERS III LP   | 509 | 24 Sep 2015 |              | -142,815.93 | LIMITED PARTNERSHIP  | -142,915.93   | -142,815.93   | -100.00        | 24 Sep 2015 | 1.000000   | 12 Jan 2011 to 12 Jan 2011 | -100.00   |
| CXL                            |             |                            |     |             |              |             | Local                | -142,915.93   | -142,815.93   | -100.00        | -100.00     |            |                            | -100.00   |
|                                |             |                            |     |             |              |             | Base                 | -142,915.93   | -142,815.93   | -100.00        | -100.00     | 0.00       |                            | -100.00   |
| 05CF 912KZT903                 | 15JEJBBP9K8 | ACCOLADE PARTNERS III LP   | 510 | 24 Sep 2015 |              | 142,815.93  | LIMITED PARTNERSHIP  | 142,815.93    | 142,815.93    | 0.00           | 24 Sep 2015 | 1.000000   | 12 Jan 2011 to 12 Jan 2011 | 0.00      |
|                                |             |                            |     |             |              |             | Local                | 142,815.93    | 142,815.93    | 0.00           | 0.00        |            |                            | 0.00      |
|                                |             |                            |     |             |              |             | Base                 | 142,815.93    | 142,815.93    | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 912KZT903 Total                |             |                            |     |             |              |             |                      |               |               |                |             |            |                            |           |
|                                |             |                            |     |             |              |             | Local                | 261,829.20    | 261,829.20    | 0.00           | 0.00        |            |                            | 0.00      |
|                                |             |                            |     |             |              |             | Base                 | 261,829.20    | 261,829.20    | 0.00           | 0.00        | 0.00       |                            | 0.00      |

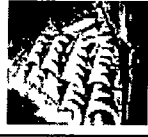
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|--------------------------------|-----------|-------------------|-----|----------|--------------|-------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-------------|
| Fund                           | Asset ID  | Security Name     | Lot | Trd Date | Dtl Fund Rsn | Shares/Par  | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls   |
| SSB Trade ID                   |           |                   |     |          |              |             |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |             |
| 05CD                           | ACI000PR8 | LUBERT ADLER VI A |     |          |              |             | LIMITED PARTNERSHIP  |               |               |                | 10 Sep 2015 | 1.000000   | 12 Sep 2013 to 12 Sep 2013 | 12 Sep 2013 |
| 15IKJBBMPJ6                    |           | 017 10 Sep 2015   |     |          |              | 11,121 420  | Local                | 91,568.04     | 11,121.42     | 80,446.62      |             |            | 80,446.62                  | 80,446.62   |
|                                |           |                   |     |          |              |             | Base                 | 91,568.04     | 11,121.42     | 80,446.62      |             | 0.00       |                            | 80,446.62   |
| 05CD                           | ACI000PR8 | LUBERT ADLER VI A |     |          |              |             | LIMITED PARTNERSHIP  |               |               |                | 10 Sep 2015 | 1 000000   | 12 Sep 2013 to 12 Sep 2013 | 12 Sep 2013 |
| 15IKJBBMPW3                    |           | 017 10 Sep 2015   |     |          |              | -11,121 420 | Local                | -91,568.04    | -11,121 42    | -80,446.62     |             |            | -80,446.62                 | -80,446.62  |
| CXL                            |           |                   |     |          |              |             | Base                 | -91,568.04    | -11,121.42    | -80,446.62     |             | 0 00       |                            | -80,446.62  |
| 05CD                           | ACI000PR8 | LUBERT ADLER VI A |     |          |              |             | LIMITED PARTNERSHIP  |               |               |                | 10 Sep 2015 | 1.000000   | 12 Sep 2013 to 12 Sep 2013 | 12 Sep 2013 |
| 15IKJBBMP0G                    |           | 018 10 Sep 2015   |     |          |              | 11,121 420  | Local                | 91,658.04     | 11,121 42     | 80,536.62      |             |            | 80,536.62                  | 80,536.62   |
|                                |           |                   |     |          |              |             | Base                 | 91,658.04     | 11,121 42     | 80,536.62      |             | 0 00       |                            | 80,536.62   |
| 05CD                           | ACI000PR8 | LUBERT ADLER VI A |     |          |              |             | LIMITED PARTNERSHIP  |               |               |                | 30 Oct 2015 | 1 000000   | 12 Sep 2013 to 12 Sep 2013 | 12 Sep 2013 |
| 15KMJBBQBZJ                    |           | 028 30 Oct 2015   |     |          |              | 13,179.710  | Local                | 108,621.61    | 13,179.71     | 95,441.90      |             |            | 95,441.90                  | 95,441.90   |
|                                |           |                   |     |          |              |             | Base                 | 108,621.61    | 13,179.71     | 95,441.90      |             | 0 00       |                            | 95,441.90   |
| 05CD                           | ACI000PR8 | LUBERT ADLER VI A |     |          |              |             | LIMITED PARTNERSHIP  |               |               |                | 21 Dec 2015 | 1.000000   | 12 Sep 2013 to 01 Aug 2014 | 01 Aug 2014 |
| 16ACJBBQG1V                    |           | 038 21 Dec 2015   |     |          |              | 54,721.220  | Local                | 54,721 22     | 54,721 22     | 0.00           |             |            | 0.00                       | 0.00        |
|                                |           |                   |     |          |              |             | Base                 | 54,721 22     | 54,721 22     | 0.00           |             | 0.00       |                            | 0.00        |
| 05CD                           | ACI000PR8 | LUBERT ADLER VI A |     |          |              |             | LIMITED PARTNERSHIP  |               |               |                | 10 Feb 2016 | 1.000000   | 01 Aug 2014 to 01 Aug 2014 | 01 Aug 2014 |
| 16CAJBCMR9P                    |           | 054 10 Feb 2016   |     |          |              | 302.947     | Local                | 54,721 22     | 302.95        | 54,418.27      |             |            | 54,418.27                  | 54,418.27   |
|                                |           |                   |     |          |              |             | Base                 | 54,721 22     | 302.95        | 54,418.27      |             | 0.00       |                            | 54,418.27   |
| 05CD                           | ACI000PR8 | LUBERT ADLER VI A |     |          |              |             | LIMITED PARTNERSHIP  |               |               |                | 10 Mar 2016 | 1.000000   | 01 Aug 2014 to 01 Aug 2014 | 01 Aug 2014 |
| 16CHJBB2LOW                    |           | 060 10 Mar 2016   |     |          |              | 90 884      | Local                | 16,416.36     | 90 88         | 16,325.48      |             |            | 16,325.48                  | 16,325.48   |
|                                |           |                   |     |          |              |             | Base                 | 16,416.36     | 90 88         | 16,325.48      |             | 0 00       |                            | 16,325.48   |
| 05CD                           | ACI000PR8 | LUBERT ADLER VI A |     |          |              |             | LIMITED PARTNERSHIP  |               |               |                | 09 Jun 2016 | 1 000000   | 01 Aug 2014 to 01 Aug 2014 | 01 Aug 2014 |
| 16FVJBB2XV8                    |           | 078 09 Jun 2016   |     |          |              | 162.193     | Local                | 39,696.91     | 162 19        | 39,534.72      |             |            | 39,534.72                  | 39,534.72   |
|                                |           |                   |     |          |              |             | Base                 | 39,696.91     | 162 19        | 39,534.72      |             | 0.00       |                            | 39,534.72   |
| ACI000PR8 Total                |           |                   |     |          |              |             |                      |               |               |                |             |            |                            |             |
|                                |           |                   |     |          |              |             | Local                | 365,835.36    | 79,578.37     | 286,256.99     |             |            | 286,256.99                 | 286,256.99  |
|                                |           |                   |     |          |              |             | Base                 | 365,835.36    | 79,578.37     | 286,256.99     |             | 0.00       |                            | 286,256.99  |



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|--------------------------------|-----------|----------------------------------------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|----------------|
| Fund                           | Asset ID  | Security Name                                      | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls      |
| SSB Trade ID                   |           |                                                    |     |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |                |
| 05CF                           | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |            |                      |               |               |                |             |            |                      |                |
| 15JSJBBW4C                     | 516       | 30 Sep 2015                                        |     |          |              | 907.817    | Local                | 894,000.00    | 907,817.00    | -13,817.00     | 14 Oct 2015 | 1.000000   | 31 Oct 2011          | to 31 Oct 2011 |
|                                |           |                                                    |     |          |              |            | Base                 | 894,000.00    | 907,817.00    | -13,817.00     |             |            | 0.00                 | -13,817.00     |
| 05CF                           | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |            |                      |               |               |                |             |            |                      |                |
| 15KSJBCLQZ0                    | 516       | 30 Sep 2015                                        |     |          |              | -907.817   | Local                | -894,000.00   | -907,817.00   | 13,817.00      | 14 Oct 2015 | 1.000000   | 31 Oct 2011          | to 31 Oct 2011 |
| CXL                            |           |                                                    |     |          |              |            | Base                 | -894,000.00   | -907,817.00   | 13,817.00      |             |            | 0.00                 | 13,817.00      |
| 05CF                           | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |            |                      |               |               |                |             |            |                      |                |
| 15KJBCHQ7K                     | 519       | 02 Nov 2015                                        |     |          |              | 48.667     | Local                | 47,926.27     | 48,667.00     | -740.73        | 02 Nov 2015 | 1.000000   | 31 Oct 2011          | to 31 Oct 2011 |
|                                |           |                                                    |     |          |              |            | Base                 | 47,926.27     | 48,667.00     | -740.73        |             |            | 0.00                 | -740.73        |
| 05CF                           | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |            |                      |               |               |                |             |            |                      |                |
| 16CQJBCJ6CK                    | 519       | 02 Nov 2015                                        |     |          |              | -48.667    | Local                | -47,926.27    | -48,667.00    | 740.73         | 02 Nov 2015 | 1.000000   | 31 Oct 2011          | to 31 Oct 2011 |
| CXL                            |           |                                                    |     |          |              |            | Base                 | -47,926.27    | -48,667.00    | 740.73         |             |            | 0.00                 | 740.73         |
| 05CF                           | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |            |                      |               |               |                |             |            |                      |                |
| 15KSJBCLT64                    | 537       | 30 Sep 2015                                        |     |          |              | 1,000.000  | Local                | 894,000.00    | 1,000,000.00  | -106,000.00    | 30 Sep 2015 | 1.000000   | 31 Oct 2011          | to 31 Oct 2011 |
|                                |           |                                                    |     |          |              |            | Base                 | 894,000.00    | 1,000,000.00  | -106,000.00    |             |            | 0.00                 | -106,000.00    |
| 05CF                           | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |            |                      |               |               |                |             |            |                      |                |
| 16CQJBCJ59F                    | 537       | 30 Sep 2015                                        |     |          |              | -1,000.000 | Local                | -894,000.00   | -1,000,000.00 | 106,000.00     | 30 Sep 2015 | 1.000000   | 31 Oct 2011          | to 31 Oct 2011 |
| CXL                            |           |                                                    |     |          |              |            | Base                 | -894,000.00   | -1,000,000.00 | 106,000.00     |             |            | 0.00                 | 106,000.00     |
| 05CF                           | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |            |                      |               |               |                |             |            |                      |                |
| 16AKJBB7CV4                    | 570       | 15 Jan 2016                                        |     |          |              | 876.512    | Local                | 788,000.00    | 876,512.00    | -88,512.00     | 15 Jan 2016 | 1.000000   | 31 Oct 2011          | to 31 Oct 2011 |
|                                |           |                                                    |     |          |              |            | Base                 | 788,000.00    | 876,512.00    | -88,512.00     |             |            | 0.00                 | -88,512.00     |
| 05CF                           | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |            |                      |               |               |                |             |            |                      |                |
| 16BQJBBW7VM                    | 570       | 15 Jan 2016                                        |     |          |              | -876.512   | Local                | -788,000.00   | -876,512.00   | 88,512.00      | 15 Jan 2016 | 1.000000   | 31 Oct 2011          | to 31 Oct 2011 |
| CXL                            |           |                                                    |     |          |              |            | Base                 | -788,000.00   | -876,512.00   | 88,512.00      |             |            | 0.00                 | 88,512.00      |
| 05CF                           | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |            |                      |               |               |                |             |            |                      |                |
| 16BEJBB9CQP                    | 592       | 01 Feb 2016                                        |     |          |              | 45.837     | Local                | 41,208.57     | 45,837.00     | -4,628.43      | 01 Feb 2016 | 1.000000   | 31 Oct 2011          | to 31 Oct 2011 |
|                                |           |                                                    |     |          |              |            | Base                 | 41,208.57     | 45,837.00     | -4,628.43      |             |            |                      | -4,628.43      |

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| Fund        | Asset ID  | Security Name                                      | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Cost | Rate        | Stl Date    | Sell Rate | Trd Dts of Orig Buys | Net Gn/Ls   |
|-------------|-----------|----------------------------------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|------|-------------|-------------|-----------|----------------------|-------------|
| 05CF        | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |                      |            |               |               |      |             |             |           |                      |             |
| 16CQJBCJ6G9 |           | 592 01 Feb 2016                                    |     |          |              | Local                | -45 837    | -41,208.57    | -45,837.00    |      | 01 Feb 2016 | 4,628.43    | 1 000000  | 31 Oct 2011          | 4,628.43    |
| CXL         |           |                                                    |     |          |              | Base                 |            | -41,208.57    | -45,837.00    |      |             | 4,628.43    | 0 00      |                      | 4,628.43    |
| 05CF        | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |                      |            |               |               |      |             |             |           |                      |             |
| 16BQJBBW7X  |           | 600 15 Jan 2016                                    |     |          |              | Local                | 951 333    | 788,000.00    | 951,333.00    |      | 15 Jan 2016 | -163,333.00 | 1 000000  | 31 Oct 2011          | -163,333.00 |
|             |           |                                                    |     |          |              | Base                 |            | 788,000.00    | 951,333.00    |      |             | -163,333.00 | 0 00      |                      | -163,333.00 |
| 05CF        | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |                      |            |               |               |      |             |             |           |                      |             |
| 16CQJBCJ59W |           | 617 30 Sep 2015                                    |     |          |              | Local                | 949.119    | 894,000.00    | 949,119.00    |      | 30 Sep 2015 | -55,119.00  | 1,000000  | 31 Oct 2011          | -55,119.00  |
|             |           |                                                    |     |          |              | Base                 |            | 894,000.00    | 949,119.00    |      |             | -55,119.00  | 0 00      |                      | -55,119.00  |
| 05CF        | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |                      |            |               |               |      |             |             |           |                      |             |
| 16CQJBCJ6CL |           | 618 02 Nov 2015                                    |     |          |              | Local                | 50 881     | 47,926.27     | 50,881.00     |      | 02 Nov 2015 | -2,954.73   | 1,000000  | 31 Oct 2011          | -2,954.73   |
|             |           |                                                    |     |          |              | Base                 |            | 47,926.27     | 50,881.00     |      |             | -2,954.73   | 0 00      |                      | -2,954.73   |
| 05CF        | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |                      |            |               |               |      |             |             |           |                      |             |
| 16CQJBCJ6HR |           | 619 01 Feb 2016                                    |     |          |              | Local                | 48.667     | 41,208.57     | 48,667.00     |      | 01 Feb 2016 | -7,458.43   | 1 000000  | 31 Oct 2011          | -7,458.43   |
|             |           |                                                    |     |          |              | Base                 |            | 41,208.57     | 48,667.00     |      |             | -7,458.43   | 0 00      |                      | -7,458.43   |
| 05CF        | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |                      |            |               |               |      |             |             |           |                      |             |
| 16DLJBBQV7K |           | 624 15 Apr 2016                                    |     |          |              | Local                | 777.923    | 619,000.00    | 777,923.00    |      | 15 Apr 2016 | -158,923.00 | 1 000000  | 31 Oct 2011          | -158,923.00 |
|             |           |                                                    |     |          |              | Base                 |            | 619,000.00    | 777,923.00    |      |             | -158,923.00 | 0 00      |                      | -158,923.00 |
| 05CF        | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |                      |            |               |               |      |             |             |           |                      |             |
| 16FQJBCDX7S |           | 624 15 Apr 2016                                    |     |          |              | Local                | -777.923   | -619,000.00   | -777,923.00   |      | 15 Apr 2016 | 158,923.00  | 1,000000  | 31 Oct 2011          | 158,923.00  |
| CXL         |           |                                                    |     |          |              | Base                 |            | -619,000.00   | -777,923.00   |      |             | 158,923.00  | 0 00      |                      | 158,923.00  |
| 05CF        | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |                      |            |               |               |      |             |             |           |                      |             |
| 16EBJBBV0ZF |           | 644 29 Apr 2016                                    |     |          |              | Local                | 42 941     | 33,119.15     | 42,941.00     |      | 29 Apr 2016 | -9,821.85   | 1 000000  | 31 Oct 2011          | -9,821.85   |
|             |           |                                                    |     |          |              | Base                 |            | 33,119.15     | 42,941.00     |      |             | -9,821.85   | 0 00      |                      | -9,821.85   |
| 05CF        | ACI015E23 | LUXOR CAPITAL PARTNERS OFFSHOR LIMITED PARTNERSHIP |     |          |              |                      |            |               |               |      |             |             |           |                      |             |
| 16FQJBCD0P4 |           | 665 15 Apr 2016                                    |     |          |              | Local                | 837.930    | 619,000.00    | 837,930.00    |      | 15 Apr 2016 | -218,930.00 | 1,000000  | 31 Oct 2011          | -218,930.00 |
|             |           |                                                    |     |          |              | Base                 |            | 619,000.00    | 837,930.00    |      |             | -218,930.00 | 0 00      |                      | -218,930.00 |

# Realized Gain/Loss

by Report Date - Composite

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| Base Currency: USD - US DOLLAR        |                                                  |               |       |          |              |                      |            |               |               |                |          |            |                            |             |
|---------------------------------------|--------------------------------------------------|---------------|-------|----------|--------------|----------------------|------------|---------------|---------------|----------------|----------|------------|----------------------------|-------------|
| Fund                                  | Asset ID                                         | Security Name | Lot   | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls   |
| SSB Trade ID                          |                                                  |               |       |          |              |                      |            |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls |                            |             |
| ACI015E23 Total                       |                                                  |               |       |          |              |                      |            |               |               |                |          |            |                            |             |
|                                       |                                                  | Local         |       |          |              |                      |            | 2,423,253.99  | 2,880,871.00  | -457,617.01    |          |            |                            | -457,617.01 |
|                                       |                                                  | Base          |       |          |              |                      |            | 2,423,253.99  | 2,880,871.00  | -457,617.01    |          | 0.00       |                            | -457,617.01 |
| US DOLLAR Total                       |                                                  |               |       |          |              |                      |            |               |               |                |          |            |                            |             |
|                                       |                                                  | Local         |       |          |              |                      |            | 5,271,882.15  | 5,646,959.70  | -375,077.55    |          |            |                            | -375,077.55 |
|                                       |                                                  | Base          |       |          |              |                      |            | 5,271,882.15  | 5,646,959.70  | -375,077.55    |          | 0.00       |                            | -375,077.55 |
| US DOLLAR Total Gains                 |                                                  |               |       |          |              |                      |            |               |               |                |          |            |                            |             |
|                                       |                                                  | Local         |       |          |              |                      |            |               | 366,989.58    |                |          |            |                            | 366,989.58  |
|                                       |                                                  | Base          |       |          |              |                      |            |               | 366,989.58    |                |          | 0.00       |                            | 366,989.58  |
| US DOLLAR Total Losses                |                                                  |               |       |          |              |                      |            |               |               |                |          |            |                            |             |
|                                       |                                                  | Local         |       |          |              |                      |            |               | -742,067.13   |                |          |            |                            | -742,067.13 |
|                                       |                                                  | Base          |       |          |              |                      |            |               | -742,067.13   |                |          | 0.00       |                            | -742,067.13 |
| US DOLLAR Net Gains/Losses            |                                                  |               |       |          |              |                      |            |               |               |                |          |            |                            |             |
|                                       |                                                  | Base          |       |          |              |                      |            |               | -375,077.55   |                |          | 0.00       |                            | -375,077.55 |
| LMTD PARTNRSHIP UNTS Total            |                                                  |               |       |          |              |                      |            |               |               |                |          |            |                            |             |
|                                       |                                                  | Base          |       |          |              |                      |            | 5,271,882.15  | 5,646,959.70  | -375,077.55    |          | 0.00       |                            | -375,077.55 |
| LMTD PARTNRSHIP UNTS Total Gains      |                                                  |               |       |          |              |                      |            |               |               |                |          |            |                            |             |
|                                       |                                                  | Base          |       |          |              |                      |            |               | 366,989.58    |                |          | 0.00       |                            | 366,989.58  |
| LMTD PARTNRSHIP UNTS Total Losses     |                                                  |               |       |          |              |                      |            |               |               |                |          |            |                            |             |
|                                       |                                                  | Base          |       |          |              |                      |            |               | -742,067.13   |                |          | 0.00       |                            | -742,067.13 |
| LMTD PARTNRSHIP UNTS Net Gains/Losses |                                                  |               |       |          |              |                      |            |               |               |                |          |            |                            |             |
|                                       |                                                  | Base          |       |          |              |                      |            |               | -375,077.55   |                |          | 0.00       |                            | -375,077.55 |
| MUTUAL FUNDS                          |                                                  |               |       |          |              |                      |            |               |               |                |          |            |                            |             |
| US DOLLAR                             |                                                  |               |       |          |              |                      |            |               |               |                |          |            |                            |             |
| 05CF 115999914                        | BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP |               |       |          |              |                      |            |               |               | 31 Jul 2015    |          | 1.000000   | 31 Aug 2006 to 31 Aug 2006 |             |
| 15HPJBCBD60                           | 491                                              | 31 Jul 2015   | Local |          |              |                      |            | 11,061.61     | 11,061.61     | 0.00           |          |            |                            | 0.00        |
| ADJC-                                 |                                                  |               | Base  |          |              |                      |            | 11,061.61     | 11,061.61     | 0.00           |          | 0.00       |                            | 0.00        |
| 05CF 115999914                        | BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP |               |       |          |              |                      |            |               |               | 31 Oct 2015    |          | 1.000000   | 31 Aug 2006 to 31 Aug 2006 |             |
| 15KOJBNNX0G                           | 532                                              | 31 Oct 2015   | Local |          |              |                      |            | 5,822.77      | 5,822.77      | 0.00           |          |            |                            | 0.00        |
| ADJC-                                 |                                                  |               | Base  |          |              |                      |            | 5,822.77      | 5,822.77      | 0.00           |          | 0.00       |                            | 0.00        |
| 05CF 115999914                        | BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP |               |       |          |              |                      |            |               |               | 31 Dec 2015    |          | 1.000000   | 31 Aug 2006 to 31 Aug 2006 |             |
| 16ANJBBZ13C                           | 578                                              | 31 Dec 2015   | Local |          |              |                      |            | 68,219.39     | 68,219.39     | 0.00           |          |            |                            | 0.00        |
| ADJC-                                 |                                                  |               | Base  |          |              |                      |            | 68,219.39     | 68,219.39     | 0.00           |          | 0.00       |                            | 0.00        |

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| Fund                   | Asset ID  | Security Name                                    | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date  | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-----------|--------------------------------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-----------|------------|----------------------------|-----------|
| SSB Trade ID           |           |                                                  |     |          |              |                      |            |               | Cost          | Security Gn/Ls |           | Curr Gn/Ls |                            |           |
| 05CF                   | 115999914 | BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP |     |          |              |                      |            |               |               |                |           | 1.000000   | 31 Aug 2006 to 31 Aug 2006 |           |
| 16BPJBBXJWV            |           | 598 29 Jan 2016                                  |     |          |              | Local                |            | 18,059.54     | 18,059.54     | 0.00           | 0.00      |            |                            | 0.00      |
| ADJC-                  |           |                                                  |     |          |              | Base                 |            | 18,059.54     | 18,059.54     |                | 0.00      |            |                            | 0.00      |
| 05CF                   | 115999914 | BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP |     |          |              |                      |            |               |               |                |           | 1.000000   | 31 Aug 2006 to 31 Aug 2006 |           |
| 16FQJBBXF9B            |           | 662 31 May 2016                                  |     |          |              | Local                |            | 18,802.66     | 18,802.66     | 0.00           | 0.00      |            |                            | 0.00      |
| ADJC-                  |           |                                                  |     |          |              | Base                 |            | 18,802.66     | 18,802.66     |                | 0.00      |            |                            | 0.00      |
| 05CF                   | 115999914 | BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP |     |          |              |                      |            |               |               |                |           | 1.000000   | 31 Aug 2006 to 31 Aug 2006 |           |
| 16FQJBBXJ25            |           | 662 31 May 2016                                  |     |          |              | Local                |            | -18,802.66    | -18,802.66    | 0.00           | 0.00      |            |                            | 0.00      |
| ADXC-                  |           |                                                  |     |          |              | Base                 |            | -18,802.66    | -18,802.66    |                | 0.00      |            |                            | 0.00      |
| 05CF                   | 115999914 | BROWN ADVISORY GROWTH VENTURE PARTNERS 2006 LLLP |     |          |              |                      |            |               |               |                |           | 1.000000   | 31 Aug 2006 to 31 Aug 2006 |           |
| 16FQJBBXK62            |           | 663 31 May 2016                                  |     |          |              | Local                |            | 16,790.95     | 16,790.95     | 0.00           | 0.00      |            |                            | 0.00      |
| ADJC-                  |           |                                                  |     |          |              | Base                 |            | 16,790.95     | 16,790.95     |                | 0.00      |            |                            | 0.00      |
| <b>115999914 Total</b> |           |                                                  |     |          |              |                      |            |               |               |                |           |            |                            |           |
| 05CL                   | 23899C919 | DAVIDSON KEMPNER INST PARTNERS                   |     |          |              |                      |            |               |               |                |           | 1.000000   | 25 Feb 2011 to 25 Feb 2011 |           |
| 16DDJBBZMNV            |           | 003 31 Mar 2016                                  |     |          |              | Local                |            | 4,000,000.00  | 4,000,000.00  | 0.00           | 0.00      |            |                            | 0.00      |
|                        |           |                                                  |     |          |              | Base                 |            | 4,000,000.00  | 4,000,000.00  |                | 0.00      |            |                            | 0.00      |
| 05CN                   | 486606106 | KAYNE ANDERSON MLP INVESTMENT                    |     |          |              |                      |            |               |               |                |           | 1.000000   | 13 Aug 2013 to 19 Sep 2013 |           |
| 15JBUBBL7MG            |           | 019 01 Oct 2015                                  |     |          |              | Local                |            | 4,597.99      | 6,422.02      | -1,824.03      | -1,824.03 |            |                            | -1,824.03 |
|                        |           |                                                  |     |          |              | Base                 |            | 4,597.99      | 6,422.02      |                | -1,824.03 |            |                            | -1,824.03 |
| 05CN                   | 486606106 | KAYNE ANDERSON MLP INVESTMENT                    |     |          |              |                      |            |               |               |                |           | 1.000000   | 19 Sep 2013 to 25 Feb 2014 |           |
| 15JCJBBKNWN            |           | 047 02 Oct 2015                                  |     |          |              | Local                |            | 9,194.27      | 12,844.04     | -3,649.77      | -3,649.77 |            |                            | -3,649.77 |
|                        |           |                                                  |     |          |              | Base                 |            | 9,194.27      | 12,844.04     |                | -3,649.77 |            |                            | -3,649.77 |
| 05CN                   | 486606106 | KAYNE ANDERSON MLP INVESTMENT                    |     |          |              |                      |            |               |               |                |           | 1.000000   | 25 Feb 2014 to 26 Feb 2014 |           |
| 15JDJBBJUR0R           |           | 059 05 Oct 2015                                  |     |          |              | Local                |            | 4,747.25      | 6,422.02      | -1,674.77      | -1,674.77 |            |                            | -1,674.77 |
|                        |           |                                                  |     |          |              | Base                 |            | 4,747.25      | 6,422.02      |                | -1,674.77 |            |                            | -1,674.77 |

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| Fund Asset ID  | Security Name                 | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description          | Principal Net | Maturity Date | Cost      | Rate      | Std Date    | Security Gnl/Ls | Sell Rate | Trd Dts of Orig Buys       | Net Gnl/Ls |
|----------------|-------------------------------|-----|-------------|--------------|------------|-------------------------------|---------------|---------------|-----------|-----------|-------------|-----------------|-----------|----------------------------|------------|
| 05CN 486606106 | KAYNE ANDERSON MLP INVESTMENT | 083 | 06 Oct 2015 | 600 000      | Local      | KAYNE ANDERSON MLP INVESTMENT | 14,772.74     | 19,266.05     | 19,266.05 | -4,493.31 | 09 Oct 2015 | -4,493.31       | 1.000000  | 26 Feb 2014 to 22 Apr 2014 | -4,493.31  |
| 15JEJBBPV58    |                               |     |             |              | Base       |                               | 14,772.74     | 19,266.05     | 19,266.05 | -4,493.31 |             |                 |           |                            | -4,493.31  |
| 05CN 486606106 | KAYNE ANDERSON MLP INVESTMENT | 105 | 07 Oct 2015 | 700 000      | Local      | KAYNE ANDERSON MLP INVESTMENT | 17,446.61     | 22,477.06     | 22,477.06 | -5,030.45 | 13 Oct 2015 | -5,030.45       | 1.000000  | 22 Apr 2014 to 15 Apr 2015 | -5,030.45  |
| 15JFJBBL6PN    |                               |     |             |              | Base       |                               | 17,446.61     | 22,477.06     | 22,477.06 | -5,030.45 |             |                 |           |                            | -5,030.45  |
| 05CN 486606106 | KAYNE ANDERSON MLP INVESTMENT | 128 | 08 Oct 2015 | 200 000      | Local      | KAYNE ANDERSON MLP INVESTMENT | 5,137.02      | 6,422.02      | 6,422.02  | -1,285.00 | 14 Oct 2015 | -1,285.00       | 1.000000  | 05 Aug 2015 to 05 Aug 2015 | -1,285.00  |
| 15JGJBBK3PJ    |                               |     |             |              | Base       |                               | 5,137.02      | 6,422.02      | 6,422.02  | -1,285.00 |             |                 |           |                            | -1,285.00  |
| 05CN 486606106 | KAYNE ANDERSON MLP INVESTMENT | 533 | 03 Sep 2015 | 225,000      | Local      | KAYNE ANDERSON MLP INVESTMENT | 6,555.67      | 7,224.77      | 7,224.77  | -669.10   | 09 Sep 2015 | -669.10         | 1.000000  | 23 Apr 2013 to 25 Apr 2013 | -669.10    |
| 15JDJBBKZF1    |                               |     |             |              | Base       |                               | 6,555.67      | 7,224.77      | 7,224.77  | -669.10   |             |                 |           |                            | -669.10    |
| 05CN 486606106 | KAYNE ANDERSON MLP INVESTMENT | 593 | 11 Sep 2015 | 100 000      | Local      | KAYNE ANDERSON MLP INVESTMENT | 2,703.97      | 3,211.01      | 3,211.01  | -507.04   | 16 Sep 2015 | -507.04         | 1.000000  | 25 Apr 2013 to 25 Apr 2013 | -507.04    |
| 15IJJBBN7DN    |                               |     |             |              | Base       |                               | 2,703.97      | 3,211.01      | 3,211.01  | -507.04   |             |                 |           |                            | -507.04    |
| 05CN 486606106 | KAYNE ANDERSON MLP INVESTMENT | 646 | 18 Sep 2015 | 100 000      | Local      | KAYNE ANDERSON MLP INVESTMENT | 2,723.60      | 3,211.01      | 3,211.01  | -487.41   | 23 Sep 2015 | -487.41         | 1.000000  | 10 Jul 2013 to 10 Jul 2013 | -487.41    |
| 15INJBBNH7P    |                               |     |             |              | Base       |                               | 2,723.60      | 3,211.01      | 3,211.01  | -487.41   |             |                 |           |                            | -487.41    |
| 05CN 486606106 | KAYNE ANDERSON MLP INVESTMENT | 771 | 29 Sep 2015 | 100 000      | Local      | KAYNE ANDERSON MLP INVESTMENT | 2,274.29      | 3,211.01      | 3,211.01  | -936.72   | 02 Oct 2015 | -936.72         | 1.000000  | 11 Jul 2013 to 11 Jul 2013 | -936.72    |
| 15IJJBBRCHX    |                               |     |             |              | Base       |                               | 2,274.29      | 3,211.01      | 3,211.01  | -936.72   |             |                 |           |                            | -936.72    |
| 05CN 486606106 | KAYNE ANDERSON MLP INVESTMENT | 799 | 30 Sep 2015 | 200 000      | Local      | KAYNE ANDERSON MLP INVESTMENT | 4,558.79      | 6,422.02      | 6,422.02  | -1,863.23 | 05 Oct 2015 | -1,863.23       | 1.000000  | 11 Jul 2013 to 11 Jul 2013 | -1,863.23  |
| 15JAJBB6SF5    |                               |     |             |              | Base       |                               | 4,558.79      | 6,422.02      | 6,422.02  | -1,863.23 |             |                 |           |                            | -1,863.23  |
| 05CN 486606106 | KAYNE ANDERSON MLP INVESTMENT | 805 | 30 Sep 2015 | 500,000      | Local      | KAYNE ANDERSON MLP INVESTMENT | 11,422.28     | 16,055.04     | 16,055.04 | -4,632.76 | 05 Oct 2015 | -4,632.76       | 1.000000  | 16 Jul 2013 to 07 Aug 2013 | -4,632.76  |
| 15JAJBB6SGL    |                               |     |             |              | Base       |                               | 11,422.28     | 16,055.04     | 16,055.04 | -4,632.76 |             |                 |           |                            | -4,632.76  |

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|--------------------------------|-------------|------------------------|-----|-------------|--------------|---------------|-----------------------------|---------------|---------------|----------------|-------------|------------|----------------------|----------------|
| Fund                           | Asset ID    | Security Name          | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par    | Security Description        | Principal Net | Maturity Date | Rate           | Slt Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls      |
| SSB Trade ID                   |             |                        |     |             |              |               |                             |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |                |
| 486606106 Total                |             |                        |     |             |              |               |                             |               |               |                |             |            |                      |                |
| 05CF 581768926                 | 15IPJBBRSFN | ADJC-                  |     | 499         | 31 Aug 2015  |               | ICT TREASURY PORTFOLIO INST | 86,134.48     | 113,188.07    | -27,053.59     | 31 Aug 2015 | 1.000000   | 31 Jul 2013          | to 31 Jul 2015 |
|                                |             |                        |     |             |              |               |                             | 53,927.97     | 53,927.97     | 0.00           | 0.00        |            |                      | 0.00           |
|                                |             |                        |     |             |              |               |                             | 53,927.97     | 53,927.97     | 0.00           | 0.00        |            |                      | 0.00           |
| 05CF 581768926                 | 15IPJBBR7LK | ADXC-                  |     | 499         | 31 Aug 2015  |               | ICT TREASURY PORTFOLIO INST | -53,927.97    | -53,927.97    | 0.00           | 31 Aug 2015 | 1.000000   | 31 Jul 2013          | to 31 Jul 2015 |
|                                |             |                        |     |             |              |               |                             | -53,927.97    | -53,927.97    | 0.00           | 0.00        |            |                      | 0.00           |
|                                |             |                        |     |             |              |               |                             | -53,927.97    | -53,927.97    | 0.00           | 0.00        |            |                      | 0.00           |
| 05CF 581768926                 | 15KOJBNNF1  |                        |     | 531         | 27 Oct 2015  | 5,600 310     | ICT TREASURY PORTFOLIO INST | 5,600 31      | 5,600.31      | 0.00           | 27 Oct 2015 | 1.000000   | 31 Jul 2013          | to 31 Jul 2013 |
|                                |             |                        |     |             |              |               |                             | 5,600 31      | 5,600 31      | 0.00           | 0.00        |            |                      | 0.00           |
|                                |             |                        |     |             |              |               |                             |               |               | 0.00           | 0.00        |            |                      | 0.00           |
| 05CF 581768926                 | 16ACJBBQFLF |                        |     | 559         | 03 Dec 2015  | 3,240,000.000 | ICT TREASURY PORTFOLIO INST | 3,240,000 00  | 3,240,000 00  | 0.00           | 03 Dec 2015 | 1 000000   | 31 Jul 2013          | to 01 Nov 2015 |
|                                |             |                        |     |             |              |               |                             | 3,240,000 00  | 3,240,000 00  | 0.00           | 0.00        |            |                      | 0.00           |
|                                |             |                        |     |             |              |               |                             |               |               | 0.00           | 0.00        |            |                      | 0.00           |
| 05CF 581768926                 | 16BPJBBWP21 |                        |     | 596         | 26 Jan 2016  | 1,106.680     | ICT TREASURY PORTFOLIO INST | 1,106 68      | 1,106 68      | 0.00           | 26 Jan 2016 | 1 000000   | 01 Nov 2015          | to 01 Nov 2015 |
|                                |             |                        |     |             |              |               |                             | 1,106 68      | 1,106 68      | 0.00           | 0.00        |            |                      | 0.00           |
|                                |             |                        |     |             |              |               |                             |               |               | 0.00           | 0.00        |            |                      | 0.00           |
| 05CF 581768926                 | 16EMJBB06FW |                        |     | 648         | 25 Apr 2016  | 426.410       | ICT TREASURY PORTFOLIO INST | 426.41        | 426 41        | 0.00           | 25 Apr 2016 | 1 000000   | 01 Nov 2015          | to 01 Nov 2015 |
|                                |             |                        |     |             |              |               |                             | 426 41        | 426 41        | 0.00           | 0.00        |            |                      | 0.00           |
|                                |             |                        |     |             |              |               |                             |               |               | 0.00           | 0.00        |            |                      | 0.00           |
| 581768926 Total                |             |                        |     |             |              |               |                             |               |               |                |             |            |                      |                |
|                                |             |                        |     |             |              |               |                             | 3,247,133.40  | 3,247,133 40  | 0.00           | 0.00        |            |                      | 0.00           |
|                                |             |                        |     |             |              |               |                             | 3,247,133.40  | 3,247,133 40  | 0.00           | 0.00        |            |                      | 0.00           |
| 05CD 63699A937                 |             | GEM REALTY FUND III LP |     |             |              |               |                             |               |               |                | 22 Jul 2015 | 1 000000   | 02 Dec 2008          | to 02 Dec 2008 |
| 15GPJBBMVLK                    |             | 003                    |     | 22 Jul 2015 |              | 18,778.800    | Local                       | 182,609.28    | 18,778.80     | 163,830.48     | 163,830.48  |            |                      | 163,830.48     |
|                                |             |                        |     |             |              |               | Base                        | 182,609 28    | 18,778 80     | 163,830 48     | 163,830 48  | 0 00       |                      | 163,830 48     |

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| Base Currency: USD - US DOLLAR |           |                                                             |     |             |              |                      |            |               |               |      |             |                |            |                            |            |
|--------------------------------|-----------|-------------------------------------------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|------|-------------|----------------|------------|----------------------------|------------|
| Fund                           | Asset ID  | Security Name                                               | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate | Stl Date    | Security Gn/Ls | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |           |                                                             |     |             |              |                      |            |               | Cost          |      |             |                | Curr Gn/Ls |                            |            |
| 05CD                           | 63699A937 | GEM REALTY FUND III LP                                      |     |             |              |                      |            |               |               |      | 09 Dec 2015 |                | 1.000000   | 02 Dec 2008 to 02 Dec 2008 |            |
| 16ACJBBQMNS                    |           |                                                             | 041 | 09 Dec 2015 | 2,644        | 395 Local            |            | 27,729.64     | 2,644.39      |      | 25,085.25   |                |            | 25,085.25                  |            |
|                                |           |                                                             |     |             |              | Base                 |            | 27,729.64     | 2,644.39      |      | 25,085.25   |                | 0.00       |                            | 25,085.25  |
| 63699A937 Total                |           |                                                             |     |             |              |                      |            |               |               |      |             |                |            |                            |            |
|                                |           |                                                             |     |             |              | Local                |            | 210,338.92    | 21,423.19     |      | 188,915.73  |                |            |                            | 188,915.73 |
|                                |           |                                                             |     |             |              | Base                 |            | 210,338.92    | 21,423.19     |      | 188,915.73  |                | 0.00       |                            | 188,915.73 |
| 05CN                           | 89147L100 | TORTOISE ENERGY INFRASTRUCTURE TORTOISE ENERGY INFRASTRUCTU |     |             |              |                      |            |               |               |      | 14 Dec 2015 |                | 1.000000   | 23 Jun 2014 to 23 Jun 2014 |            |
| 15LHJBBQDNS                    |           |                                                             | 048 | 09 Dec 2015 | 100.000      | Local                |            | 2,350.70      | 3,501.13      |      | -1,150.43   |                |            |                            | -1,150.43  |
|                                |           |                                                             |     |             |              | Base                 |            | 2,350.70      | 3,501.13      |      | -1,150.43   |                | 0.00       |                            | -1,150.43  |
| 05CN                           | 89147L100 | TORTOISE ENERGY INFRASTRUCTURE TORTOISE ENERGY INFRASTRUCTU |     |             |              |                      |            |               |               |      | 15 Dec 2015 |                | 1.000000   | 23 Jun 2014 to 23 Jun 2014 |            |
| 15LIJBBNB7X                    |           |                                                             | 074 | 10 Dec 2015 | 400.000      | Local                |            | 9,694.46      | 14,004.52     |      | -4,310.06   |                |            |                            | -4,310.06  |
|                                |           |                                                             |     |             |              | Base                 |            | 9,694.46      | 14,004.52     |      | -4,310.06   |                | 0.00       |                            | -4,310.06  |
| 05CN                           | 89147L100 | TORTOISE ENERGY INFRASTRUCTURE TORTOISE ENERGY INFRASTRUCTU |     |             |              |                      |            |               |               |      | 29 Dec 2015 |                | 1.000000   | 23 Jun 2014 to 23 Jun 2014 |            |
| 15LRJBBNSX1                    |           |                                                             | 194 | 23 Dec 2015 | 100.000      | Local                |            | 2,798.44      | 3,501.13      |      | -702.69     |                |            |                            | -702.69    |
|                                |           |                                                             |     |             |              | Base                 |            | 2,798.44      | 3,501.13      |      | -702.69     |                | 0.00       |                            | -702.69    |
| 05CN                           | 89147L100 | TORTOISE ENERGY INFRASTRUCTURE TORTOISE ENERGY INFRASTRUCTU |     |             |              |                      |            |               |               |      | 06 Jan 2016 |                | 1.000000   | 23 Jun 2014 to 23 Jun 2014 |            |
| 16AAJBB92N1                    |           |                                                             | 237 | 31 Dec 2015 | 75.000       | Local                |            | 2,004.73      | 2,625.85      |      | -621.12     |                |            |                            | -621.12    |
|                                |           |                                                             |     |             |              | Base                 |            | 2,004.73      | 2,625.85      |      | -621.12     |                | 0.00       |                            | -621.12    |
| 05CN                           | 89147L100 | TORTOISE ENERGY INFRASTRUCTURE TORTOISE ENERGY INFRASTRUCTU |     |             |              |                      |            |               |               |      | 06 Jan 2016 |                | 1.000000   | 23 Jun 2014 to 05 Aug 2014 |            |
| 16AAJBB92N9                    |           |                                                             | 245 | 31 Dec 2015 | 400.000      | Local                |            | 10,700.64     | 14,004.52     |      | -3,303.88   |                |            |                            | -3,303.88  |
|                                |           |                                                             |     |             |              | Base                 |            | 10,700.64     | 14,004.52     |      | -3,303.88   |                | 0.00       |                            | -3,303.88  |
| 05CN                           | 89147L100 | TORTOISE ENERGY INFRASTRUCTURE TORTOISE ENERGY INFRASTRUCTU |     |             |              |                      |            |               |               |      | 04 May 2016 |                | 1.000000   | 06 May 2015 to 22 May 2015 |            |
| 16EAJBB681W                    |           |                                                             | 437 | 29 Apr 2016 | 225.000      | Local                |            | 6,640.71      | 7,877.54      |      | -1,236.83   |                |            |                            | -1,236.83  |
|                                |           |                                                             |     |             |              | Base                 |            | 6,640.71      | 7,877.54      |      | -1,236.83   |                | 0.00       |                            | -1,236.83  |
| 05CN                           | 89147L100 | TORTOISE ENERGY INFRASTRUCTURE TORTOISE ENERGY INFRASTRUCTU |     |             |              |                      |            |               |               |      | 03 Nov 2015 |                | 1.000000   | 23 Jun 2014 to 23 Jun 2014 |            |
| 15JVJBBNZ1P                    |           |                                                             | 441 | 29 Oct 2015 | 700.000      | Local                |            | 20,856.11     | 25,338.85     |      | -4,482.74   |                |            |                            | -4,482.74  |
|                                |           |                                                             |     |             |              | Base                 |            | 20,856.11     | 25,338.85     |      | -4,482.74   |                | 0.00       |                            | -4,482.74  |

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| Fund           | Asset ID    | Security Name                  | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Cost     | Rate        | Stl Date  | Sell Rate | Trd Dts of Orig Buys       | Net Gn/Ls |
|----------------|-------------|--------------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------|-------------|-----------|-----------|----------------------------|-----------|
| SSB Trade ID   |             |                                |     |             |              |                      |            |               |               |          |             |           |           |                            |           |
| 05CN 89147L100 | 16ECJBBNZNK | TORTOISE ENERGY INFRASTRUCTURE | 458 | 03 May 2016 | 100.000      | Local                | 2,761 14   | 2,761 14      | 3,501.13      | 3,501.13 | 06 May 2016 | -739 99   | 1 000000  | 22 May 2015 to 10 Jun 2015 | -739 99   |
|                |             |                                |     |             |              | Base                 | 2,761 14   | 2,761 14      | 3,501.13      | 3,501.13 | -739 99     |           | 0 00      |                            | -739 99   |
| 05CN 89147L100 | 16EDJBBNFGD | TORTOISE ENERGY INFRASTRUCTURE | 474 | 04 May 2016 | 225.000      | Local                | 6,340 85   | 6,340 85      | 7,877.54      | 7,877.54 | 09 May 2016 | -1,536 69 | 1 000000  | 10 Jun 2015 to 15 Jun 2015 | -1,536 69 |
|                |             |                                |     |             |              | Base                 | 6,340 85   | 6,340 85      | 7,877.54      | 7,877.54 | -1,536 69   |           | 0 00      |                            | -1,536 69 |
| 05CN 89147L100 | 15ICJBBJP30 | TORTOISE ENERGY INFRASTRUCTURE | 517 | 02 Sep 2015 | 100 000      | Local                | 3,558 43   | 3,558 43      | 3,880.12      | 3,880.12 | 08 Sep 2015 | -321 69   | 1.000000  | 23 Jun 2014 to 23 Jun 2014 | -321 69   |
|                |             |                                |     |             |              | Base                 | 3,558 43   | 3,558 43      | 3,880 12      | 3,880 12 | -321 69     |           | 0 00      |                            | -321 69   |
| 05CN 89147L100 | 16EHJBBNQRL | TORTOISE ENERGY INFRASTRUCTURE | 523 | 10 May 2016 | 100 000      | Local                | 2,848.43   | 2,848.43      | 3,501 13      | 3,501 13 | 13 May 2016 | -652 70   | 1.000000  | 15 Jun 2015 to 22 Jun 2015 | -652 70   |
|                |             |                                |     |             |              | Base                 | 2,848 43   | 2,848 43      | 3,501.13      | 3,501.13 | -652 70     |           | 0 00      |                            | -652.70   |
| 05CN 89147L100 | 16EIJBBPK73 | TORTOISE ENERGY INFRASTRUCTURE | 531 | 11 May 2016 | 100.000      | Local                | 2,873.44   | 2,873.44      | 3,501.13      | 3,501.13 | 16 May 2016 | -627.69   | 1.000000  | 22 Jun 2015 to 29 Jun 2015 | -627.69   |
|                |             |                                |     |             |              | Base                 | 2,873.44   | 2,873.44      | 3,501.13      | 3,501.13 | -627 69     |           | 0 00      |                            | -627.69   |
| 05CN 89147L100 | 16BCJBBN42G | TORTOISE ENERGY INFRASTRUCTURE | 592 | 02 Feb 2016 | 100.000      | Local                | 2,299 17   | 2,299 17      | 3,501.13      | 3,501.13 | 05 Feb 2016 | -1,201 96 | 1 000000  | 05 Aug 2014 to 22 Aug 2014 | -1,201 96 |
|                |             |                                |     |             |              | Base                 | 2,299 17   | 2,299 17      | 3,501 13      | 3,501 13 | -1,201 96   |           | 0 00      |                            | -1,201 96 |
| 05CN 89147L100 | 16BCJBBN42J | TORTOISE ENERGY INFRASTRUCTURE | 594 | 02 Feb 2016 | 100 000      | Local                | 2,298 77   | 2,298 77      | 3,501 13      | 3,501 13 | 05 Feb 2016 | -1,202 36 | 1 000000  | 22 Aug 2014 to 22 Aug 2014 | -1,202 36 |
|                |             |                                |     |             |              | Base                 | 2,298 77   | 2,298 77      | 3,501 13      | 3,501 13 | -1,202 36   |           | 0 00      |                            | -1,202 36 |
| 05CN 89147L100 | 16BIJBBNK6L | TORTOISE ENERGY INFRASTRUCTURE | 683 | 10 Feb 2016 | 100 000      | Local                | 2,046.43   | 2,046.43      | 3,501 13      | 3,501 13 | 16 Feb 2016 | -1,454 70 | 1.000000  | 22 Aug 2014 to 22 Dec 2014 | -1,454.70 |
|                |             |                                |     |             |              | Base                 | 2,046.43   | 2,046.43      | 3,501 13      | 3,501 13 | -1,454 70   |           | 0 00      |                            | -1,454 70 |
| 05CN 89147L100 | 16BIJBBNK6P | TORTOISE ENERGY INFRASTRUCTURE | 686 | 10 Feb 2016 | 100 000      | Local                | 2,052 22   | 2,052 22      | 3,501 13      | 3,501 13 | 16 Feb 2016 | -1,448 91 | 1.000000  | 22 Dec 2014 to 17 Mar 2015 | -1,448 91 |
|                |             |                                |     |             |              | Base                 | 2,052 22   | 2,052 22      | 3,501 13      | 3,501 13 | -1,448 91   |           | 0 00      |                            | -1,448 91 |



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| Fund                   | Asset ID    | Security Name                  | Lot | Trd Date    | Dtl Fund Rsn  | Security Description | Shares/Par   | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
|------------------------|-------------|--------------------------------|-----|-------------|---------------|----------------------|--------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| SSB Trade ID           |             |                                |     |             |               |                      |              |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CN 89147L100         | 16BJJBPPQFD | TORTOISE ENERGY INFRASTRUCTURE | 694 | 11 Feb 2016 | 100 000       | Local                | 1,933.61     | 1,933.61      | 3,501.13      | -1,567.52      | 17 Feb 2016 | 1.000000   | 17 Mar 2015 to 20 Mar 2015 | -1,567.52  |
|                        |             |                                |     |             |               | Base                 | 1,933.61     | 1,933.61      | 3,501.13      | -1,567.52      |             | 0.00       |                            | -1,567.52  |
| 05CN 89147L100         | 16BLJBKPM1  | TORTOISE ENERGY INFRASTRUCTURE | 719 | 16 Feb 2016 | 100.000       | Local                | 2,183.82     | 2,183.82      | 3,501.13      | -1,317.31      | 19 Feb 2016 | 1.000000   | 20 Mar 2015 to 30 Apr 2015 | -1,317.31  |
|                        |             |                                |     |             |               | Base                 | 2,183.82     | 2,183.82      | 3,501.13      | -1,317.31      |             | 0.00       |                            | -1,317.31  |
| 05CN 89147L100         | 16BMJBNNBRM | TORTOISE ENERGY INFRASTRUCTURE | 730 | 17 Feb 2016 | 100.000       | Local                | 2,297.23     | 2,297.23      | 3,501.13      | -1,203.90      | 22 Feb 2016 | 1.000000   | 30 Apr 2015 to 05 May 2015 | -1,203.90  |
|                        |             |                                |     |             |               | Base                 | 2,297.23     | 2,297.23      | 3,501.13      | -1,203.90      |             | 0.00       |                            | -1,203.90  |
| 05CN 89147L100         | 16FEJBTT9WM | TORTOISE ENERGY INFRASTRUCTURE | 732 | 06 Jun 2016 | 100 000       | Local                | 3,048.59     | 3,048.59      | 3,501.13      | -452.54        | 09 Jun 2016 | 1.000000   | 29 Jun 2015 to 01 Jul 2015 | -452.54    |
|                        |             |                                |     |             |               | Base                 | 3,048.59     | 3,048.59      | 3,501.13      | -452.54        |             | 0.00       |                            | -452.54    |
| 05CN 89147L100         | 16BQJBQPQS  | TORTOISE ENERGY INFRASTRUCTURE | 745 | 19 Feb 2016 | 100.000       | Local                | 2,270.95     | 2,270.95      | 3,501.13      | -1,230.18      | 24 Feb 2016 | 1.000000   | 05 May 2015 to 06 May 2015 | -1,230.18  |
|                        |             |                                |     |             |               | Base                 | 2,270.95     | 2,270.95      | 3,501.13      | -1,230.18      |             | 0.00       |                            | -1,230.18  |
| <b>89147L100 Total</b> |             |                                |     |             |               |                      |              |               |               |                |             |            |                            |            |
|                        |             | Local                          |     |             |               |                      | 93,858.87    | 93,858.87     | 124,624.76    | -30,765.89     |             |            |                            | -30,765.89 |
|                        |             | Base                           |     |             |               |                      | 93,858.87    | 93,858.87     | 124,624.76    | -30,765.89     |             | 0.00       |                            | -30,765.89 |
| 05CF 923YQA901         | 16BQJBBOGZT | SACHEM HEAD OFFSHORE LTD       | 602 | 30 Jan 2016 | 4,000 000     | Local                | 4,495,868.40 | 4,495,868.40  | 4,000,000.00  | 495,868.40     | 30 Jan 2016 | 1.000000   | 24 Nov 2014 to 24 Nov 2014 | 495,868.40 |
|                        |             |                                |     |             |               | Base                 | 4,495,868.40 | 4,495,868.40  | 4,000,000.00  | 495,868.40     |             | 0.00       |                            | 495,868.40 |
| 05CF 959TRA007         | 15LPJBB3NX9 | CASH AT OTHER BANK             | 553 | 01 Dec 2015 | 1,500,000.000 | Local                | 1,500,000.00 | 1,500,000.00  | 1,500,000.00  | 0.00           | 01 Dec 2015 | 1.000000   | 23 Nov 2015 to 23 Nov 2015 | 0.00       |
|                        |             |                                |     |             |               | Base                 | 1,500,000.00 | 1,500,000.00  | 1,500,000.00  | 0.00           |             | 0.00       |                            | 0.00       |
| 05CF 959TRA007         | 15LPJBB3TSB | CASH AT OTHER BANK             | 555 | 01 Dec 2015 | 5,000,000 000 | Local                | 5,000,000.00 | 5,000,000.00  | 5,000,000.00  | 0.00           | 01 Dec 2015 | 1.000000   | 23 Nov 2015 to 23 Nov 2015 | 0.00       |
|                        |             |                                |     |             |               | Base                 | 5,000,000.00 | 5,000,000.00  | 5,000,000.00  | 0.00           |             | 0.00       |                            | 0.00       |

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|--------------------------------|-----------|-----------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name               | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                             |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 959TRA007 Total                |           |                             |     |          |              |                      |            |               |               |                |             |            |                            |           |
| 05C8                           | ACI009CF9 | CAPITAL GROUP               |     |          |              | MUTUAL FUND          |            |               |               |                |             | 1.000000   | 01 Sep 2013 to 01 Sep 2013 |           |
| 15IQJBSSXQ                     | 541       | 31 Aug 2015                 |     |          |              | Local                | 1,572 560  | 12,785.00     | 14,862.73     | -2,077.73      | 31 Aug 2015 | 0.00       | -2,077.73                  | 0.00      |
|                                |           |                             |     |          |              | Base                 |            | 12,785.00     | 14,862.73     | -2,077.73      |             | 0.00       | -2,077.73                  | 0.00      |
| 05C8                           | ACI009CF9 | CAPITAL GROUP               |     |          |              | MUTUAL FUND          |            |               |               |                |             | 1.000000   | 01 Sep 2013 to 01 Sep 2013 |           |
| 15LPJBBP710                    | 560       | 30 Nov 2015                 |     |          |              | Local                | 721 145    | 5,834.00      | 6,807.83      | -973.83        | 30 Nov 2015 | 0.00       | -973.83                    | 0.00      |
|                                |           |                             |     |          |              | Base                 |            | 5,834.00      | 6,807.83      | -973.83        |             | 0.00       | -973.83                    | 0.00      |
| 05C8                           | ACI009CF9 | CAPITAL GROUP               |     |          |              | MUTUAL FUND          |            |               |               |                |             | 1.000000   | 01 Sep 2013 to 01 Sep 2013 |           |
| 16DMJBXB03                     | 582       | 30 Mar 2016                 |     |          |              | Local                | 718.818    | 5,801.00      | 6,769.30      | -968.30        | 30 Mar 2016 | 0.00       | -968.30                    | 0.00      |
|                                |           |                             |     |          |              | Base                 |            | 5,801.00      | 6,769.30      | -968.30        |             | 0.00       | -968.30                    | 0.00      |
| 05C8                           | ACI009CF9 | CAPITAL GROUP               |     |          |              | MUTUAL FUND          |            |               |               |                |             | 1.000000   | 01 Sep 2013 to 01 Sep 2013 |           |
| 16FQJBWVR5                     | 589       | 31 May 2016                 |     |          |              | Local                | 747.055    | 6,006.00      | 7,027.14      | -1,021.14      | 31 May 2016 | 0.00       | -1,021.14                  | 0.00      |
|                                |           |                             |     |          |              | Base                 |            | 6,006.00      | 7,027.14      | -1,021.14      |             | 0.00       | -1,021.14                  | 0.00      |
| ACI009CF9 Total                |           |                             |     |          |              |                      |            |               |               |                |             |            |                            |           |
|                                |           |                             |     |          |              | Local                |            | 30,426.00     | 35,467.00     | -5,041.00      |             | 0.00       | -5,041.00                  | 0.00      |
|                                |           |                             |     |          |              | Base                 |            | 30,426.00     | 35,467.00     | -5,041.00      |             | 0.00       | -5,041.00                  | 0.00      |
| 05C8                           | ACI07JT47 | KILTEARN GLOBAL EQUITY FUND |     |          |              | MUTUAL FUND          |            |               |               |                |             | 1.000000   | 23 Jun 2015 to 23 Jun 2015 |           |
| 15HPJBB1CSF                    | 534       | 31 Jul 2015                 |     |          |              | Local                | 532 514    | 8,364.00      | 8,750.00      | -386.00        | 31 Jul 2015 | 0.00       | -386.00                    | 0.00      |
|                                |           |                             |     |          |              | Base                 |            | 8,364.00      | 8,750.00      | -386.00        |             | 0.00       | -386.00                    | 0.00      |
| 05C8                           | ACI07JT47 | KILTEARN GLOBAL EQUITY FUND |     |          |              | MUTUAL FUND          |            |               |               |                |             | 1.000000   | 23 Jun 2015 to 23 Jun 2015 |           |
| 15IOJBBSLJD                    | 538       | 31 Aug 2015                 |     |          |              | Local                | 532.070    | 7,837.00      | 8,742.70      | -905.70        | 31 Aug 2015 | 0.00       | -905.70                    | 0.00      |
|                                |           |                             |     |          |              | Base                 |            | 7,837.00      | 8,742.70      | -905.70        |             | 0.00       | -905.70                    | 0.00      |
| 05C8                           | ACI07JT47 | KILTEARN GLOBAL EQUITY FUND |     |          |              | MUTUAL FUND          |            |               |               |                |             | 1.000000   | 23 Jun 2015 to 23 Jun 2015 |           |
| 15JNJBXCCG                     | 543       | 30 Sep 2015                 |     |          |              | Local                | 531.627    | 7,360.00      | 8,735.42      | -1,375.42      | 30 Sep 2015 | 0.00       | -1,375.42                  | 0.00      |
|                                |           |                             |     |          |              | Base                 |            | 7,360.00      | 8,735.42      | -1,375.42      |             | 0.00       | -1,375.42                  | 0.00      |

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|--------------------------------|-----------|-----------------------------|-----|----------|--------------|----------------------|-------|---------------|----------|----------------|-----------|------------|----------------------------|-----------|
| Fund                           | Asset ID  | Security Name               | Lot | Trd Date | Dtl Fund Rsn | Security Description |       | Maturity Date |          | Rate           | Stl Date  | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |           |                             |     |          |              | Shares/Par           |       | Principal Net | Cost     | Security Gn/Ls |           | Curr Gn/Ls |                            |           |
| 05C8                           | AC107JT47 | KILTEARN GLOBAL EQUITY FUND |     |          |              | MUTUAL FUND          |       |               |          |                |           | 1.000000   | 23 Jun 2015 to 23 Jun 2015 |           |
| 15KNJBPGNB                     | 554       | 01 Oct 2015                 |     |          |              | 531.183              | Local | 7,926.00      | 8,728.13 | -802.13        | -802.13   |            | -802.13                    |           |
|                                |           |                             |     |          |              |                      | Base  | 7,926.00      | 8,728.13 | -802.13        | -802.13   | 0.00       | -802.13                    |           |
| 05C8                           | AC107JT47 | KILTEARN GLOBAL EQUITY FUND |     |          |              | MUTUAL FUND          |       |               |          |                |           | 1.000000   | 23 Jun 2015 to 23 Jun 2015 |           |
| 15LNUJBBP3N2                   | 557       | 30 Nov 2015                 |     |          |              | 530.741              | Local | 7,807.00      | 8,720.86 | -913.86        | -913.86   |            | -913.86                    |           |
|                                |           |                             |     |          |              |                      | Base  | 7,807.00      | 8,720.86 | -913.86        | -913.86   | 0.00       | -913.86                    |           |
| 05C8                           | AC107JT47 | KILTEARN GLOBAL EQUITY FUND |     |          |              | MUTUAL FUND          |       |               |          |                |           | 1.000000   | 23 Jun 2015 to 23 Jun 2015 |           |
| 16ANJBBN9TZ                    | 562       | 31 Dec 2015                 |     |          |              | 530.298              | Local | 7,517.00      | 8,713.58 | -1,196.58      | -1,196.58 |            | -1,196.58                  |           |
|                                |           |                             |     |          |              |                      | Base  | 7,517.00      | 8,713.58 | -1,196.58      | -1,196.58 | 0.00       | -1,196.58                  |           |
| 05C8                           | AC107JT47 | KILTEARN GLOBAL EQUITY FUND |     |          |              | MUTUAL FUND          |       |               |          |                |           | 1.000000   | 23 Jun 2015 to 23 Jun 2015 |           |
| 16BNJBBVR4T                    | 568       | 29 Jan 2016                 |     |          |              | 529.856              | Local | 7,051.00      | 8,706.32 | -1,655.32      | -1,655.32 |            | -1,655.32                  |           |
|                                |           |                             |     |          |              |                      | Base  | 7,051.00      | 8,706.32 | -1,655.32      | -1,655.32 | 0.00       | -1,655.32                  |           |
| 05C8                           | AC107JT47 | KILTEARN GLOBAL EQUITY FUND |     |          |              | MUTUAL FUND          |       |               |          |                |           | 1.000000   | 23 Jun 2015 to 23 Jun 2015 |           |
| 16COJBXB732                    | 578       | 29 Feb 2016                 |     |          |              | 529.415              | Local | 7,184.00      | 8,699.07 | -1,515.07      | -1,515.07 |            | -1,515.07                  |           |
|                                |           |                             |     |          |              |                      | Base  | 7,184.00      | 8,699.07 | -1,515.07      | -1,515.07 | 0.00       | -1,515.07                  |           |
| 05C8                           | AC107JT47 | KILTEARN GLOBAL EQUITY FUND |     |          |              | MUTUAL FUND          |       |               |          |                |           | 1.000000   | 23 Jun 2015 to 23 Jun 2015 |           |
| 16DMJBBN47K                    | 579       | 31 Mar 2016                 |     |          |              | 528.974              | Local | 7,827.00      | 8,691.83 | -864.83        | -864.83   |            | -864.83                    |           |
|                                |           |                             |     |          |              |                      | Base  | 7,827.00      | 8,691.83 | -864.83        | -864.83   | 0.00       | -864.83                    |           |
| 05C8                           | AC107JT47 | KILTEARN GLOBAL EQUITY FUND |     |          |              | MUTUAL FUND          |       |               |          |                |           | 1.000000   | 23 Jun 2015 to 23 Jun 2015 |           |
| 16EMJBB5T19                    | 585       | 29 Apr 2016                 |     |          |              | 528.533              | Local | 8,197.00      | 8,684.58 | -487.58        | -487.58   |            | -487.58                    |           |
|                                |           |                             |     |          |              |                      | Base  | 8,197.00      | 8,684.58 | -487.58        | -487.58   | 0.00       | -487.58                    |           |
| 05C8                           | AC107JT47 | KILTEARN GLOBAL EQUITY FUND |     |          |              | MUTUAL FUND          |       |               |          |                |           | 1.000000   | 23 Jun 2015 to 23 Jun 2015 |           |
| 16FPJBBRFNK                    | 587       | 31 May 2016                 |     |          |              | 528.093              | Local | 7,963.00      | 8,677.35 | -714.35        | -714.35   |            | -714.35                    |           |
|                                |           |                             |     |          |              |                      | Base  | 7,963.00      | 8,677.35 | -714.35        | -714.35   | 0.00       | -714.35                    |           |
| 05C8                           | AC107JT47 | KILTEARN GLOBAL EQUITY FUND |     |          |              | MUTUAL FUND          |       |               |          |                |           | 1.000000   | 23 Jun 2015 to 23 Jun 2015 |           |
| 16GOJBVGFF                     | 600       | 30 Jun 2016                 |     |          |              | 527.653              | Local | 7,786.00      | 8,670.12 | -884.12        | -884.12   |            | -884.12                    |           |
|                                |           |                             |     |          |              |                      | Base  | 7,786.00      | 8,670.12 | -884.12        | -884.12   | 0.00       | -884.12                    |           |

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| Fund                   | Asset ID  | Security Name                | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls   |
|------------------------|-----------|------------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|----------|------------|----------------------|-------------|
| SSB Trade ID           |           |                              |     |          |              |                      |            |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls |                      |             |
| <b>ACI07JT47 Total</b> |           |                              |     |          |              |                      |            |               |               |                |          |            |                      |             |
| 05CF                   | ACI07WRR9 | MAVERICK FUND LTD            |     |          |              | MUTUAL FUND          |            |               |               |                |          |            |                      |             |
| 16AFJBB0N8R            | 565       | 31 Dec 2015                  |     |          |              | 755 272 Local        |            | 92,819 00     | 104,519.96    | -11,700.96     |          |            |                      | -11,700.96  |
|                        |           |                              |     |          |              | Base                 |            | 92,819 00     | 104,519.96    | -11,700.96     |          |            |                      | -11,700.96  |
| 05CF                   | ACI07WRR9 | MAVERICK FUND LTD            |     |          |              | MUTUAL FUND          |            |               |               |                |          |            |                      |             |
| 16BQJBBXCCZ            | 565       | 31 Dec 2015                  |     |          |              | -755.272 Local       |            | 1,500,000.00  | 1,042,361.21  | 457,638.79     |          |            |                      | 457,638.79  |
| CXL                    |           |                              |     |          |              | Base                 |            | 1,500,000 00  | 1,042,361.21  | 457,638.79     |          |            |                      | 457,638.79  |
| 05CF                   | ACI07WRR9 | MAVERICK FUND LTD            |     |          |              | MUTUAL FUND          |            |               |               |                |          |            |                      |             |
| 16BQJBBXCRG            | 601       | 31 Dec 2015                  |     |          |              | 750 430 Local        |            | -1,500,000 00 | -1,042,361.21 | -457,638.79    |          |            |                      | -457,638.79 |
|                        |           |                              |     |          |              | Base                 |            | -1,500,000 00 | -1,042,361.21 | -457,638.79    |          |            |                      | -457,638.79 |
| 05CF                   | ACI07WRR9 | MAVERICK FUND LTD            |     |          |              | MUTUAL FUND          |            |               |               |                |          |            |                      |             |
| 16BQJBBXCRG            | 601       | 31 Dec 2015                  |     |          |              | 750 430 Local        |            | 1,500,000 00  | 1,035,678.70  | 464,321.30     |          |            |                      | 464,321.30  |
|                        |           |                              |     |          |              | Base                 |            | 1,500,000.00  | 1,035,678.70  | 464,321.30     |          |            |                      | 464,321.30  |
| <b>ACI07WRR9 Total</b> |           |                              |     |          |              |                      |            |               |               |                |          |            |                      |             |
| 05C8                   | ACI08MJR9 | POLUNIN DEVELOPING COUNTRIES |     |          |              | FUND, LLC            |            |               |               |                |          |            |                      |             |
| 15HQJBBWCG             | 535       | 31 Jul 2015                  |     |          |              | 448.338 Local        |            | 5,701.69      | 6,191.62      | -489.93        |          |            |                      | -489.93     |
|                        |           |                              |     |          |              | Base                 |            | 5,701.69      | 6,191.62      | -489.93        |          |            |                      | -489.93     |
| 05C8                   | ACI08MJR9 | POLUNIN DEVELOPING COUNTRIES |     |          |              | FUND, LLC            |            |               |               |                |          |            |                      |             |
| 16BRJBCB08P            | 570       | 31 Aug 2015                  |     |          |              | 447.872 Local        |            | 5,214.31      | 6,009.14      | -794.83        |          |            |                      | -794.83     |
|                        |           |                              |     |          |              | Base                 |            | 5,214.31      | 6,009.14      | -794.83        |          |            |                      | -794.83     |
| 05C8                   | ACI08MJR9 | POLUNIN DEVELOPING COUNTRIES |     |          |              | FUND, LLC            |            |               |               |                |          |            |                      |             |
| 16BRJBCB6TF            | 571       | 30 Sep 2015                  |     |          |              | 447.405 Local        |            | 5,062.00      | 6,002.88      | -940.88        |          |            |                      | -940.88     |
|                        |           |                              |     |          |              | Base                 |            | 5,062.00      | 6,002.88      | -940.88        |          |            |                      | -940.88     |
| 05C8                   | ACI08MJR9 | POLUNIN DEVELOPING COUNTRIES |     |          |              | FUND, LLC            |            |               |               |                |          |            |                      |             |
| 16BRJBCB80C            | 572       | 31 Oct 2015                  |     |          |              | 446.940 Local        |            | 5,388.79      | 5,996.64      | -607.85        |          |            |                      | -607.85     |
|                        |           |                              |     |          |              | Base                 |            | 5,388.79      | 5,996.64      | -607.85        |          |            |                      | -607.85     |

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|--------------------------------|-----------|------------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|--------------|
| Fund                           | Asset ID  | Security Name                | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls    |
| SSB Trade ID                   |           |                              |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |              |
| 05C8                           | ACI08MJR9 | POLUNIN DEVELOPING COUNTRIES |     |          |              | FUND, LLC            |            |               |               |                |             |            |                            |              |
| 16BRJBCKCKZB                   | 573       | 30 Nov 2015                  |     |          | 575 910      | Local                |            | 6,728.92      | 7,727.04      | -998.12        | 30 Nov 2015 | 1.000000   | 29 Sep 2014 to 29 Sep 2014 | -998.12      |
|                                |           |                              |     |          |              | Base                 |            | 6,728.92      | 7,727.04      | -998.12        |             | 0.00       |                            | -998.12      |
| 05C8                           | ACI08MJR9 | POLUNIN DEVELOPING COUNTRIES |     |          |              | FUND, LLC            |            |               |               |                |             |            |                            |              |
| 16BRJBCCPFR                    | 574       | 31 Dec 2015                  |     |          | 575.310      | Local                |            | 6,629.34      | 7,718.99      | -1,089.65      | 31 Dec 2015 | 1.000000   | 29 Sep 2014 to 29 Sep 2014 | -1,089.65    |
|                                |           |                              |     |          |              | Base                 |            | 6,629.34      | 7,718.99      | -1,089.65      |             | 0.00       |                            | -1,089.65    |
| 05C8                           | ACI08MJR9 | POLUNIN DEVELOPING COUNTRIES |     |          |              | FUND, LLC            |            |               |               |                |             |            |                            |              |
| 16BRJBCCVSN                    | 575       | 31 Jan 2016                  |     |          | 574 711      | Local                |            | 6,178.63      | 7,710.96      | -1,532.33      | 31 Jan 2016 | 1.000000   | 29 Sep 2014 to 29 Sep 2014 | -1,532.33    |
|                                |           |                              |     |          |              | Base                 |            | 6,178.63      | 7,710.96      | -1,532.33      |             | 0.00       |                            | -1,532.33    |
| 05C8                           | ACI08MJR9 | POLUNIN DEVELOPING COUNTRIES |     |          |              | FUND, LLC            |            |               |               |                |             |            |                            |              |
| 16CFJBWBWJ2G                   | 576       | 29 Feb 2016                  |     |          | 574 112      | Local                |            | 6,305.65      | 7,702.92      | -1,397.27      | 29 Feb 2016 | 1.000000   | 29 Sep 2014 to 29 Sep 2014 | -1,397.27    |
|                                |           |                              |     |          |              | Base                 |            | 6,305.65      | 7,702.92      | -1,397.27      |             | 0.00       |                            | -1,397.27    |
| 05C8                           | ACI08MJR9 | POLUNIN DEVELOPING COUNTRIES |     |          |              | FUND, LLC            |            |               |               |                |             |            |                            |              |
| 16DRJBCJMKJK                   | 583       | 31 Mar 2016                  |     |          | 573 514      | Local                |            | 7,176.38      | 7,694.90      | -518.52        | 31 Mar 2016 | 1 000000   | 29 Sep 2014 to 29 Sep 2014 | -518.52      |
|                                |           |                              |     |          |              | Base                 |            | 7,176.38      | 7,694.90      | -518.52        |             | 0.00       |                            | -518.52      |
| 05C8                           | ACI08MJR9 | POLUNIN DEVELOPING COUNTRIES |     |          |              | FUND, LLC            |            |               |               |                |             |            |                            |              |
| 16EQJBVBVN31                   | 586       | 29 Apr 2016                  |     |          | 572 916      | Local                |            | 7,286.00      | 7,686.87      | -400.87        | 29 Apr 2016 | 1 000000   | 29 Sep 2014 to 29 Sep 2014 | -400.87      |
|                                |           |                              |     |          |              | Base                 |            | 7,286.00      | 7,686.87      | -400.87        |             | 0 00       |                            | -400.87      |
| 05C8                           | ACI08MJR9 | POLUNIN DEVELOPING COUNTRIES |     |          |              | FUND, LLC            |            |               |               |                |             |            |                            |              |
| 16FQJBCCGRJ                    | 590       | 31 May 2016                  |     |          | 572.320      | Local                |            | 6,902.76      | 7,678.88      | -776.12        | 31 May 2016 | 1 000000   | 29 Sep 2014 to 29 Sep 2014 | -776.12      |
|                                |           |                              |     |          |              | Base                 |            | 6,902.76      | 7,678.88      | -776.12        |             | 0.00       |                            | -776.12      |
| 05C8                           | ACI08MJR9 | POLUNIN DEVELOPING COUNTRIES |     |          |              | FUND, LLC            |            |               |               |                |             |            |                            |              |
| 16GQJBCHSW9                    | 606       | 30 Jun 2016                  |     |          | 571 724      | Local                |            | 7,167.32      | 7,670.88      | -503.56        | 30 Jun 2016 | 1 000000   | 29 Sep 2014 to 29 Sep 2014 | -503.56      |
|                                |           |                              |     |          |              | Base                 |            | 7,167.32      | 7,670.88      | -503.56        |             | 0.00       |                            | -503.56      |
| ACI08MJR9 Total                |           |                              |     |          |              |                      |            |               |               |                |             |            |                            |              |
|                                |           |                              |     |          |              | Local                |            | 75,741.79     | 85,791.72     | -10,049.93     |             |            |                            | -10,049.93   |
|                                |           |                              |     |          |              | Base                 |            | 75,741.79     | 85,791.72     | -10,049.93     |             | 0.00       |                            | -10,049.93   |
| US DOLLAR Total                |           |                              |     |          |              |                      |            |               |               |                |             |            |                            |              |
|                                |           |                              |     |          |              | Local                |            | 20,452,275.12 | 19,387,781.06 | 1,064,494.06   |             |            |                            | 1,064,494.06 |
|                                |           |                              |     |          |              | Base                 |            | 20,452,275.12 | 19,387,781.06 | 1,064,494.06   |             | 0.00       |                            | 1,064,494.06 |

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|----------------------------------------------|----------|---------------|-----|----------|--------------|------------|----------------------|----------------|----------------------------|
| Fund                                         | Asset ID | Security Name | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net  | Maturity Date              |
| SSB Trade ID                                 |          |               |     |          |              |            |                      | Cost           | Rate                       |
|                                              |          |               |     |          |              |            |                      | Security Gn/Ls | Std Date                   |
|                                              |          |               |     |          |              |            |                      | Curr Gn/Ls     | Trd Dts of Orig Buys       |
|                                              |          |               |     |          |              |            |                      |                | Net Gn/Ls                  |
| US DOLLAR Total Gains                        |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Local         |     |          |              |            |                      | 1,149,105.43   | 1,149,105.43               |
|                                              |          | Base          |     |          |              |            |                      | 1,149,105.43   | 1,149,105.43               |
| US DOLLAR Total Losses                       |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Local         |     |          |              |            |                      | -84,611.37     | -84,611.37                 |
|                                              |          | Base          |     |          |              |            |                      | -84,611.37     | -84,611.37                 |
| US DOLLAR Net Gains/Losses                   |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Base          |     |          |              |            |                      | 1,064,494.06   | 1,064,494.06               |
| MUTUAL FUNDS Total                           |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Base          |     |          |              |            |                      | 1,064,494.06   | 1,064,494.06               |
| MUTUAL FUNDS Total Gains                     |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Base          |     |          |              |            |                      | 1,149,105.43   | 1,149,105.43               |
| MUTUAL FUNDS Total Losses                    |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Base          |     |          |              |            |                      | -84,611.37     | -84,611.37                 |
| MUTUAL FUNDS Net Gains/Losses                |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Base          |     |          |              |            |                      | 1,064,494.06   | 1,064,494.06               |
| NON-SECY ASSET-STOCK                         |          |               |     |          |              |            |                      |                |                            |
| US DOLLAR                                    |          |               |     |          |              |            |                      |                |                            |
| 05CF 007551922 ADVENT FUND II B LP           |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Local         |     |          |              |            |                      | 30 Jun 2016    | 1,000,000                  |
|                                              |          | Base          |     |          |              |            |                      | 0.00           | 31 Aug 2006 to 31 Aug 2006 |
| 16GPIBBT2K5                                  |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Local         |     |          |              |            |                      | 15,084.88      | 0.00                       |
| ADJC-                                        |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Base          |     |          |              |            |                      | 15,084.88      | 0.00                       |
| 05CF 02099C978 ALPHAMETRIX GROUP LLC         |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Local         |     |          |              |            |                      | 31 Mar 2016    | 1,000,000                  |
|                                              |          | Base          |     |          |              |            |                      | -2,000,000.00  | 20 Jul 2009 to 20 Jul 2009 |
| 16DSJBB2NV3                                  |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Local         |     |          |              |            |                      | 2,000,000.00   | -2,000,000.00              |
|                                              |          | Base          |     |          |              |            |                      | -2,000,000.00  | -2,000,000.00              |
| 05CF 036990968 ANTHEM CAPITAL L P            |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Local         |     |          |              |            |                      | 30 Jun 2016    | 1,000,000                  |
|                                              |          | Base          |     |          |              |            |                      | -791,641.00    | 01 May 2008 to 01 May 2008 |
| 16FVJBB2KT4                                  |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Local         |     |          |              |            |                      | 791,641.00     | -791,641.00                |
|                                              |          | Base          |     |          |              |            |                      | -791,641.00    | -791,641.00                |
| 05CF 03699B923 ANTHEM CAPITAL II LP          |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Local         |     |          |              |            |                      | 30 Jun 2016    | 1,000,000                  |
|                                              |          | Base          |     |          |              |            |                      | -999,996.86    | 22 Aug 2006 to 09 Feb 2009 |
| 16FVJBB2LJG                                  |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Local         |     |          |              |            |                      | 999,996.86     | -999,996.86                |
|                                              |          | Base          |     |          |              |            |                      | -999,996.86    | -999,996.86                |
| 05CD 54999N919 LUBERT ADLER REAL ESTATE FD V |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Local         |     |          |              |            |                      | 25 Aug 2015    | 1,000,000                  |
|                                              |          | Base          |     |          |              |            |                      | 0.00           | 19 Dec 2006 to 19 Dec 2006 |
| 15HUJBBZ627                                  |          |               |     |          |              |            |                      |                |                            |
|                                              |          | Local         |     |          |              |            |                      | 28,985.51      | 0.00                       |
|                                              |          | Base          |     |          |              |            |                      | 28,985.51      | 0.00                       |

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| Fund Asset ID          | Security Name                  | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|--------------------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |                                |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CD 54999N919         | LUBERT ADLER REAL ESTATE FD V  |     |          | FD V LP      |                      |            |               |               |                |             |            |                            |           |
| 16ACJBBQH29            | 039 23 Dec 2015                |     |          | 57,971.010   | Local                |            | 57,971.01     | 57,971.01     | 0.00           | 23 Dec 2015 | 1.000000   | 19 Dec 2006 to 19 Dec 2006 | 0.00      |
|                        |                                |     |          |              | Base                 |            | 57,971.01     | 57,971.01     | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CD 54999N919         | LUBERT ADLER REAL ESTATE FD V  |     |          | FD V LP      |                      |            |               |               |                |             |            |                            |           |
| 16BQJBB08D4            | 049 24 Feb 2016                |     |          | 72,463.770   | Local                |            | 72,463.77     | 72,463.77     | 0.00           | 24 Feb 2016 | 1.000000   | 19 Dec 2006 to 19 Dec 2006 | 0.00      |
|                        |                                |     |          |              | Base                 |            | 72,463.77     | 72,463.77     | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| <b>54999N919 Total</b> |                                |     |          |              |                      |            |               |               |                |             |            |                            |           |
|                        |                                |     |          |              | Local                |            | 159,420.29    | 159,420.29    | 0.00           | 0.00        |            |                            | 0.00      |
|                        |                                |     |          |              | Base                 |            | 159,420.29    | 159,420.29    | 0.00           | 0.00        | 0.00       |                            | 0.00      |
| 05CD 54999N935         | LUBERT ADLER REAL ESTATE FD VI |     |          | LP           |                      |            |               |               |                |             |            |                            |           |
| 15IKJBBL5X5            | 016 10 Sep 2015                |     |          | 152,733.150  | Local                |            | 152,733.15    | 152,732.94    | 0.21           | 10 Sep 2015 | 1.000000   | 12 Feb 2010 to 21 May 2010 | 0.21      |
|                        |                                |     |          |              | Base                 |            | 152,733.15    | 152,732.94    | 0.21           | 0.21        | 0.00       |                            | 0.21      |
| 05CD 54999N935         | LUBERT ADLER REAL ESTATE FD VI |     |          | LP           |                      |            |               |               |                |             |            |                            |           |
| 15KMJBBP7TJ            | 027 30 Oct 2015                |     |          | 108,621.610  | Local                |            | 108,621.61    | 108,621.46    | 0.15           | 30 Oct 2015 | 1.000000   | 21 May 2010 to 21 May 2010 | 0.15      |
|                        |                                |     |          |              | Base                 |            | 108,621.61    | 108,621.46    | 0.15           | 0.15        | 0.00       |                            | 0.15      |
| 05CD 54999N935         | LUBERT ADLER REAL ESTATE FD VI |     |          | LP           |                      |            |               |               |                |             |            |                            |           |
| 15KMJBBP818            | 027 30 Oct 2015                |     |          | -108,621.610 | Local                |            | -108,621.61   | -108,621.46   | -0.15          | 30 Oct 2015 | 1.000000   | 21 May 2010 to 21 May 2010 | -0.15     |
| CXL                    |                                |     |          |              | Base                 |            | -108,621.61   | -108,621.46   | -0.15          | -0.15       | 0.00       |                            | -0.15     |
| 05CD 54999N935         | LUBERT ADLER REAL ESTATE FD VI |     |          | LP           |                      |            |               |               |                |             |            |                            |           |
| 15KMJBBQB58            | 029 30 Oct 2015                |     |          | 132,368.730  | Local                |            | 132,368.73    | 132,368.55    | 0.18           | 30 Oct 2015 | 1.000000   | 21 May 2010 to 21 May 2010 | 0.18      |
|                        |                                |     |          |              | Base                 |            | 132,368.73    | 132,368.55    | 0.18           | 0.18        | 0.00       |                            | 0.18      |
| 05CD 54999N935         | LUBERT ADLER REAL ESTATE FD VI |     |          | LP           |                      |            |               |               |                |             |            |                            |           |
| 16ACJBBQJQ7            | 040 21 Dec 2015                |     |          | 91,639.890   | Local                |            | 91,639.89     | 91,639.76     | 0.13           | 21 Dec 2015 | 1.000000   | 21 May 2010 to 24 Aug 2010 | 0.13      |
|                        |                                |     |          |              | Base                 |            | 91,639.89     | 91,639.76     | 0.13           | 0.13        | 0.00       |                            | 0.13      |
| 05CD 54999N935         | LUBERT ADLER REAL ESTATE FD VI |     |          | LP           |                      |            |               |               |                |             |            |                            |           |
| 16CAJBCMVFD            | 055 10 Feb 2016                |     |          | 81,457.690   | Local                |            | 81,457.69     | 81,457.58     | 0.11           | 10 Feb 2016 | 1.000000   | 24 Aug 2010 to 24 Aug 2010 | 0.11      |
|                        |                                |     |          |              | Base                 |            | 81,457.69     | 81,457.58     | 0.11           | 0.11        | 0.00       |                            | 0.11      |

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|---------------------------------------|--------------------------------|---------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|---------------|
| Fund                                  | Asset ID                       | Security Name | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls     |
| SSB Trade ID                          | Lot                            | Trd Date      |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |               |
| 05CD 54999N935                        | LUBERT ADLER REAL ESTATE FD VI | LP            |              |                      |            |               |               |                | 10 Mar 2016 | 1 000000   | 24 Aug 2010 to 24 Aug 2010 |               |
| 16CHJBB2FD9                           | 059                            | 10 Mar 2016   | 50,911.060   | Local                |            | 50,911 06     | 50,910 99     |                | 0 07        |            |                            | 0 07          |
|                                       |                                |               |              | Base                 |            | 50,911 06     | 50,910 99     |                | 0 07        | 0 00       |                            | 0 07          |
| 05CD 54999N935                        | LUBERT ADLER REAL ESTATE FD VI | LP            |              |                      |            |               |               |                | 09 Jun 2016 | 1 000000   | 24 Aug 2010 to 23 Dec 2010 |               |
| 16FVJBB2Q2L                           | 077                            | 09 Jun 2016   | 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          |
| 54999N935 Total                       |                                |               |              |                      |            |               |               |                |             |            |                            |               |
|                                       |                                |               |              | Local                |            | 580,385 99    | 580,385 19    |                | 0 80        |            |                            | 0 80          |
|                                       |                                |               |              | Base                 |            | 580,385 99    | 580,385.19    |                | 0 80        | 0 00       |                            | 0 80          |
| US DOLLAR Total                       |                                |               |              |                      |            |               |               |                |             |            |                            |               |
|                                       |                                |               |              | Local                |            | 754,891.16    | 4,546,528 22  | -3,791,637 06  |             |            |                            | -3,791,637 06 |
|                                       |                                |               |              | Base                 |            | 754,891 16    | 4,546,528.22  | -3,791,637 06  |             | 0.00       |                            | -3,791,637 06 |
| US DOLLAR Total Gains                 |                                |               |              |                      |            |               |               |                |             |            |                            |               |
|                                       |                                |               |              | Local                |            |               |               | 0 80           |             |            |                            | 0 80          |
|                                       |                                |               |              | Base                 |            |               |               | 0 80           |             |            |                            | 0 80          |
| US DOLLAR Total Losses                |                                |               |              |                      |            |               |               |                |             |            |                            |               |
|                                       |                                |               |              | Local                |            |               |               | -3,791,637 86  |             |            |                            | -3,791,637 86 |
|                                       |                                |               |              | Base                 |            |               |               | -3,791,637 86  |             | 0.00       |                            | -3,791,637 86 |
| US DOLLAR Net Gains/Losses            |                                |               |              |                      |            |               |               |                |             |            |                            |               |
|                                       |                                |               |              | Base                 |            |               |               | -3,791,637.06  |             | 0.00       |                            | -3,791,637.06 |
| NON-SECY ASSET-STOCK Total            |                                |               |              |                      |            |               |               |                |             |            |                            |               |
|                                       |                                |               |              | Base                 |            | 754,891 16    | 4,546,528 22  | -3,791,637 06  |             | 0.00       |                            | -3,791,637.06 |
| NON-SECY ASSET-STOCK Total Gains      |                                |               |              |                      |            |               |               |                |             |            |                            |               |
|                                       |                                |               |              | Base                 |            |               |               | 0 80           |             | 0 00       |                            | 0 80          |
| NON-SECY ASSET-STOCK Total Losses     |                                |               |              |                      |            |               |               |                |             |            |                            |               |
|                                       |                                |               |              | Base                 |            |               |               | -3,791,637 86  |             | 0 00       |                            | -3,791,637 86 |
| NON-SECY ASSET-STOCK Net Gains/Losses |                                |               |              |                      |            |               |               |                |             |            |                            |               |
|                                       |                                |               |              | Base                 |            |               |               | -3,791,637.06  |             | 0.00       |                            | -3,791,637 06 |
| REAL ESTATE INV TRST                  |                                |               |              |                      |            |               |               |                |             |            |                            |               |
| US DOLLAR                             |                                |               |              |                      |            |               |               |                |             |            |                            |               |
| 05CN 015271109                        | ALEXANDRIA REAL ESTATE EQUIT   | REIT USD.01   |              |                      |            |               |               |                | 31 Mar 2016 | 1 000000   | 27 Oct 2015 to 27 Oct 2015 |               |
| 16CUJBPHQX                            | 206                            | 28 Mar 2016   | 75,000       | Local                |            | 6,673 35      | 6,584 09      |                | 89 26       |            |                            | 89 26         |
|                                       |                                |               |              | Base                 |            | 6,673 35      | 6,584 09      |                | 89 26       | 0.00       |                            | 89 26         |



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|--------------------------------|-------------|------------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name                | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Std Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                              |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 015271109                 | 16CVJBBSG7S | ALEXANDRIA REAL ESTATE EQUIT | 219 | 29 Mar 2016 |              | REIT USD.01          | 75.000     | 6,758.08      | 6,584.09      |                | 01 Apr 2016 | 1.000000   | 27 Oct 2015 to 27 Oct 2015 | 173.99    |
|                                |             |                              |     |             |              | Local                |            | 6,758.08      | 6,584.09      |                | 173.99      | 0.00       |                            | 173.99    |
|                                |             |                              |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 015271109                 | 16DGJBBLXXX | ALEXANDRIA REAL ESTATE EQUIT | 292 | 08 Apr 2016 |              | REIT USD.01          | 175.000    | 15,933.75     | 15,362.88     |                | 13 Apr 2016 | 1.000000   | 27 Oct 2015 to 28 Oct 2015 | 570.87    |
|                                |             |                              |     |             |              | Local                |            | 15,933.75     | 15,362.88     |                | 570.87      | 0.00       |                            | 570.87    |
|                                |             |                              |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 015271109                 | 16DHJBNNVPV | ALEXANDRIA REAL ESTATE EQUIT | 297 | 11 Apr 2016 |              | REIT USD.01          | 50.000     | 4,552.02      | 4,389.39      |                | 14 Apr 2016 | 1.000000   | 28 Oct 2015 to 28 Oct 2015 | 162.63    |
|                                |             |                              |     |             |              | Local                |            | 4,552.02      | 4,389.39      |                | 162.63      | 0.00       |                            | 162.63    |
|                                |             |                              |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 015271109                 | 16DIJBNN3Q8 | ALEXANDRIA REAL ESTATE EQUIT | 308 | 12 Apr 2016 |              | REIT USD.01          | 100.000    | 9,273.65      | 8,778.79      |                | 15 Apr 2016 | 1.000000   | 28 Oct 2015 to 28 Oct 2015 | 494.86    |
|                                |             |                              |     |             |              | Local                |            | 9,273.65      | 8,778.79      |                | 494.86      | 0.00       |                            | 494.86    |
|                                |             |                              |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 015271109                 | 16EBJBPGJ3  | ALEXANDRIA REAL ESTATE EQUIT | 452 | 02 May 2016 |              | REIT USD.01          | 125.000    | 11,801.31     | 10,973.49     |                | 05 May 2016 | 1.000000   | 28 Oct 2015 to 04 Nov 2015 | 827.82    |
|                                |             |                              |     |             |              | Local                |            | 11,801.31     | 10,973.49     |                | 827.82      | 0.00       |                            | 827.82    |
|                                |             |                              |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 015271109                 | 16EFJBPGML  | ALEXANDRIA REAL ESTATE EQUIT | 498 | 06 May 2016 |              | REIT USD.01          | 75.000     | 7,130.40      | 6,584.09      |                | 11 May 2016 | 1.000000   | 04 Nov 2015 to 04 Nov 2015 | 546.31    |
|                                |             |                              |     |             |              | Local                |            | 7,130.40      | 6,584.09      |                | 546.31      | 0.00       |                            | 546.31    |
|                                |             |                              |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 015271109                 | 16EKJBBZ710 | ALEXANDRIA REAL ESTATE EQUIT | 554 | 13 May 2016 |              | REIT USD.01          | 250.000    | 23,637.16     | 21,946.97     |                | 18 May 2016 | 1.000000   | 04 Nov 2015 to 09 Nov 2015 | 1,690.19  |
|                                |             |                              |     |             |              | Local                |            | 23,637.16     | 21,946.97     |                | 1,690.19    | 0.00       |                            | 1,690.19  |
|                                |             |                              |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 015271109                 | 16ELJBPPJL2 | ALEXANDRIA REAL ESTATE EQUIT | 563 | 16 May 2016 |              | REIT USD.01          | 250.000    | 24,010.61     | 21,946.98     |                | 19 May 2016 | 1.000000   | 11 Nov 2015 to 13 Nov 2015 | 2,063.63  |
|                                |             |                              |     |             |              | Local                |            | 24,010.61     | 21,946.98     |                | 2,063.63    | 0.00       |                            | 2,063.63  |
|                                |             |                              |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 015271109                 | 16ENJBPHZM  | ALEXANDRIA REAL ESTATE EQUIT | 584 | 18 May 2016 |              | REIT USD.01          | 225.000    | 21,385.26     | 19,752.28     |                | 23 May 2016 | 1.000000   | 13 Nov 2015 to 02 Dec 2015 | 1,632.98  |
|                                |             |                              |     |             |              | Local                |            | 21,385.26     | 19,752.28     |                | 1,632.98    |            |                            | 1,632.98  |
|                                |             |                              |     |             |              | Base                 |            |               |               |                |             | 0.00       |                            |           |

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|--------------------------------|-------------|------------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name                | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                              |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 015271109                 | 16EOJB8P6BG | ALEXANDRIA REAL ESTATE EQUIT | 597 | 19 May 2016 | 75.000       | REIT USD.01 Local    | 75.000     | 7,011.24      | 6,584.09      |                | 24 May 2016 | 1.000000   | 02 Dec 2015 to 09 Dec 2015 | 427.15    |
|                                |             |                              |     |             |              | Base                 |            | 7,011.24      | 6,584.09      |                | 427.15      | 0.00       |                            | 427.15    |
| 05CN 015271109                 | 16EPJB8P46D | ALEXANDRIA REAL ESTATE EQUIT | 613 | 20 May 2016 | 275.000      | REIT USD.01 Local    | 275.000    | 26,085.13     | 24,141.67     |                | 25 May 2016 | 1.000000   | 09 Dec 2015 to 07 Jan 2016 | 1,943.46  |
|                                |             |                              |     |             |              | Base                 |            | 26,085.13     | 24,141.67     |                | 1,943.46    | 0.00       |                            | 1,943.46  |
| 05CN 015271109                 | 16EQJB8N4J9 | ALEXANDRIA REAL ESTATE EQUIT | 620 | 23 May 2016 | 75.000       | REIT USD.01 Local    | 75.000     | 7,199.74      | 6,584.09      |                | 26 May 2016 | 1.000000   | 07 Jan 2016 to 11 Jan 2016 | 615.65    |
|                                |             |                              |     |             |              | Base                 |            | 7,199.74      | 6,584.09      |                | 615.65      | 0.00       |                            | 615.65    |
| 05CN 015271109                 | 16ERJB8S0LL | ALEXANDRIA REAL ESTATE EQUIT | 628 | 24 May 2016 | 100.000      | REIT USD.01 Local    | 100.000    | 9,705.55      | 8,778.79      |                | 27 May 2016 | 1.000000   | 12 Jan 2016 to 15 Jan 2016 | 926.76    |
|                                |             |                              |     |             |              | Base                 |            | 9,705.55      | 8,778.79      |                | 926.76      | 0.00       |                            | 926.76    |
| 05CN 015271109                 | 16ERJB8S0LP | ALEXANDRIA REAL ESTATE EQUIT | 631 | 24 May 2016 | 150.000      | REIT USD.01 Local    | 150.000    | 14,627.02     | 13,168.19     |                | 27 May 2016 | 1.000000   | 15 Jan 2016 to 01 Feb 2016 | 1,458.83  |
|                                |             |                              |     |             |              | Base                 |            | 14,627.02     | 13,168.19     |                | 1,458.83    | 0.00       |                            | 1,458.83  |
| 015271109 Total                |             |                              |     |             |              |                      |            |               |               |                |             |            |                            |           |
|                                |             |                              |     |             |              | Local                |            | 195,784.27    | 182,159.88    |                | 13,624.39   |            |                            | 13,624.39 |
|                                |             |                              |     |             |              | Base                 |            | 195,784.27    | 182,159.88    |                | 13,624.39   | 0.00       |                            | 13,624.39 |
| 05CS 03027X100                 | 16FBJB87XHX | AMERICAN TOWER CORP          | 365 | 02 Jun 2016 | 477.000      | REIT USD.01 Local    | 477.000    | 50,601.82     | 32,859.77     |                | 07 Jun 2016 | 1.000000   | 03 Jan 2012 to 07 Jan 2016 | 17,742.05 |
|                                |             |                              |     |             |              | Base                 |            | 50,601.82     | 32,859.77     |                | 17,742.05   | 0.00       |                            | 17,742.05 |
| 05CN 053484101                 | 15LLJB8PC7H | AVALONBAY COMMUNITIES INC    | 113 | 15 Dec 2015 | 25.000       | REIT USD.01 Local    | 25.000     | 4,453.06      | 3,960.24      |                | 18 Dec 2015 | 1.000000   | 27 Oct 2014 to 27 Oct 2014 | 492.82    |
|                                |             |                              |     |             |              | Base                 |            | 4,453.06      | 3,960.24      |                | 492.82      | 0.00       |                            | 492.82    |
| 05CN 053484101                 | 15LLJB8PC77 | AVALONBAY COMMUNITIES INC    | 126 | 15 Dec 2015 | 140.000      | REIT USD.01 Local    | 140.000    | 24,698.69     | 22,177.36     |                | 18 Dec 2015 | 1.000000   | 27 Oct 2014 to 31 Dec 2014 | 2,521.33  |
|                                |             |                              |     |             |              | Base                 |            | 24,698.69     | 22,177.36     |                | 2,521.33    | 0.00       |                            | 2,521.33  |

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|------------------------|----------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|-----------|---------------|-----------|----------------------------|-----------|
| SSB Trade ID           |                            |     |             |              |                      |            |               | Cost          |           |               | Curr G/Ls |                            |           |
| 05CN 053484101         | AVALONBAY COMMUNITIES INC  |     |             |              | REIT USD.01          |            |               |               |           |               | 1.000000  | 31 Dec 2014 to 24 Feb 2015 |           |
| 15LLJBBPC78            |                            | 127 | 15 Dec 2015 | 200 000      | Local                |            | 35,278.23     | 31,681.94     | 3,596.29  | 3,596.29      |           |                            | 3,596.29  |
|                        |                            |     |             |              | Base                 |            | 35,278.23     | 31,681.94     | 3,596.29  | 3,596.29      | 0.00      |                            | 3,596.29  |
| 05CN 053484101         | AVALONBAY COMMUNITIES INC  |     |             |              | REIT USD.01          |            |               |               |           |               | 1.000000  | 24 Feb 2015 to 09 Apr 2015 |           |
| 15LMJBBPJ77            |                            | 139 | 16 Dec 2015 | 125.000      | Local                |            | 22,324.64     | 19,801.21     | 2,523.43  | 2,523.43      |           |                            | 2,523.43  |
|                        |                            |     |             |              | Base                 |            | 22,324.64     | 19,801.21     | 2,523.43  | 2,523.43      | 0.00      |                            | 2,523.43  |
| 05CN 053484101         | AVALONBAY COMMUNITIES INC  |     |             |              | REIT USD.01          |            |               |               |           |               | 1.000000  | 09 Apr 2015 to 28 Sep 2015 |           |
| 15LNJBBNKHB            |                            | 150 | 17 Dec 2015 | 70.000       | Local                |            | 12,563.81     | 11,088.68     | 1,475.13  | 1,475.13      |           |                            | 1,475.13  |
|                        |                            |     |             |              | Base                 |            | 12,563.81     | 11,088.68     | 1,475.13  | 1,475.13      | 0.00      |                            | 1,475.13  |
| 05CN 053484101         | AVALONBAY COMMUNITIES INC  |     |             |              | REIT USD.01          |            |               |               |           |               | 1.000000  | 14 Oct 2014 to 14 Oct 2014 |           |
| 15JMJBBLXVC            |                            | 235 | 16 Oct 2015 | 25.000       | Local                |            | 4,576.52      | 3,960.24      | 616.28    | 616.28        |           |                            | 616.28    |
|                        |                            |     |             |              | Base                 |            | 4,576.52      | 3,960.24      | 616.28    | 616.28        | 0.00      |                            | 616.28    |
| 05CN 053484101         | AVALONBAY COMMUNITIES INC  |     |             |              | REIT USD.01          |            |               |               |           |               | 1.000000  | 14 Oct 2014 to 24 Oct 2014 |           |
| 15KBJBBMFRJ            |                            | 481 | 02 Nov 2015 | 350.000      | Local                |            | 62,457.61     | 55,443.40     | 7,014.21  | 7,014.21      |           |                            | 7,014.21  |
|                        |                            |     |             |              | Base                 |            | 62,457.61     | 55,443.40     | 7,014.21  | 7,014.21      | 0.00      |                            | 7,014.21  |
| 05CN 053484101         | AVALONBAY COMMUNITIES INC  |     |             |              | REIT USD.01          |            |               |               |           |               | 1.000000  | 27 Oct 2014 to 27 Oct 2014 |           |
| 15LDJBBP24F            |                            | 793 | 03 Dec 2015 | 15.000       | Local                |            | 2,689.46      | 2,376.15      | 313.31    | 313.31        |           |                            | 313.31    |
|                        |                            |     |             |              | Base                 |            | 2,689.46      | 2,376.15      | 313.31    | 313.31        | 0.00      |                            | 313.31    |
| <b>053484101 Total</b> |                            |     |             |              |                      |            |               |               |           |               |           |                            |           |
|                        |                            |     |             |              | Local                |            | 169,042.02    | 150,489.22    | 18,552.80 | 18,552.80     |           |                            | 18,552.80 |
|                        |                            |     |             |              | Base                 |            | 169,042.02    | 150,489.22    | 18,552.80 | 18,552.80     | 0.00      |                            | 18,552.80 |
| 05CN 11120U105         | BRIXMOR PROPERTY GROUP INC |     |             |              | REIT USD.01          |            |               |               |           |               | 1.000000  | 16 Jun 2015 to 24 Jun 2015 |           |
| 16FTJBBQUGK            |                            | 064 | 27 Jun 2016 | 300 000      | Local                |            | 7,846.74      | 7,247.00      | 599.74    | 599.74        |           |                            | 599.74    |
|                        |                            |     |             |              | Base                 |            | 7,846.74      | 7,247.00      | 599.74    | 599.74        | 0.00      |                            | 599.74    |
| 05CN 11120U105         | BRIXMOR PROPERTY GROUP INC |     |             |              | REIT USD.01          |            |               |               |           |               | 1.000000  | 24 Jun 2015 to 25 Jun 2015 |           |
| 16FUJBBQRGF            |                            | 071 | 28 Jun 2016 | 150 000      | Local                |            | 3,994.05      | 3,623.50      | 370.55    | 370.55        |           |                            | 370.55    |
|                        |                            |     |             |              | Base                 |            | 3,994.05      | 3,623.50      | 370.55    | 370.55        | 0.00      |                            | 370.55    |

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|--------------------------------|-------------|----------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name              | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                            |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 11120U105                 | 16ANJBBNMKM | BRIXMOR PROPERTY GROUP INC | 487 | 21 Jan 2016 |              | REIT USD 01          | 175 000    | 4,469.24      | 4,138.05      |                | 26 Jan 2016 | 1.000000   | 05 May 2015 to 06 May 2015 | 331.19    |
|                                |             |                            |     |             |              | Local                |            | 4,469.24      | 4,138.05      |                | 331.19      | 0.00       |                            | 331.19    |
|                                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 11120U105                 | 16AOJBBT66P | BRIXMOR PROPERTY GROUP INC | 499 | 22 Jan 2016 |              | REIT USD 01          | 100.000    | 2,572.23      | 2,364.60      |                | 27 Jan 2016 | 1.000000   | 06 May 2015 to 08 May 2015 | 207.63    |
|                                |             |                            |     |             |              | Local                |            | 2,572.23      | 2,364.60      |                | 207.63      | 0.00       |                            | 207.63    |
|                                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 11120U105                 | 16AOJBBT66Q | BRIXMOR PROPERTY GROUP INC | 500 | 22 Jan 2016 |              | REIT USD 01          | 100 000    | 2,573.45      | 2,364.60      |                | 27 Jan 2016 | 1.000000   | 08 May 2015 to 08 May 2015 | 208.85    |
|                                |             |                            |     |             |              | Local                |            | 2,573.45      | 2,364.60      |                | 208.85      | 0.00       |                            | 208.85    |
|                                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 11120U105                 | 16BGJBBN2HQ | BRIXMOR PROPERTY GROUP INC | 660 | 08 Feb 2016 |              | REIT USD 01          | 1,100 000  | 23,065.80     | 26,010.59     |                | 11 Feb 2016 | 1.000000   | 08 May 2015 to 19 May 2015 | -2,944.79 |
|                                |             |                            |     |             |              | Local                |            | 23,065.80     | 26,010.59     |                | -2,944.79   | 0.00       |                            | -2,944.79 |
|                                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 11120U105                 | 168HJBBN6Q2 | BRIXMOR PROPERTY GROUP INC | 676 | 09 Feb 2016 |              | REIT USD 01          | 500.000    | 10,997.64     | 11,822.99     |                | 12 Feb 2016 | 1.000000   | 19 May 2015 to 22 May 2015 | -825.35   |
|                                |             |                            |     |             |              | Local                |            | 10,997.64     | 11,822.99     |                | -825.35     | 0.00       |                            | -825.35   |
|                                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 11120U105                 | 168IJBBNK6K | BRIXMOR PROPERTY GROUP INC | 682 | 10 Feb 2016 |              | REIT USD 01          | 100.000    | 2,265.68      | 2,364.60      |                | 16 Feb 2016 | 1.000000   | 22 May 2015 to 27 May 2015 | -98.92    |
|                                |             |                            |     |             |              | Local                |            | 2,265.68      | 2,364.60      |                | -98.92      | 0.00       |                            | -98.92    |
|                                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 11120U105                 | 15KPJBBNZVL | BRIXMOR PROPERTY GROUP INC | 713 | 20 Nov 2015 |              | REIT USD 01          | 975.000    | 24,501.38     | 23,049.60     |                | 25 Nov 2015 | 1.000000   | 04 May 2015 to 05 May 2015 | 1,451.78  |
|                                |             |                            |     |             |              | Local                |            | 24,501.38     | 23,049.60     |                | 1,451.78    | 0.00       |                            | 1,451.78  |
|                                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 05CN 11120U105                 | 16FDJBBR552 | BRIXMOR PROPERTY GROUP INC | 722 | 03 Jun 2016 |              | REIT USD 01          | 600 000    | 15,524.66     | 14,494.00     |                | 08 Jun 2016 | 1.000000   | 27 May 2015 to 16 Jun 2015 | 1,030.66  |
|                                |             |                            |     |             |              | Local                |            | 15,524.66     | 14,494.00     |                | 1,030.66    | 0.00       |                            | 1,030.66  |
|                                |             |                            |     |             |              | Base                 |            |               |               |                |             |            |                            |           |
| 11120U105 Total                |             |                            |     |             |              |                      |            |               | 97,479.53     |                | 331.34      |            |                            | 331.34    |
|                                |             |                            |     |             |              | Local                |            | 97,810.87     | 97,479.53     |                | 331.34      | 0.00       |                            | 331.34    |
|                                |             |                            |     |             |              | Base                 |            | 97,810.87     | 97,479.53     |                | 331.34      |            |                            |           |

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|--------------------------------|-------------|-----------------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|----------|------------|----------------------------|-----------|
| Fund                           | Asset ID    | Security Name               | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |             |                             |     |             |              |                      |            |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls |                            |           |
| 05CD 229991906                 | 16DSJBB18B3 | CRTI EXEMPT INVESTORS I LLC | 066 | 31 Mar 2016 |              | PRIVATE PLACEMENT    | 1,000      | Local         | 874.05        | 31 Mar 2016    | -874.05  | 1.000000   | 18 May 2009 to 18 May 2009 | -874.05   |
|                                |             |                             |     |             |              | Base                 |            | 0.00          | 874.05        | -874.05        |          | 0.00       |                            | -874.05   |
| 05CD 229991906                 | 16DSJBB2HTZ | CRTI EXEMPT INVESTORS I LLC | 066 | 31 Mar 2016 |              | PRIVATE PLACEMENT    | -1,000     | Local         | -874.05       | 31 Mar 2016    | 874.05   | 1.000000   | 18 May 2009 to 18 May 2009 | 874.05    |
|                                | CXL         |                             |     |             |              | Base                 |            | 0.00          | -874.05       | 874.05         |          | 0.00       |                            | 874.05    |
| 05CD 229991906                 | 16DSJBB2JXX | CRTI EXEMPT INVESTORS I LLC | 067 | 31 Mar 2016 |              | PRIVATE PLACEMENT    | 1 000      | Local         | 874.05        | 31 Mar 2016    | -874.05  | 1.000000   | 18 May 2009 to 18 May 2009 | -874.05   |
|                                |             |                             |     |             |              | Base                 |            | 0.00          | 874.05        | -874.05        |          | 0.00       |                            | -874.05   |
| 05CD 229991906                 | 16EBJBCLOCR | CRTI EXEMPT INVESTORS I LLC | 067 | 31 Mar 2016 |              | PRIVATE PLACEMENT    | -1,000     | Local         | -874.05       | 31 Mar 2016    | 874.05   | 1.000000   | 18 May 2009 to 18 May 2009 | 874.05    |
|                                | CXL         |                             |     |             |              | Base                 |            | 0.00          | -874.05       | 874.05         |          | 0.00       |                            | 874.05    |
| 05CD 229991906                 | 16EBJBC2VT  | CRTI EXEMPT INVESTORS I LLC | 070 | 31 Mar 2016 |              | PRIVATE PLACEMENT    | 1,000      | Local         | 874.05        | 31 Mar 2016    | -874.05  | 1.000000   | 18 May 2009 to 18 May 2009 | -874.05   |
|                                |             |                             |     |             |              | Base                 |            | 0.00          | 874.05        | -874.05        |          | 0.00       |                            | -874.05   |
| 05CD 229991906                 | 16EBJBCMMLZ | CRTI EXEMPT INVESTORS I LLC | 070 | 31 Mar 2016 |              | PRIVATE PLACEMENT    | -1,000     | Local         | -874.05       | 31 Mar 2016    | 874.05   | 1.000000   | 18 May 2009 to 18 May 2009 | 874.05    |
|                                | CXL         |                             |     |             |              | Base                 |            | 0.00          | -874.05       | 874.05         |          | 0.00       |                            | 874.05    |
| 05CD 229991906                 | 16EBJBCMMR2 | CRTI EXEMPT INVESTORS I LLC | 071 | 31 Mar 2016 |              | PRIVATE PLACEMENT    | 1 000      | Local         | 874.05        | 21 Apr 2016    | 6,688.95 | 1.000000   | 18 May 2009 to 18 May 2009 | 6,688.95  |
|                                |             |                             |     |             |              | Base                 |            | 7,563.00      | 874.05        | 6,688.95       |          | 0.00       |                            | 6,688.95  |
|                                |             |                             |     |             |              |                      |            | 7,563.00      | 874.05        |                |          |            |                            |           |

|                |                    |             |  |  |  |        |       |          |          |        |  |          |                            |        |
|----------------|--------------------|-------------|--|--|--|--------|-------|----------|----------|--------|--|----------|----------------------------|--------|
| 05CN 756109104 | REALTY INCOME CORP | REIT USD1 0 |  |  |  |        |       |          |          |        |  | 1.000000 | 16 Oct 2015 to 16 Oct 2015 |        |
| 16FSJBCQZ1M    | 046                | 24 Jun 2016 |  |  |  | 50 000 | Local | 3,308.07 | 2,562.70 | 745.37 |  |          |                            | 745.37 |
|                |                    |             |  |  |  |        | Base  | 3,308.07 | 2,562.70 | 745.37 |  | 0.00     |                            | 745.37 |

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| Fund                   | Asset ID    | Security Name      | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Std Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-------------|--------------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |             |                    |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CN 756109104         | 16FVJBBW316 | REALTY INCOME CORP | 083 | 29 Jun 2016 |              | REIT USD1.0          | 200 000    | 13,715.70     | 10,250.80     |                | 05 Jul 2016 | 1.000000   | 16 Oct 2015 to 20 Oct 2015 |           |
|                        |             |                    |     |             |              | Local                |            |               |               |                | 3,464.90    |            |                            | 3,464.90  |
|                        |             |                    |     |             |              | Base                 |            |               |               |                | 3,464.90    |            |                            | 3,464.90  |
| 05CN 756109104         | 16AAJBB92N5 | REALTY INCOME CORP | 241 | 31 Dec 2015 |              | REIT USD1.0          | 175,000    | 9,076.55      | 8,518.29      |                | 06 Jan 2016 | 1.000000   | 15 Oct 2015 to 15 Oct 2015 |           |
|                        |             |                    |     |             |              | Local                |            |               |               |                | 558.26      |            |                            | 558.26    |
|                        |             |                    |     |             |              | Base                 |            |               |               |                | 558.26      |            |                            | 558.26    |
| 05CN 756109104         | 16DBJBBSXNW | REALTY INCOME CORP | 245 | 01 Apr 2016 |              | REIT USD1.0          | 75,000     | 4,665.50      | 3,726.24      |                | 06 Apr 2016 | 1.000000   | 16 Oct 2015 to 16 Oct 2015 |           |
|                        |             |                    |     |             |              | Local                |            |               |               |                | 939.26      |            |                            | 939.26    |
|                        |             |                    |     |             |              | Base                 |            |               |               |                | 939.26      |            |                            | 939.26    |
| 05CN 756109104         | 16AJBBZBRJ  | REALTY INCOME CORP | 409 | 14 Jan 2016 |              | REIT USD1.0          | 50,000     | 2,597.95      | 2,433.80      |                | 20 Jan 2016 | 1.000000   | 15 Oct 2015 to 16 Oct 2015 |           |
|                        |             |                    |     |             |              | Local                |            |               |               |                | 164.15      |            |                            | 164.15    |
|                        |             |                    |     |             |              | Base                 |            |               |               |                | 164.15      |            |                            | 164.15    |
| 05CN 756109104         | 16BDJB8PP9P | REALTY INCOME CORP | 607 | 03 Feb 2016 |              | REIT USD1.0          | 100,000    | 5,799.47      | 4,867.59      |                | 08 Feb 2016 | 1.000000   | 16 Oct 2015 to 16 Oct 2015 |           |
|                        |             |                    |     |             |              | Local                |            |               |               |                | 931.88      |            |                            | 931.88    |
|                        |             |                    |     |             |              | Base                 |            |               |               |                | 931.88      |            |                            | 931.88    |
| 05CN 756109104         | 16FDJB8N0HZ | REALTY INCOME CORP | 707 | 03 Jun 2016 |              | REIT USD1.0          | 200,000    | 12,613.78     | 10,250.80     |                | 08 Jun 2016 | 1.000000   | 16 Oct 2015 to 16 Oct 2015 |           |
|                        |             |                    |     |             |              | Local                |            |               |               |                | 2,362.98    |            |                            | 2,362.98  |
|                        |             |                    |     |             |              | Base                 |            |               |               |                | 2,362.98    |            |                            | 2,362.98  |
| 05CN 756109104         | 16BKJBB63KN | REALTY INCOME CORP | 711 | 12 Feb 2016 |              | REIT USD1.0          | 100,000    | 6,051.86      | 4,867.59      |                | 18 Feb 2016 | 1.000000   | 16 Oct 2015 to 16 Oct 2015 |           |
|                        |             |                    |     |             |              | Local                |            |               |               |                | 1,184.27    |            |                            | 1,184.27  |
|                        |             |                    |     |             |              | Base                 |            |               |               |                | 1,184.27    |            |                            | 1,184.27  |
| <b>756109104 Total</b> |             |                    |     |             |              |                      |            |               |               |                |             |            |                            |           |
|                        |             |                    |     |             |              | Local                |            | 57,828.88     | 47,477.81     |                | 10,351.07   |            |                            | 10,351.07 |
|                        |             |                    |     |             |              | Base                 |            | 57,828.88     | 47,477.81     |                | 10,351.07   |            |                            | 10,351.07 |

|                |                       |     |             |  |  |       |             |            |            |  |             |          |                            |            |
|----------------|-----------------------|-----|-------------|--|--|-------|-------------|------------|------------|--|-------------|----------|----------------------------|------------|
| 05CD ACI004HV0 | GEM REALTY FUND IV LP |     |             |  |  |       |             |            |            |  | 02 Nov 2015 | 1.000000 | 11 Dec 2012 to 27 Aug 2013 |            |
| 15KBJBCHQ7P    |                       | 026 | 02 Nov 2015 |  |  | Local | 128,776.430 | 283,231.28 | 128,776.43 |  | 154,454.85  |          |                            | 154,454.85 |
|                |                       |     |             |  |  | Base  |             | 283,231.28 | 128,776.43 |  | 154,454.85  |          |                            | 154,454.85 |

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|---------------------------------------|-----------|-----------------------|------------|----------|--------------|----------------------|------------|---------------|---------------|---------------|-------------|----------------|------------|----------------------------|---------------|
| Fund                                  | Asset ID  | Security Name         | Lot        | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate          | Stl Date    | Security Gn/Ls | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls     |
| SSB Trade ID                          |           |                       |            |          |              |                      |            |               | Cost          |               |             |                | Curr Gn/Ls |                            |               |
| 05CD                                  | ACI004HV0 | GEM REALTY FUND IV LP |            |          |              |                      |            |               |               |               | 29 Jan 2016 |                | 1.000000   | 27 Aug 2013 to 27 Aug 2013 |               |
| 16BEJBB8VKD                           | 046       | 29 Jan 2016           | 33,050.002 | Local    |              |                      |            | 237,537.74    | 33,050.00     | 204,487.74    |             |                |            | 204,487.74                 |               |
|                                       |           |                       |            | Base     |              |                      |            | 237,537.74    | 33,050.00     | 204,487.74    |             |                | 0.00       |                            | 204,487.74    |
| ACI004HV0 Total                       |           |                       |            |          |              |                      |            |               |               |               |             |                |            |                            |               |
|                                       |           |                       |            | Local    |              |                      |            | 520,769.02    | 161,826.43    | 358,942.59    |             |                |            |                            | 358,942.59    |
|                                       |           |                       |            | Base     |              |                      |            | 520,769.02    | 161,826.43    | 358,942.59    |             |                | 0.00       |                            | 358,942.59    |
| US DOLLAR Total                       |           |                       |            |          |              |                      |            |               |               |               |             |                |            |                            |               |
|                                       |           |                       |            | Local    |              |                      |            | 1,099,399.88  | 673,166.69    | 426,233.19    |             |                |            |                            | 426,233.19    |
|                                       |           |                       |            | Base     |              |                      |            | 1,099,399.88  | 673,166.69    | 426,233.19    |             |                | 0.00       |                            | 426,233.19    |
| US DOLLAR Total Gains                 |           |                       |            |          |              |                      |            |               |               |               |             |                |            |                            |               |
|                                       |           |                       |            | Local    |              |                      |            |               |               | 430,102.25    |             |                |            |                            | 430,102.25    |
|                                       |           |                       |            | Base     |              |                      |            |               |               | 430,102.25    |             |                | 0.00       |                            | 430,102.25    |
| US DOLLAR Total Losses                |           |                       |            |          |              |                      |            |               |               |               |             |                |            |                            |               |
|                                       |           |                       |            | Local    |              |                      |            |               |               | -3,869.06     |             |                |            |                            | -3,869.06     |
|                                       |           |                       |            | Base     |              |                      |            |               |               | -3,869.06     |             |                | 0.00       |                            | -3,869.06     |
| US DOLLAR Net Gains/Losses            |           |                       |            |          |              |                      |            |               |               |               |             |                |            |                            |               |
|                                       |           |                       |            | Base     |              |                      |            |               |               | 426,233.19    |             |                | 0.00       |                            | 426,233.19    |
| REAL ESTATE INV TRST Total            |           |                       |            |          |              |                      |            |               |               |               |             |                |            |                            |               |
|                                       |           |                       |            | Base     |              |                      |            | 1,099,399.88  | 673,166.69    | 426,233.19    |             |                | 0.00       |                            | 426,233.19    |
| REAL ESTATE INV TRST Total Gains      |           |                       |            |          |              |                      |            |               |               |               |             |                |            |                            |               |
|                                       |           |                       |            | Base     |              |                      |            |               |               | 430,102.25    |             |                | 0.00       |                            | 430,102.25    |
| REAL ESTATE INV TRST Total Losses     |           |                       |            |          |              |                      |            |               |               |               |             |                |            |                            |               |
|                                       |           |                       |            | Base     |              |                      |            |               |               | -3,869.06     |             |                | 0.00       |                            | -3,869.06     |
| REAL ESTATE INV TRST Net Gains/Losses |           |                       |            |          |              |                      |            |               |               |               |             |                |            |                            |               |
|                                       |           |                       |            | Base     |              |                      |            |               |               | 426,233.19    |             |                | 0.00       |                            | 426,233.19    |
| EQUITY Total                          |           |                       |            |          |              |                      |            |               |               |               |             |                |            |                            |               |
|                                       |           |                       |            | Base     |              |                      |            | 50,655,590.10 | 49,450,524.99 | 1,251,621.93  |             |                | -46,556.82 |                            | 1,205,065.11  |
| EQUITY Total Gains                    |           |                       |            |          |              |                      |            |               |               |               |             |                |            |                            |               |
|                                       |           |                       |            | Base     |              |                      |            |               |               | 6,998,091.96  |             |                | 0.00       |                            | 6,998,091.96  |
| EQUITY Total Losses                   |           |                       |            |          |              |                      |            |               |               |               |             |                |            |                            |               |
|                                       |           |                       |            | Base     |              |                      |            |               |               | -5,746,470.03 |             |                | -46,556.82 |                            | -5,793,026.85 |
| EQUITY Net Gains/Losses               |           |                       |            |          |              |                      |            |               |               |               |             |                |            |                            |               |
|                                       |           |                       |            | Base     |              |                      |            |               |               | 1,251,621.93  |             |                | -46,556.82 |                            | 1,205,065.11  |

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

## FIXED INCOME

### CORPORATE BONDS

#### US DOLLAR

|                 |                       |     |             |  |  |                          |            |            |             |       |             |          |             |                |
|-----------------|-----------------------|-----|-------------|--|--|--------------------------|------------|------------|-------------|-------|-------------|----------|-------------|----------------|
| 05CA 075896AA8  | BED BATH + BEYOND INC |     |             |  |  | SR UNSECURED 08/24 3.749 |            |            | 01 Aug 2024 | 3.749 | 22 Jan 2016 | 1.000000 | 14 Jul 2014 | to 14 Jul 2014 |
| 16AKKBCL338     |                       | 737 | 19 Jan 2016 |  |  | 4,000.000 Local          | 3,899.52   | 4,021.61   | -122.09     |       |             |          |             | -122.09        |
|                 |                       |     |             |  |  | Base                     | 3,899.52   | 4,021.61   | -122.09     |       |             | 0.00     |             | -122.09        |
| 05CA 075896AA8  | BED BATH + BEYOND INC |     |             |  |  | SR UNSECURED 08/24 3.749 |            |            | 01 Aug 2024 | 3.749 | 22 Jan 2016 | 1.000000 | 14 Jul 2014 | to 14 Jul 2014 |
| 16AKKBCL36J     |                       | 751 | 19 Jan 2016 |  |  | 38,000.000 Local         | 36,631.62  | 38,205.34  | -1,573.72   |       |             |          |             | -1,573.72      |
|                 |                       |     |             |  |  | Base                     | 36,631.62  | 38,205.34  | -1,573.72   |       |             | 0.00     |             | -1,573.72      |
| 05CA 075896AA8  | BED BATH + BEYOND INC |     |             |  |  | SR UNSECURED 08/24 3.749 |            |            | 01 Aug 2024 | 3.749 | 26 Jan 2016 | 1.000000 | 14 Jul 2014 | to 14 Jul 2014 |
| 16AMKB6W3K      |                       | 752 | 21 Jan 2016 |  |  | 108,000.000 Local        | 103,831.20 | 108,583.59 | -4,752.39   |       |             |          |             | -4,752.39      |
|                 |                       |     |             |  |  | Base                     | 103,831.20 | 108,583.59 | -4,752.39   |       |             | 0.00     |             | -4,752.39      |
| 075896AA8 Total |                       |     |             |  |  |                          |            |            |             |       |             |          |             |                |
|                 |                       |     |             |  |  | Local                    | 144,362.34 | 150,810.54 | -6,448.20   |       |             |          |             | -6,448.20      |
|                 |                       |     |             |  |  | Base                     | 144,362.34 | 150,810.54 | -6,448.20   |       |             | 0.00     |             | -6,448.20      |

|                |                         |     |             |  |  |                        |            |            |             |       |             |          |             |                |
|----------------|-------------------------|-----|-------------|--|--|------------------------|------------|------------|-------------|-------|-------------|----------|-------------|----------------|
| 05CA 136385AK7 | CANADIAN NATL RESOURCES |     |             |  |  | SR UNSECURED 05/17 5.7 |            |            | 15 May 2017 | 5.700 | 20 May 2016 | 1.000000 | 17 Dec 2015 | to 17 Dec 2015 |
| 16ELKBB487Z    |                         | 129 | 17 May 2016 |  |  | 150,000.000 Local      | 154,348.50 | 155,192.74 | -844.24     |       |             |          |             | -844.24        |
|                |                         |     |             |  |  | Base                   | 154,348.50 | 155,192.74 | -844.24     |       |             | 0.00     |             | -844.24        |
| 05CA 151020AK0 | CELGENE CORP            |     |             |  |  | SR UNSECURED 08/18 2.3 |            |            | 15 Aug 2018 | 2.300 | 29 Jul 2015 | 1.000000 | 12 Mar 2014 | to 24 Dec 2014 |
| 15GSIJBL3PN    |                         | 465 | 24 Jul 2015 |  |  | 155,000.000 Local      | 155,525.45 | 156,261.92 | -736.47     |       |             |          |             | -736.47        |
|                |                         |     |             |  |  | Base                   | 155,525.45 | 156,261.92 | -736.47     |       |             | 0.00     |             | -736.47        |

|                |                         |     |             |  |  |                         |           |           |             |       |             |          |             |                |
|----------------|-------------------------|-----|-------------|--|--|-------------------------|-----------|-----------|-------------|-------|-------------|----------|-------------|----------------|
| 05CA 19828JAA6 | COLUMBIA PROPERTY TRUST |     |             |  |  | COMPANY GUAR 04/25 4.15 |           |           | 01 Apr 2025 | 4.150 | 08 Apr 2016 | 1.000000 | 09 Mar 2015 | to 09 Mar 2015 |
| 16DCKBB5J7H    |                         | 053 | 05 Apr 2016 |  |  | 6,000.000 Local         | 6,043.32  | 6,044.48  | -1.16       |       |             |          |             | -1.16          |
|                |                         |     |             |  |  | Base                    | 6,043.32  | 6,044.48  | -1.16       |       |             | 0.00     |             | -1.16          |
| 05CA 19828JAA6 | COLUMBIA PROPERTY TRUST |     |             |  |  | COMPANY GUAR 04/25 4.15 |           |           | 01 Apr 2025 | 4.150 | 27 Apr 2016 | 1.000000 | 09 Mar 2015 | to 09 Mar 2015 |
| 16DPKBB2N6J    |                         | 079 | 22 Apr 2016 |  |  | 20,000.000 Local        | 20,117.60 | 20,148.27 | -30.67      |       |             |          |             | -30.67         |
|                |                         |     |             |  |  | Base                    | 20,117.60 | 20,148.27 | -30.67      |       |             | 0.00     |             | -30.67         |



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|--------------------------------|--------------------------|---------------|--------------|-------------|--------------------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID                 | Security Name | Dtl Fund Rsn | Shares/Par  | Security Description     | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   | Lot                      | Trd Date      |              |             |                          |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CA 19828JAA6                 | COLUMBIA PROPERTY TRUST  |               |              |             | COMPANY GUAR 04/25 4 15  |               | 01 Apr 2025   | 4.150          | 27 Apr 2016 | 1.000000   | 09 Mar 2015 to 10 Mar 2015 |           |
| 16DPKBB2QPQ                    | 080 22 Apr 2016          |               |              | 28,000 000  | Local                    | 28,156.52     | 28,207.58     | -51.06         |             |            |                            | -51.06    |
|                                |                          |               |              |             | Base                     | 28,156.52     | 28,207.58     | -51.06         |             | 0.00       |                            | -51.06    |
| 05CA 19828JAA6                 | COLUMBIA PROPERTY TRUST  |               |              |             | COMPANY GUAR 04/25 4 15  |               | 01 Apr 2025   | 4.150          | 28 Apr 2016 | 1.000000   | 10 Mar 2015 to 10 Mar 2015 |           |
| 16DQKBB6F16                    | 084 25 Apr 2016          |               |              | 20,000 000  | Local                    | 20,091.40     | 20,148.28     | -56.88         |             |            |                            | -56.88    |
|                                |                          |               |              |             | Base                     | 20,091.40     | 20,148.28     | -56.88         |             | 0.00       |                            | -56.88    |
| 05CA 19828JAA6                 | COLUMBIA PROPERTY TRUST  |               |              |             | COMPANY GUAR 04/25 4 15  |               | 01 Apr 2025   | 4.150          | 02 May 2016 | 1.000000   | 10 Mar 2015 to 12 Mar 2015 |           |
| 16DSKBB44TK                    | 090 27 Apr 2016          |               |              | 81,000 000  | Local                    | 81,498.96     | 81,600.51     | -101.55        |             |            |                            | -101.55   |
|                                |                          |               |              |             | Base                     | 81,498.96     | 81,600.51     | -101.55        |             | 0.00       |                            | -101.55   |
| 19828JAA6 Total                |                          |               |              |             |                          |               |               |                |             |            |                            |           |
|                                |                          |               |              |             | Local                    | 155,907.80    | 156,149.12    | -241.32        |             |            |                            | -241.32   |
|                                |                          |               |              |             | Base                     | 155,907.80    | 156,149.12    | -241.32        |             | 0.00       |                            | -241.32   |
| 05CA 30249UAA9                 | FMC TECHNOLOGIES INC     |               |              |             | SR UNSECURED 10/17 2     |               | 01 Oct 2017   | 2.000          | 06 Jun 2016 | 1.000000   | 01 Mar 2013 to 15 Dec 2014 |           |
| 16FAKBB9QG9                    | 155 01 Jun 2016          |               |              | 155,000 000 | Local                    | 152,614.55    | 155,393.50    | -2,778.95      |             |            |                            | -2,778.95 |
|                                |                          |               |              |             | Base                     | 152,614.55    | 155,393.50    | -2,778.95      |             | 0.00       |                            | -2,778.95 |
| 05CA 316773CT5                 | FIFTH THIRD BANCORP      |               |              |             | SR UNSECURED 07/20 2 875 |               | 27 Jul 2020   | 2.875          | 03 Aug 2015 | 1.000000   | 22 Jul 2015 to 23 Jul 2015 |           |
| 15GVJBB28PV                    | 477 29 Jul 2015          |               |              | 155,000 000 | Local                    | 155,234.05    | 154,962.61    | 271.44         |             |            |                            | 271.44    |
|                                |                          |               |              |             | Base                     | 155,234.05    | 154,962.61    | 271.44         |             | 0.00       |                            | 271.44    |
| 05CA 31847RAF9                 | FIRST AMERICAN FINANCIAL |               |              |             | SR UNSECURED 11/24 4 6   |               | 15 Nov 2024   | 4.600          | 10 Mar 2016 | 1.000000   | 05 Nov 2014 to 15 Dec 2014 |           |
| 16CEKBB54S5                    | 021 07 Mar 2016          |               |              | 150,000 000 | Local                    | 151,312.50    | 152,013.60    | -701.10        |             |            |                            | -701.10   |
|                                |                          |               |              |             | Base                     | 151,312.50    | 152,013.60    | -701.10        |             | 0.00       |                            | -701.10   |
| 05CA 445658CE5                 | JB HUNT TRANSPRT SVCS    |               |              |             | COMPANY GUAR 08/22 3 3   |               | 15 Aug 2022   | 3.300          | 04 Sep 2015 | 1.000000   | 03 Aug 2015 to 03 Aug 2015 |           |
| 15IBJBVK6S                     | 551 01 Sep 2015          |               |              | 16,000 000  | Local                    | 15,960.16     | 15,960.16     | 0.00           |             |            |                            | 0.00      |
|                                |                          |               |              |             | Base                     | 15,960.16     | 15,960.16     | 0.00           |             | 0.00       |                            | 0.00      |
| 05CA 494550BT2                 | KINDER MORGAN ENER PART  |               |              |             | COMPANY GUAR 03/21 3 5   |               | 01 Mar 2021   | 3.500          | 13 Jul 2015 | 1.000000   | 11 Jun 2015 to 11 Jun 2015 |           |
| 15GGJBRRQ9                     | 435 08 Jul 2015          |               |              | 155,000 000 | Local                    | 153,059.40    | 153,380.25    | -320.85        |             |            |                            | -320.85   |
|                                |                          |               |              |             | Base                     | 153,059.40    | 153,380.25    | -320.85        |             | 0.00       |                            | -320.85   |

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|--------------------------------|-------------------------|---------------|-----|----------|--------------|--------------------------|--------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| Fund                           | Asset ID                | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description     | Shares/Par   | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
| SSB Trade ID                   |                         |               |     |          |              |                          |              |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CA 548661DB0                 | LOWE S COS INC          |               |     |          |              | SR UNSECURED 09/19 VAR   |              |               | 10 Sep 2019   | 0.658          | 24 Aug 2015 | 1.000000   | 10 Feb 2015 to 10 Feb 2015 |           |
| 15HNJBBL10B                    | 518 19 Aug 2015         |               |     |          |              | Local                    | 230,000.000  | 230,011.50    | 230,641.70    | -630.20        |             |            |                            | -630.20   |
|                                |                         |               |     |          |              | Base                     |              | 230,011.50    | 230,641.70    | -630.20        |             | 0.00       |                            | -630.20   |
| 05CA 6174467U7                 | MORGAN STANLEY          |               |     |          |              | SR UNSECURED 04/18 2 125 |              |               | 25 Apr 2018   | 2.125          | 25 Jan 2016 | 1.000000   | 06 Nov 2015 to 06 Nov 2015 |           |
| 16ALKBB8BGV                    | 750 20 Jan 2016         |               |     |          |              | Local                    | 155,000.000  | 155,221.65    | 156,060.20    | -838.55        |             |            |                            | -838.55   |
|                                |                         |               |     |          |              | Base                     |              | 155,221.65    | 156,060.20    | -838.55        |             | 0.00       |                            | -838.55   |
| 05CA 61747YDX0                 | MORGAN STANLEY          |               |     |          |              | SR UNSECURED 01/20 VAR   |              |               | 27 Jan 2020   | 1.396          | 12 Nov 2015 | 1.000000   | 22 Jan 2015 to 23 Jan 2015 |           |
| 15KFJB8RN97                    | 653 06 Nov 2015         |               |     |          |              | Local                    | 155,000.000  | 155,582.80    | 155,560.56    | 22.24          |             |            |                            | 22.24     |
|                                |                         |               |     |          |              | Base                     |              | 155,582.80    | 155,560.56    | 22.24          |             | 0.00       |                            | 22.24     |
| 05CA 61761JZN2                 | MORGAN STANLEY          |               |     |          |              | SUBORDINATED 04/27 3 95  |              |               | 23 Apr 2027   | 3.950          | 25 Nov 2015 | 1.000000   | 20 Apr 2015 to 29 Apr 2015 |           |
| 15KPJB8QPDG                    | 670 20 Nov 2015         |               |     |          |              | Local                    | 155,000.000  | 151,662.85    | 152,051.65    | -388.80        |             |            |                            | -388.80   |
|                                |                         |               |     |          |              | Base                     |              | 151,662.85    | 152,051.65    | -388.80        |             | 0.00       |                            | -388.80   |
| 05CA 655044AL9                 | NOBLE ENERGY INC        |               |     |          |              | SR UNSECURED 06/22 5.875 |              |               | 01 Jun 2022   | 5.875          | 21 Jan 2016 | 1.000000   | 17 Aug 2015 to 18 Aug 2015 |           |
| 16ANJB8MZL8                    | 742 20 Jan 2016         |               |     |          |              | Local                    | 155,000.000  | 156,550.00    | 161,581.04    | -5,031.04      |             |            |                            | -5,031.04 |
|                                |                         |               |     |          |              | Base                     |              | 156,550.00    | 161,581.04    | -5,031.04      |             | 0.00       |                            | -5,031.04 |
| 05CA 655044AL9                 | NOBLE ENERGY INC        |               |     |          |              | SR UNSECURED 06/22 5.875 |              |               | 01 Jun 2022   | 5.875          | 21 Jan 2016 | 1.000000   | 17 Aug 2015 to 18 Aug 2015 |           |
| 16ANJB8R34H                    | 742 20 Jan 2016         |               |     |          |              | Local                    | -155,000.000 | -156,550.00   | -161,581.04   | 5,031.04       |             |            |                            | 5,031.04  |
| CXL                            |                         |               |     |          |              | Base                     |              | -156,550.00   | -161,581.04   | 5,031.04       |             | 0.00       |                            | 5,031.04  |
| 05CA 655044AL9                 | NOBLE ENERGY INC        |               |     |          |              | SR UNSECURED 06/22 5.875 |              |               | 01 Jun 2022   | 5.875          | 21 Jan 2016 | 1.000000   | 17 Aug 2015 to 18 Aug 2015 |           |
| 16ANJB8T03V                    | 743 20 Jan 2016         |               |     |          |              | Local                    | 155,000.000  | 151,900.00    | 161,581.04    | -9,681.04      |             |            |                            | -9,681.04 |
|                                |                         |               |     |          |              | Base                     |              | 151,900.00    | 161,581.04    | -9,681.04      |             | 0.00       |                            | -9,681.04 |
| 655044AL9 Total                |                         |               |     |          |              |                          |              |               |               |                |             |            |                            |           |
|                                |                         |               |     |          |              | Local                    |              | 151,900.00    | 161,581.04    | -9,681.04      |             |            |                            | -9,681.04 |
|                                |                         |               |     |          |              | Base                     |              | 151,900.00    | 161,581.04    | -9,681.04      |             | 0.00       |                            | -9,681.04 |
| 05CA 75886AAJ7                 | REGENCY ENERGY PARTNERS |               |     |          |              | COMPANY GUAR 11/23 4 5   |              |               | 01 Nov 2023   | 4.500          | 27 May 2016 | 1.000000   | 08 Jul 2015 to 09 Jul 2015 |           |
| 16EQKB859CF                    | 142 24 May 2016         |               |     |          |              | Local                    | 25,000.000   | 23,545.25     | 23,303.85     | 241.40         |             |            |                            | 241.40    |
|                                |                         |               |     |          |              | Base                     |              | 23,545.25     | 23,303.85     | 241.40         |             | 0.00       |                            | 241.40    |

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|--------------------------------|-------------|--------------------------|-----|-------------|--------------|-------------------------|-------------|---------------|---------------|----------------|-------------|------------|----------------------------|------------|
| Fund                           | Asset ID    | Security Name            | Lot | Trd Date    | Dtl Fund Rsn | Security Description    | Shares/Par  | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls  |
| SSB Trade ID                   |             |                          |     |             |              |                         |             |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |            |
| 05CA 76131VAA1                 | 16CFKBB5K5N | RETAIL PROPERTIES OF AME | 028 | 08 Mar 2016 |              | SR UNSECURED 03/25 4    | 155,000,000 | 145,765 10    | 15 Mar 2025   | 4.000          | 11 Mar 2016 | 1.000000   | 05 Mar 2015 to 06 Mar 2015 | -8,101.58  |
|                                |             |                          |     |             |              | Local                   |             | 145,765 10    | 153,866.68    |                | -8,101.58   |            |                            | -8,101.58  |
|                                |             |                          |     |             |              | Base                    |             | 145,765 10    | 153,866.68    |                | -8,101.58   | 0.00       |                            | -8,101.58  |
| 05CA 86765BAN9                 | 15JMJBBWPDM | SUNOCO LOGISTICS PARTNER | 612 | 15 Oct 2015 |              | COMPANY GUAR 04/24 4.25 | 155,000,000 | 141,270 10    | 01 Apr 2024   | 4.250          | 20 Oct 2015 | 1.000000   | 12 Nov 2014 to 24 Dec 2014 | -16,833.76 |
|                                |             |                          |     |             |              | Local                   |             | 141,270 10    | 158,103.86    |                | -16,833.76  |            |                            | -16,833.76 |
|                                |             |                          |     |             |              | Base                    |             | 141,270.10    | 158,103.86    |                | -16,833.76  | 0.00       |                            | -16,833.76 |
| 05CA 904311AA5                 | 16FJKBB615D | UNDER ARMOUR INC         | 172 | 14 Jun 2016 |              | SR UNSECURED 06/26 3 25 | 20,000,000  | 19,952 60     | 15 Jun 2026   | 3.250          | 17 Jun 2016 | 1.000000   | 08 Jun 2016 to 08 Jun 2016 | 37.20      |
|                                |             |                          |     |             |              | Local                   |             | 19,952 60     | 19,915 40     |                | 37.20       |            |                            | 37.20      |
|                                |             |                          |     |             |              | Base                    |             | 19,952 60     | 19,915 40     |                | 37.20       | 0.00       |                            | 37.20      |
| 05CA 92343VBM5                 | 15KFJBBRPBC | VERIZON COMMUNICATIONS   | 654 | 06 Nov 2015 |              | SR UNSECURED 09/18 VAR  | 225,000 000 | 231,201.00    | 14 Sep 2018   | 1.991          | 12 Nov 2015 | 1.000000   | 10 Feb 2015 to 10 Feb 2015 | -3,877.72  |
|                                |             |                          |     |             |              | Local                   |             | 231,201.00    | 235,078 72    |                | -3,877.72   |            |                            | -3,877.72  |
|                                |             |                          |     |             |              | Base                    |             | 231,201.00    | 235,078 72    |                | -3,877.72   | 0.00       |                            | -3,877.72  |
| 05CA 94974BFM7                 | 15GSJBBL3PP | WELLS FARGO + COMPANY    | 466 | 24 Jul 2015 |              | SR UNSECURED 07/16 VAR  | 230,000,000 | 230,786.60    | 20 Jul 2016   | 0.787          | 29 Jul 2015 | 1.000000   | 03 Mar 2015 to 03 Mar 2015 | -236.90    |
|                                |             |                          |     |             |              | Local                   |             | 230,786.60    | 231,023.50    |                | -236.90     |            |                            | -236.90    |
|                                |             |                          |     |             |              | Base                    |             | 230,786 60    | 231,023.50    |                | -236.90     | 0.00       |                            | -236.90    |
| 05CA 989701BE6                 | 16DOKBB4SRN | ZIONS BANCORPORATION     | 074 | 21 Apr 2016 |              | SR UNSECURED 06/23 4.5  | 145,000 000 | 146,277.45    | 13 Jun 2023   | 4.500          | 26 Apr 2016 | 1.000000   | 29 Oct 2014 to 29 Oct 2014 | -6,904.90  |
|                                |             |                          |     |             |              | Local                   |             | 146,277.45    | 153,182 35    |                | -6,904.90   |            |                            | -6,904.90  |
|                                |             |                          |     |             |              | Base                    |             | 146,277.45    | 153,182 35    |                | -6,904.90   | 0.00       |                            | -6,904.90  |
| US DOLLAR Total                |             |                          |     |             |              |                         |             |               |               |                |             |            |                            |            |
|                                |             | Local                    |     |             |              | 3,021,501 65            |             | 3,021,501 65  | 3,080,493.95  |                | -58,992 30  |            |                            | -58,992 30 |
|                                |             | Base                     |     |             |              | 3,021,501.65            |             | 3,021,501.65  | 3,080,493 95  |                | -58,992 30  | 0.00       |                            | -58,992 30 |
| US DOLLAR Total Gains          |             |                          |     |             |              |                         |             |               |               |                |             |            |                            |            |
|                                |             | Local                    |     |             |              |                         |             |               |               |                | 572.28      |            |                            | 572 28     |
|                                |             | Base                     |     |             |              |                         |             |               |               |                | 572.28      | 0.00       |                            | 572 28     |
| US DOLLAR Total Losses         |             |                          |     |             |              |                         |             |               |               |                |             |            |                            |            |
|                                |             | Local                    |     |             |              |                         |             |               |               |                | -59,564.58  |            |                            | -59,564.58 |
|                                |             | Base                     |     |             |              |                         |             |               |               |                | -59,564.58  | 0.00       |                            | -59,564 58 |
| US DOLLAR Net Gains/Losses     |             |                          |     |             |              |                         |             |               |               |                |             |            |                            |            |
|                                |             | Base                     |     |             |              |                         |             |               |               |                | -58,992.30  | 0.00       |                            | -58,992 30 |
| CORPORATE BONDS Total          |             |                          |     |             |              |                         |             |               |               |                |             |            |                            |            |
|                                |             | Base                     |     |             |              | 3,021,501.65            |             | 3,021,501.65  | 3,080,493 95  |                | -58,992.30  | 0.00       |                            | -58,992 30 |
| CORPORATE BONDS Total Gains    |             |                          |     |             |              |                         |             |               |               |                |             |            |                            |            |
|                                |             | Base                     |     |             |              |                         |             |               |               |                | 572 28      | 0.00       |                            | 572 28     |

# Realized Gain/Loss

by Report Date - Composite

July 1, 2015 to June 30, 2016

View Date: November 3, 2016

STATE STREET

| Base Currency: USD - US DOLLAR |          |               |     |          |              |                      |            |                |                      |
|--------------------------------|----------|---------------|-----|----------|--------------|----------------------|------------|----------------|----------------------|
| Fund                           | Asset ID | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net  | Maturity Date        |
| SSB Trade ID                   |          |               |     |          |              |                      |            | Cost           | Rate                 |
|                                |          |               |     |          |              |                      |            | Security Gn/Ls | Slt Date             |
|                                |          |               |     |          |              |                      |            | Curr Gn/Ls     | Trd Dts of Orig Buys |
|                                |          |               |     |          |              |                      |            |                | Net Gn/Ls            |

|                              |  |  |  |  |  |      |  |            |      |            |
|------------------------------|--|--|--|--|--|------|--|------------|------|------------|
| CORPORATE BONDS Total Losses |  |  |  |  |  | Base |  | -59,564.58 | 0.00 | -59,564.58 |
|------------------------------|--|--|--|--|--|------|--|------------|------|------------|

|                                  |  |  |  |  |  |      |  |            |      |            |
|----------------------------------|--|--|--|--|--|------|--|------------|------|------------|
| CORPORATE BONDS Net Gains/Losses |  |  |  |  |  | Base |  | -58,992.30 | 0.00 | -58,992.30 |
|----------------------------------|--|--|--|--|--|------|--|------------|------|------------|

## GOVERNMENT ISSUES

### US DOLLAR

|                |            |             |  |  |  |                   |       |            |             |         |             |          |             |                |
|----------------|------------|-------------|--|--|--|-------------------|-------|------------|-------------|---------|-------------|----------|-------------|----------------|
| 05CA 3135GOSB0 | FANNIE MAE |             |  |  |  | NOTES 12/15 0.375 |       |            | 21 Dec 2015 | 0.375   | 21 Dec 2015 | 1 000000 | 13 Oct 2015 | to 20 Oct 2015 |
| 15LOJBBLRBT    | 702        | 21 Dec 2015 |  |  |  | 770,000 000       | Local | 770,000 00 | 770,380.60  | -380.60 |             |          |             | -380.60        |
|                |            |             |  |  |  | Base              |       | 770,000 00 | 770,380.60  | -380.60 |             |          |             | -380.60        |

|                |                 |             |  |  |  |             |       |            |             |            |             |          |             |                |
|----------------|-----------------|-------------|--|--|--|-------------|-------|------------|-------------|------------|-------------|----------|-------------|----------------|
| 05CA 912828H45 | TSY INFL IX N/B |             |  |  |  | 01/25 0.25  |       |            | 15 Jan 2025 | 0.250      | 28 Sep 2015 | 1.000000 | 07 Apr 2015 | to 07 Apr 2015 |
| 15IQKBBZWPP    | 577             | 24 Sep 2015 |  |  |  | 614,629.900 | Local | 590,428.85 | 613,697.74  | -23,268.89 |             |          |             | -23,268.89     |
|                |                 |             |  |  |  | Base        |       | 590,428.85 | 613,697.74  | -23,268.89 |             |          |             | -23,268.89     |

|                |                 |             |  |  |  |             |       |            |             |           |             |          |             |                |
|----------------|-----------------|-------------|--|--|--|-------------|-------|------------|-------------|-----------|-------------|----------|-------------|----------------|
| 05CA 912828J27 | US TREASURY N/B |             |  |  |  | 02/25 2     |       |            | 15 Feb 2025 | 2 000     | 03 Nov 2015 | 1.000000 | 24 Sep 2015 | to 24 Sep 2015 |
| 15KBJBBP1PP    | 639             | 02 Nov 2015 |  |  |  | 300,000.000 | Local | 295,769.53 | 297,480.47  | -1,710.94 |             |          |             | -1,710.94      |
|                |                 |             |  |  |  | Base        |       | 295,769.53 | 297,480.47  | -1,710.94 |             |          |             | -1,710.94      |

|                |                 |             |  |  |  |             |       |            |             |          |             |          |             |                |
|----------------|-----------------|-------------|--|--|--|-------------|-------|------------|-------------|----------|-------------|----------|-------------|----------------|
| 05CA 912828J50 | US TREASURY N/B |             |  |  |  | 02/20 1.375 |       |            | 29 Feb 2020 | 1.375    | 13 May 2016 | 1 000000 | 01 Sep 2015 | to 01 Sep 2015 |
| 16EIKBB2190    | 116             | 12 May 2016 |  |  |  | 145,000.000 | Local | 146,716.21 | 144,557.80  | 2,158.41 |             |          |             | 2,158.41       |
|                |                 |             |  |  |  | Base        |       | 146,716.21 | 144,557.80  | 2,158.41 |             |          |             | 2,158.41       |

|                |                 |             |  |  |  |             |       |            |             |          |             |          |             |                |
|----------------|-----------------|-------------|--|--|--|-------------|-------|------------|-------------|----------|-------------|----------|-------------|----------------|
| 05CA 912828J50 | US TREASURY N/B |             |  |  |  | 02/20 1.375 |       |            | 29 Feb 2020 | 1 375    | 09 Feb 2016 | 1.000000 | 01 Sep 2015 | to 01 Sep 2015 |
| 16BFKBB511X    | 789             | 08 Feb 2016 |  |  |  | 155,000.000 | Local | 156,870.90 | 154,527.31  | 2,343.59 |             |          |             | 2,343.59       |
|                |                 |             |  |  |  | Base        |       | 156,870.90 | 154,527.31  | 2,343.59 |             |          |             | 2,343.59       |

### 912828J50 Total

|  |  |  |  |  |  |       |  |            |            |          |  |  |  |          |
|--|--|--|--|--|--|-------|--|------------|------------|----------|--|--|--|----------|
|  |  |  |  |  |  | Local |  | 303,587.11 | 299,085.11 | 4,502.00 |  |  |  | 4,502.00 |
|  |  |  |  |  |  | Base  |  | 303,587.11 | 299,085.11 | 4,502.00 |  |  |  | 4,502.00 |

|                |                 |             |  |  |  |             |       |            |             |          |             |          |             |                |
|----------------|-----------------|-------------|--|--|--|-------------|-------|------------|-------------|----------|-------------|----------|-------------|----------------|
| 05CA 912828M56 | US TREASURY N/B |             |  |  |  | 11/25 2.25  |       |            | 15 Nov 2025 | 2.250    | 09 Mar 2016 | 1.000000 | 20 Nov 2015 | to 20 Nov 2015 |
| 16CFKBB5K7N    | 029             | 08 Mar 2016 |  |  |  | 155,000.000 | Local | 160,473.44 | 154,632.35  | 5,841.09 |             |          |             | 5,841.09       |
|                |                 |             |  |  |  | Base        |       | 160,473.44 | 154,632.35  | 5,841.09 |             |          |             | 5,841.09       |

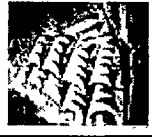
# Realized Gain/Loss

by Report Date - Composite

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STATE STREET.

Base Currency: USD - US DOLLAR

| Fund                   | Asset ID    | Security Name   | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par    | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls |
|------------------------|-------------|-----------------|-----|-------------|--------------|----------------------|---------------|---------------|---------------|----------------|-------------|------------|----------------------------|-----------|
| SSB Trade ID           |             |                 |     |             |              |                      |               |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |           |
| 05CA 912828M56         | 16EJKB18CS  | US TREASURY N/B | 122 | 13 May 2016 |              | 11/25 2 25 Local     | 150,000.000   | 157,072.27    | 15 Nov 2025   | 2.250          | 16 May 2016 | 1.000000   | 03 Dec 2015 to 03 Dec 2015 |           |
|                        |             |                 |     |             |              | Base                 |               | 157,072.27    | 149,644.21    |                | 7,428.06    |            |                            | 7,428.06  |
| 05CA 912828M56         | 16FMKBB6TX8 | US TREASURY N/B | 180 | 17 Jun 2016 |              | 11/25 2 25 Local     | 135,000.000   | 142,509.38    | 15 Nov 2025   | 2.250          | 20 Jun 2016 | 1.000000   | 03 Dec 2015 to 03 Dec 2015 |           |
|                        |             |                 |     |             |              | Base                 |               | 142,509.38    | 137,061.95    |                | 5,447.43    |            |                            | 5,447.43  |
| 05CA 912828M56         | 16AJKBB0PJW | US TREASURY N/B | 725 | 13 Jan 2016 |              | 11/25 2 25 Local     | 155,000.000   | 157,179.69    | 15 Nov 2025   | 2.250          | 14 Jan 2016 | 1.000000   | 20 Nov 2015 to 20 Nov 2015 |           |
|                        |             |                 |     |             |              | Base                 |               | 157,179.69    | 154,632.35    |                | 2,547.34    |            |                            | 2,547.34  |
| 05CA 912828M56         | 16AKJBBMMLC | US TREASURY N/B | 725 | 13 Jan 2016 |              | 11/25 2 25 Local     | -155,000.000  | -157,179.69   | 15 Nov 2025   | 2.250          | 14 Jan 2016 | 1.000000   | 20 Nov 2015 to 20 Nov 2015 |           |
|                        |             |                 |     |             |              | Base                 |               | -157,179.69   | -154,632.35   |                | -2,547.34   |            |                            | -2,547.34 |
| 05CA 912828M56         | 16AJJBCD42J | US TREASURY N/B | 726 | 13 Jan 2016 |              | 11/25 2 25 Local     | 155,000.000   | 157,179.69    | 15 Nov 2025   | 2.250          | 14 Jan 2016 | 1.000000   | 02 Dec 2015 to 02 Dec 2015 |           |
|                        |             |                 |     |             |              | Base                 |               | 157,179.69    | 154,632.35    |                | 2,547.34    |            |                            | 2,547.34  |
| <b>912828M56 Total</b> |             |                 |     |             |              |                      |               |               |               |                |             |            |                            |           |
|                        |             |                 |     |             |              | Local                |               | 617,234.78    | 595,970.86    |                | 21,263.92   |            |                            | 21,263.92 |
|                        |             |                 |     |             |              | Base                 |               | 617,234.78    | 595,970.86    |                | 21,263.92   |            |                            | 21,263.92 |
| 05CA 912828PE4         | 15JIKBBWLLD | US TREASURY N/B | 593 | 13 Oct 2015 |              | 10/15 1.25 Local     | 2,020,000.000 | 2,021,262.50  | 31 Oct 2015   | 1.250          | 13 Oct 2015 | 1.000000   | 18 Jun 2015 to 11 Sep 2015 |           |
|                        |             |                 |     |             |              | Base                 |               | 2,021,262.50  | 2,027,216.02  |                | -5,953.52   |            |                            | -5,953.52 |
|                        |             |                 |     |             |              | Base                 |               | 2,021,262.50  | 2,027,216.02  |                | -5,953.52   |            |                            | -5,953.52 |
| 05CA 912828UM0         | 15IAJBCGJQD | WI TREASURY N/B | 546 | 31 Aug 2015 |              | 02/16 0.375 Local    | 985,000.000   | 985,538.67    | 15 Feb 2016   | 0.375          | 01 Sep 2015 | 1.000000   | 16 Jan 2014 to 20 Mar 2015 |           |
|                        |             |                 |     |             |              | Base                 |               | 985,538.67    | 985,456.25    |                | 82.42       |            |                            | 82.42     |
|                        |             |                 |     |             |              | Base                 |               | 985,538.67    | 985,456.25    |                | 82.42       |            |                            | 82.42     |
| 05CA 912828UM0         | 16BHKBB4FKH | WI TREASURY N/B | 784 | 10 Feb 2016 |              | 02/16 0.375 Local    | 1,500,000.000 | 1,500,000.00  | 15 Feb 2016   | 0.375          | 11 Feb 2016 | 1.000000   | 05 Nov 2015 to 30 Dec 2015 |           |
|                        |             |                 |     |             |              | Base                 |               | 1,500,000.00  | 1,500,703.13  |                | -703.13     |            |                            | -703.13   |
|                        |             |                 |     |             |              | Base                 |               | 1,500,000.00  | 1,500,703.13  |                | -703.13     |            |                            | -703.13   |

# Realized Gain/Loss

by Report Date - Composite

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STATE STREET.

| Base Currency: USD - US DOLLAR     |          |               |     |          |              |                      |            |               |               |                |          |            |                      |            |
|------------------------------------|----------|---------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|----------|------------|----------------------|------------|
| Fund                               | Asset ID | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls  |
| SSB Trade ID                       |          |               |     |          |              |                      |            |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls |                      |            |
| 912828UM0 Total                    |          |               |     |          |              |                      |            |               |               |                |          |            |                      |            |
|                                    |          | Local         |     |          |              |                      |            | 2,485,538.67  | 2,486,159.38  | -620.71        |          |            |                      | -620.71    |
|                                    |          | Base          |     |          |              |                      |            | 2,485,538.67  | 2,486,159.38  | -620.71        |          | 0.00       |                      | -620.71    |
| US DOLLAR Total                    |          |               |     |          |              |                      |            |               |               |                |          |            |                      |            |
|                                    |          | Local         |     |          |              |                      |            | 7,083,821.44  | 7,089,990.18  | -6,168.74      |          |            |                      | -6,168.74  |
|                                    |          | Base          |     |          |              |                      |            | 7,083,821.44  | 7,089,990.18  | -6,168.74      |          | 0.00       |                      | -6,168.74  |
| US DOLLAR Total Gains              |          |               |     |          |              |                      |            |               |               |                |          |            |                      |            |
|                                    |          | Local         |     |          |              |                      |            |               |               | 25,848.34      |          |            |                      | 25,848.34  |
|                                    |          | Base          |     |          |              |                      |            |               |               | 25,848.34      |          | 0.00       |                      | 25,848.34  |
| US DOLLAR Total Losses             |          |               |     |          |              |                      |            |               |               |                |          |            |                      |            |
|                                    |          | Local         |     |          |              |                      |            |               |               | -32,017.08     |          |            |                      | -32,017.08 |
|                                    |          | Base          |     |          |              |                      |            |               |               | -32,017.08     |          | 0.00       |                      | -32,017.08 |
| US DOLLAR Net Gains/Losses         |          |               |     |          |              |                      |            |               |               |                |          |            |                      |            |
|                                    |          | Base          |     |          |              |                      |            |               |               | -6,168.74      |          | 0.00       |                      | -6,168.74  |
| GOVERNMENT ISSUES Total            |          |               |     |          |              |                      |            |               |               |                |          |            |                      |            |
|                                    |          | Base          |     |          |              |                      |            | 7,083,821.44  | 7,089,990.18  | -6,168.74      |          | 0.00       |                      | -6,168.74  |
| GOVERNMENT ISSUES Total Gains      |          |               |     |          |              |                      |            |               |               |                |          |            |                      |            |
|                                    |          | Base          |     |          |              |                      |            |               |               | 25,848.34      |          | 0.00       |                      | 25,848.34  |
| GOVERNMENT ISSUES Total Losses     |          |               |     |          |              |                      |            |               |               |                |          |            |                      |            |
|                                    |          | Base          |     |          |              |                      |            |               |               | -32,017.08     |          | 0.00       |                      | -32,017.08 |
| GOVERNMENT ISSUES Net Gains/Losses |          |               |     |          |              |                      |            |               |               |                |          |            |                      |            |
|                                    |          | Base          |     |          |              |                      |            |               |               | -6,168.74      |          | 0.00       |                      | -6,168.74  |
| MUNICIPALS                         |          |               |     |          |              |                      |            |               |               |                |          |            |                      |            |
| US DOLLAR                          |          |               |     |          |              |                      |            |               |               |                |          |            |                      |            |

|                |                                |                          |       |  |  |  |  |             |            |             |          |             |                |           |
|----------------|--------------------------------|--------------------------|-------|--|--|--|--|-------------|------------|-------------|----------|-------------|----------------|-----------|
| 05CA 45471ANT5 | INDIANA ST FIN AUTH HOSP REVEN | INFIN 12/32 FIXED 5      |       |  |  |  |  | 01 Dec 2032 | 5.000      | 06 Nov 2015 | 1 000000 | 02 Apr 2015 | to 02 Apr 2015 |           |
| 15KDJBBPR6G    | 647 03 Nov 2015                | 270,000 000              | Local |  |  |  |  | 307,894.50  | 311,285.70 | -3,391.20   |          |             | -3,391.20      |           |
|                |                                |                          | Base  |  |  |  |  | 307,894.50  | 311,285.70 | -3,391.20   |          |             | 0.00           | -3,391.20 |
| 05CA 511665JL6 | LAKELAND FL HOSP SYS REVENUE   | LKLMED 11/34 FIXED 5     |       |  |  |  |  | 15 Nov 2034 | 5.000      | 11 Apr 2016 | 1 000000 | 16 Jan 2015 | to 16 Jan 2015 |           |
| 16DDKBB5KRZ    | 055 06 Apr 2016                | 65,000 000               | Local |  |  |  |  | 75,584.60   | 74,871.55  | 713.05      |          |             | 713.05         |           |
|                |                                |                          | Base  |  |  |  |  | 75,584.60   | 74,871.55  | 713.05      |          |             | 0.00           | 713.05    |
| 05CA 574218ND1 | MARYLAND ST HLTH HGR EDUC TNL  | MDSMED 07/28 FIXED 3 991 |       |  |  |  |  | 01 Jul 2028 | 3.991      | 19 Oct 2015 | 1,000000 | 08 Mar 2013 | to 08 Mar 2013 |           |
| 15KJBB35V0     | 605 14 Oct 2015                | 15,000 000               | Local |  |  |  |  | 14,906.25   | 15,000.00  | -93.75      |          |             | -93.75         |           |
|                |                                |                          | Base  |  |  |  |  | 14,906.25   | 15,000.00  | -93.75      |          |             | 0.00           | -93.75    |

# Realized Gain/Loss

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Base Currency: USD - US DOLLAR

| Fund Asset ID          | Security Name                  | Lot | Trd Date    | Dtl Fund Rsn | Security Description     | Shares/Par  | Principal Net | Maturity Date | Rate  | Stl Date    | Security Gn/Ls | Sell Rate | Trd Dts of Orig Buys       | Net Gn/Ls  |
|------------------------|--------------------------------|-----|-------------|--------------|--------------------------|-------------|---------------|---------------|-------|-------------|----------------|-----------|----------------------------|------------|
| 05CA 574218ND1         | MARYLAND ST HLTH               | 616 | 19 Oct 2015 | HGR EDUCUTNL | MDSMED 07/28 FIXED 3.991 | 20,000 000  | 20,000.00     | 01 Jul 2028   | 3.991 | 22 Oct 2015 | 0.00           | 1.000000  | 08 Mar 2013 to 08 Mar 2013 | 0.00       |
| 15JNJBBSFWG            |                                |     |             |              | Local                    | 20,000 00   | 20,000.00     |               |       |             |                |           |                            |            |
|                        |                                |     |             |              | Base                     | 20,000 00   | 20,000.00     |               |       |             |                |           |                            | 0.00       |
| 05CA 574218ND1         | MARYLAND ST HLTH               | 633 | 27 Oct 2015 | HGR EDUCUTNL | MDSMED 07/28 FIXED 3.991 | 55,000 000  | 54,862.50     | 01 Jul 2028   | 3.991 | 30 Oct 2015 | -137.50        | 1.000000  | 08 Mar 2013 to 08 Mar 2013 | -137.50    |
| 15JTBVBV24M            |                                |     |             |              | Local                    | 55,000 00   | 54,862.50     |               |       |             |                |           |                            |            |
|                        |                                |     |             |              | Base                     | 55,000.00   | 54,862.50     |               |       |             |                |           |                            | -137.50    |
| <b>574218ND1 Total</b> |                                |     |             |              |                          |             |               |               |       |             |                |           |                            |            |
|                        |                                |     |             |              | Local                    | 89,768.75   | 89,768.75     |               |       |             |                |           |                            | -231.25    |
|                        |                                |     |             |              | Base                     | 89,768.75   | 89,768.75     |               |       |             |                |           |                            | -231.25    |
| 05CA 59259Y2S7         | MET TRANSPRTN AUTH NY REVENUE  |     |             |              | MTATRN 11/30 FIXED 5     |             |               | 15 Nov 2030   | 5.000 | 15 Oct 2015 |                | 1.000000  | 14 Jan 2015 to 14 Jan 2015 |            |
| 15JHJBRRNB             |                                | 591 | 09 Oct 2015 |              | Local                    | 80,000 000  | 92,043.20     | 96,310.40     |       |             |                |           |                            | -4,267.20  |
|                        |                                |     |             |              | Base                     | 92,043.20   | 92,043.20     | 96,310.40     |       |             |                |           |                            | -4,267.20  |
| 05CA 5946106K8         | MICHIGAN ST                    |     |             |              | MIS 11/15 FIXED 2.552    |             |               | 01 Nov 2015   | 2.552 | 02 Nov 2015 |                | 1.000000  | 01 Jul 2014 to 01 Jul 2014 |            |
| 15KAJBB1QFJ            |                                | 636 | 01 Nov 2015 |              | Local                    | 170,000.000 | 170,000.00    | 174,797.40    |       |             |                |           |                            | -4,797.40  |
|                        |                                |     |             |              | Base                     | 170,000.00  | 170,000.00    | 174,797.40    |       |             |                |           |                            | -4,797.40  |
| 05CA 646136XT3         | NEW JERSEY ST TRANSPRTN TRUST  |     |             |              | NJSTRN 12/28 FIXED 6.104 |             |               | 15 Dec 2028   | 6.104 | 26 Oct 2015 |                | 1.000000  | 20 Feb 2015 to 20 Feb 2015 |            |
| 15JPJBBMGH9            |                                | 623 | 21 Oct 2015 |              | Local                    | 140,000.000 | 144,200.00    | 154,301.00    |       |             |                |           |                            | -10,101.00 |
|                        |                                |     |             |              | Base                     | 144,200.00  | 144,200.00    | 154,301.00    |       |             |                |           |                            | -10,101.00 |
| 05CA 64971GKK0         | NEW YORK CITY NY MUNI WTR FIN  |     |             |              | NYCUTL 06/36 FIXED 5     |             |               | 15 Jun 2036   | 5.000 | 08 Dec 2015 |                | 1.000000  | 28 Nov 2014 to 28 Nov 2014 |            |
| 15LDJBB6MXC            |                                | 679 | 03 Dec 2015 |              | Local                    | 135,000 000 | 155,383.65    | 155,187.90    |       |             |                |           |                            | 195.75     |
|                        |                                |     |             |              | Base                     | 155,383.65  | 155,383.65    | 155,187.90    |       |             |                |           |                            | 195.75     |
| 05CA 64971WMZ0         | NEW YORK CITY NY TRANSITIONAL  |     |             |              | NYCGEN 08/32 FIXED 5     |             |               | 01 Aug 2032   | 5.000 | 07 Dec 2015 |                | 1.000000  | 28 Nov 2014 to 28 Nov 2014 |            |
| 15LEJBBX1R1            |                                | 681 | 02 Dec 2015 |              | Local                    | 135,000 000 | 158,827.50    | 157,493.70    |       |             |                |           |                            | 1,333.80   |
|                        |                                |     |             |              | Base                     | 158,827.50  | 158,827.50    | 157,493.70    |       |             |                |           |                            | 1,333.80   |
| 05CA 64990EMU8         | NEW YORK ST DORM AUTH ST PERSO |     |             |              | NYSHGR 02/30 FIXED 5     |             |               | 15 Feb 2030   | 5.000 | 03 Sep 2015 |                | 1.000000  | 14 Jan 2015 to 14 Jan 2015 |            |
| 15IAJBB94VWX           |                                | 545 | 31 Aug 2015 |              | Local                    | 75,000 000  | 86,181.75     | 90,062.25     |       |             |                |           |                            | -3,880.50  |
|                        |                                |     |             |              | Base                     | 86,181.75   | 86,181.75     | 90,062.25     |       |             |                |           |                            | -3,880.50  |

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| Base Currency: USD - US DOLLAR |                                |                      |     |          |              |                      |            |               |               |                |             |            |                            |             |
|--------------------------------|--------------------------------|----------------------|-----|----------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------------|-------------|
| Fund                           | Asset ID                       | Security Name        | Lot | Trd Date | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys       | Net Gn/Ls   |
| SSB Trade ID                   |                                |                      |     |          |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                            |             |
| 05CA 650009F81                 | NEW YORK ST THRUWAY AUTH       | NYSTRN 01/27 FIXED 5 |     |          |              |                      |            |               | 01 Jan 2027   | 5 000          | 03 Sep 2015 | 1 000000   | 12 Dec 2014 to 12 Dec 2014 |             |
| 15IBJBBLM75                    | 549 31 Aug 2015                | 140,000 000 Local    |     |          |              |                      |            | 164,495.80    | 168,011.20    | -3,515.40      |             |            |                            | -3,515.40   |
|                                |                                | Base                 |     |          |              |                      |            | 164,495.80    | 168,011.20    | -3,515.40      |             | 0.00       |                            | -3,515.40   |
| 05CA 66285WLT1                 | N TX TOLLWAY AUTH REVENUE      | NRTRN 01/31 FIXED 5  |     |          |              |                      |            |               | 01 Jan 2031   | 5,000          | 25 May 2016 | 1 000000   | 28 Jan 2015 to 28 Jan 2015 |             |
| 16EOKBB215T                    | 140 20 May 2016                | 105,000,000 Local    |     |          |              |                      |            | 124,308.45    | 121,850.40    | 2,458.05       |             |            |                            | 2,458.05    |
|                                |                                | Base                 |     |          |              |                      |            | 124,308.45    | 121,850.40    | 2,458.05       |             | 0.00       |                            | 2,458.05    |
| 05CA 709224EY1                 | PENNSYLVANIA ST TURNPIKE COMMI | PASTRN 12/34 FIXED 5 |     |          |              |                      |            |               | 01 Dec 2034   | 5 000          | 08 Dec 2015 | 1,000000   | 28 Jan 2015 to 28 Jan 2015 |             |
| 15LDJBB6MXG                    | 680 03 Dec 2015                | 140,000 000 Local    |     |          |              |                      |            | 159,146.40    | 164,984.40    | -5,838.00      |             |            |                            | -5,838.00   |
|                                |                                | Base                 |     |          |              |                      |            | 159,146.40    | 164,984.40    | -5,838.00      |             | 0.00       |                            | -5,838.00   |
| 05CA 88283KAZ1                 | TEXAS ST TRANSPRTN COMMISSION  | TXSTRN 08/42 FIXED 5 |     |          |              |                      |            |               | 15 Aug 2042   | 5,000          | 14 Jun 2016 | 1 000000   | 27 Jan 2015 to 27 Jan 2015 |             |
| 16FGKBB4DHT                    | 165 09 Jun 2016                | 85,000 000 Local     |     |          |              |                      |            | 98,500.55     | 96,027.90     | 2,472.65       |             |            |                            | 2,472.65    |
|                                |                                | Base                 |     |          |              |                      |            | 98,500.55     | 96,027.90     | 2,472.65       |             | 0.00       |                            | 2,472.65    |
| US DOLLAR Total                |                                |                      |     |          |              |                      |            |               |               |                |             |            |                            |             |
|                                |                                | Local                |     |          |              |                      |            | 1,826,335.15  | 1,855,183.80  | -28,848.65     |             |            |                            | -28,848.65  |
|                                |                                | Base                 |     |          |              |                      |            | 1,826,335.15  | 1,855,183.80  | -28,848.65     |             | 0.00       |                            | -28,848.65  |
| US DOLLAR Total Gains          |                                |                      |     |          |              |                      |            |               |               |                |             |            |                            |             |
|                                |                                | Local                |     |          |              |                      |            |               | 7,173.30      |                |             |            |                            | 7,173.30    |
|                                |                                | Base                 |     |          |              |                      |            |               | 7,173.30      |                |             | 0.00       |                            | 7,173.30    |
| US DOLLAR Total Losses         |                                |                      |     |          |              |                      |            |               |               |                |             |            |                            |             |
|                                |                                | Local                |     |          |              |                      |            |               | -36,021.95    |                |             |            |                            | -36,021.95  |
|                                |                                | Base                 |     |          |              |                      |            |               | -36,021.95    |                |             | 0.00       |                            | -36,021.95  |
| US DOLLAR Net Gains/Losses     |                                |                      |     |          |              |                      |            |               |               |                |             |            |                            |             |
|                                |                                | Base                 |     |          |              |                      |            |               | -28,848.65    |                |             | 0.00       |                            | -28,848.65  |
| MUNICIPALS Total               |                                |                      |     |          |              |                      |            |               |               |                |             |            |                            |             |
|                                |                                | Base                 |     |          |              |                      |            | 1,826,335.15  | 1,855,183.80  | -28,848.65     |             | 0.00       |                            | -28,848.65  |
| MUNICIPALS Total Gains         |                                |                      |     |          |              |                      |            |               |               |                |             |            |                            |             |
|                                |                                | Base                 |     |          |              |                      |            |               | 7,173.30      |                |             | 0.00       |                            | 7,173.30    |
| MUNICIPALS Total Losses        |                                |                      |     |          |              |                      |            |               |               |                |             |            |                            |             |
|                                |                                | Base                 |     |          |              |                      |            |               | -36,021.95    |                |             | 0.00       |                            | -36,021.95  |
| MUNICIPALS Net Gains/Losses    |                                |                      |     |          |              |                      |            |               |               |                |             |            |                            |             |
|                                |                                | Base                 |     |          |              |                      |            |               | -28,848.65    |                |             | 0.00       |                            | -28,848.65  |
| FIXED INCOME Total             |                                |                      |     |          |              |                      |            |               |               |                |             |            |                            |             |
|                                |                                | Base                 |     |          |              |                      |            | 11,931,658.24 | 12,025,667.93 | -94,009.69     |             | 0.00       |                            | -94,009.69  |
| FIXED INCOME Total Gains       |                                |                      |     |          |              |                      |            |               |               |                |             |            |                            |             |
|                                |                                | Base                 |     |          |              |                      |            |               | 33,593.92     |                |             | 0.00       |                            | 33,593.92   |
| FIXED INCOME Total Losses      |                                |                      |     |          |              |                      |            |               |               |                |             |            |                            |             |
|                                |                                | Base                 |     |          |              |                      |            |               | -127,603.61   |                |             | 0.00       |                            | -127,603.61 |



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|                                |          |               |     |                  |              |                      |               |                      |          |
|--------------------------------|----------|---------------|-----|------------------|--------------|----------------------|---------------|----------------------|----------|
| Base Currency: USD - US DOLLAR |          |               |     |                  |              |                      |               |                      |          |
| Fund                           | Asset ID | Security Name | Lot | Trd Date         | Dtl Fund Rsn | Security Description | Principal Net | Maturity Date        | Rate     |
| SSB Trade ID                   |          |               |     |                  |              | Shares/Par           |               | Security Gn/Ls       | Stl Date |
|                                |          |               |     | Cost             |              | Curr Gn/Ls           |               | Trd Dts of Orig Buys |          |
|                                |          |               |     | Base             |              | 0 00                 |               | Net Gn/Ls            |          |
| FIXED INCOME                   |          |               |     | Net Gains/Losses |              | -94,009 69           |               | -94,009 69           |          |

# Realized Gain/Loss

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| Base Currency: USD - US DOLLAR |          |               |     |          |              |            |                      |               |                      |
|--------------------------------|----------|---------------|-----|----------|--------------|------------|----------------------|---------------|----------------------|
| Fund                           | Asset ID | Security Name | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date        |
| SSB Trade ID                   |          |               |     |          |              |            |                      |               | Rate                 |
|                                |          |               |     |          |              |            |                      |               | Stl Date             |
|                                |          |               |     |          |              |            |                      |               | Security Gn/Ls       |
|                                |          |               |     |          |              |            |                      |               | Trd Dts of Orig Buys |
|                                |          |               |     |          |              |            |                      |               | Net Gn/Ls            |

## FOREIGN CASH

### CURRENCY TRADES

#### CANADIAN DOLLAR

|             |     |                 |             |     |  |           |       |           |             |          |  |        |
|-------------|-----|-----------------|-------------|-----|--|-----------|-------|-----------|-------------|----------|--|--------|
| 05CN        | CAD | CANADIAN DOLLAR |             |     |  |           |       |           | 22 Jul 2015 | 1.302500 |  | 0.00   |
| 15GPJBBP7VZ |     | 044             | 22 Jul 2015 | FXS |  | 2,632 50  | Local | 2,632 50  | 2,632 50    |          |  |        |
|             |     |                 |             |     |  |           | Base  | 2,021.11  | 2,041 17    | -20.06   |  | -20.06 |
| 05CN        | CAD | CANADIAN DOLLAR |             |     |  |           |       |           | 25 Sep 2015 | 1 333650 |  | 0.00   |
| 15IUJBBW3PR |     | 046             | 25 Sep 2015 | FXS |  | 1,638 50  | Local | 1,638 50  |             |          |  | 0.00   |
|             |     |                 |             |     |  |           | Base  | 1,228 58  |             | 0 00     |  | 0.00   |
| 05CN        | CAD | CANADIAN DOLLAR |             |     |  |           |       |           | 15 Oct 2015 | 1.288650 |  | 0.00   |
| 15JOJBLM1T  |     | 048             | 15 Oct 2015 | FXS |  | 3,445 00  | Local | 3,445 00  |             |          |  | 0.00   |
|             |     |                 |             |     |  |           | Base  | 2,673 34  |             | 0 00     |  | 0.00   |
| 05CN        | CAD | CANADIAN DOLLAR |             |     |  |           |       |           | 24 Dec 2015 | 1 385200 |  | 0.00   |
| 15LUJBBZN3B |     | 050             | 24 Dec 2015 | FXS |  | 1,827 00  | Local | 1,827 00  |             |          |  | 0.00   |
|             |     |                 |             |     |  |           | Base  | 1,318 94  |             | 0 00     |  | 0.00   |
| 05CN        | CAD | CANADIAN DOLLAR |             |     |  |           |       |           | 12 Feb 2016 | 1 397900 |  | 0.00   |
| 16BUJBBNNVW |     | 052             | 12 Feb 2016 | FXS |  | 2,765 50  | Local | 2,765 50  |             |          |  | 0.00   |
|             |     |                 |             |     |  |           | Base  | 1,978 32  |             | 69 03    |  | 69.03  |
| 05CN        | CAD | CANADIAN DOLLAR |             |     |  |           |       |           | 12 Feb 2016 | 1.397900 |  | 0.00   |
| 16BUJBBNNVW |     | 052             | 12 Feb 2016 | FXS |  | -2,765 50 | Local | -2,765 50 |             |          |  | 0.00   |
| CXL         |     |                 |             |     |  |           | Base  | -1,978 32 | -1,909.29   | -69.03   |  | -69.03 |
| 05CN        | CAD | CANADIAN DOLLAR |             |     |  |           |       |           | 15 Jan 2016 | 1.448500 |  | 0.00   |
| 16BNJBB3R9X |     | 053             | 15 Jan 2016 | FXS |  | 2,762 50  | Local | 2,762 50  |             |          |  | 0.00   |
|             |     |                 |             |     |  |           | Base  | 1,907 15  |             | 0 00     |  | 0.00   |
| 05CN        | CAD | CANADIAN DOLLAR |             |     |  |           |       |           | 15 Jan 2016 | 1.448500 |  | 0.00   |
| 16BNJBB3R9X |     | 053             | 15 Jan 2016 | FXS |  | -2,762 50 | Local | -2,762 50 |             |          |  | 0.00   |
| CXL         |     |                 |             |     |  |           | Base  | -1,907 15 | -1,907 15   | 0 00     |  | 0.00   |

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|--------------------------------|----------|-----------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID | Security Name   | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |          |                 |     |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CN CAD                       |          | CANADIAN DOLLAR |     |          |              |            |                      |               |               |                | 15 Jan 2016 | 1 448500   |                      |           |
| 16BOJBB6RFX                    |          | 054 15 Jan 2016 |     |          |              | 2,762.500  | Local                | 2,762.50      | 2,762.50      | 0.00           | 0.00        |            |                      | 0.00      |
|                                |          | FXS             |     |          |              |            | Base                 | 1,907.15      | 1,907.15      |                | 0.00        | 0.00       |                      | 0.00      |
| 05CN CAD                       |          | CANADIAN DOLLAR |     |          |              |            |                      |               |               |                | 15 Jan 2016 | 1 448500   |                      |           |
| 16BOJBB6RFX                    |          | 054 15 Jan 2016 |     |          |              | -2,762.500 | Local                | -2,762.50     | -2,762.50     | 0.00           | 0.00        |            |                      | 0.00      |
| CXL                            |          | FXS             |     |          |              |            | Base                 | -1,907.15     | -1,907.15     |                | 0.00        | 0.00       |                      | 0.00      |
| 05CN CAD                       |          | CANADIAN DOLLAR |     |          |              |            |                      |               |               |                | 15 Jan 2016 | 1 448500   |                      |           |
| 16BOJBB661C                    |          | 055 15 Jan 2016 |     |          |              | 2,762.500  | Local                | 2,762.50      | 2,762.50      | 0.00           | 0.00        |            |                      | 0.00      |
|                                |          | FXS             |     |          |              |            | Base                 | 1,907.15      | 1,907.15      |                | 0.00        | 0.00       |                      | 0.00      |
| 05CN CAD                       |          | CANADIAN DOLLAR |     |          |              |            |                      |               |               |                | 15 Jan 2016 | 1,448500   |                      |           |
| 16BOJBB661C                    |          | 055 15 Jan 2016 |     |          |              | -2,762.500 | Local                | -2,762.50     | -2,762.50     | 0.00           | 0.00        |            |                      | 0.00      |
| CXL                            |          | FXS             |     |          |              |            | Base                 | -1,907.15     | -1,907.15     |                | 0.00        | 0.00       |                      | 0.00      |
| 05CN CAD                       |          | CANADIAN DOLLAR |     |          |              |            |                      |               |               |                | 15 Jan 2016 | 1,448500   |                      |           |
| 16BOJBB9DMV                    |          | 056 15 Jan 2016 |     |          |              | 2,762.500  | Local                | 2,762.50      | 2,762.50      | 0.00           | 0.00        |            |                      | 0.00      |
|                                |          | FXS             |     |          |              |            | Base                 | 1,907.15      | 1,907.15      |                | 0.00        | 0.00       |                      | 0.00      |
| 05CN CAD                       |          | CANADIAN DOLLAR |     |          |              |            |                      |               |               |                | 15 Jan 2016 | 1,448500   |                      |           |
| 16BOJBB9DMV                    |          | 056 11 Feb 2016 |     |          |              | -2,762.500 | Local                | -2,762.50     | -2,762.50     | 0.00           | 0.00        |            |                      | 0.00      |
| CXL                            |          | FXS             |     |          |              |            | Base                 | -1,907.15     | -1,907.15     |                | 0.00        | 0.00       |                      | 0.00      |
| 05CN CAD                       |          | CANADIAN DOLLAR |     |          |              |            |                      |               |               |                | 15 Jan 2016 | 1 448500   |                      |           |
| 16BOJBB983N                    |          | 057 15 Jan 2016 |     |          |              | 2,762.500  | Local                | 2,762.50      | 2,762.50      | 0.00           | 0.00        |            |                      | 0.00      |
|                                |          | FXS             |     |          |              |            | Base                 | 1,907.15      | 1,907.15      |                | 0.00        | 0.00       |                      | 0.00      |
| 05CN CAD                       |          | CANADIAN DOLLAR |     |          |              |            |                      |               |               |                | 15 Jan 2016 | 1,448500   |                      |           |
| 16BOJBB983N                    |          | 057 11 Feb 2016 |     |          |              | -2,762.500 | Local                | -2,762.50     | -2,762.50     | 0.00           | 0.00        |            |                      | 0.00      |
| CXL                            |          | FXS             |     |          |              |            | Base                 | -1,907.15     | -1,907.15     |                | 0.00        | 0.00       |                      | 0.00      |
| 05CN CAD                       |          | CANADIAN DOLLAR |     |          |              |            |                      |               |               |                | 15 Jan 2016 | 1,448500   |                      |           |
| 16BOJBBCHQJW                   |          | 058 15 Jan 2016 |     |          |              | 2,762.500  | Local                | 2,762.50      | 2,762.50      | 0.00           | 0.00        |            |                      | 0.00      |
|                                |          | FXS             |     |          |              |            | Base                 | 1,907.15      | 1,907.15      |                | 0.00        | 0.00       |                      | 0.00      |

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|--------------------------------|----------|------------------|-----|----------|--------------|-------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID | Security Name    | Lot | Trd Date | Dtl Fund Rsn | Shares/Par  | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |          |                  |     |          |              |             |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CN CAD                       |          | CANADIAN DOLLAR  |     |          |              |             |                      |               |               |                |             | 1.448500   |                      |           |
| 16BOJBCHQJW                    |          | 058 15 Jan 2016  |     |          |              | -2,762.500  | Local                | -2,762.50     | -2,762.50     | 0.00           | 15 Jan 2016 |            |                      |           |
| CXL                            |          | FXS              |     |          |              |             | Base                 | -1,907.15     | -1,907.15     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CN CAD                       |          | CANADIAN DOLLAR  |     |          |              |             |                      |               |               |                |             | 1.448500   |                      |           |
| 16BPJBB14MG                    |          | 060 15 Jan 2016  |     |          |              | 2,762.500   | Local                | 2,762.50      | 2,762.50      | 0.00           | 15 Jan 2016 |            |                      |           |
|                                |          | FXS              |     |          |              |             | Base                 | 1,907.15      | 1,907.15      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CN CAD                       |          | CANADIAN DOLLAR  |     |          |              |             |                      |               |               |                |             | 1.324900   |                      |           |
| 16DCJBBQVSP                    |          | 063 25 Mar 2016  |     |          |              | 1,703.750   | Local                | 1,703.75      | 1,703.75      | 0.00           | 25 Mar 2016 |            |                      |           |
|                                |          | FXS              |     |          |              |             | Base                 | 1,285.95      | 1,283.42      | 0.00           | 0.00        | 2.53       |                      | 0.00      |
| 05CN CAD                       |          | CANADIAN DOLLAR  |     |          |              |             |                      |               |               |                |             | 1.287500   |                      |           |
| 16DKJBCSNRB                    |          | 065 15 Apr 2016  |     |          |              | 2,764.130   | Local                | 2,764.13      | 2,764.13      | 0.00           | 15 Apr 2016 |            |                      |           |
|                                |          | FXS              |     |          |              |             | Base                 | 2,146.90      | 2,146.90      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CN CAD                       |          | CANADIAN DOLLAR  |     |          |              |             |                      |               |               |                |             | 1.310350   |                      |           |
| 16FTJBBS28H                    |          | 067 28 Jun 2016  |     |          |              | 1,740.000   | Local                | 1,740.00      | 1,740.00      | 0.00           | 28 Jun 2016 |            |                      |           |
|                                |          | FXS              |     |          |              |             | Base                 | 1,327.89      | 1,327.89      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI CAD                       |          | CANADIAN DOLLAR  |     |          |              |             |                      |               |               |                |             | 1.272600   |                      |           |
| 15GGKBBWGM                     |          | 3802 10 Jul 2015 |     |          |              | 1,441.640   | Local                | 1,441.64      | 1,441.64      | 0.00           | 10 Jul 2015 |            |                      |           |
|                                |          | FXS              |     |          |              |             | Base                 | 1,132.83      | 1,149.27      | 0.00           | 0.00        | -16.44     |                      | 0.00      |
| 05CI CAD                       |          | CANADIAN DOLLAR  |     |          |              |             |                      |               |               |                |             | 1.292700   |                      |           |
| 15JFKBBWMSQ                    |          | 3830 09 Oct 2015 |     |          |              | 1,441.640   | Local                | 1,441.64      | 1,441.64      | 0.00           | 09 Oct 2015 |            |                      |           |
|                                |          | FXS              |     |          |              |             | Base                 | 1,115.22      | 1,075.29      | 0.00           | 0.00        | 39.93      |                      | 0.00      |
| 05CI CAD                       |          | CANADIAN DOLLAR  |     |          |              |             |                      |               |               |                |             | 1.415000   |                      |           |
| 16ADKBBZ0P2                    |          | 3874 08 Jan 2016 |     |          |              | 1,441.640   | Local                | 1,441.64      | 1,441.64      | 0.00           | 08 Jan 2016 |            |                      |           |
|                                |          | FXS              |     |          |              |             | Base                 | 1,018.83      | 1,038.08      | 0.00           | 0.00        | -19.25     |                      | 0.00      |
| 05CI CAD                       |          | CANADIAN DOLLAR  |     |          |              |             |                      |               |               |                |             | 1.369300   |                      |           |
| 16BIKBB1Q72                    |          | 3889 17 Feb 2016 |     |          |              | -21,614.890 | Local                | -21,614.89    | -21,614.89    | 0.00           | 17 Feb 2016 |            |                      |           |
|                                |          | FXB              |     |          |              |             | Base                 | -15,785.36    | -15,785.36    | 0.00           | 0.00        | 0.00       |                      | 0.00      |

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| Base Currency: USD - US DOLLAR   |          |                  |     |          |              |             |                      |               |               |                |             |            |                      |           |
|----------------------------------|----------|------------------|-----|----------|--------------|-------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                             | Asset ID | Security Name    | Lot | Trd Date | Dtl Fund Rsn | Shares/Par  | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                     |          |                  |     |          |              |             |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CI                             | CAD      | CANADIAN DOLLAR  |     |          |              |             |                      |               |               |                | 08 Apr 2016 | 1 297400   |                      |           |
| 16DEKBBXSW                       |          | 3924 08 Apr 2016 |     |          |              | 1,630.700   | Local                | 1,630.70      | 1,630.70      | 0.00           | 0.00        |            |                      | 0.00      |
|                                  |          | FXS              |     |          |              |             | Base                 | 1,256.90      | 1,260.74      | 0.00           | 0.00        | -3.84      |                      | -3.84     |
| CAD Total                        |          |                  |     |          |              |             |                      |               |               |                |             |            |                      |           |
|                                  |          |                  |     |          |              |             | Local                | 2,854.11      | 2,854.11      | 0.00           | 0.00        |            |                      | 0.00      |
|                                  |          |                  |     |          |              |             | Base                 | 2,648.28      | 2,665.41      | 0.00           | 0.00        | -17.13     |                      | -17.13    |
| CANADIAN DOLLAR Total            |          |                  |     |          |              |             |                      |               |               |                |             |            |                      |           |
|                                  |          |                  |     |          |              |             | Local                | 2,854.11      | 2,854.11      | 0.00           | 0.00        |            |                      | 0.00      |
|                                  |          |                  |     |          |              |             | Base                 | 2,648.28      | 2,665.41      | 0.00           | 0.00        | -17.13     |                      | -17.13    |
| CANADIAN DOLLAR Total Gains      |          |                  |     |          |              |             |                      |               |               |                |             |            |                      |           |
|                                  |          |                  |     |          |              |             | Local                |               |               | 0.00           | 0.00        |            |                      | 0.00      |
|                                  |          |                  |     |          |              |             | Base                 |               |               | 0.00           | 0.00        | -59.59     |                      | -59.59    |
| CANADIAN DOLLAR Total Losses     |          |                  |     |          |              |             |                      |               |               |                |             |            |                      |           |
|                                  |          |                  |     |          |              |             | Base                 |               |               | 0.00           | 0.00        | -17.13     |                      | -17.13    |
| CANADIAN DOLLAR Net Gains/Losses |          |                  |     |          |              |             |                      |               |               |                |             |            |                      |           |
|                                  |          |                  |     |          |              |             | Base                 |               |               | 0.00           | 0.00        | -17.13     |                      | -17.13    |
| DANISH KRONE                     |          |                  |     |          |              |             |                      |               |               |                |             |            |                      |           |
| 05CI                             | DKK      | DANISH KRONE     |     |          |              |             |                      |               |               |                | 29 Mar 2016 | 6 663800   |                      |           |
| 16CRKBBV96Z                      |          | 3916 29 Mar 2016 |     |          |              | 20,178.370  | Local                | 20,178.37     | 20,178.37     | 0.00           | 0.00        |            |                      | 0.00      |
|                                  |          | FXS              |     |          |              |             | Base                 | 3,028.06      | 3,024.88      | 0.00           | 0.00        | 3.18       |                      | 3.18      |
| 05CI                             | DKK      | DANISH KRONE     |     |          |              |             |                      |               |               |                | 27 Apr 2016 | 6.580950   |                      |           |
| 16DQKBB1M99                      |          | 3953 27 Apr 2016 |     |          |              | 189,350.430 | Local                | 189,350.43    | 189,350.43    | 0.00           | 0.00        |            |                      | 0.00      |
|                                  |          | FXB              |     |          |              |             | Base                 | 28,772.51     | 28,772.51     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| DKK Total                        |          |                  |     |          |              |             |                      |               |               |                |             |            |                      |           |
|                                  |          |                  |     |          |              |             | Local                | 209,528.80    | 209,528.80    | 0.00           | 0.00        |            |                      | 0.00      |
|                                  |          |                  |     |          |              |             | Base                 | 31,800.57     | 31,797.39     | 0.00           | 0.00        | 3.18       |                      | 3.18      |
| DANISH KRONE Total               |          |                  |     |          |              |             |                      |               |               |                |             |            |                      |           |
|                                  |          |                  |     |          |              |             | Local                | 209,528.80    | 209,528.80    | 0.00           | 0.00        |            |                      | 0.00      |
|                                  |          |                  |     |          |              |             | Base                 | 31,800.57     | 31,797.39     | 0.00           | 0.00        | 3.18       |                      | 3.18      |
| DANISH KRONE Total Gains         |          |                  |     |          |              |             |                      |               |               |                |             |            |                      |           |
|                                  |          |                  |     |          |              |             | Local                |               |               | 0.00           | 0.00        |            |                      | 0.00      |
|                                  |          |                  |     |          |              |             | Base                 |               |               | 0.00           | 0.00        | 3.18       |                      | 3.18      |
| DANISH KRONE Net Gains/Losses    |          |                  |     |          |              |             |                      |               |               |                |             |            |                      |           |
|                                  |          |                  |     |          |              |             | Base                 |               |               | 0.00           | 0.00        | 3.18       |                      | 3.18      |
| EURO CURRENCY                    |          |                  |     |          |              |             |                      |               |               |                |             |            |                      |           |

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|--------------------------------|----------|-----------------|-----|----------|--------------|-------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|--|
| Fund                           | Asset ID | Security Name   | Lot | Trd Date | Dtl Fund Rsn | Shares/Par  | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |  |
| SSB Trade ID                   |          |                 |     |          |              |             |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |  |
| INTERNATIONAL                  |          |                 |     |          |              |             |                      |               |               |                |             |            |                      |           |  |
| 05CM EUR                       |          | EURO CURRENCY   |     |          |              |             |                      |               |               |                |             |            |                      |           |  |
| 15GFKBBXP03                    |          | 225 09 Jul 2015 |     |          |              | 3,676 670   | Local                | 3,676.67      | 3,676.67      |                | 09 Jul 2015 | 0.905346   |                      |           |  |
|                                |          | FXS             |     |          |              |             | Base                 | 4,061 07      | 4,020.62      |                | 0 00        | 40 45      |                      | 0 00      |  |
|                                |          |                 |     |          |              |             |                      |               |               |                | 0 00        |            |                      | 40.45     |  |
| 05CM EUR                       |          | EURO CURRENCY   |     |          |              |             |                      |               |               |                |             |            |                      |           |  |
| 15GLKBB1P63                    |          | 229 20 Jul 2015 |     |          |              | -19,268 890 | Local                | -19,268 89    | -19,268 89    |                | 20 Jul 2015 | 0 920514   |                      | 0 00      |  |
|                                |          | FXB             |     |          |              |             | Base                 | -20,932 75    | -20,932.75    |                | 0 00        | 0 00       |                      | 0 00      |  |
| 05CM EUR                       |          | EURO CURRENCY   |     |          |              |             |                      |               |               |                |             |            |                      |           |  |
| 15HHKBBWXC3                    |          | 231 13 Aug 2015 |     |          |              | 3,833 500   | Local                | 3,833 50      | 3,833 50      |                | 13 Aug 2015 | 0.898674   |                      | 0 00      |  |
|                                |          | FXS             |     |          |              |             | Base                 | 4,265.73      | 4,235 06      |                | 0 00        | 30 67      |                      | 30 67     |  |
| 05CM EUR                       |          | EURO CURRENCY   |     |          |              |             |                      |               |               |                |             |            |                      |           |  |
| 15JCKBB3QHJ                    |          | 243 07 Oct 2015 |     |          |              | -15,268 670 | Local                | -15,268 67    | -15,268.67    |                | 07 Oct 2015 | 0 889917   |                      | 0 00      |  |
|                                |          | FXB             |     |          |              |             | Base                 | -17,157 41    | -17,157.41    |                | 0 00        | 0 00       |                      | 0 00      |  |
| 05CM EUR                       |          | EURO CURRENCY   |     |          |              |             |                      |               |               |                |             |            |                      |           |  |
| 15JIKBBZ53Z                    |          | 247 15 Oct 2015 |     |          |              | 30,723.680  | Local                | 30,723 68     | 30,723.68     |                | 15 Oct 2015 | 0.878233   |                      | 0 00      |  |
|                                |          | FXB             |     |          |              |             | Base                 | 34,983.52     | 34,983 52     |                | 0 00        | 0 00       |                      | 0 00      |  |
| 05CM EUR                       |          | EURO CURRENCY   |     |          |              |             |                      |               |               |                |             |            |                      |           |  |
| 15JVKBZ83J                     |          | 268 02 Nov 2015 |     |          |              | -3,703 300  | Local                | -3,703 30     | -3,703 30     |                | 02 Nov 2015 | 0.906249   |                      | 0 00      |  |
|                                |          | FXB             |     |          |              |             | Base                 | -4,086 40     | -4,086.40     |                | 0 00        | 0 00       |                      | 0 00      |  |
| 05CM EUR                       |          | EURO CURRENCY   |     |          |              |             |                      |               |               |                |             |            |                      |           |  |
| 15JWKB8290H                    |          | 271 03 Nov 2015 |     |          |              | 7,415 280   | Local                | 7,415.28      | 7,415 28      |                | 03 Nov 2015 | 0.913075   |                      | 0 00      |  |
|                                |          | FXB             |     |          |              |             | Base                 | 8,121.22      | 8,121 22      |                | 0 00        | 0 00       |                      | 0 00      |  |
| 05CM EUR                       |          | EURO CURRENCY   |     |          |              |             |                      |               |               |                |             |            |                      |           |  |
| 15KAKBB58QM                    |          | 274 04 Nov 2015 |     |          |              | -15,775.600 | Local                | -15,775 60    | -15,775.60    |                | 04 Nov 2015 | 0 920683   |                      | 0 00      |  |
|                                |          | FXB             |     |          |              |             | Base                 | -17,134.67    | -17,134 67    |                | 0 00        | 0 00       |                      | 0 00      |  |
| 05CM EUR                       |          | EURO CURRENCY   |     |          |              |             |                      |               |               |                |             |            |                      |           |  |
| 15KMKBBXJW6                    |          | 288 19 Nov 2015 |     |          |              | 4,527.350   | Local                | 4,527.35      | 4,527 35      |                | 19 Nov 2015 | 0.931402   |                      | 0 00      |  |
|                                |          | FXS             |     |          |              |             | Base                 | 4,860.79      | 4,821 85      |                | 0 00        | 38.94      |                      | 38 94     |  |

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| Fund         | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Cost | Rate | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
|--------------|-------------|---------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|------|------|-------------|------------|----------------------|-----------|
| SSB Trade ID |             |               |     |             |              |            |                      |               |               |      |      |             | Curr Gn/Ls |                      |           |
| 05CM EUR     | 15KRKBBXQ0Z | EURO CURRENCY | 295 | 27 Nov 2015 | FXS          | 9 190      | Local                | 9.19          | 9.19          | 0.00 | 0.00 | 27 Nov 2015 | 0.943886   |                      | 0.00      |
|              |             |               |     |             |              |            | Base                 | 9.74          | 9.78          |      |      | 0.00        | -0.04      |                      | -0.04     |
| 05CM EUR     | 15LCKBB22KW | EURO CURRENCY | 302 | 07 Dec 2015 | FXB          | -9,016.420 | Local                | -9,016.42     | -9,016.42     | 0.00 | 0.00 | 07 Dec 2015 | 0.921447   |                      | 0.00      |
|              |             |               |     |             |              |            | Base                 | -9,785.07     | -9,785.07     | 0.00 | 0.00 | 0.00        | 0.00       |                      | 0.00      |
| 05CM EUR     | 16ARKBB1QFL | EURO CURRENCY | 323 | 01 Feb 2016 | FXB          | -4,821.910 | Local                | -4,821.91     | -4,821.91     | 0.00 | 0.00 | 01 Feb 2016 | 0.917979   |                      | 0.00      |
|              |             |               |     |             |              |            | Base                 | -5,252.75     | -5,252.75     | 0.00 | 0.00 | 0.00        | 0.00       |                      | 0.00      |
| 05CM EUR     | 16BEKBB2DMM | EURO CURRENCY | 331 | 09 Feb 2016 | FXB          | -5,574.110 | Local                | -5,574.11     | -5,574.11     | 0.00 | 0.00 | 09 Feb 2016 | 0.884212   |                      | 0.00      |
|              |             |               |     |             |              |            | Base                 | -6,304.04     | -6,304.04     | 0.00 | 0.00 | 0.00        | 0.00       |                      | 0.00      |
| 05CM EUR     | 16BGKBB2H0F | EURO CURRENCY | 334 | 11 Feb 2016 | FXB          | -5,740.950 | Local                | -5,740.95     | -5,740.95     | 0.00 | 0.00 | 11 Feb 2016 | 0.881562   |                      | 0.00      |
|              |             |               |     |             |              |            | Base                 | -6,512.25     | -6,512.25     | 0.00 | 0.00 | 0.00        | 0.00       |                      | 0.00      |
| 05CM EUR     | 16BGKBB2H0P | EURO CURRENCY | 335 | 11 Feb 2016 | FXB          | -8,892.760 | Local                | -8,892.76     | -8,892.76     | 0.00 | 0.00 | 11 Feb 2016 | 0.881562   |                      | 0.00      |
|              |             |               |     |             |              |            | Base                 | -10,087.50    | -10,087.50    | 0.00 | 0.00 | 0.00        | 0.00       |                      | 0.00      |
| 05CM EUR     | 16BLKBB4M6G | EURO CURRENCY | 342 | 19 Feb 2016 | FXB          | -484.480   | Local                | -484.48       | -484.48       | 0.00 | 0.00 | 19 Feb 2016 | 0.900374   |                      | 0.00      |
|              |             |               |     |             |              |            | Base                 | -538.09       | -538.09       | 0.00 | 0.00 | 0.00        | 0.00       |                      | 0.00      |
| 05CM EUR     | 16DNKBB2PK4 | EURO CURRENCY | 352 | 22 Apr 2016 | FXB          | -9,791.450 | Local                | -9,791.45     | -9,791.45     | 0.00 | 0.00 | 22 Apr 2016 | 0.889640   |                      | 0.00      |
|              |             |               |     |             |              |            | Base                 | -11,006.08    | -11,006.08    | 0.00 | 0.00 | 0.00        | 0.00       |                      | 0.00      |
| 05CM EUR     | 16DOKBB2HNP | EURO CURRENCY | 354 | 25 Apr 2016 | FXB          | 16,702.150 | Local                | 16,702.15     | 16,702.15     | 0.00 | 0.00 | 25 Apr 2016 | 0.887430   |                      | 0.00      |
|              |             |               |     |             |              |            | Base                 | 18,820.81     | 18,820.81     | 0.00 | 0.00 | 0.00        | 0.00       |                      | 0.00      |

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|--------------------------------|-------------|---------------|------|-------------|--------------|-------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID    | Security Name | Lot  | Trd Date    | Dtl Fund Ren | Shares/Par  | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |             |               |      |             |              |             |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CM EUR                       | 16ECKBBXVP8 | EURO CURRENCY | 358  | 05 May 2016 | FXS          | 7,492.750   | Local                | 7,492.75      | 7,492.75      | 0.00           | 05 May 2016 | 0.877231   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 8,541.36      | 8,629.77      | 0.00           | 0.00        | -88.41     |                      | -88.41    |
| 05CM EUR                       | 16ESKB3QM4  | EURO CURRENCY | 367  | 27 May 2016 | FXB          | 19,264.390  | Local                | 19,264.39     | 19,264.39     | 0.00           | 27 May 2016 | 0.898352   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 21,444.14     | 21,444.14     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM EUR                       | 16ESKBZZPS  | EURO CURRENCY | 368  | 27 May 2016 | FXS          | 2,177.700   | Local                | 2,177.70      | 2,177.70      | 0.00           | 27 May 2016 | 0.898352   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 2,424.11      | 2,424.39      | 0.00           | 0.00        | -0.28      |                      | -0.28     |
| 05CM EUR                       | 16FCKBB3R97 | EURO CURRENCY | 378  | 07 Jun 2016 | FXS          | 146,099.780 | Local                | 146,099.78    | 146,099.78    | 0.00           | 07 Jun 2016 | 0.880708   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 165,889.01    | 165,889.01    | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 15GQKBBVW53 | EURO CURRENCY | 3805 | 24 Jul 2015 | FXS          | 281.430     | Local                | 281.43        | 281.43        | 0.00           | 24 Jul 2015 | 0.911951   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 308.60        | 314.99        | 0.00           | 0.00        | -6.39      |                      | -6.39     |
| 05CI EUR                       | 15HBKBB46LH | EURO CURRENCY | 3812 | 06 Aug 2015 | FXB          | -19,987.070 | Local                | -19,987.07    | -19,987.07    | 0.00           | 06 Aug 2015 | 0.916338   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | -21,811.90    | -21,811.90    | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 15HIKBBWSJG | EURO CURRENCY | 3816 | 14 Aug 2015 | FXS          | 695.880     | Local                | 695.88        | 695.88        | 0.00           | 14 Aug 2015 | 0.900009   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 773.19        | 759.42        | 0.00           | 0.00        | 13.77      |                      | 13.77     |
| 05CI EUR                       | 15JAKBBZ1P4 | EURO CURRENCY | 3827 | 02 Oct 2015 | FXS          | 820.800     | Local                | 820.80        | 820.80        | 0.00           | 02 Oct 2015 | 0.886879   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 925.49        | 926.56        | 0.00           | 0.00        | -1.07      |                      | -1.07     |
| 05CI EUR                       | 15JKKBBVP39 | EURO CURRENCY | 3834 | 16 Oct 2015 | FXS          | 715.430     | Local                | 715.43        | 715.43        | 0.00           | 16 Oct 2015 | 0.878966   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 813.95        | 812.34        | 0.00           | 0.00        | 1.61       |                      | 1.61      |



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|--------------------------------|-------------|---------------|------|-------------|--------------|-------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID    | Security Name | Lot  | Trd Date    | Dtl Fund Rsn | Shares/Par  | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |             |               |      |             |              |             |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CI EUR                       | 15JLKB80WZ3 | EURO CURRENCY | 3840 | 20 Oct 2015 | FXB          | -13,863.980 | Local                | -13,863.98    | -13,863.98    | 0.00           | 20 Oct 2015 | 0.881640   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | -15,725.22    | -15,725.22    | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 15JLKB80WZZ | EURO CURRENCY | 3841 | 20 Oct 2015 | FXB          | -13,637.530 | Local                | -13,637.53    | -13,637.53    | 0.00           | 20 Oct 2015 | 0.881640   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | -15,468.37    | -15,468.37    | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 15JPKBBW3VJ | EURO CURRENCY | 3842 | 23 Oct 2015 | FXS          | 643.280     | Local                | 643.28        | 643.28        | 0.00           | 23 Oct 2015 | 0.906413   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 709.70        | 709.70        | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 15JSKBBZHWR | EURO CURRENCY | 3844 | 29 Oct 2015 | FXB          | -36,088.420 | Local                | -36,088.42    | -36,088.42    | 0.00           | 29 Oct 2015 | 0.912367   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | -39,554.72    | -39,559.27    | 0.00           | 0.00        | 4.55       |                      | 4.55      |
| 05CI EUR                       | 15JVKBXL75  | EURO CURRENCY | 3845 | 30 Oct 2015 | FXB          | -643.280    | Local                | -643.28       | -643.28       | 0.00           | 30 Oct 2015 | 0.905264   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | -710.60       | -705.15       | 0.00           | 0.00        | -5.45      |                      | -5.45     |
| 05CI EUR                       | 15KIKBBV3M9 | EURO CURRENCY | 3848 | 13 Nov 2015 | FXS          | 400.790     | Local                | 400.79        | 400.79        | 0.00           | 13 Nov 2015 | 0.931836   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 430.11        | 430.65        | 0.00           | 0.00        | -0.54      |                      | -0.54     |
| 05CI EUR                       | 15LMKB80THB | EURO CURRENCY | 3866 | 18 Dec 2015 | FXS          | 881.030     | Local                | 881.03        | 881.03        | 0.00           | 18 Dec 2015 | 0.922126   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 955.43        | 963.58        | 0.00           | 0.00        | -8.15      |                      | -8.15     |
| 05CI EUR                       | 16BGKBBXWB0 | EURO CURRENCY | 3879 | 11 Feb 2016 | FXB          | -18,857.780 | Local                | -18,857.78    | -18,857.78    | 0.00           | 11 Feb 2016 | 0.881562   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | -21,391.33    | -21,391.33    | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16BIKBBWVS7 | EURO CURRENCY | 3880 | 12 Feb 2016 | FXB          | 12,020.530  | Local                | 12,020.53     | 12,020.53     | 0.00           | 12 Feb 2016 | 0.889363   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 13,515.89     | 13,515.89     | 0.00           | 0.00        | 0.00       |                      | 0.00      |

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|--------------------------------|-------------|---------------|------|-------------|--------------|-------------|----------------------|---------------|---------------|-----------------|-------------|-------------|----------------------|------------|
| Fund                           | Asset ID    | Security Name | Lot  | Trd Date    | Dtl Fund Rsn | Shares/Par  | Security Description | Principal Net | Maturity Date | Rate            | Stl Date    | Sell Rate   | Trd Dts of Orig Buys | Net Gnl/Ls |
| SSB Trade ID                   |             |               |      |             |              |             |                      |               | Cost          | Security Gnl/Ls |             | Curr Gnl/Ls |                      |            |
| 05CI EUR                       | 16BIKBBWVS8 | EURO CURRENCY | 3881 | 12 Feb 2016 |              | 526 000     | Local                | 526.00        | 526.00        |                 | 12 Feb 2016 | 0.889363    |                      |            |
|                                |             |               |      | FXS         |              |             | Base                 | 591.43        | 591.65        |                 | 0.00        | -0.22       |                      | 0.00       |
| 05CI EUR                       | 16BIKBBWVRN | EURO CURRENCY | 3886 | 16 Feb 2016 |              | 11,296.370  | Local                | 11,296.37     | 11,296.37     |                 | 16 Feb 2016 | 0.897304    |                      | -0.22      |
|                                |             |               |      | FXS         |              |             | Base                 | 12,589.23     | 12,589.23     |                 | 0.00        | 0.00        |                      | 0.00       |
| 05CI EUR                       | 16CCKBB04WM | EURO CURRENCY | 3896 | 04 Mar 2016 |              | 4,368.980   | Local                | 4,368.98      | 4,368.98      |                 | 04 Mar 2016 | 0.908513    |                      | 0.00       |
|                                |             |               |      | FXS         |              |             | Base                 | 4,808.94      | 4,744.48      |                 | 0.00        | 64.46       |                      | 64.46      |
| 05CI EUR                       | 16CFKBB3C72 | EURO CURRENCY | 3902 | 11 Mar 2016 |              | -8,630.950  | Local                | -8,630.95     | -8,630.95     |                 | 11 Mar 2016 | 0.896138    |                      | 0.00       |
|                                |             |               |      | FXB         |              |             | Base                 | -9,631.27     | -9,631.27     |                 | 0.00        | 0.00        |                      | 0.00       |
| 05CI EUR                       | 16CMKBBVFDT | EURO CURRENCY | 3905 | 18 Mar 2016 |              | 3,385.550   | Local                | 3,385.55      | 3,385.55      |                 | 18 Mar 2016 | 0.885622    |                      | 0.00       |
|                                |             |               |      | FXS         |              |             | Base                 | 3,822.79      | 3,762.02      |                 | 0.00        | 60.77       |                      | 60.77      |
| 05CI EUR                       | 16CRKBBV960 | EURO CURRENCY | 3917 | 29 Mar 2016 |              | 897 200     | Local                | 897.20        | 897.20        |                 | 29 Mar 2016 | 0.894015    |                      | 0.00       |
|                                |             |               |      | FXS         |              |             | Base                 | 1,003.56      | 1,015.32      |                 | 0.00        | -11.76      |                      | -11.76     |
| 05CI EUR                       | 16DGKBB0P4L | EURO CURRENCY | 3930 | 13 Apr 2016 |              | -37,819.870 | Local                | -37,819.87    | -37,819.87    |                 | 13 Apr 2016 | 0.886250    |                      | 0.00       |
|                                |             |               |      | FXB         |              |             | Base                 | -42,674.04    | -42,674.04    |                 | 0.00        | 0.00        |                      | 0.00       |
| 05CI EUR                       | 16DJKBBXDZH | EURO CURRENCY | 3944 | 15 Apr 2016 |              | 1,062.870   | Local                | 1,062.87      | 1,062.87      |                 | 15 Apr 2016 | 0.885152    |                      | 0.00       |
|                                |             |               |      | FXS         |              |             | Base                 | 1,200.78      | 1,199.29      |                 | 0.00        | 1.49        |                      | 1.49       |
| 05CI EUR                       | 16DQKBB1NB4 | EURO CURRENCY | 3954 | 27 Apr 2016 |              | -18,161.270 | Local                | -18,161.27    | -18,161.27    |                 | 27 Apr 2016 | 0.884173    |                      | 0.00       |
|                                |             |               |      | FXB         |              |             | Base                 | -20,540.40    | -20,540.40    |                 | 0.00        | 0.00        |                      | 0.00       |

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|--------------------------------|-------------|---------------|------|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID    | Security Name | Lot  | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |             |               |      |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CI EUR                       | 16DRKBBZ1K7 | EURO CURRENCY | 3957 | 28 Apr 2016 |              | -2,499.810 | Local                | -2,499.81     | -2,499.81     | 0.00           | 28 Apr 2016 | 0.883783   |                      |           |
|                                |             |               |      | FXB         |              |            | Base                 | -2,828.53     | -2,828.53     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16ENKBBWMQ  | EURO CURRENCY | 3971 | 20 May 2016 |              | 11,566.500 | Local                | 11,566.50     | 11,566.50     | 0.00           | 20 May 2016 | 0.891822   |                      | 0.00      |
|                                |             |               |      | FXS         |              |            | Base                 | 12,969.52     | 13,158.10     | 0.00           | 0.00        | -188.58    |                      | -188.58   |
| 05CI EUR                       | 16ESKBBZ9Z6 | EURO CURRENCY | 3976 | 27 May 2016 |              | 4,296.320  | Local                | 4,296.32      | 4,296.32      | 0.00           | 27 May 2016 | 0.898352   |                      | 0.00      |
|                                |             |               |      | FXS         |              |            | Base                 | 4,782.45      | 4,794.91      | 0.00           | 0.00        | -12.46     |                      | -12.46    |
| 05CI EUR                       | 16FBKBB3D2V | EURO CURRENCY | 3982 | 03 Jun 2016 |              | 6,043.070  | Local                | 6,043.07      | 6,043.07      | 0.00           | 03 Jun 2016 | 0.882418   |                      | 0.00      |
|                                |             |               |      | FXS         |              |            | Base                 | 6,848.31      | 6,738.46      | 0.00           | 0.00        | 109.85     |                      | 109.85    |
| 05CI EUR                       | 16FGKBBT2LK | EURO CURRENCY | 3988 | 10 Jun 2016 |              | 2,013.180  | Local                | 2,013.18      | 2,013.18      | 0.00           | 10 Jun 2016 | 0.885152   |                      | 0.00      |
|                                |             |               |      | FXS         |              |            | Base                 | 2,274.39      | 2,276.22      | 0.00           | 0.00        | -1.83      |                      | -1.83     |
| EUR Total                      |             |               |      |             |              |            |                      |               |               |                |             |            |                      |           |
|                                |             |               |      |             |              |            | Local                | 35,309.15     | 35,309.15     | 0.00           | 0.00        |            |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 43,611.87     | 43,570.49     | 0.00           | 0.00        | 41.38      |                      | 41.38     |
| INTERNATIONAL Total            |             |               |      |             |              |            |                      |               |               |                |             |            |                      |           |
|                                |             |               |      |             |              |            | Local                | 35,309.15     | 35,309.15     | 0.00           | 0.00        |            |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 43,611.87     | 43,570.49     | 0.00           | 0.00        | 41.38      |                      | 41.38     |
| EURO CURRENCY Total            |             |               |      |             |              |            |                      |               |               |                |             |            |                      |           |
|                                |             |               |      |             |              |            | Local                | 35,309.15     | 35,309.15     | 0.00           | 0.00        |            |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 43,611.87     | 43,570.49     | 0.00           | 0.00        | 41.38      |                      | 41.38     |
| EURO CURRENCY Total Gains      |             |               |      |             |              |            |                      |               |               |                |             |            |                      |           |
|                                |             |               |      |             |              |            | Local                |               |               | 0.00           | 0.00        |            |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 |               |               | 0.00           | 0.00        | 366.56     |                      | 366.56    |
| EURO CURRENCY Total Losses     |             |               |      |             |              |            |                      |               |               |                |             |            |                      |           |
|                                |             |               |      |             |              |            | Local                |               |               | 0.00           | 0.00        |            |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 |               |               | 0.00           | 0.00        | -325.18    |                      | -325.18   |
| EURO CURRENCY Net Gains/Losses |             |               |      |             |              |            |                      |               |               |                |             |            |                      |           |
|                                |             |               |      |             |              |            | Base                 |               |               | 0.00           | 0.00        | 41.38      |                      | 41.38     |
| HONG KONG DOLLAR               |             |               |      |             |              |            |                      |               |               |                |             |            |                      |           |

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| Fund Asset ID                     | Security Name    | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Cost     | Rate | Stl Date | Sell Rate | Trd Dts of Orig Buys | Net Gn/Ls |
|-----------------------------------|------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------|------|----------|-----------|----------------------|-----------|
| SSB Trade ID                      |                  |     |          |              |            |                      |               |               |          |      |          |           |                      |           |
| 05CI HKD                          | HONG KONG DOLLAR |     |          |              |            |                      |               |               |          |      |          |           |                      |           |
| 16FQKB03VS                        | 3991 27 Jun 2016 |     |          |              | 3,900.000  | Local                | 3,900.00      |               | 3,900.00 |      | 0.00     | 7.761150  |                      | 0.00      |
|                                   | FXS              |     |          |              |            | Base                 | 502.50        |               | 502.48   |      | 0.00     | 0.02      |                      | 0.02      |
| HONG KONG DOLLAR Total            |                  |     |          |              |            |                      |               |               |          |      |          |           |                      |           |
|                                   |                  |     |          |              | 3,900.00   | Local                | 3,900.00      |               | 3,900.00 |      | 0.00     |           |                      | 0.00      |
|                                   |                  |     |          |              |            | Base                 | 502.50        |               | 502.48   |      | 0.00     | 0.02      |                      | 0.02      |
| HONG KONG DOLLAR Total Gains      |                  |     |          |              |            |                      |               |               |          |      |          |           |                      |           |
|                                   |                  |     |          |              |            | Local                |               |               |          |      | 0.00     |           |                      | 0.00      |
|                                   |                  |     |          |              |            | Base                 |               |               |          |      | 0.00     | 0.02      |                      | 0.02      |
| HONG KONG DOLLAR Net Gains/Losses |                  |     |          |              |            |                      |               |               |          |      |          |           |                      |           |
|                                   |                  |     |          |              |            | Base                 |               |               |          |      | 0.00     | 0.02      |                      | 0.02      |

## JAPANESE YEN

|             |                  |  |  |  |               |       |              |  |              |  |      |            |  |       |
|-------------|------------------|--|--|--|---------------|-------|--------------|--|--------------|--|------|------------|--|-------|
| 05CI JPY    | JAPANESE YEN     |  |  |  |               |       |              |  |              |  |      |            |  |       |
| 15GBKB1QJK  | 3800 03 Jul 2015 |  |  |  | 54,198 000    | Local | 54,198 00    |  | 54,198 00    |  | 0.00 | 122 725000 |  | 0.00  |
|             | FXS              |  |  |  |               | Base  | 441.62       |  | 437.24       |  | 0.00 | 4.38       |  | 4.38  |
| 05CI JPY    | JAPANESE YEN     |  |  |  |               |       |              |  |              |  |      |            |  |       |
| 15ICK8BW4ZZ | 3821 04 Sep 2015 |  |  |  | 256,087 000   | Local | 256,087 00   |  | 256,087.00   |  | 0.00 | 119.185000 |  | 0.00  |
|             | FXS              |  |  |  |               | Base  | 2,148.65     |  | 2,113.19     |  | 0.00 | 35.46      |  | 35.46 |
| 05CI JPY    | JAPANESE YEN     |  |  |  |               |       |              |  |              |  |      |            |  |       |
| 15ILKBWP5R  | 3823 18 Sep 2015 |  |  |  | 184,444 000   | Local | 184,444.00   |  | 184,444.00   |  | 0.00 | 119.955000 |  | 0.00  |
|             | FXS              |  |  |  |               | Base  | 1,537.61     |  | 1,524.77     |  | 0.00 | 12.84      |  | 12.84 |
| 05CI JPY    | JAPANESE YEN     |  |  |  |               |       |              |  |              |  |      |            |  |       |
| 15LCKBBZQPK | 3856 04 Dec 2015 |  |  |  | 47,424 000    | Local | 47,424 00    |  | 47,424 00    |  | 0.00 | 123.115000 |  | 0.00  |
|             | FXS              |  |  |  |               | Base  | 385.20       |  | 385.95       |  | 0.00 | -0.75      |  | -0.75 |
| 05CI JPY    | JAPANESE YEN     |  |  |  |               |       |              |  |              |  |      |            |  |       |
| 16BJKBXXQ1  | 3890 17 Feb 2016 |  |  |  | 666,351 000   | Local | 666,351 00   |  | 666,351 00   |  | 0.00 | 114.275000 |  | 0.00  |
|             | FXS              |  |  |  |               | Base  | 5,831.12     |  | 5,831.12     |  | 0.00 | 0.00       |  | 0.00  |
| 05CI JPY    | JAPANESE YEN     |  |  |  |               |       |              |  |              |  |      |            |  |       |
| 16BKKB3P5   | 3892 19 Feb 2016 |  |  |  | 1,424,248 000 | Local | 1,424,248 00 |  | 1,424,248 00 |  | 0.00 | 112.775000 |  | 0.00  |
|             | FXS              |  |  |  |               | Base  | 12,629.11    |  | 12,629.11    |  | 0.00 | 0.00       |  | 0.00  |

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|--------------------------------|--------------|---------------|-----|----------|--------------|----------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID     | Security Name | Lot | Trd Date | Dtl Fund Rsn | Shares/Par     | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |              |               |     |          |              |                |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CI JPY                       | JAPANESE YEN |               |     |          |              |                |                      |               |               |                |             |            |                      |           |
| 16CMKBBVFD3                    | 3906         | 18 Mar 2016   |     |          |              | 25,914.000     | Local                | 25,914.00     | 25,914.00     | 0.00           | 18 Mar 2016 | 111.395000 |                      | 0.00      |
|                                |              |               |     |          |              |                | Base                 | 232.63        | 228.29        | 0.00           | 0.00        | 4.34       |                      | 4.34      |
| 05CI JPY                       | JAPANESE YEN |               |     |          |              |                |                      |               |               |                |             |            |                      |           |
| 16CPKBBWZ9R                    | 3913         | 25 Mar 2016   |     |          |              | -1,367,683.000 | Local                | -1,367,683.00 | -1,367,683.00 | 0.00           | 25 Mar 2016 | 112.895000 |                      | 0.00      |
|                                |              |               |     |          |              |                | Base                 | -12,114.65    | -12,114.65    | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI JPY                       | JAPANESE YEN |               |     |          |              |                |                      |               |               |                |             |            |                      |           |
| 16CWKBBVND                     | 3921         | 01 Apr 2016   |     |          |              | 487,955.000    | Local                | 487,955.00    | 487,955.00    | 0.00           | 01 Apr 2016 | 112.385000 |                      | 0.00      |
|                                |              |               |     |          |              |                | Base                 | 4,341.82      | 4,326.03      | 0.00           | 0.00        | 15.79      |                      | 15.79     |
| 05CI JPY                       | JAPANESE YEN |               |     |          |              |                |                      |               |               |                |             |            |                      |           |
| 16DEKBBXSXJ                    | 3925         | 08 Apr 2016   |     |          |              | 142,271.000    | Local                | 142,271.00    | 142,271.00    | 0.00           | 08 Apr 2016 | 108.415000 |                      | 0.00      |
|                                |              |               |     |          |              |                | Base                 | 1,312.28      | 1,261.32      | 0.00           | 0.00        | 50.96      |                      | 50.96     |
| 05CI JPY                       | JAPANESE YEN |               |     |          |              |                |                      |               |               |                |             |            |                      |           |
| 16DGKBB0P4X                    | 3940         | 14 Apr 2016   |     |          |              | 2,829,476.000  | Local                | 2,829,476.00  | 2,829,476.00  | 0.00           | 14 Apr 2016 | 109.185000 |                      | 0.00      |
|                                |              |               |     |          |              |                | Base                 | 25,914.51     | 25,914.51     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI JPY                       | JAPANESE YEN |               |     |          |              |                |                      |               |               |                |             |            |                      |           |
| 16DJKBBDXW                     | 3947         | 15 Apr 2016   |     |          |              | 4,180.000      | Local                | 4,180.00      | 4,180.00      | 0.00           | 15 Apr 2016 | 108.735000 |                      | 0.00      |
|                                |              |               |     |          |              |                | Base                 | 38.44         | 38.28         | 0.00           | 0.00        | 0.16       |                      | 0.16      |
| 05CI JPY                       | JAPANESE YEN |               |     |          |              |                |                      |               |               |                |             |            |                      |           |
| 16DOKBBZ3JW                    | 3950         | 22 Apr 2016   |     |          |              | 37,000.000     | Local                | 37,000.00     | 37,000.00     | 0.00           | 22 Apr 2016 | 111.475000 |                      | 0.00      |
|                                |              |               |     |          |              |                | Base                 | 331.91        | 338.87        | 0.00           | 0.00        | -6.96      |                      | -6.96     |
| JPY Total                      |              |               |     |          |              |                |                      |               |               |                |             |            |                      |           |
|                                |              |               |     |          |              |                | Local                | 4,791,865.00  | 4,791,865.00  | 0.00           | 0.00        |            |                      | 0.00      |
|                                |              |               |     |          |              |                | Base                 | 43,030.25     | 42,914.03     | 0.00           | 0.00        | 116.22     |                      | 116.22    |
| JAPANESE YEN Total             |              |               |     |          |              |                |                      |               |               |                |             |            |                      |           |
|                                |              |               |     |          |              |                | Local                | 4,791,865.00  | 4,791,865.00  | 0.00           | 0.00        |            |                      | 0.00      |
|                                |              |               |     |          |              |                | Base                 | 43,030.25     | 42,914.03     | 0.00           | 0.00        | 116.22     |                      | 116.22    |
| JAPANESE YEN Total Gains       |              |               |     |          |              |                |                      |               |               |                |             |            |                      |           |
|                                |              |               |     |          |              |                | Local                |               |               | 0.00           | 0.00        |            |                      | 0.00      |
|                                |              |               |     |          |              |                | Base                 |               |               | 0.00           | 0.00        | 123.93     |                      | 123.93    |

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

|              |              |       |      |      |      |      |       |      |      |
|--------------|--------------|-------|------|------|------|------|-------|------|------|
| JAPANESE YEN | Total Losses | Local | Base | 0.00 | 0.00 | 0.00 | -7.71 | 0.00 | 0.00 |
|--------------|--------------|-------|------|------|------|------|-------|------|------|

|              |                  |      |        |        |        |        |        |        |        |
|--------------|------------------|------|--------|--------|--------|--------|--------|--------|--------|
| JAPANESE YEN | Net Gains/Losses | Base | 116.22 | 116.22 | 116.22 | 116.22 | 116.22 | 116.22 | 116.22 |
|--------------|------------------|------|--------|--------|--------|--------|--------|--------|--------|

|              |  |  |  |  |  |  |  |  |  |
|--------------|--|--|--|--|--|--|--|--|--|
| MEXICAN PESO |  |  |  |  |  |  |  |  |  |
|--------------|--|--|--|--|--|--|--|--|--|

|          |                    |      |             |            |       |            |      |      |      |
|----------|--------------------|------|-------------|------------|-------|------------|------|------|------|
| 05CI MXN | MEXICAN PESO (NEW) | 3875 | 04 Feb 2016 | 341,549.40 | Local | 341,549.40 | 0.00 | 0.00 | 0.00 |
|----------|--------------------|------|-------------|------------|-------|------------|------|------|------|

|             |     |  |  |           |      |           |      |      |      |
|-------------|-----|--|--|-----------|------|-----------|------|------|------|
| 16ASKBB6FZ3 | FXB |  |  | 18,797.02 | Base | 18,797.02 | 0.00 | 0.00 | 0.00 |
|-------------|-----|--|--|-----------|------|-----------|------|------|------|

|          |                    |      |             |             |       |             |      |      |      |
|----------|--------------------|------|-------------|-------------|-------|-------------|------|------|------|
| 05CI MXN | MEXICAN PESO (NEW) | 3899 | 10 Mar 2016 | -336,306.96 | Local | -336,306.96 | 0.00 | 0.00 | 0.00 |
|----------|--------------------|------|-------------|-------------|-------|-------------|------|------|------|

|             |     |  |  |            |      |            |      |      |      |
|-------------|-----|--|--|------------|------|------------|------|------|------|
| 16CEKBB58NW | FXB |  |  | -18,848.38 | Base | -18,848.38 | 0.00 | 0.00 | 0.00 |
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|          |                    |      |             |            |       |            |      |      |      |
|----------|--------------------|------|-------------|------------|-------|------------|------|------|------|
| 05CI MXN | MEXICAN PESO (NEW) | 3932 | 13 Apr 2016 | 703,475.87 | Local | 703,475.87 | 0.00 | 0.00 | 0.00 |
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|             |     |  |  |           |      |           |      |      |      |
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| 16DFKBB28JJ | FXB |  |  | 40,221.26 | Base | 40,221.26 | 0.00 | 0.00 | 0.00 |
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|          |                    |      |             |           |       |           |      |      |      |
|----------|--------------------|------|-------------|-----------|-------|-----------|------|------|------|
| 05CI MXN | MEXICAN PESO (NEW) | 3965 | 13 May 2016 | 10,422.50 | Local | 10,422.50 | 0.00 | 0.00 | 0.00 |
|----------|--------------------|------|-------------|-----------|-------|-----------|------|------|------|

|             |     |  |  |        |      |        |      |       |       |
|-------------|-----|--|--|--------|------|--------|------|-------|-------|
| 16EIKBBV3HB | FXS |  |  | 579.29 | Base | 579.29 | 0.00 | -4.89 | -4.89 |
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# Realized Gain/Loss

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Base Currency: USD - US DOLLAR

| Fund         | Asset ID    | Security Name  | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
|--------------|-------------|----------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| SSB Trade ID |             |                |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CM GBP     | 15IUKBBZS9M | POUND STERLING | 239 | 01 Oct 2015 | FXS          | Local                | 2,791.100  | 2,791.10      | 2,791.10      | 0.00           | 01 Oct 2015 | 0.659892   |                      | 0.00      |
| 05CM GBP     | 15JFKBBWK8S | POUND STERLING | 245 | 09 Oct 2015 | FXS          | Base                 | 4,229.63   | 4,229.63      | 4,224.61      | 0.00           | 09 Oct 2015 | 0.653189   | 5.02                 | 5.02      |
| 05CM GBP     | 15JJKBB0FC5 | POUND STERLING | 248 | 15 Oct 2015 | FXS          | Local                | 3,315.500  | 3,315.50      | 3,315.50      | 0.00           | 15 Oct 2015 | -1.65      |                      | 0.00      |
| 05CM GBP     | 15JPKBB0H44 | POUND STERLING | 253 | 26 Oct 2015 | FXS          | Base                 | 5,075.87   | 5,075.87      | 5,077.52      | 0.00           | 26 Oct 2015 | 0.646768   |                      | -1.65     |
| 05CM GBP     | 15JRKBB2R4V | POUND STERLING | 257 | 27 Oct 2015 | FXS          | Local                | 21,702.560 | 21,702.56     | 21,702.56     | 0.00           | 27 Oct 2015 | 0.651126   |                      | 0.00      |
| 05CM GBP     | 15JSKBB1ML4 | POUND STERLING | 261 | 29 Oct 2015 | FXS          | Base                 | 33,555.40  | 33,555.40     | 33,555.40     | 0.00           | 29 Oct 2015 | 0.00       |                      | 0.00      |
| 05CM GBP     | 15JUKBB0JT6 | POUND STERLING | 263 | 30 Oct 2015 | FXS          | Local                | 41,172.02  | 41,172.02     | 41,172.02     | 0.00           | 30 Oct 2015 | 0.653083   |                      | 0.00      |
| 05CM GBP     | 15JVKBBZ6SG | POUND STERLING | 269 | 02 Nov 2015 | FXS          | Base                 | 63,232.03  | 63,232.03     | 63,232.03     | 0.00           | 02 Nov 2015 | 0.00       |                      | 0.00      |
| 05CM GBP     | 15KDKBB1NHP | POUND STERLING | 279 | 09 Nov 2015 | FXS          | Local                | 35,404.07  | 35,404.07     | 35,404.07     | 0.00           | 09 Nov 2015 | 0.647501   |                      | 0.00      |
|              |             |                |     |             |              | Base                 | 54,210.67  | 54,210.67     | 54,210.67     | 0.00           |             | 0.00       |                      | 0.00      |
|              |             |                |     |             |              | Local                | 35,260.32  | 35,260.32     | 35,260.32     | 0.00           |             | 0.653766   |                      | 0.00      |
|              |             |                |     |             |              | Base                 | 53,934.16  | 53,934.16     | 53,934.16     | 0.00           |             | 0.00       |                      | 0.00      |
|              |             |                |     |             |              | Local                | 13,798.18  | 13,798.18     | 13,798.18     | 0.00           |             | 0.647501   |                      | 0.00      |
|              |             |                |     |             |              | Base                 | 21,309.90  | 21,309.90     | 21,309.90     | 0.00           |             | 0.00       |                      | 0.00      |
|              |             |                |     |             |              | Local                | 37,702.01  | 37,702.01     | 37,702.01     | 0.00           |             | 0.648214   |                      | 0.00      |
|              |             |                |     |             |              | Base                 | 58,162.91  | 58,162.91     | 58,162.91     | 0.00           |             | 0.00       |                      | 0.00      |
|              |             |                |     |             |              | Local                | 35,827.37  | 35,827.37     | 35,827.37     | 0.00           |             | 0.661901   |                      | 0.00      |
|              |             |                |     |             |              | Base                 | 54,127.99  | 54,127.99     | 54,127.99     | 0.00           |             | 0.00       |                      | 0.00      |

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|--------------------------------|-------------|----------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID    | Security Name  | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |             |                |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CM GBP                       | 15KJKBQSGT  | POUND STERLING | 283 | 13 Nov 2015 | FXS          | 17,222 150 | Local                | 17,222 15     | 17,222 15     | 0.00           | 13 Nov 2015 | 0.658263   |                      |           |
|                                |             |                |     |             |              |            | Base                 | 26,163.02     | 26,163 02     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM GBP                       | 15KLKB4DLR  | POUND STERLING | 289 | 19 Nov 2015 | FXS          | 30,999.860 | Local                | 30,999 86     | 30,999 86     | 0.00           | 19 Nov 2015 | 0.653808   |                      |           |
|                                |             |                |     |             |              |            | Base                 | 47,414.32     | 47,414 32     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM GBP                       | 15LBKBB4KR3 | POUND STERLING | 300 | 04 Dec 2015 | FXS          | 32,354 950 | Local                | 32,354.95     | 32,354.95     | 0.00           | 04 Dec 2015 | 0.662054   |                      |           |
|                                |             |                |     |             |              |            | Base                 | 48,870 56     | 48,863 27     | 0.00           | 0.00        | 7.29       |                      | 0.00      |
| 05CM GBP                       | 15LDKBBZR5T | POUND STERLING | 303 | 07 Dec 2015 | FXS          | 1,126.820  | Local                | 1,126.82      | 1,126.82      | 0.00           | 07 Dec 2015 | 0.663504   |                      |           |
|                                |             |                |     |             |              |            | Base                 | 1,698 29      | 1,701 75      | 0.00           | 0.00        | -3.46      |                      | 0.00      |
| 05CM GBP                       | 15LLKBB4DD7 | POUND STERLING | 311 | 18 Dec 2015 | FXS          | 21,112.290 | Local                | 21,112.29     | 21,112.29     | 0.00           | 18 Dec 2015 | 0.671501   |                      |           |
|                                |             |                |     |             |              |            | Base                 | 31,440.44     | 31,440.44     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM GBP                       | 16ABKBB39ZW | POUND STERLING | 317 | 07 Jan 2016 | FXS          | 21,293.540 | Local                | 21,293 54     | 21,293.54     | 0.00           | 07 Jan 2016 | 0.686436   |                      |           |
|                                |             |                |     |             |              |            | Base                 | 31,020.43     | 31,020.43     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM GBP                       | 16AQKBB18QR | POUND STERLING | 321 | 29 Jan 2016 | FXS          | 34,863.160 | Local                | 34,863 16     | 34,863 16     | 0.00           | 29 Jan 2016 | 0.704970   |                      |           |
|                                |             |                |     |             |              |            | Base                 | 49,453.40     | 49,453 40     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM GBP                       | 16BAKBB7W1Q | POUND STERLING | 329 | 03 Feb 2016 | FXS          | 19,389 760 | Local                | 19,389.76     | 19,389.76     | 0.00           | 03 Feb 2016 | 0.685377   |                      |           |
|                                |             |                |     |             |              |            | Base                 | 28,290 65     | 28,290 65     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM GBP                       | 16BLKBB4LQM | POUND STERLING | 343 | 19 Feb 2016 | FXS          | 45,740 670 | Local                | 45,740 67     | 45,740.67     | 0.00           | 19 Feb 2016 | 0.700918   |                      |           |
|                                |             |                |     |             |              |            | Base                 | 65,258 23     | 65,258 23     | 0.00           | 0.00        | 0.00       |                      | 0.00      |



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| Fund         | Asset ID     | Security Name  | Lot  | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Cost | Rate | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
|--------------|--------------|----------------|------|-------------|--------------|------------|----------------------|---------------|---------------|------|------|-------------|------------|----------------------|-----------|
| SSB Trade ID |              |                |      |             |              |            |                      |               |               |      |      |             | Curr Gn/Ls |                      |           |
| 05CM GBP     | 16DEKBBXX2B  | POUND STERLING | 347  | 08 Apr 2016 | FXS          | 2,147 000  | Local                | 2,147.00      | 2,147.00      | 0.00 | 0.00 | 08 Apr 2016 | 0.708918   |                      | 0.00      |
| 05CM GBP     | 16DNKBB2LVX  | POUND STERLING | 353  | 22 Apr 2016 | FXS          | 46,988 480 | Local                | 46,988.48     | 46,988.48     | 0.00 | 0.00 | 22 Apr 2016 | 0.693866   |                      | 0.00      |
| 05CM GBP     | 16EDKBBTSDC  | POUND STERLING | 359  | 06 May 2016 | FXS          | 5,909 900  | Local                | 5,909.90      | 5,909.90      | 0.00 | 0.00 | 06 May 2016 | 0.692953   |                      | 0.00      |
| 05CM GBP     | 16FCCKBB3NCS | POUND STERLING | 379  | 07 Jun 2016 | FXS          | 6,979 450  | Local                | 6,979.45      | 6,979.45      | 0.00 | 0.00 | 07 Jun 2016 | 0.687002   |                      | 0.00      |
| 05CM GBP     | 16FCCKBB3NCV | POUND STERLING | 380  | 07 Jun 2016 | FXS          | 31,500 510 | Local                | 31,500.51     | 31,500.51     | 0.00 | 0.00 | 07 Jun 2016 | 0.687002   |                      | 0.00      |
| 05CM GBP     | 16FCCKBB3NDR | POUND STERLING | 381  | 07 Jun 2016 | FXS          | 29,936 260 | Local                | 29,936.26     | 29,936.26     | 0.00 | 0.00 | 07 Jun 2016 | 0.687002   |                      | 0.00      |
| 05CI GBP     | 15GGKBBWHJZ  | POUND STERLING | 3803 | 10 Jul 2015 | FXS          | 1,048 510  | Local                | 1,048.51      | 1,048.51      | 0.00 | 0.00 | 10 Jul 2015 | 0.644745   |                      | 0.00      |
| 05CI GBP     | 15GQKBBVW5Z  | POUND STERLING | 3806 | 24 Jul 2015 | FXS          | 1,563 910  | Local                | 1,563.91      | 1,563.91      | 0.00 | 0.00 | 24 Jul 2015 | 0.645036   |                      | 0.00      |
| 05CI GBP     | 15GVKBBV38R  | POUND STERLING | 3807 | 31 Jul 2015 | FXS          | 1,751 320  | Local                | 1,751.32      | 1,751.32      | 0.00 | 0.00 | 31 Jul 2015 | 0.640820   |                      | 0.00      |
|              |              |                |      |             |              |            |                      | 2,723.94      | 2,723.07      | 0.00 | 0.00 |             | 9.87       |                      | 9.87      |

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|--------------------------------|----------|------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID | Security Name    | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |          |                  |     |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 15HBKBB46LL                    |          | 3813 06 Aug 2015 |     |          |              | 1,153.510  | Local                | 1,153.51      | 1,153.51      | 0.00           | 06 Aug 2015 | 0.645036   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 1,788.29      | 1,788.29      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 15HCKBB0DQV                    |          | 3815 07 Aug 2015 |     |          |              | 814.700    | Local                | 814.70        | 814.70        | 0.00           | 07 Aug 2015 | 0.646371   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 1,260.42      | 1,260.42      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 15ICKBBW40Z                    |          | 3820 04 Sep 2015 |     |          |              | 3,931.460  | Local                | 3,931.46      | 3,931.46      | 0.00           | 04 Sep 2015 | 0.659152   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 5,964.42      | 6,031.89      | 0.00           | 0.00        | -67.47     |                      | -67.47    |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 15JFKBBWRPQ                    |          | 3831 09 Oct 2015 |     |          |              | 34.000     | Local                | 34.00         | 34.00         | 0.00           | 09 Oct 2015 | 0.653189   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 52.05         | 52.04         | 0.00           | 0.00        | 0.01       |                      | 0.01      |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 15JKKBBVP36                    |          | 3835 16 Oct 2015 |     |          |              | 2,942.010  | Local                | 2,942.01      | 2,942.01      | 0.00           | 16 Oct 2015 | 0.647438   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 4,544.08      | 4,511.36      | 0.00           | 0.00        | 32.72      |                      | 32.72     |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 15JVKBXQCL                     |          | 3846 30 Oct 2015 |     |          |              | 643.280    | Local                | 643.28        | 643.28        | 0.00           | 30 Oct 2015 | 0.647501   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 993.48        | 986.42        | 0.00           | 0.00        | 7.06       |                      | 7.06      |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 15KQKBB1JJ7                    |          | 3851 27 Nov 2015 |     |          |              | 2,614.850  | Local                | 2,614.85      | 2,614.85      | 0.00           | 27 Nov 2015 | 0.664187   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 3,936.92      | 3,954.86      | 0.00           | 0.00        | -17.94     |                      | -17.94    |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 15KRKBBZ33M                    |          | 3852 27 Nov 2015 |     |          |              | 32.840     | Local                | 32.84         | 32.84         | 0.00           | 27 Nov 2015 | 0.664187   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 49.44         | 49.67         | 0.00           | 0.00        | -0.23      |                      | -0.23     |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 15LCKBBZQ09                    |          | 3855 04 Dec 2015 |     |          |              | 2,226.170  | Local                | 2,226.17      | 2,226.17      | 0.00           | 04 Dec 2015 | 0.662054   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 3,362.52      | 3,351.72      | 0.00           | 0.00        | 10.80      |                      | 10.80     |

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|--------------------------------|-------------|----------------|------|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID    | Security Name  | Lot  | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |             |                |      |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CI GBP                       | 15LCKBB357C | POUND STERLING | 3859 | 07 Dec 2015 | FXS          | 286 970    | Local                | 286 97        | 286.97        | 0.00           | 07 Dec 2015 | 0 663504   |                      | 0.00      |
|                                |             |                |      |             |              |            | Base                 | 432.51        | 433.25        | 0.00           |             | -0.74      |                      | -0.74     |
| 05CI GBP                       | 15LHKBBXGZB | POUND STERLING | 3861 | 11 Dec 2015 | FXS          | 1,036.800  | Local                | 1,036.80      | 1,036.80      | 0.00           | 11 Dec 2015 | 0 657268   |                      | 0.00      |
|                                |             |                |      |             |              |            | Base                 | 1,577.44      | 1,565.30      | 0.00           |             | 12 14      |                      | 12 14     |
| 05CI GBP                       | 15LJKBG2G6J | POUND STERLING | 3862 | 16 Dec 2015 | FXS          | 494.710    | Local                | 494.71        | 494.71        | 0.00           | 16 Dec 2015 | 0 666533   |                      | 0.00      |
|                                |             |                |      |             |              |            | Base                 | 742.21        | 742.21        | 0.00           |             | 0.00       |                      | 0.00      |
| 05CI GBP                       | 15LKKBB0ZXP | POUND STERLING | 3865 | 17 Dec 2015 | FXS          | 415 180    | Local                | 415 18        | 415.18        | 0.00           | 17 Dec 2015 | 0.671930   |                      | 0.00      |
|                                |             |                |      |             |              |            | Base                 | 617.89        | 617.89        | 0.00           |             | 0.00       |                      | 0.00      |
| 05CI GBP                       | 15LNKBB013T | POUND STERLING | 3868 | 22 Dec 2015 | FXS          | 3,285.490  | Local                | 3,285.49      | 3,285.49      | 0.00           | 22 Dec 2015 | 0.674605   |                      | 0.00      |
|                                |             |                |      |             |              |            | Base                 | 4,870.24      | 4,870.24      | 0.00           |             | 0.00       |                      | 0.00      |
| 05CI GBP                       | 15LOKBB2659 | POUND STERLING | 3870 | 23 Dec 2015 | FXS          | 2,022 430  | Local                | 2,022.43      | 2,022.43      | 0.00           | 23 Dec 2015 | 0 672563   |                      | 0.00      |
|                                |             |                |      |             |              |            | Base                 | 3,007.05      | 3,007.05      | 0.00           |             | 0.00       |                      | 0.00      |
| 05CI GBP                       | 15LPKBB02TM | POUND STERLING | 3872 | 24 Dec 2015 | FXS          | 2,022 430  | Local                | 2,022.43      | 2,022.43      | 0.00           | 24 Dec 2015 | 0 669322   |                      | 0.00      |
|                                |             |                |      |             |              |            | Base                 | 3,021.61      | 3,021.61      | 0.00           |             | 0.00       |                      | 0.00      |
| 05CI GBP                       | 16BIKBBWVRS | POUND STERLING | 3882 | 12 Feb 2016 | FXB          | 7,313.170  | Local                | 7,313 17      | 7,313 17      | 0.00           | 12 Feb 2016 | 0 691706   |                      | 0.00      |
|                                |             |                |      |             |              |            | Base                 | 10,572.66     | 10,572.66     | 0.00           |             | 0.00       |                      | 0.00      |
| 05CI GBP                       | 16DGKBB0P61 | POUND STERLING | 3931 | 13 Apr 2016 | FXS          | 131.990    | Local                | 131.99        | 131.99        | 0.00           | 13 Apr 2016 | 0.703779   |                      | 0.00      |
|                                |             |                |      |             |              |            | Base                 | 187.54        | 186.32        | 0.00           |             | 1.22       |                      | 1.22      |

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|--------------------------------|----------|------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|------|-------------|----------------|------------|----------------------|-----------|
| Fund                           | Asset ID | Security Name    | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate | Stl Date    | Security Gn/Ls | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |          |                  |     |          |              |            |                      |               | Cost          |      |             |                | Curr Gn/Ls |                      |           |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |      |             |                |            |                      |           |
| 16DHKBZQCF                     |          | 3939 14 Apr 2016 |     |          |              | 6,760.480  | Local                | 6,760.48      | 6,760.48      |      | 14 Apr 2016 |                | 0.707139   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 9,560.33      | 9,557.14      |      | 0.00        |                | 3.19       |                      | 3.19      |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |      |             |                |            |                      |           |
| 16DIKBBZQRP                    |          | 3945 15 Apr 2016 |     |          |              | 5,400.860  | Local                | 5,400.86      | 5,400.86      |      | 15 Apr 2016 |                | 0.705343   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 7,657.07      | 7,652.11      |      | 0.00        |                | 4.96       |                      | 4.96      |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |      |             |                |            |                      |           |
| 16DJKBXDW4                     |          | 3946 15 Apr 2016 |     |          |              | 1,576.310  | Local                | 1,576.31      | 1,576.31      |      | 15 Apr 2016 |                | 0.705343   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 2,234.81      | 2,233.36      |      | 0.00        |                | 1.45       |                      | 1.45      |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |      |             |                |            |                      |           |
| 16DJKBXDW2                     |          | 3949 18 Apr 2016 |     |          |              | 936.010    | Local                | 936.01        | 936.01        |      | 18 Apr 2016 |                | 0.700476   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 1,336.25      | 1,336.25      |      | 0.00        |                | 0.00       |                      | 0.00      |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |      |             |                |            |                      |           |
| 16ENKBVMQ                      |          | 3972 20 May 2016 |     |          |              | 2,546.290  | Local                | 2,546.29      | 2,546.29      |      | 20 May 2016 |                | 0.688966   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 3,695.81      | 3,705.50      |      | 0.00        |                | -9.69      |                      | -9.69     |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |      |             |                |            |                      |           |
| 16ESKBBZ90F                    |          | 3977 27 May 2016 |     |          |              | 4,016.230  | Local                | 4,016.23      | 4,016.23      |      | 27 May 2016 |                | 0.684135   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 5,870.52      | 5,875.77      |      | 0.00        |                | -5.25      |                      | -5.25     |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |      |             |                |            |                      |           |
| 16FBKBB3D2H                    |          | 3983 03 Jun 2016 |     |          |              | 8,174.300  | Local                | 8,174.30      | 8,174.30      |      | 03 Jun 2016 |                | 0.688824   |                      | 0.00      |
|                                |          | FXS              |     |          |              |            | Base                 | 11,967.04     | 11,934.19     |      | 0.00        |                | -67.15     |                      | -67.15    |
| GBP Total                      |          |                  |     |          |              |            |                      |               |               |      |             |                |            |                      |           |
|                                |          |                  |     |          |              |            | Local                | 646,868.54    | 646,868.54    |      | 0.00        |                |            |                      | 0.00      |
|                                |          |                  |     |          |              |            | Base                 | 963,458.32    | 963,550.57    |      | 0.00        |                | -92.25     |                      | -92.25    |
| POUND STERLING Total           |          |                  |     |          |              |            |                      |               |               |      |             |                |            |                      |           |
|                                |          |                  |     |          |              |            | Local                | 646,868.54    | 646,868.54    |      | 0.00        |                |            |                      | 0.00      |
|                                |          |                  |     |          |              |            | Base                 | 963,458.32    | 963,550.57    |      | 0.00        |                | -92.25     |                      | -92.25    |
| POUND STERLING Total Gains     |          |                  |     |          |              |            |                      |               |               |      |             |                |            |                      |           |
|                                |          |                  |     |          |              |            | Local                |               |               |      | 0.00        |                | 116.86     |                      | 0.00      |
|                                |          |                  |     |          |              |            | Base                 |               |               |      | 0.00        |                |            |                      | 116.86    |

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

|                                 |  |  |       |  |  |  |  |         |         |
|---------------------------------|--|--|-------|--|--|--|--|---------|---------|
| POUND STERLING Total Losses     |  |  |       |  |  |  |  |         |         |
|                                 |  |  | Local |  |  |  |  | 0.00    | 0.00    |
|                                 |  |  | Base  |  |  |  |  | -209 11 | -209 11 |
| POUND STERLING Net Gains/Losses |  |  |       |  |  |  |  |         |         |
|                                 |  |  | Base  |  |  |  |  | -92 25  | -92 25  |

## SINGAPORE DOLLAR

|             |     |                  |           |       |  |          |          |             |          |        |
|-------------|-----|------------------|-----------|-------|--|----------|----------|-------------|----------|--------|
| 05CI        | SGD | SINGAPORE DOLLAR |           |       |  |          |          | 27 Jun 2016 | 1.363250 |        |
| 16FOKBB03VP |     | 3992 27 Jun 2016 | 3,636 410 | Local |  | 3,636.41 | 3,636.41 | 0.00        | 0.00     | 0.00   |
|             |     | FXS              |           | Base  |  | 2,667 46 | 2,686.18 | 0.00        | -18 72   | -18 72 |

|                        |  |  |       |  |  |          |          |      |        |
|------------------------|--|--|-------|--|--|----------|----------|------|--------|
| SINGAPORE DOLLAR Total |  |  |       |  |  |          |          |      |        |
|                        |  |  | Local |  |  | 3,636.41 | 3,636.41 | 0.00 | 0.00   |
|                        |  |  | Base  |  |  | 2,667.46 | 2,686.18 | 0.00 | -18.72 |

|                               |  |  |       |  |  |  |  |      |        |
|-------------------------------|--|--|-------|--|--|--|--|------|--------|
| SINGAPORE DOLLAR Total Losses |  |  |       |  |  |  |  |      |        |
|                               |  |  | Local |  |  |  |  | 0.00 | 0.00   |
|                               |  |  | Base  |  |  |  |  | 0.00 | -18 72 |
|                               |  |  |       |  |  |  |  |      | -18 72 |

|                                   |  |  |      |  |  |  |  |      |        |
|-----------------------------------|--|--|------|--|--|--|--|------|--------|
| SINGAPORE DOLLAR Net Gains/Losses |  |  |      |  |  |  |  |      |        |
|                                   |  |  | Base |  |  |  |  | 0.00 | -18.72 |
|                                   |  |  | Base |  |  |  |  | 0.00 | -18.72 |

## SWISS FRANC

|             |     |                 |             |       |  |            |            |             |          |      |
|-------------|-----|-----------------|-------------|-------|--|------------|------------|-------------|----------|------|
| 05CM        | CHF | SWISS FRANC     |             |       |  |            |            | 15 Jul 2015 | 0 952800 |      |
| 15GIKBB3B6J |     | 227 15 Jul 2015 | -15,244 480 | Local |  | -15,244.48 | -15,244.48 | 0.00        | 0.00     | 0.00 |
|             |     | FXB             |             | Base  |  | -15,999 66 | -15,999.66 | 0.00        | 0.00     | 0.00 |

|            |     |                 |           |       |  |          |          |             |          |      |
|------------|-----|-----------------|-----------|-------|--|----------|----------|-------------|----------|------|
| 05CM       | CHF | SWISS FRANC     |           |       |  |          |          | 17 Sep 2015 | 0.969400 |      |
| 15IKBBX74N |     | 235 17 Sep 2015 | 1,069 750 | Local |  | 1,069.75 | 1,069.75 | 0.00        | 0.00     | 0.00 |
|            |     | FXS             |           | Base  |  | 1,103.52 | 1,098 98 | 0.00        | 4 54     | 4 54 |

|             |     |                 |           |       |  |          |          |             |          |        |
|-------------|-----|-----------------|-----------|-------|--|----------|----------|-------------|----------|--------|
| 05CM        | CHF | SWISS FRANC     |           |       |  |          |          | 23 Sep 2015 | 0.979550 |        |
| 15IOKBBV9SC |     | 237 23 Sep 2015 | 8,621 600 | Local |  | 8,621 60 | 8,621.60 | 0.00        | 0.00     | 0.00   |
|             |     | FXS             |           | Base  |  | 8,801 59 | 8,854 93 | 0.00        | -53.34   | -53.34 |

|             |     |                 |            |       |  |           |           |             |          |      |
|-------------|-----|-----------------|------------|-------|--|-----------|-----------|-------------|----------|------|
| 05CM        | CHF | SWISS FRANC     |            |       |  |           |           | 07 Oct 2015 | 0.971300 |      |
| 15JCKBB3QPX |     | 242 07 Oct 2015 | -3,936 860 | Local |  | -3,936.86 | -3,936.86 | 0.00        | 0.00     | 0.00 |
|             |     | FXB             |            | Base  |  | -4,053 19 | -4,053 19 | 0.00        | 0.00     | 0.00 |

|             |     |                 |             |       |  |            |            |             |          |      |
|-------------|-----|-----------------|-------------|-------|--|------------|------------|-------------|----------|------|
| 05CM        | CHF | SWISS FRANC     |             |       |  |            |            | 26 Oct 2015 | 0 981750 |      |
| 15JPKBB0JTS |     | 252 26 Oct 2015 | -61,845.100 | Local |  | -61,845.10 | -61,845 10 | 0.00        | 0.00     | 0.00 |
|             |     | FXB             |             | Base  |  | -62,994 75 | -62,994.75 | 0.00        | 0.00     | 0.00 |

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| Fund         | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par  | Principal Net | Maturity Date | Cost       | Rate | Security G/Ls | Sell Rate | Trd Dts of Orig Buys | Net G/Ls |
|--------------|-------------|---------------|-----|-------------|--------------|----------------------|-------------|---------------|---------------|------------|------|---------------|-----------|----------------------|----------|
| SSB Trade ID |             |               |     |             |              |                      |             |               |               |            |      |               |           |                      |          |
| 05CM CHF     | 15JQKBB0JBQ | SWISS FRANC   | 256 | 27 Oct 2015 | FXB          | Local                | -43,611.640 | -43,611.64    | -43,611.64    | -43,611.64 | 0.00 | 0.00          | 0.985250  |                      | 0.00     |
|              |             |               |     |             |              | Base                 |             | -44,264.54    | -44,264.54    |            | 0.00 | 0.00          | 0.00      |                      | 0.00     |
| 05CM CHF     | 15JSKBB1MVT | SWISS FRANC   | 260 | 29 Oct 2015 | FXB          | Local                | -29,599.580 | -29,599.58    | -29,599.58    | -29,599.58 | 0.00 | 0.00          | 0.991850  |                      | 0.00     |
|              |             |               |     |             |              | Base                 |             | -29,842.80    | -29,842.80    |            | 0.00 | 0.00          | 0.00      |                      | 0.00     |
| 05CM CHF     | 15JVKBB29GR | SWISS FRANC   | 267 | 02 Nov 2015 | FXB          | Local                | -31,035.300 | -31,035.30    | -31,035.30    | -31,035.30 | 0.00 | 0.00          | 0.984350  |                      | 0.00     |
|              |             |               |     |             |              | Base                 |             | -31,528.72    | -31,528.72    |            | 0.00 | 0.00          | 0.00      |                      | 0.00     |
| 05CM CHF     | 15JWKB291F  | SWISS FRANC   | 270 | 03 Nov 2015 | FXB          | Local                | 25,080.160  | 25,080.16     | 25,080.16     | 25,080.16  | 0.00 | 0.00          | 0.991000  |                      | 0.00     |
|              |             |               |     |             |              | Base                 |             | 25,307.93     | 25,307.93     |            | 0.00 | 0.00          | 0.00      |                      | 0.00     |
| 05CM CHF     | 15KDKBB1PGP | SWISS FRANC   | 278 | 09 Nov 2015 | FXB          | Local                | -19,971.180 | -19,971.18    | -19,971.18    | -19,971.18 | 0.00 | 0.00          | 1.004000  |                      | 0.00     |
|              |             |               |     |             |              | Base                 |             | -19,891.61    | -19,891.61    |            | 0.00 | 0.00          | 0.00      |                      | 0.00     |
| 05CM CHF     | 15KHKBB2P1R | SWISS FRANC   | 282 | 13 Nov 2015 | FXB          | Local                | -2,031.920  | -2,031.92     | -2,031.92     | -2,031.92  | 0.00 | 0.00          | 1.007950  |                      | 0.00     |
|              |             |               |     |             |              | Base                 |             | -2,015.89     | -2,015.89     |            | 0.00 | 0.00          | 0.00      |                      | 0.00     |
| 05CM CHF     | 15KLKBB4GCJ | SWISS FRANC   | 287 | 19 Nov 2015 | FXB          | Local                | -21,536.330 | -21,536.33    | -21,536.33    | -21,536.33 | 0.00 | 0.00          | 1.014250  |                      | 0.00     |
|              |             |               |     |             |              | Base                 |             | -21,233.75    | -21,233.75    |            | 0.00 | 0.00          | 0.00      |                      | 0.00     |
| 05CM CHF     | 15KOKBB0Z4H | SWISS FRANC   | 292 | 24 Nov 2015 | FXB          | Local                | -33,355.890 | -33,355.89    | -33,355.89    | -33,355.89 | 0.00 | 0.00          | 1.016950  |                      | 0.00     |
|              |             |               |     |             |              | Base                 |             | -32,799.93    | -32,799.93    |            | 0.00 | 0.00          | 0.00      |                      | 0.00     |
| 05CM CHF     | 15KQKBB2P0M | SWISS FRANC   | 294 | 25 Nov 2015 | FXS          | Local                | 1,600.000   | 1,600.00      | 1,600.00      | 1,600.00   | 0.00 | 0.00          | 1.023850  |                      | 0.00     |
|              |             |               |     |             |              | Base                 |             | 1,562.73      | 1,562.73      | 1,573.33   | 0.00 | 0.00          | -10.60    |                      | -10.60   |

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|--------------------------------|-------------|---------------|-----|-------------|--------------|-------------|----------------------|---------------|---------------|------|----------------|----------|------------|----------------------|
| Fund                           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par  | Security Description | Principal Net | Maturity Date | Cost | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys |
| SSB Trade ID                   |             |               |     |             |              |             |                      |               |               |      | Security Gn/Ls |          | Curr Gn/Ls | Net Gn/Ls            |
| 05CM CHF                       | 15LBKBB4JSC | SWISS FRANC   | 299 | 04 Dec 2015 | FXB          | -12,855.030 | Local                | -12,855.03    | -12,855.03    |      | 04 Dec 2015    | 0.00     | 0.999700   | 0.00                 |
|                                |             |               |     |             |              |             | Base                 | -12,858.89    | -12,858.89    |      | 0.00           |          | 0.00       | 0.00                 |
| 05CM CHF                       | 15LLKBB2XCC | SWISS FRANC   | 305 | 17 Dec 2015 | FXB          | -15,970.460 | Local                | -15,970.46    | -15,970.46    |      | 17 Dec 2015    | 0.00     | 0.995800   | 0.00                 |
|                                |             |               |     |             |              |             | Base                 | -16,037.82    | -16,037.82    |      | 0.00           |          | 0.00       | 0.00                 |
| 05CM CHF                       | 15LLKBB4HHB | SWISS FRANC   | 309 | 18 Dec 2015 | FXB          | -20,632.280 | Local                | -20,632.28    | -20,632.28    |      | 18 Dec 2015    | 0.00     | 0.994400   | 0.00                 |
|                                |             |               |     |             |              |             | Base                 | -20,748.47    | -20,748.47    |      | 0.00           |          | 0.00       | 0.00                 |
| 05CM CHF                       | 15LLKBB4HH4 | SWISS FRANC   | 310 | 18 Dec 2015 | FXB          | -20,867.300 | Local                | -20,867.30    | -20,867.30    |      | 18 Dec 2015    | 0.00     | 0.994400   | 0.00                 |
|                                |             |               |     |             |              |             | Base                 | -20,984.81    | -20,984.81    |      | 0.00           |          | 0.00       | 0.00                 |
| 05CM CHF                       | 16ABKBB4B0B | SWISS FRANC   | 315 | 07 Jan 2016 | FXB          | -12,165.270 | Local                | -12,165.27    | -12,165.27    |      | 07 Jan 2016    | 0.00     | 1.003200   | 0.00                 |
|                                |             |               |     |             |              |             | Base                 | -12,126.47    | -12,126.47    |      | 0.00           |          | 0.00       | 0.00                 |
| 05CM CHF                       | 16ABKBB4B0P | SWISS FRANC   | 316 | 07 Jan 2016 | FXB          | -14,947.710 | Local                | -14,947.71    | -14,947.71    |      | 07 Jan 2016    | 0.00     | 1.003200   | 0.00                 |
|                                |             |               |     |             |              |             | Base                 | -14,900.03    | -14,900.03    |      | 0.00           |          | 0.00       | 0.00                 |
| 05CM CHF                       | 16AQKBB2B5T | SWISS FRANC   | 320 | 29 Jan 2016 | FXB          | -25,878.200 | Local                | -25,878.20    | -25,878.20    |      | 29 Jan 2016    | 0.00     | 1.024650   | 0.00                 |
|                                |             |               |     |             |              |             | Base                 | -25,255.65    | -25,255.65    |      | 0.00           |          | 0.00       | 0.00                 |
| 05CM CHF                       | 16ASKBB49H9 | SWISS FRANC   | 325 | 02 Feb 2016 | FXB          | -14,841.670 | Local                | -14,841.67    | -14,841.67    |      | 02 Feb 2016    | 0.00     | 1.020450   | 0.00                 |
|                                |             |               |     |             |              |             | Base                 | -14,544.24    | -14,544.24    |      | 0.00           |          | 0.00       | 0.00                 |
| 05CM CHF                       | 16BAKBB71HG | SWISS FRANC   | 328 | 03 Feb 2016 | FXB          | -18,924.240 | Local                | -18,924.24    | -18,924.24    |      | 03 Feb 2016    | 0.00     | 1.008050   | 0.00                 |
|                                |             |               |     |             |              |             | Base                 | -18,773.12    | -18,773.12    |      | 0.00           |          | 0.00       | 0.00                 |

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| Fund         | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par  | Principal Net | Maturity Date | Cost       | Rate | Stl Date    | Sell Rate | Trd Dts of Orig Buys | Net Gn/Ls |
|--------------|-------------|---------------|-----|-------------|--------------|----------------------|-------------|---------------|---------------|------------|------|-------------|-----------|----------------------|-----------|
| SSB Trade ID |             |               |     |             |              |                      |             |               |               |            |      |             |           |                      |           |
| 05CM CHF     | 16BLKBB4N7W | SWISS FRANC   | 340 | 19 Feb 2016 | FXB          | Local                | -25,092.040 | -25,092.04    | -25,092.04    | -25,092.04 | 0.00 | 19 Feb 2016 | 0.991500  | 0.00                 | 0.00      |
| 05CM CHF     | 16BLKBB4N7X | SWISS FRANC   | 341 | 19 Feb 2016 | FXB          | Base                 | -25,307.15  | -25,307.15    | -25,307.15    | -25,307.15 | 0.00 | 19 Feb 2016 | 0.991500  | 0.00                 | 0.00      |
| 05CM CHF     | 16CNKBB13WF | SWISS FRANC   | 345 | 22 Mar 2016 | FXB          | Local                | -6,433.820  | -6,433.82     | -6,433.82     | -6,433.82  | 0.00 | 22 Mar 2016 | 0.970600  | 0.00                 | 0.00      |
| 05CM CHF     | 16DKBB1CGP  | SWISS FRANC   | 349 | 18 Apr 2016 | FXB          | Base                 | -4,999.650  | -4,999.65     | -4,999.65     | -4,999.65  | 0.00 | 18 Apr 2016 | 0.963250  | 0.00                 | 0.00      |
| 05CM CHF     | 16EEKBB1ZV0 | SWISS FRANC   | 361 | 10 May 2016 | FXB          | Local                | -9,458.210  | -9,458.21     | -9,458.21     | -9,458.21  | 0.00 | 10 May 2016 | 0.973550  | 0.00                 | 0.00      |
| 05CM CHF     | 16EMKBBX73J | SWISS FRANC   | 363 | 19 May 2016 | FXS          | Base                 | 4,294.870   | 4,294.87      | 4,294.87      | 4,294.87   | 0.00 | 19 May 2016 | 0.989950  | 0.00                 | 0.00      |
| 05CM CHF     | 16ESKBB3SG5 | SWISS FRANC   | 365 | 27 May 2016 | FXB          | Local                | 10,399.060  | 10,399.06     | 10,399.06     | 10,399.06  | 0.00 | 27 May 2016 | 0.992800  | -62.46               | 0.00      |
| 05CM CHF     | 16ESKBB3SHH | SWISS FRANC   | 366 | 27 May 2016 | FXB          | Base                 | 17,899.460  | 17,899.46     | 17,899.46     | 17,899.46  | 0.00 | 27 May 2016 | 0.992800  | 0.00                 | 0.00      |
| 05CM CHF     | 16FAKBB7WF0 | SWISS FRANC   | 373 | 03 Jun 2016 | FXB          | Local                | -2,922.230  | -2,922.23     | -2,922.23     | -2,922.23  | 0.00 | 03 Jun 2016 | 0.978300  | 0.00                 | 0.00      |
|              |             |               |     |             |              | Base                 | -2,987.05   | -2,987.05     | -2,987.05     | -2,987.05  | 0.00 |             | 0.00      | 0.00                 | 0.00      |



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| Base Currency: USD - US DOLLAR |             |               |      |             |              |             |                      |               |               |                |             |            |                      |           |
|--------------------------------|-------------|---------------|------|-------------|--------------|-------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID    | Security Name | Lot  | Trd Date    | Dtl Fund Rsn | Shares/Par  | Security Description | Principal Net | Maturity Date | Rate           | Std Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |             |               |      |             |              |             |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CI CHF                       | 15HBKBB46LG | SWISS FRANC   | 3811 | 06 Aug 2015 | FXB          | -11,671 940 | Local                | -11,671.94    | -11,671.94    | 0.00           | 06 Aug 2015 | 0.981700   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | -11,889.52    | -11,889.52    | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI CHF                       | 15JLKB80WZX | SWISS FRANC   | 3839 | 20 Oct 2015 | FXB          | -11,695.610 | Local                | -11,695.61    | -11,695.61    | 0.00           | 20 Oct 2015 | 0.954200   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | -12,256.98    | -12,256.98    | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI CHF                       | 16CHKBBWP59 | SWISS FRANC   | 3901 | 11 Mar 2016 | FXS          | 4,691.110   | Local                | 4,691.11      | 4,691.11      | 0.00           | 11 Mar 2016 | 0.983750   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 4,768.60      | 4,698.63      | 0.00           | 0.00        | 69.97      |                      | 69.97     |
| 05CI CHF                       | 16CRKBBV963 | SWISS FRANC   | 3915 | 29 Mar 2016 | FXS          | 593 770     | Local                | 593.77        | 593.77        | 0.00           | 29 Mar 2016 | 0.975750   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 608.53        | 610.24        | 0.00           | 0.00        | -1.71      |                      | -1.71     |
| 05CI CHF                       | 16CWKBBVND  | SWISS FRANC   | 3920 | 01 Apr 2016 | FXS          | 3,784.500   | Local                | 3,784.50      | 3,784.50      | 0.00           | 01 Apr 2016 | 0.962300   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 3,932.77      | 3,889.44      | 0.00           | 0.00        | 43.33      |                      | 43.33     |
| 05CI CHF                       | 16DJKBBXDXS | SWISS FRANC   | 3943 | 15 Apr 2016 | FXS          | 3,363 750   | Local                | 3,363.75      | 3,363.75      | 0.00           | 15 Apr 2016 | 0.966650   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 3,479.80      | 3,514.52      | 0.00           | 0.00        | -34.72     |                      | -34.72    |
| 05CI CHF                       | 16DTKBBZV6Q | SWISS FRANC   | 3959 | 29 Apr 2016 | FXS          | 1,222 000   | Local                | 1,222.00      | 1,222.00      | 0.00           | 29 Apr 2016 | 0.958500   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 1,274.91      | 1,256.18      | 0.00           | 0.00        | 18.73      |                      | 18.73     |
| 05CI CHF                       | 16EDKBBTXPP | SWISS FRANC   | 3960 | 06 May 2016 | FXS          | 1,880.000   | Local                | 1,880.00      | 1,880.00      | 0.00           | 06 May 2016 | 0.969750   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 1,938.64      | 1,932.59      | 0.00           | 0.00        | 6.05       |                      | 6.05      |
| 05CI CHF                       | 16ENKBBWMQ  | SWISS FRANC   | 3970 | 20 May 2016 | FXS          | 1,837 870   | Local                | 1,837.87      | 1,837.87      | 0.00           | 20 May 2016 | 0.992300   |                      | 0.00      |
|                                |             |               |      |             |              |             | Base                 | 1,852.13      | 1,883.26      | 0.00           | 0.00        | -31.13     |                      | -31.13    |

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| Base Currency: USD - US DOLLAR   |          |               |     |          |              |                      |            |                |                      |
|----------------------------------|----------|---------------|-----|----------|--------------|----------------------|------------|----------------|----------------------|
| Fund                             | Asset ID | Security Name | Lot | Trd Date | Dtl Fund Ren | Security Description | Shares/Par | Principal Net  | Maturity Date        |
| SSB Trade ID                     |          |               |     |          |              |                      |            | Cost           | Rate                 |
|                                  |          |               |     |          |              |                      |            | Security Gn/Ls | Stl Date             |
|                                  |          |               |     |          |              |                      |            | Curr Gn/Ls     | Trd Dts of Orig Buys |
|                                  |          |               |     |          |              |                      |            |                | Net Gn/Ls            |
| CHF Total                        |          |               |     |          |              |                      |            |                |                      |
|                                  |          | Local         |     |          |              | -426,224.32          |            | -426,224.32    | 0.00                 |
|                                  |          | Base          |     |          |              | -428,574.59          |            | -428,523.25    | 0.00                 |
|                                  |          |               |     |          |              |                      |            | -51.34         | -51.34               |
| SWISS FRANC Total                |          |               |     |          |              |                      |            |                |                      |
|                                  |          | Local         |     |          |              | -426,224.32          |            | -426,224.32    | 0.00                 |
|                                  |          | Base          |     |          |              | -428,574.59          |            | -428,523.25    | 0.00                 |
|                                  |          |               |     |          |              |                      |            | -51.34         | -51.34               |
| SWISS FRANC Total Gains          |          |               |     |          |              |                      |            |                |                      |
|                                  |          | Local         |     |          |              |                      |            | 0.00           | 0.00                 |
|                                  |          | Base          |     |          |              |                      |            | 142.62         | 142.62               |
| SWISS FRANC Total Losses         |          |               |     |          |              |                      |            |                |                      |
|                                  |          | Local         |     |          |              |                      |            | 0.00           | 0.00                 |
|                                  |          | Base          |     |          |              |                      |            | -193.96        | -193.96              |
| SWISS FRANC Net Gains/Losses     |          |               |     |          |              |                      |            |                |                      |
|                                  |          | Base          |     |          |              |                      |            | -51.34         | -51.34               |
| CURRENCY TRADES Total            |          |               |     |          |              |                      |            |                |                      |
|                                  |          | Base          |     |          |              | 699,912.49           |            | -23.53         | -23.53               |
| CURRENCY TRADES Total Gains      |          |               |     |          |              |                      |            |                |                      |
|                                  |          | Base          |     |          |              |                      |            | 795.63         | 795.63               |
| CURRENCY TRADES Total Losses     |          |               |     |          |              |                      |            |                |                      |
|                                  |          | Base          |     |          |              |                      |            | -819.16        | -819.16              |
| CURRENCY TRADES Net Gains/Losses |          |               |     |          |              |                      |            |                |                      |
|                                  |          | Base          |     |          |              |                      |            | -23.53         | -23.53               |

## MISCELLANEOUS RECEIPTS

### CANADIAN DOLLAR

|             |     |                 |  |  |  |          |  |          |             |          |      |      |
|-------------|-----|-----------------|--|--|--|----------|--|----------|-------------|----------|------|------|
| 05CN        | CAD | CANADIAN DOLLAR |  |  |  |          |  |          | 15 Jul 2015 | 1.289700 |      |      |
| 15GKJBBWRM  | 043 | 15 Jul 2015     |  |  |  | 2,632.50 |  | 2,632.50 | 0.00        |          | 0.00 | 0.00 |
|             |     | DIV             |  |  |  | 2,041.17 |  | 2,041.17 | 0.00        |          | 0.00 | 0.00 |
| 05CN        | CAD | CANADIAN DOLLAR |  |  |  |          |  |          | 25 Sep 2015 | 1.333650 |      |      |
| 15IRJBCHKFX | 045 | 25 Sep 2015     |  |  |  | 1,638.50 |  | 1,638.50 | 0.00        |          | 0.00 | 0.00 |
|             |     | DIV             |  |  |  | 1,228.58 |  | 1,228.58 | 0.00        |          | 0.00 | 0.00 |
| 05CN        | CAD | CANADIAN DOLLAR |  |  |  |          |  |          | 15 Oct 2015 | 1.288650 |      |      |
| 15JKJBCN261 | 047 | 15 Oct 2015     |  |  |  | 3,445.00 |  | 3,445.00 | 0.00        |          | 0.00 | 0.00 |
|             |     | DIV             |  |  |  | 2,673.34 |  | 2,673.34 | 0.00        |          | 0.00 | 0.00 |

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| Base Currency: USD - US DOLLAR |             |                 |     |             |              |                      |            |               |               |                |             |            |                      |           |
|--------------------------------|-------------|-----------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID    | Security Name   | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |             |                 |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CN CAD                       | 15LRJBCJQ74 | CANADIAN DOLLAR | 049 | 24 Dec 2015 | DIV          | Local                | 1,827.000  | 1,827.00      | 1,827.00      | 0.00           | 24 Dec 2015 | 1 385200   |                      | 0.00      |
| 05CN CAD                       | 16AJJBC05LM | CANADIAN DOLLAR | 051 | 15 Jan 2016 | DIV          | Base                 | 2,762.500  | 1,318.94      | 1,318.94      | 0.00           | 15 Jan 2016 | 1 448500   |                      | 0.00      |
| 05CN CAD                       | 16AJJBC05LM | CANADIAN DOLLAR | 051 | 15 Jan 2016 | DIV          | Local                | 2,762.500  | 2,762.50      | 2,762.50      | 0.00           | 15 Jan 2016 | 1 448500   |                      | 0.00      |
| 05CN CAD                       | 16AJJBC05LM | CANADIAN DOLLAR | 051 | 15 Jan 2016 | DIV          | Base                 | 2,762.500  | 1,907.15      | 1,907.15      | 0.00           | 15 Jan 2016 | 1 448500   |                      | 0.00      |
| 05CN CAD                       | 16BPJBB13NP | CANADIAN DOLLAR | 059 | 15 Jan 2016 | DIV          | Local                | -2,762.500 | -2,762.50     | -2,762.50     | 0.00           | 15 Jan 2016 | 1 447510   |                      | 0.00      |
| 05CN CAD                       | 16BPJBB13NP | CANADIAN DOLLAR | 059 | 15 Jan 2016 | DIV          | Base                 | -2,762.500 | -1,907.15     | -1,907.15     | 0.00           | 15 Jan 2016 | 1 447510   |                      | 0.00      |
| 05CN CAD                       | 16CTJBB1PPB | CANADIAN DOLLAR | 061 | 25 Mar 2016 | DIV          | Local                | 1,703.750  | -2,762.50     | -2,762.50     | 0.00           | 25 Mar 2016 | 1 324900   |                      | 0.00      |
| 05CN CAD                       | 16CTJBB1PPB | CANADIAN DOLLAR | 061 | 25 Mar 2016 | DIV          | Base                 | 1,703.750  | -1,908.45     | -1,907.15     | 0.00           | 25 Mar 2016 | 1 324900   |                      | -1 30     |
| 05CN CAD                       | 16CTJBB1PPB | CANADIAN DOLLAR | 061 | 25 Mar 2016 | DIV          | Local                | 1,703.750  | 1,703.75      | 1,703.75      | 0.00           | 25 Mar 2016 | 1 324900   |                      | 0.00      |
| 05CN CAD                       | 16CTJBB1PPB | CANADIAN DOLLAR | 061 | 25 Mar 2016 | DIV          | Base                 | 1,703.750  | 1,285.95      | 1,285.95      | 0.00           | 25 Mar 2016 | 1 324900   |                      | 0.00      |
| 05CN CAD                       | 16DCJBBQSVG | CANADIAN DOLLAR | 062 | 25 Mar 2016 | DIV          | Local                | -1,703.750 | -1,703.75     | -1,703.75     | 0.00           | 25 Mar 2016 | 1 327508   |                      | 0.00      |
| 05CN CAD                       | 16DCJBBQSVG | CANADIAN DOLLAR | 062 | 25 Mar 2016 | DIV          | Base                 | -1,703.750 | -1,285.95     | -1,285.95     | 0.00           | 25 Mar 2016 | 1 327508   |                      | 0.00      |
| 05CN CAD                       | 16DKJBCSNRD | CANADIAN DOLLAR | 064 | 15 Apr 2016 | DIV          | Local                | 1,703.750  | 1,703.75      | 1,703.75      | 0.00           | 15 Apr 2016 | 1.000000   |                      | 0.00      |
| 05CN CAD                       | 16DKJBCSNRD | CANADIAN DOLLAR | 064 | 15 Apr 2016 | DIV          | Base                 | 1,703.750  | 1,283.42      | 1,283.42      | 0.00           | 15 Apr 2016 | 1.000000   |                      | 0.00      |
| 05CN CAD                       | 16FTJBBS1HG | CANADIAN DOLLAR | 066 | 28 Jun 2016 | DIV          | Local                | 2,764.130  | 2,764.13      | 2,764.13      | 0.00           | 28 Jun 2016 | 1.310350   |                      | 0.00      |
| 05CN CAD                       | 16FTJBBS1HG | CANADIAN DOLLAR | 066 | 28 Jun 2016 | DIV          | Base                 | 2,764.130  | 2,146.90      | 2,146.90      | 0.00           | 28 Jun 2016 | 1.310350   |                      | 0.00      |
| 05CN CAD                       | 16FTJBBS1HG | CANADIAN DOLLAR | 066 | 28 Jun 2016 | DIV          | Local                | 1,740.000  | 1,740.00      | 1,740.00      | 0.00           | 28 Jun 2016 | 1.310350   |                      | 0.00      |
| 05CN CAD                       | 16FTJBBS1HG | CANADIAN DOLLAR | 066 | 28 Jun 2016 | DIV          | Base                 | 1,740.000  | 1,327.89      | 1,327.89      | 0.00           | 28 Jun 2016 | 1.310350   |                      | 0.00      |

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| Fund                                    | Asset ID    | Security Name   | Lot  | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Std Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
|-----------------------------------------|-------------|-----------------|------|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| SSB Trade ID                            |             |                 |      |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CI CAD                                | 15GBJB8DVG2 | CANADIAN DOLLAR | 3799 | 02 Jul 2015 | DIV          | 1,441.64   | Local                | 1,441.64      | 1,441.64      | 0.00           | 02 Jul 2015 | 1.254400   |                      | 0.00      |
| 05CI CAD                                | 15JAJBB22J  | CANADIAN DOLLAR | 3825 | 01 Oct 2015 | DIV          | 1,441.64   | Local                | 1,441.64      | 1,441.64      | 0.00           | 01 Oct 2015 | 1.340700   |                      | 0.00      |
| 05CI CAD                                | 15LVJBBCJPJ | CANADIAN DOLLAR | 3873 | 31 Dec 2015 | DIV          | 1,441.64   | Local                | 1,441.64      | 1,075.29      | 0.00           | 31 Dec 2015 | 1.388750   |                      | 0.00      |
| 05CI CAD                                | 16DAJBB3P67 | CANADIAN DOLLAR | 3919 | 01 Apr 2016 | DIV          | 1,630.70   | Local                | 1,630.70      | 1,038.08      | 0.00           | 01 Apr 2016 | 1.293450   |                      | 0.00      |
| 05CI CAD                                | 16FFJBB4ND9 | CANADIAN DOLLAR | 3987 | 06 Jun 2016 | DIV          | -3,625.11  | Local                | -3,625.11     | -2,823.29     | 0.00           | 06 Jun 2016 | 1.284000   |                      | 0.00      |
| <b>CAD Total</b>                        |             |                 |      |             |              |            |                      |               |               |                |             |            |                      |           |
|                                         |             |                 |      |             |              |            | Local                | 15,318.89     | 15,318.89     | 0.00           |             |            |                      | 0.00      |
|                                         |             |                 |      |             |              |            | Base                 | 11,811.88     | 11,813.18     | 0.00           |             | -1.30      |                      | -1.30     |
| <b>CANADIAN DOLLAR Total</b>            |             |                 |      |             |              |            |                      |               |               |                |             |            |                      |           |
|                                         |             |                 |      |             |              |            | Local                | 15,318.89     | 15,318.89     | 0.00           |             |            |                      | 0.00      |
|                                         |             |                 |      |             |              |            | Base                 | 11,811.88     | 11,813.18     | 0.00           |             | -1.30      |                      | -1.30     |
| <b>CANADIAN DOLLAR Total Losses</b>     |             |                 |      |             |              |            |                      |               |               |                |             |            |                      |           |
|                                         |             |                 |      |             |              |            | Local                |               |               | 0.00           |             |            |                      | 0.00      |
|                                         |             |                 |      |             |              |            | Base                 |               |               | 0.00           |             | -1.30      |                      | -1.30     |
| <b>CANADIAN DOLLAR Net Gains/Losses</b> |             |                 |      |             |              |            |                      |               |               |                |             |            |                      |           |
|                                         |             |                 |      |             |              |            | Base                 |               |               | 0.00           |             | -1.30      |                      | -1.30     |
| <b>DANISH KRONE</b>                     |             |                 |      |             |              |            |                      |               |               |                |             |            |                      |           |
| 05CI DKK                                | 16CQJBB1KKF | DANISH KRONE    | 3909 | 23 Mar 2016 | DIV          | 20,178.37  | Local                | 20,178.37     | 20,178.37     | 0.00           | 23 Mar 2016 | 6.670800   |                      | 0.00      |
|                                         |             |                 |      |             |              |            | Base                 | 3,024.88      | 3,024.88      | 0.00           |             | 0.00       |                      | 0.00      |

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

|                    |  |  |  |  |  |  |       |           |           |  |      |  |      |      |
|--------------------|--|--|--|--|--|--|-------|-----------|-----------|--|------|--|------|------|
| DANISH KRONE Total |  |  |  |  |  |  |       |           |           |  |      |  |      |      |
|                    |  |  |  |  |  |  | Local | 20,178.37 | 20,178.37 |  | 0.00 |  |      | 0.00 |
|                    |  |  |  |  |  |  | Base  | 3,024.88  | 3,024.88  |  | 0.00 |  | 0.00 | 0.00 |

|               |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|---------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
| EURO CURRENCY |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|---------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|

|               |      |               |  |  |  |           |       |          |          |  |      |          |  |      |
|---------------|------|---------------|--|--|--|-----------|-------|----------|----------|--|------|----------|--|------|
| INTERNATIONAL |      |               |  |  |  |           |       |          |          |  |      |          |  |      |
| 05CM EUR      |      | EURO CURRENCY |  |  |  |           |       |          |          |  |      |          |  |      |
| 15GFJBBNLT    | 224  | 08 Jul 2015   |  |  |  | 3,676.670 | Local | 3,676.67 | 3,676.67 |  | 0.00 | 0.914453 |  | 0.00 |
|               |      | DIV           |  |  |  |           | Base  | 4,020.62 | 4,020.62 |  | 0.00 | 0.00     |  | 0.00 |
| 05CM EUR      |      | EURO CURRENCY |  |  |  |           |       |          |          |  |      |          |  |      |
| 15HHJBBLP50   | 230  | 12 Aug 2015   |  |  |  | 3,833.500 | Local | 3,833.50 | 3,833.50 |  | 0.00 | 0.905182 |  | 0.00 |
|               |      | DIV           |  |  |  |           | Base  | 4,235.06 | 4,235.06 |  | 0.00 | 0.00     |  | 0.00 |
| 05CM EUR      |      | EURO CURRENCY |  |  |  |           |       |          |          |  |      |          |  |      |
| 15KMJBBDK03   | 284  | 18 Nov 2015   |  |  |  | 4,527.350 | Local | 4,527.35 | 4,527.35 |  | 0.00 | 0.938923 |  | 0.00 |
|               |      | DIV           |  |  |  |           | Base  | 4,821.85 | 4,821.85 |  | 0.00 | 0.00     |  | 0.00 |
| 05CM EUR      |      | EURO CURRENCY |  |  |  |           |       |          |          |  |      |          |  |      |
| 15KRJBBNV7Q   | 293  | 25 Nov 2015   |  |  |  | 9.190     | Local | 9.19     | 9.19     |  | 0.00 | 0.939805 |  | 0.00 |
|               |      | DIV           |  |  |  |           | Base  | 9.78     | 9.78     |  | 0.00 | 0.00     |  | 0.00 |
| 05CM EUR      |      | EURO CURRENCY |  |  |  |           |       |          |          |  |      |          |  |      |
| 16ECJBBSMC0   | 356  | 04 May 2016   |  |  |  | 7,492.750 | Local | 7,492.75 | 7,492.75 |  | 0.00 | 0.868244 |  | 0.00 |
|               |      | DIV           |  |  |  |           | Base  | 8,629.77 | 8,629.77 |  | 0.00 | 0.00     |  | 0.00 |
| 05CM EUR      |      | EURO CURRENCY |  |  |  |           |       |          |          |  |      |          |  |      |
| 16ESJBBR332   | 364  | 26 May 2016   |  |  |  | 2,177.700 | Local | 2,177.70 | 2,177.70 |  | 0.00 | 0.897304 |  | 0.00 |
|               |      | DIV           |  |  |  |           | Base  | 2,426.94 | 2,426.94 |  | 0.00 | 0.00     |  | 0.00 |
| 05CI EUR      |      | EURO CURRENCY |  |  |  |           |       |          |          |  |      |          |  |      |
| 15IRJB8MH7B   | 3824 | 25 Sep 2015   |  |  |  | 820.800   | Local | 820.80   | 820.80   |  | 0.00 | 0.885857 |  | 0.00 |
|               |      | DIV           |  |  |  |           | Base  | 926.56   | 926.56   |  | 0.00 | 0.00     |  | 0.00 |
| 05CI EUR      |      | EURO CURRENCY |  |  |  |           |       |          |          |  |      |          |  |      |
| 15JHJBBJNQM   | 3832 | 12 Oct 2015   |  |  |  | 715.430   | Local | 715.43   | 715.43   |  | 0.00 | 0.880708 |  | 0.00 |
|               |      | DIV           |  |  |  |           | Base  | 812.34   | 812.34   |  | 0.00 | 0.00     |  | 0.00 |

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|--------------------------------|-------------|---------------|------|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID    | Security Name | Lot  | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |             |               |      |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CI EUR                       | 15KHJBBLR1W | EURO CURRENCY | 3847 | 09 Nov 2015 | TAX          | 400 790    | Local                | 400 79        | 400.79        | 0.00           | 09 Nov 2015 | 0.930665   |                      |           |
|                                |             |               |      |             |              |            | Base                 | 430.65        | 430.65        | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 15LHJBBXR3F | EURO CURRENCY | 3860 | 10 Dec 2015 | DIV          | 881.030    | Local                | 881.03        | 881.03        | 0.00           | 10 Dec 2015 | 0.914328   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 963.58        | 963.58        | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16BGJBBZ19Z | EURO CURRENCY | 3877 | 09 Feb 2016 | TAX          | 526 000    | Local                | 526 00        | 526 00        | 0.00           | 09 Feb 2016 | 0.884212   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 594.88        | 594.88        | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16CBJBDVXP  | EURO CURRENCY | 3893 | 02 Mar 2016 | DIV          | 246.240    | Local                | 246.24        | 246.24        | 0.00           | 02 Mar 2016 | 0.920853   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 267 40        | 267.40        | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16CBJBDVX6  | EURO CURRENCY | 3894 | 02 Mar 2016 | DIV          | 1,641 600  | Local                | 1,641.60      | 1,641.60      | 0.00           | 02 Mar 2016 | 0.920853   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 1,782 69      | 1,782 69      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16CBJBDVX7  | EURO CURRENCY | 3895 | 02 Mar 2016 | DIV          | 2,481.140  | Local                | 2,481.14      | 2,481 14      | 0.00           | 02 Mar 2016 | 0.920853   |                      |           |
|                                |             |               |      |             |              |            | Base                 | 2,694.39      | 2,694 39      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16CLJBBC8FB | EURO CURRENCY | 3904 | 16 Mar 2016 | DIV          | 3,385.550  | Local                | 3,385.55      | 3,385 55      | 0.00           | 16 Mar 2016 | 0.899928   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 3,762.02      | 3,762 02      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16CQJBBSV0S | EURO CURRENCY | 3907 | 17 Mar 2016 | TAX          | 897 200    | Local                | 897 20        | 897 20        | 0.00           | 17 Mar 2016 | 0.883665   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 1,015 32      | 1,015 32      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16DEJBB42LL | EURO CURRENCY | 3923 | 07 Apr 2016 | DIV          | 1,062.870  | Local                | 1,062 87      | 1,062.87      | 0.00           | 07 Apr 2016 | 0.878580   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 1,209 76      | 1,209 76      | 0.00           | 0.00        | 0.00       |                      | 0.00      |

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|--------------------------------|-------------|---------------|------|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID    | Security Name | Lot  | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |             |               |      |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CI EUR                       | 16EIJBBR7F6 | EURO CURRENCY | 3962 | 12 May 2016 | DIV          | 4,485.390  | Local                | 4,485.39      | 4,485.39      | 0.00           | 12 May 2016 | 0.874661   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 5,128.15      | 5,128.15      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16EIJBB3Z3L | EURO CURRENCY | 3963 | 12 May 2016 | DIV          | 2,782.480  | Local                | 2,782.48      | 2,782.48      | 0.00           | 12 May 2016 | 0.876885   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 3,173.14      | 3,173.14      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16EJJB2MNC  | EURO CURRENCY | 3966 | 13 May 2016 | DIV          | 1,535.040  | Local                | 1,535.04      | 1,535.04      | 0.00           | 13 May 2016 | 0.885073   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 1,734.37      | 1,734.37      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16EJJB2MNC  | EURO CURRENCY | 3967 | 13 May 2016 | DIV          | 2,763.590  | Local                | 2,763.59      | 2,763.59      | 0.00           | 13 May 2016 | 0.885073   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 3,122.44      | 3,122.44      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16ERJBBDR8J | EURO CURRENCY | 3973 | 25 May 2016 | DIV          | 4,296.320  | Local                | 4,296.32      | 4,296.32      | 0.00           | 25 May 2016 | 0.896017   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 4,794.91      | 4,794.91      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16FAJBCFCRV | EURO CURRENCY | 3979 | 01 Jun 2016 | DIV          | 2,560.620  | Local                | 2,560.62      | 2,560.62      | 0.00           | 01 Jun 2016 | 0.898271   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 2,850.61      | 2,850.61      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16FAJBCFCR0 | EURO CURRENCY | 3980 | 01 Jun 2016 | DIV          | 3,482.450  | Local                | 3,482.45      | 3,482.45      | 0.00           | 01 Jun 2016 | 0.898271   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 3,876.84      | 3,876.84      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16FCJBBT88X | EURO CURRENCY | 3981 | 03 Jun 2016 | DIV          | 605.540    | Local                | 605.54        | 605.54        | 0.00           | 03 Jun 2016 | 0.882418   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 686.23        | 686.23        | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI EUR                       | 16FEJBB2T5M | EURO CURRENCY | 3984 | 07 Jun 2016 | DIV          | 717.000    | Local                | 717.00        | 717.00        | 0.00           | 07 Jun 2016 | 0.880708   |                      | 0.00      |
|                                |             |               |      |             |              |            | Base                 | 814.12        | 814.12        | 0.00           | 0.00        | 0.00       |                      | 0.00      |

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|--------------------------------|-------------|---------------|------|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|
| Fund                           | Asset ID    | Security Name | Lot  | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys |
| SSB Trade ID                   |             |               |      |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls            |
| 05CI EUR                       | 16FFJBBWK7X | EURO CURRENCY | 3985 | 08 Jun 2016 | DIV          | 690 640    | Local                | 690.64        | 690.64        | 0.877693       | 08 Jun 2016 |            |                      |
|                                |             |               |      |             |              |            | Base                 | 786.88        | 786.88        |                | 0.00        | 0.00       | 0.00                 |
| 05CI EUR                       | 16FFJBBWK7X | EURO CURRENCY | 3985 | 08 Jun 2016 | DIV          | -690 640   | Local                | -690.64       | -690.64       | 0.877693       | 08 Jun 2016 |            |                      |
| CXL                            |             |               |      |             |              |            | Base                 | -786.88       | -786.88       |                | 0.00        | 0.00       | 0.00                 |
| 05CI EUR                       | 16FUJBBPCGR | EURO CURRENCY | 3993 | 29 Jun 2016 | DIV          | 502.570    | Local                | 502.57        | 502.57        | 0.904936       | 29 Jun 2016 |            |                      |
|                                |             |               |      |             |              |            | Base                 | 555.37        | 555.37        |                | 0.00        | 0.00       | 0.00                 |
| 05CI EUR                       | 16GOJBB4LR8 | EURO CURRENCY | 4002 | 08 Jun 2016 | DIV          | 7 520      | Local                | 7.52          | 7.52          | 0.877693       | 08 Jun 2016 |            |                      |
|                                |             |               |      |             |              |            | Base                 | 8.57          | 8.57          |                | 0.00        | 0.00       | 0.00                 |
| 05CI EUR                       | 16GOJBB4LR8 | EURO CURRENCY | 4002 | 08 Jun 2016 | DIV          | -7.520     | Local                | -7.52         | -7.52         | 0.877693       | 08 Jun 2016 |            |                      |
| CXL                            |             |               |      |             |              |            | Base                 | -8.57         | -8.57         |                | 0.00        | 0.00       | 0.00                 |
| 05CI EUR                       | 16GPJBCL1D9 | EURO CURRENCY | 4003 | 08 Jun 2016 | DIV          | -690.640   | Local                | -690.64       | -690.64       | 0.882145       | 08 Jun 2016 |            |                      |
|                                |             |               |      |             |              |            | Base                 | -782.91       | -801.18       |                | 0.00        | 18.27      | 18.27                |
| EUR Total                      |             |               |      |             |              |            |                      |               |               |                |             |            |                      |
|                                |             |               |      |             |              |            | Local                | 57,816.17     | 57,816.17     |                | 0.00        |            | 0.00                 |
|                                |             |               |      |             |              |            | Base                 | 64,556.88     | 64,538.61     |                | 0.00        | 18.27      | 18.27                |
| INTERNATIONAL Total            |             |               |      |             |              |            |                      |               |               |                |             |            |                      |
|                                |             |               |      |             |              |            | Local                | 57,816.17     | 57,816.17     |                | 0.00        |            | 0.00                 |
|                                |             |               |      |             |              |            | Base                 | 64,556.88     | 64,538.61     |                | 0.00        | 18.27      | 18.27                |
| EURO CURRENCY Total            |             |               |      |             |              |            |                      |               |               |                |             |            |                      |
|                                |             |               |      |             |              |            | Local                | 57,816.17     | 57,816.17     |                | 0.00        |            | 0.00                 |
|                                |             |               |      |             |              |            | Base                 | 64,556.88     | 64,538.61     |                | 0.00        | 18.27      | 18.27                |
| EURO CURRENCY Total Gains      |             |               |      |             |              |            |                      |               |               |                |             |            |                      |
|                                |             |               |      |             |              |            | Local                |               |               |                | 0.00        |            | 0.00                 |
|                                |             |               |      |             |              |            | Base                 |               |               |                | 0.00        | 18.27      | 18.27                |
| EURO CURRENCY Net Gains/Losses |             |               |      |             |              |            |                      |               |               |                |             |            |                      |
|                                |             |               |      |             |              |            | Base                 |               |               |                | 0.00        | 18.27      | 18.27                |



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

## HONG KONG DOLLAR

|                        |  |                  |      |             |  |       |           |          |          |      |      |             |          |      |
|------------------------|--|------------------|------|-------------|--|-------|-----------|----------|----------|------|------|-------------|----------|------|
| 05CI HKD               |  | HONG KONG DOLLAR |      |             |  |       |           |          |          |      |      | 16 Jun 2016 | 7 761550 |      |
| 16FLJBFB3NV            |  |                  | 3989 | 16 Jun 2016 |  | Local | 3,900.000 | 3,900.00 | 3,900.00 | 0.00 | 0.00 |             |          | 0.00 |
|                        |  |                  |      | DIV         |  | Base  |           | 502.48   | 502.48   | 0.00 | 0.00 |             |          | 0.00 |
| HONG KONG DOLLAR Total |  |                  |      |             |  |       |           |          |          |      |      |             |          |      |
|                        |  |                  |      |             |  | Local |           | 3,900.00 | 3,900.00 | 0.00 | 0.00 |             |          | 0.00 |
|                        |  |                  |      |             |  | Base  |           | 502.48   | 502.48   | 0.00 | 0.00 |             |          | 0.00 |

## JAPANESE YEN

|             |  |              |      |             |  |       |             |            |            |      |      |             |            |      |
|-------------|--|--------------|------|-------------|--|-------|-------------|------------|------------|------|------|-------------|------------|------|
| 05CI JPY    |  | JAPANESE YEN |      |             |  |       |             |            |            |      |      | 01 Sep 2015 | 121 185000 |      |
| 15IAJBBB5BJ |  |              | 3818 | 01 Sep 2015 |  | Local | 256,087 000 | 256,087 00 | 256,087 00 | 0.00 | 0.00 |             |            | 0.00 |
|             |  |              |      | DIV         |  | Base  |             | 2,113 19   | 2,113 19   | 0.00 | 0.00 |             |            | 0.00 |
| 05CI JPY    |  | JAPANESE YEN |      |             |  |       |             |            |            |      |      | 10 Sep 2015 | 120.965000 |      |
| 15IGJBBC2BM |  |              | 3822 | 10 Sep 2015 |  | Local | 184,444 000 | 184,444 00 | 184,444 00 | 0.00 | 0.00 |             |            | 0.00 |
|             |  |              |      | DIV         |  | Base  |             | 1,524.77   | 1,524 77   | 0.00 | 0.00 |             |            | 0.00 |
| 05CI JPY    |  | JAPANESE YEN |      |             |  |       |             |            |            |      |      | 02 Dec 2015 | 122.875000 |      |
| 15LBJBBFHLZ |  |              | 3854 | 02 Dec 2015 |  | Local | 47,424 000  | 47,424 00  | 47,424 00  | 0.00 | 0.00 |             |            | 0.00 |
|             |  |              |      | DIV         |  | Base  |             | 385 95     | 385 95     | 0.00 | 0.00 |             |            | 0.00 |
| 05CI JPY    |  | JAPANESE YEN |      |             |  |       |             |            |            |      |      | 14 Mar 2016 | 113 515000 |      |
| 16CJJBCK6M  |  |              | 3903 | 14 Mar 2016 |  | Local | 25,914 000  | 25,914 00  | 25,914 00  | 0.00 | 0.00 |             |            | 0.00 |
|             |  |              |      | DIV         |  | Base  |             | 228 29     | 228 29     | 0.00 | 0.00 |             |            | 0.00 |
| 05CI JPY    |  | JAPANESE YEN |      |             |  |       |             |            |            |      |      | 24 Mar 2016 | 112 660000 |      |
| 16CRJBBFFSK |  |              | 3910 | 24 Mar 2016 |  | Local | 303,511 000 | 303,511 00 | 303,511 00 | 0.00 | 0.00 |             |            | 0.00 |
|             |  |              |      | DIV         |  | Base  |             | 2,694 04   | 2,694 04   | 0.00 | 0.00 |             |            | 0.00 |
| 05CI JPY    |  | JAPANESE YEN |      |             |  |       |             |            |            |      |      | 28 Mar 2016 | 112.895000 |      |
| 16CTJBFB91  |  |              | 3914 | 28 Mar 2016 |  | Local | 184,444 000 | 184,444 00 | 184,444 00 | 0.00 | 0.00 |             |            | 0.00 |
|             |  |              |      | DIV         |  | Base  |             | 1,633 77   | 1,633 77   | 0.00 | 0.00 |             |            | 0.00 |
| 05CI JPY    |  | JAPANESE YEN |      |             |  |       |             |            |            |      |      | 31 Mar 2016 | 112.455000 |      |
| 16CWJBGC7P  |  |              | 3918 | 31 Mar 2016 |  | Local | 142,271 000 | 142,271 00 | 142,271 00 | 0.00 | 0.00 |             |            | 0.00 |
|             |  |              |      | DIV         |  | Base  |             | 1,265 14   | 1,265 14   | 0.00 | 0.00 |             |            | 0.00 |

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|--------------------------------|----------|--------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID | Security Name      | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |          |                    |     |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CI JPY                       |          | JAPANESE YEN       |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 16DIJBB5BQR                    |          | 3934 13 Apr 2016   |     | DIV      |              | 1,626 000  | Local                | 1,626 00      | 1,626 00      | 0 00           | 13 Apr 2016 | 109.275000 |                      | 0 00      |
|                                |          |                    |     |          |              |            | Base                 | 14.88         | 14.88         | 0 00           | 0 00        | 0 00       |                      | 0 00      |
| 05CI JPY                       |          | JAPANESE YEN       |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 16DIJBB5C7D                    |          | 3935 13 Apr 2016   |     | DIV      |              | 8,929,000  | Local                | 8,929 00      | 8,929.00      | 0 00           | 13 Apr 2016 | 109.275000 |                      | 0 00      |
|                                |          |                    |     |          |              |            | Base                 | 81.71         | 81.71         | 0 00           | 0 00        | 0 00       |                      | 0 00      |
| 05CI JPY                       |          | JAPANESE YEN       |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 16DIJBB5GKC                    |          | 3936 13 Apr 2016   |     | DIV      |              | 11,576,000 | Local                | 11,576.00     | 11,576 00     | 0 00           | 13 Apr 2016 | 109.275000 |                      | 0 00      |
|                                |          |                    |     |          |              |            | Base                 | 105.93        | 105.93        | 0 00           | 0 00        | 0 00       |                      | 0 00      |
| 05CI JPY                       |          | JAPANESE YEN       |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 16DIJBB5HNC                    |          | 3937 13 Apr 2016   |     | DIV      |              | 19,049,000 | Local                | 19,049 00     | 19,049.00     | 0 00           | 13 Apr 2016 | 109.275000 |                      | 0 00      |
|                                |          |                    |     |          |              |            | Base                 | 174.32        | 174.32        | 0 00           | 0 00        | 0 00       |                      | 0 00      |
| 05CI JPY                       |          | JAPANESE YEN       |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 16FVJBBMPMN                    |          | 3994 30 Jun 2016   |     | DIV      |              | 64,800 000 | Local                | 64,800 00     | 64,800 00     | 0 00           | 30 Jun 2016 | 102.645000 |                      | 0 00      |
|                                |          |                    |     |          |              |            | Base                 | 631.30        | 631.30        | 0 00           | 0 00        | 0 00       |                      | 0 00      |
| JPY Total                      |          |                    |     |          |              |            |                      |               |               |                |             |            |                      |           |
|                                |          |                    |     |          |              |            | Local                | 1,250,075.00  | 1,250,075 00  | 0 00           | 0 00        | 0 00       |                      | 0 00      |
|                                |          |                    |     |          |              |            | Base                 | 10,853.29     | 10,853.29     | 0 00           | 0 00        | 0 00       |                      | 0 00      |
| JAPANESE YEN Total             |          |                    |     |          |              |            |                      |               |               |                |             |            |                      |           |
|                                |          |                    |     |          |              |            | Local                | 1,250,075.00  | 1,250,075.00  | 0 00           | 0 00        | 0 00       |                      | 0 00      |
|                                |          |                    |     |          |              |            | Base                 | 10,853.29     | 10,853.29     | 0 00           | 0 00        | 0 00       |                      | 0 00      |
| MEXICAN PESO                   |          |                    |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 05CI MXN                       |          | MEXICAN PESO (NEW) |     |          |              |            |                      |               |               |                |             |            |                      |           |
| 16EFJBBVSNX                    |          | 3961 06 May 2016   |     | DIV      |              | 10,422.500 | Local                | 10,422.50     | 10,422.50     | 0 00           | 06 May 2016 | 17.991750  |                      | 0 00      |
|                                |          |                    |     |          |              |            | Base                 | 579.29        | 579.29        | 0 00           | 0 00        | 0 00       |                      | 0 00      |
| MEXICAN PESO Total             |          |                    |     |          |              |            |                      |               |               |                |             |            |                      |           |
|                                |          |                    |     |          |              |            | Local                | 10,422.50     | 10,422.50     | 0 00           | 0 00        | 0 00       |                      | 0 00      |
|                                |          |                    |     |          |              |            | Base                 | 579.29        | 579.29        | 0 00           | 0 00        | 0 00       |                      | 0 00      |
| POUND STERLING                 |          |                    |     |          |              |            |                      |               |               |                |             |            |                      |           |

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|--------------------------------|--------------|----------------|------|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID     | Security Name  | Lot  | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |              |                |      |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CM GBP                       | 15HJBBFZVW   | POUND STERLING | 232  | 14 Aug 2015 | DIV          | 7,154 400  | Local                | 7,154.40      | 7,154.40      | 0.00           | 14 Aug 2015 | 0.641684   |                      | 0.00      |
|                                |              |                |      |             |              |            | Base                 | 11,149.41     | 11,149.41     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM GBP                       | 15IUJBBGG4S  | POUND STERLING | 238  | 30 Sep 2015 | DIV          | 2,791.100  | Local                | 2,791.10      | 2,791.10      | 0.00           | 30 Sep 2015 | 0.660677   |                      | 0.00      |
|                                |              |                |      |             |              |            | Base                 | 4,224.61      | 4,224.61      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM GBP                       | 15JFJBBF4BL  | POUND STERLING | 244  | 08 Oct 2015 | DIV          | 3,315 500  | Local                | 3,315.50      | 3,315.50      | 0.00           | 08 Oct 2015 | 0.652976   |                      | 0.00      |
|                                |              |                |      |             |              |            | Base                 | 5,077.52      | 5,077.52      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM GBP                       | 15LDJBBBD61V | POUND STERLING | 296  | 04 Dec 2015 | DIV          | 1,126 820  | Local                | 1,126.82      | 1,126.82      | 0.00           | 04 Dec 2015 | 0.665004   |                      | 0.00      |
|                                |              |                |      |             |              |            | Base                 | 1,694.46      | 1,694.46      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM GBP                       | 16DEJBBDJ09  | POUND STERLING | 346  | 07 Apr 2016 | DIV          | 2,147 000  | Local                | 2,147.00      | 2,147.00      | 0.00           | 07 Apr 2016 | 0.709874   |                      | 0.00      |
|                                |              |                |      |             |              |            | Base                 | 3,024.48      | 3,024.48      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM GBP                       | 16EDJBBCC0F  | POUND STERLING | 357  | 05 May 2016 | DIV          | 5,909 900  | Local                | 5,909.90      | 5,909.90      | 0.00           | 05 May 2016 | 0.690655   |                      | 0.00      |
|                                |              |                |      |             |              |            | Base                 | 8,556.95      | 8,556.95      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       | 15GEJBBCWM4  | POUND STERLING | 3801 | 07 Jul 2015 | DIV          | 1,048 510  | Local                | 1,048.51      | 1,048.51      | 0.00           | 07 Jul 2015 | 0.640943   |                      | 0.00      |
|                                |              |                |      |             |              |            | Base                 | 1,635.89      | 1,635.89      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       | 15GQJBBDMQ8  | POUND STERLING | 3804 | 23 Jul 2015 | DIV          | 1,751.320  | Local                | 1,751.32      | 1,751.32      | 0.00           | 23 Jul 2015 | 0.639632   |                      | 0.00      |
|                                |              |                |      |             |              |            | Base                 | 2,738.01      | 2,738.01      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       | 15HTJBBDH3B  | POUND STERLING | 3817 | 28 Aug 2015 | DIV          | 1,332 740  | Local                | 1,332.74      | 1,332.74      | 0.00           | 28 Aug 2015 | 0.650407   |                      | 0.00      |
|                                |              |                |      |             |              |            | Base                 | 2,049.09      | 2,049.09      | 0.00           | 0.00        | 0.00       |                      | 0.00      |

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| Fund         | Asset ID    | Security Name  | Lot  | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Cost     | Rate | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
|--------------|-------------|----------------|------|-------------|--------------|----------------------|------------|---------------|---------------|----------|------|-------------|------------|----------------------|-----------|
| SSB Trade ID |             |                |      |             |              |                      |            |               |               |          |      |             | Curr Gn/Ls |                      |           |
| 05CI GBP     | 15IBJBDP4J  | POUND STERLING | 3819 | 02 Sep 2015 | DIV          | Local                | 2,598.720  | 2,598.72      | 2,598.72      | 2,598.72 | 0.00 | 02 Sep 2015 | 0.652486   |                      | 0.00      |
|              |             |                |      |             |              | Base                 |            | 3,982.80      | 3,982.80      |          | 0.00 | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP     | 15JBJBFB6W  | POUND STERLING | 3826 | 02 Oct 2015 | DIV          | Local                | 34 000     | 34 00         | 34.00         | 34.00    | 0.00 | 02 Oct 2015 | 0.659892   |                      | 0.00      |
|              |             |                |      |             |              | Base                 |            | 51 52         | 51 52         |          | 0.00 | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP     | 15JFJBFB39G | POUND STERLING | 3828 | 08 Oct 2015 | DIV          | Local                | 1,989.650  | 1,989.65      | 1,989.65      | 1,989.65 | 0.00 | 08 Oct 2015 | 0.652976   |                      | 0.00      |
|              |             |                |      |             |              | Base                 |            | 3,047.05      | 3,047.05      |          | 0.00 | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP     | 15JGJBFBHG9 | POUND STERLING | 3829 | 09 Oct 2015 | DIV          | Local                | 952.360    | 952.36        | 952.36        | 952.36   | 0.00 | 09 Oct 2015 | 0.653808   |                      | 0.00      |
|              |             |                |      |             |              | Base                 |            | 1,456.64      | 1,456.64      |          | 0.00 | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP     | 15JLJBBDZFZ | POUND STERLING | 3833 | 16 Oct 2015 | DIV          | Local                | 643.280    | 643.28        | 643.28        | 643.28   | 0.00 | 16 Oct 2015 | 0.646768   |                      | 0.00      |
|              |             |                |      |             |              | Base                 |            | 994.61        | 994.61        |          | 0.00 | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP     | 15KTJBBDM6H | POUND STERLING | 3853 | 30 Nov 2015 | DIV          | Local                | 2,226.170  | 2,226.17      | 2,226.17      | 2,226.17 | 0.00 | 30 Nov 2015 | 0.664187   |                      | 0.00      |
|              |             |                |      |             |              | Base                 |            | 3,351.72      | 3,351.72      |          | 0.00 | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP     | 15LEJBFB77R | POUND STERLING | 3857 | 07 Dec 2015 | DIV          | Local                | 1,036.800  | 1,036.80      | 1,036.80      | 1,036.80 | 0.00 | 07 Dec 2015 | 0.662054   |                      | 0.00      |
|              |             |                |      |             |              | Base                 |            | 1,566.04      | 1,566.04      |          | 0.00 | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP     | 16DEJBBDJOK | POUND STERLING | 3922 | 07 Apr 2016 | DIV          | Local                | 1,382.670  | 1,382.67      | 1,382.67      | 1,382.67 | 0.00 | 07 Apr 2016 | 0.709874   |                      | 0.00      |
|              |             |                |      |             |              | Base                 |            | 1,947.77      | 1,947.77      |          | 0.00 | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP     | 16DHJBFBP62 | POUND STERLING | 3926 | 12 Apr 2016 | DIV          | Local                | 193.640    | 193.64        | 193.64        | 193.64   | 0.00 | 12 Apr 2016 | 0.701041   |                      | 0.00      |
|              |             |                |      |             |              | Base                 |            | 276.22        | 276.22        |          | 0.00 | 0.00        | 0.00       |                      | 0.00      |

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|--------------------------------|-------------|------------------|-------------|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID    | Security Name    | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |             |                  |             |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CI GBP                       | 16EJJBFB22S | POUND STERLING   |             |          |              |            |                      |               |               |                | 13 May 2016 | 0.689631   |                      |           |
|                                |             | 3964             | 13 May 2016 |          |              | 2,546.290  | Local                | 2,546.29      | 2,546.29      | 0.00           | 0.00        |            |                      | 0.00      |
|                                |             |                  | DIV         |          |              |            | Base                 | 3,692.25      | 3,692.25      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       | 16EOJBBCXN8 | POUND STERLING   |             |          |              |            |                      |               |               |                | 20 May 2016 | 0.685612   |                      |           |
|                                |             | 3969             | 20 May 2016 |          |              | 4,016.230  | Local                | 4,016.23      | 4,016.23      | 0.00           | 0.00        |            |                      | 0.00      |
|                                |             |                  | DIV         |          |              |            | Base                 | 5,857.88      | 5,857.88      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       | 16ESJBBCG9Z | POUND STERLING   |             |          |              |            |                      |               |               |                | 26 May 2016 | 0.679486   |                      |           |
|                                |             | 3974             | 26 May 2016 |          |              | 1,932.600  | Local                | 1,932.60      | 1,932.60      | 0.00           | 0.00        |            |                      | 0.00      |
|                                |             |                  | DIV         |          |              |            | Base                 | 2,844.21      | 2,844.21      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       | 16ETJBBCXZT | POUND STERLING   |             |          |              |            |                      |               |               |                | 27 May 2016 | 0.681245   |                      |           |
|                                |             | 3975             | 27 May 2016 |          |              | 2,928.950  | Local                | 2,928.95      | 2,928.95      | 0.00           | 0.00        |            |                      | 0.00      |
|                                |             |                  | DIV         |          |              |            | Base                 | 4,299.41      | 4,299.41      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       | 16FAJBBDN1M | POUND STERLING   |             |          |              |            |                      |               |               |                | 01 Jun 2016 | 0.687049   |                      |           |
|                                |             | 3978             | 01 Jun 2016 |          |              | 3,312.750  | Local                | 3,312.75      | 3,312.75      | 0.00           | 0.00        |            |                      | 0.00      |
|                                |             |                  | DIV         |          |              |            | Base                 | 4,821.71      | 4,821.71      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| GBP Total                      |             |                  |             |          |              |            |                      |               |               |                |             |            |                      |           |
|                                |             |                  |             |          |              |            | Local                | 52,371.40     | 52,371.40     | 0.00           | 0.00        |            |                      | 0.00      |
|                                |             |                  |             |          |              |            | Base                 | 78,340.25     | 78,340.25     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| POUND STERLING Total           |             |                  |             |          |              |            |                      |               |               |                |             |            |                      |           |
|                                |             |                  |             |          |              |            | Local                | 52,371.40     | 52,371.40     | 0.00           | 0.00        |            |                      | 0.00      |
|                                |             |                  |             |          |              |            | Base                 | 78,340.25     | 78,340.25     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| SINGAPORE DOLLAR               |             |                  |             |          |              |            |                      |               |               |                |             |            |                      |           |
| 05CI SGD                       | 16FLJBBI5M  | SINGAPORE DOLLAR |             |          |              |            |                      |               |               |                | 16 Jun 2016 | 1.353750   |                      |           |
|                                |             | 3990             | 16 Jun 2016 |          |              | 3,636.410  | Local                | 3,636.41      | 3,636.41      | 0.00           | 0.00        |            |                      | 0.00      |
|                                |             |                  | DIV         |          |              |            | Base                 | 2,686.18      | 2,686.18      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| SINGAPORE DOLLAR Total         |             |                  |             |          |              |            |                      |               |               |                |             |            |                      |           |
|                                |             |                  |             |          |              |            | Local                | 3,636.41      | 3,636.41      | 0.00           | 0.00        |            |                      | 0.00      |
|                                |             |                  |             |          |              |            | Base                 | 2,686.18      | 2,686.18      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| SWISS FRANC                    |             |                  |             |          |              |            |                      |               |               |                |             |            |                      |           |

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|--------------------------------|-------------|---------------|------|-------------|--------------|----------------------|-------|---------------|----------|----------------|-------------|------------|----------------------|------|
| Fund                           | Asset ID    | Security Name | Lot  | Trd Date    | Dtl Fund Rsn | Security Description |       | Maturity Date |          | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys |      |
| SSB Trade ID                   |             |               |      |             |              | Shares/Par           |       | Principal Net | Cost     | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls            |      |
| 05CM CHF                       | 15IJB89HZ3  | SWISS FRANC   | 234  | 15 Sep 2015 | TAX          | 1,069.750            | Local | 1,069.75      | 1,069.75 | 0.00           | 15 Sep 2015 | 0.973400   |                      | 0.00 |
|                                |             |               |      |             |              |                      | Base  | 1,098.98      | 1,098.98 | 0.00           | 0.00        | 0.00       |                      | 0.00 |
| 05CM CHF                       | 15IOJBBRP29 | SWISS FRANC   | 236  | 22 Sep 2015 | DIV          | 8,621.600            | Local | 8,621.60      | 8,621.60 | 0.00           | 22 Sep 2015 | 0.973650   |                      | 0.00 |
|                                |             |               |      |             |              |                      | Base  | 8,854.93      | 8,854.93 | 0.00           | 0.00        | 0.00       |                      | 0.00 |
| 05CM CHF                       | 15KPJBCCLM8 | SWISS FRANC   | 290  | 23 Nov 2015 | TAX          | 1,600.000            | Local | 1,600.00      | 1,600.00 | 0.00           | 23 Nov 2015 | 1.019900   |                      | 0.00 |
|                                |             |               |      |             |              |                      | Base  | 1,568.78      | 1,568.78 | 0.00           | 0.00        | 0.00       |                      | 0.00 |
| 05CM CHF                       | 16EMJBBSMD7 | SWISS FRANC   | 362  | 18 May 2016 | DIV          | 4,294.870            | Local | 4,294.87      | 4,294.87 | 0.00           | 18 May 2016 | 0.975900   |                      | 0.00 |
|                                |             |               |      |             |              |                      | Base  | 4,400.93      | 4,400.93 | 0.00           | 0.00        | 0.00       |                      | 0.00 |
| 05CI CHF                       | 16CEJBB28MF | SWISS FRANC   | 3897 | 07 Mar 2016 | DIV          | 4,691.110            | Local | 4,691.11      | 4,691.11 | 0.00           | 07 Mar 2016 | 0.998400   |                      | 0.00 |
|                                |             |               |      |             |              |                      | Base  | 4,698.63      | 4,698.63 | 0.00           | 0.00        | 0.00       |                      | 0.00 |
| 05CI CHF                       | 16CQJBBTKBZ | SWISS FRANC   | 3908 | 23 Mar 2016 | DIV          | 593.770              | Local | 593.77        | 593.77   | 0.00           | 23 Mar 2016 | 0.970600   |                      | 0.00 |
|                                |             |               |      |             |              |                      | Base  | 611.76        | 611.76   | 0.00           | 0.00        | 0.00       |                      | 0.00 |
| 05CI CHF                       | 16CRJBBS3NP | SWISS FRANC   | 3911 | 23 Mar 2016 | DIV          | 3,784.500            | Local | 3,784.50      | 3,784.50 | 0.00           | 23 Mar 2016 | 0.973400   |                      | 0.00 |
|                                |             |               |      |             |              |                      | Base  | 3,887.92      | 3,887.92 | 0.00           | 0.00        | 0.00       |                      | 0.00 |
| 05CI CHF                       | 16DIJBBR5KS | SWISS FRANC   | 3927 | 13 Apr 2016 | DIV          | 3,363.750            | Local | 3,363.75      | 3,363.75 | 0.00           | 13 Apr 2016 | 0.957100   |                      | 0.00 |
|                                |             |               |      |             |              |                      | Base  | 3,514.52      | 3,514.52 | 0.00           | 0.00        | 0.00       |                      | 0.00 |
| 05CI CHF                       | 16DSJBBR841 | SWISS FRANC   | 3951 | 27 Apr 2016 | DIV          | 1,222.000            | Local | 1,222.00      | 1,222.00 | 0.00           | 27 Apr 2016 | 0.972700   |                      | 0.00 |
|                                |             |               |      |             |              |                      | Base  | 1,256.30      | 1,256.30 | 0.00           | 0.00        | 0.00       |                      | 0.00 |

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|-----------------------------------------|----------|-----------------|-------------|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                                    | Asset ID | Security Name   | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                            |          |                 |             |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CI                                    | CHF      | SWISS FRANC     |             |          |              |            |                      |               |               |                | 27 Apr 2016 | 0.972850   |                      |           |
| 16DTJBTPGM                              |          | 3955            | 27 Apr 2016 |          |              | 1,880 000  | Local                | 1,880.00      | 1,880 00      | 0.00           | 0.00        |            |                      | 0.00      |
|                                         |          |                 | DIV         |          |              |            | Base                 | 1,932.47      | 1,932 47      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI                                    | CHF      | SWISS FRANC     |             |          |              |            |                      |               |               |                | 18 May 2016 | 0.975900   |                      |           |
| 16EMJBBSMD2                             |          | 3968            | 18 May 2016 |          |              | 1,837.870  | Local                | 1,837.87      | 1,837 87      | 0.00           | 0.00        |            |                      | 0.00      |
|                                         |          |                 | DIV         |          |              |            | Base                 | 1,883.26      | 1,883 26      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| CHF Total                               |          |                 |             |          |              |            |                      |               |               |                |             |            |                      |           |
|                                         |          |                 |             |          |              |            | Local                | 32,959.22     | 32,959 22     | 0.00           | 0.00        |            |                      | 0.00      |
|                                         |          |                 |             |          |              |            | Base                 | 33,708.48     | 33,708 48     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| SWISS FRANC Total                       |          |                 |             |          |              |            |                      |               |               |                |             |            |                      |           |
|                                         |          |                 |             |          |              |            | Local                | 32,959 22     | 32,959 22     | 0.00           | 0.00        |            |                      | 0.00      |
|                                         |          |                 |             |          |              |            | Base                 | 33,708 48     | 33,708 48     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| MISCELLANEOUS RECEIPTS Total            |          |                 |             |          |              |            |                      |               |               |                |             |            |                      |           |
|                                         |          |                 |             |          |              |            | Base                 | 206,063 61    | 206,046 64    | 0.00           | 0.00        | 16.97      |                      | 16.97     |
| MISCELLANEOUS RECEIPTS Total Gains      |          |                 |             |          |              |            |                      |               |               |                |             |            |                      |           |
|                                         |          |                 |             |          |              |            | Base                 |               |               | 0.00           | 0.00        | 18.27      |                      | 18.27     |
| MISCELLANEOUS RECEIPTS Total Losses     |          |                 |             |          |              |            |                      |               |               |                |             |            |                      |           |
|                                         |          |                 |             |          |              |            | Base                 |               |               | 0.00           | 0.00        | -1 30      |                      | -1 30     |
| MISCELLANEOUS RECEIPTS Net Gains/Losses |          |                 |             |          |              |            |                      |               |               |                |             |            |                      |           |
|                                         |          |                 |             |          |              |            | Base                 |               |               | 0.00           | 0.00        | 16.97      |                      | 16.97     |
| SECURITY SETTLEMENTS                    |          |                 |             |          |              |            |                      |               |               |                |             |            |                      |           |
| CANADIAN DOLLAR                         |          |                 |             |          |              |            |                      |               |               |                |             |            |                      |           |
| 05CI                                    | CAD      | CANADIAN DOLLAR |             |          |              |            |                      |               |               |                | 17 Feb 2016 | 1.369300   |                      |           |
| 16BLJBROZV                              |          | 3888            | 17 Feb 2016 |          |              | 21,614 890 | Local                | 21,614 89     | 21,614 89     | 0.00           | 0.00        |            |                      | 0.00      |
|                                         |          |                 | SET         |          |              |            | Base                 | 15,785 36     | 15,785 36     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CI                                    | CAD      | CANADIAN DOLLAR |             |          |              |            |                      |               |               |                | 06 Jun 2016 | 1.284000   |                      |           |
| 16FFJB35KZ                              |          | 3986            | 06 Jun 2016 |          |              | 3,625 110  | Local                | 3,625 11      | 3,625 11      | 0.00           | 0.00        |            |                      | 0.00      |
|                                         |          |                 | SET         |          |              |            | Base                 | 2,823 29      | 2,823 29      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| CAD Total                               |          |                 |             |          |              |            |                      |               |               |                |             |            |                      |           |
|                                         |          |                 |             |          |              |            | Local                | 25,240 00     | 25,240 00     | 0.00           | 0.00        |            |                      | 0.00      |
|                                         |          |                 |             |          |              |            | Base                 | 18,608 65     | 18,608 65     | 0.00           | 0.00        | 0.00       |                      | 0.00      |

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| Base Currency: USD - US DOLLAR |          |               |     |          |              |                      |               |      |          |                |                      |           |  |  |
|--------------------------------|----------|---------------|-----|----------|--------------|----------------------|---------------|------|----------|----------------|----------------------|-----------|--|--|
| Fund                           | Asset ID | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Maturity Date | Rate | Stl Date | Sell Rate      | Trd Dts of Orig Buys | Net Gn/Ls |  |  |
| SSB Trade ID                   |          |               |     |          |              | Shares/Par           | Principal Net |      |          | Security Gn/Ls | Curr Gn/Ls           |           |  |  |

|                       |  |  |  |  |  |  |       |           |           |  |      |  |  |      |
|-----------------------|--|--|--|--|--|--|-------|-----------|-----------|--|------|--|--|------|
| CANADIAN DOLLAR Total |  |  |  |  |  |  |       |           |           |  |      |  |  |      |
|                       |  |  |  |  |  |  | Local | 25,240 00 | 25,240 00 |  | 0.00 |  |  | 0.00 |
|                       |  |  |  |  |  |  | Base  | 18,608 65 | 18,608 65 |  | 0.00 |  |  | 0.00 |

|              |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|--------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
| DANISH KRONE |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|--------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|

|             |      |              |             |       |  |  |       |            |            |  |      |          |       |       |
|-------------|------|--------------|-------------|-------|--|--|-------|------------|------------|--|------|----------|-------|-------|
| 05CI        | DKK  | DANISH KRONE |             |       |  |  |       |            |            |  |      |          |       |       |
| 16DUJBB1WD3 | 3958 | 28 Apr 2016  | 189,350 430 | Local |  |  | Local | 189,350 43 | 189,350.43 |  | 0.00 | 6 578150 |       | 0.00  |
|             |      | SET          |             | Base  |  |  | Base  | 28,784 75  | 28,772.51  |  | 0.00 |          | 12.24 | 12.24 |

|                    |  |  |  |  |  |  |       |            |            |  |      |  |       |       |
|--------------------|--|--|--|--|--|--|-------|------------|------------|--|------|--|-------|-------|
| DANISH KRONE Total |  |  |  |  |  |  |       |            |            |  |      |  |       |       |
|                    |  |  |  |  |  |  | Local | 189,350.43 | 189,350.43 |  | 0.00 |  |       | 0.00  |
|                    |  |  |  |  |  |  | Base  | 28,784 75  | 28,772 51  |  | 0.00 |  | 12.24 | 12.24 |

|                          |  |  |  |  |  |  |       |  |  |  |      |  |       |       |
|--------------------------|--|--|--|--|--|--|-------|--|--|--|------|--|-------|-------|
| DANISH KRONE Total Gains |  |  |  |  |  |  |       |  |  |  |      |  |       |       |
|                          |  |  |  |  |  |  | Local |  |  |  | 0.00 |  |       | 0.00  |
|                          |  |  |  |  |  |  | Base  |  |  |  | 0.00 |  | 12.24 | 12.24 |

|                               |  |  |  |  |  |  |      |  |  |  |      |  |       |       |
|-------------------------------|--|--|--|--|--|--|------|--|--|--|------|--|-------|-------|
| DANISH KRONE Net Gains/Losses |  |  |  |  |  |  |      |  |  |  |      |  |       |       |
|                               |  |  |  |  |  |  | Base |  |  |  | 0.00 |  | 12.24 | 12.24 |

|               |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|---------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
| EURO CURRENCY |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|---------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|

|               |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|---------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
| INTERNATIONAL |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|---------------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|

|             |     |               |            |       |  |  |       |           |           |  |      |          |  |      |
|-------------|-----|---------------|------------|-------|--|--|-------|-----------|-----------|--|------|----------|--|------|
| 05CM        | EUR | EURO CURRENCY |            |       |  |  |       |           |           |  |      |          |  |      |
| 15GNJBBN2B4 | 228 | 20 Jul 2015   | 19,268.890 | Local |  |  | Local | 19,268 89 | 19,268 89 |  | 0.00 | 0 920514 |  | 0.00 |
|             |     | SET           |            | Base  |  |  | Base  | 20,932 75 | 20,932 75 |  | 0.00 |          |  | 0.00 |

|             |     |               |            |       |  |  |       |           |           |  |      |          |  |      |
|-------------|-----|---------------|------------|-------|--|--|-------|-----------|-----------|--|------|----------|--|------|
| 05CM        | EUR | EURO CURRENCY |            |       |  |  |       |           |           |  |      |          |  |      |
| 15JEJBBTBRR | 241 | 07 Oct 2015   | 15,268 670 | Local |  |  | Local | 15,268.67 | 15,268.67 |  | 0.00 | 0.889917 |  | 0.00 |
|             |     | SET           |            | Base  |  |  | Base  | 17,157 41 | 17,157 41 |  | 0.00 |          |  | 0.00 |

|             |     |               |            |       |  |  |       |           |           |  |      |          |        |        |
|-------------|-----|---------------|------------|-------|--|--|-------|-----------|-----------|--|------|----------|--------|--------|
| 05CM        | EUR | EURO CURRENCY |            |       |  |  |       |           |           |  |      |          |        |        |
| 15JLJBBN544 | 249 | 16 Oct 2015   | 30,723 680 | Local |  |  | Local | 30,723.68 | 30,723.68 |  | 0.00 | 0 878966 |        | 0.00   |
|             |     | SET           |            | Base  |  |  | Base  | 34,954.34 | 34,983 52 |  | 0.00 |          | -29 18 | -29 18 |

|             |     |               |           |       |  |  |       |          |          |  |      |          |  |      |
|-------------|-----|---------------|-----------|-------|--|--|-------|----------|----------|--|------|----------|--|------|
| 05CM        | EUR | EURO CURRENCY |           |       |  |  |       |          |          |  |      |          |  |      |
| 15KAJBCBF9C | 264 | 02 Nov 2015   | 3,703.300 | Local |  |  | Local | 3,703.30 | 3,703 30 |  | 0.00 | 0.906249 |  | 0.00 |
|             |     | SET           |           | Base  |  |  | Base  | 4,086 40 | 4,086.40 |  | 0.00 |          |  | 0.00 |

|            |     |               |            |       |  |  |       |           |           |  |      |          |        |        |
|------------|-----|---------------|------------|-------|--|--|-------|-----------|-----------|--|------|----------|--------|--------|
| 05CM       | EUR | EURO CURRENCY |            |       |  |  |       |           |           |  |      |          |        |        |
| 15KJBBBWPV | 273 | 04 Nov 2015   | 15,775.600 | Local |  |  | Local | 15,775.60 | 15,775.60 |  | 0.00 | 0 920683 |        | 0.00   |
|            |     | SET           |            | Base  |  |  | Base  | 17,134 67 | 17,201.78 |  | 0.00 |          | -67 11 | -67 11 |



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|--------------------------------|-------------|---------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|
| Fund                           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys |
| SSB Trade ID                   |             |               |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls            |
| 05CM EUR                       | 15KCJBBTPZX | EURO CURRENCY | 275 | 04 Nov 2015 |              | 7,415 280  | Local                | 7,415 28      | 7,415 28      | 0.00           | 04 Nov 2015 | 0.920683   |                      |
|                                |             | SET           |     |             |              |            | Base                 | 8,054 11      | 8,054 11      | 0.00           | 0.00        | 0.00       | 0.00                 |
| 05CM EUR                       | 15LEJBB0KMF | EURO CURRENCY | 301 | 07 Dec 2015 |              | 9,016.420  | Local                | 9,016 42      | 9,016.42      | 0.00           | 07 Dec 2015 | 0.921447   |                      |
|                                |             | SET           |     |             |              |            | Base                 | 9,785.07      | 9,785.07      | 0.00           | 0.00        | 0.00       | 0.00                 |
| 05CM EUR                       | 16BAJBCH77F | EURO CURRENCY | 322 | 01 Feb 2016 |              | 4,821 910  | Local                | 4,821.91      | 4,821.91      | 0.00           | 01 Feb 2016 | 0.917979   |                      |
|                                |             | SET           |     |             |              |            | Base                 | 5,252 75      | 5,252 75      | 0.00           | 0.00        | 0.00       | 0.00                 |
| 05CM EUR                       | 16BGJBBS79S | EURO CURRENCY | 330 | 09 Feb 2016 |              | 5,574 110  | Local                | 5,574.11      | 5,574.11      | 0.00           | 09 Feb 2016 | 0.884212   |                      |
|                                |             | SET           |     |             |              |            | Base                 | 6,304.04      | 6,304.04      | 0.00           | 0.00        | 0.00       | 0.00                 |
| 05CM EUR                       | 16BIJBVR91  | EURO CURRENCY | 332 | 11 Feb 2016 |              | 8,892.760  | Local                | 8,892 76      | 8,892.76      | 0.00           | 11 Feb 2016 | 0.881562   |                      |
|                                |             | SET           |     |             |              |            | Base                 | 10,087.50     | 10,087.50     | 0.00           | 0.00        | 0.00       | 0.00                 |
| 05CM EUR                       | 16BIJBVT9H  | EURO CURRENCY | 333 | 11 Feb 2016 |              | 5,740.950  | Local                | 5,740.95      | 5,740 95      | 0.00           | 11 Feb 2016 | 0.881562   |                      |
|                                |             | SET           |     |             |              |            | Base                 | 6,512 25      | 6,512 25      | 0.00           | 0.00        | 0.00       | 0.00                 |
| 05CM EUR                       | 16BNJBBS24L | EURO CURRENCY | 338 | 19 Feb 2016 |              | 484.480    | Local                | 484 48        | 484.48        | 0.00           | 19 Feb 2016 | 0.900374   |                      |
|                                |             | SET           |     |             |              |            | Base                 | 538.09        | 538 09        | 0.00           | 0.00        | 0.00       | 0.00                 |
| 05CM EUR                       | 16DPJBBTJ58 | EURO CURRENCY | 350 | 22 Apr 2016 |              | 9,791 450  | Local                | 9,791 45      | 9,791 45      | 0.00           | 22 Apr 2016 | 0.889640   |                      |
|                                |             | SET           |     |             |              |            | Base                 | 11,006 08     | 11,006 08     | 0.00           | 0.00        | 0.00       | 0.00                 |
| 05CM EUR                       | 16DSJBVPZQ  | EURO CURRENCY | 355 | 27 Apr 2016 |              | 16,702.150 | Local                | 16,702 15     | 16,702 15     | 0.00           | 27 Apr 2016 | 0.884173   |                      |
|                                |             | SET           |     |             |              |            | Base                 | 18,890 14     | 18,820 81     | 0.00           | 0.00        | 69.33      | 69.33                |

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|--------------------------------|-------------|---------------|------|-------------|--------------|-------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|
| Fund                           | Asset ID    | Security Name | Lot  | Trd Date    | Dtl Fund Rsn | Shares/Par  | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys |
| SSB Trade ID                   |             |               |      |             |              |             |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls            |
| 05CM EUR                       | 16EUJBCDGFH | EURO CURRENCY | 371  | 31 May 2016 |              | 19,264.390  | Local                | 19,264.39     | 19,264.39     |                | 31 May 2016 | 0.898271   |                      |
|                                |             |               |      | SET         |              |             | Base                 | 21,446.08     | 21,446.69     |                | 0.00        | -0.61      | 0.00                 |
| 05CM EUR                       | 16FEJBB0S4P | EURO CURRENCY | 374  | 07 Jun 2016 |              | 146,099.780 | Local                | 146,099.78    | 146,099.78    |                | 07 Jun 2016 | 0.880708   |                      |
|                                |             |               |      | SET         |              |             | Base                 | 165,889.01    | 165,889.01    |                | 0.00        | 0.00       | 0.00                 |
| 05CI EUR                       | 15HDJBBQ7TJ | EURO CURRENCY | 3810 | 06 Aug 2015 |              | 19,291.190  | Local                | 19,291.19     | 19,291.19     |                | 06 Aug 2015 | 0.916338   |                      |
|                                |             |               |      | SET         |              |             | Base                 | 21,052.48     | 21,052.48     |                | 0.00        | 0.00       | 0.00                 |
| 05CI EUR                       | 15JNJBPPQP3 | EURO CURRENCY | 3837 | 20 Oct 2015 |              | 13,863.980  | Local                | 13,863.98     | 13,863.98     |                | 20 Oct 2015 | 0.881640   |                      |
|                                |             |               |      | SET         |              |             | Base                 | 15,725.22     | 15,725.22     |                | 0.00        | 0.00       | 0.00                 |
| 05CI EUR                       | 15JNJBPPQP5 | EURO CURRENCY | 3838 | 20 Oct 2015 |              | 13,637.530  | Local                | 13,637.53     | 13,637.53     |                | 20 Oct 2015 | 0.881640   |                      |
|                                |             |               |      | SET         |              |             | Base                 | 15,468.37     | 15,468.37     |                | 0.00        | 0.00       | 0.00                 |
| 05CI EUR                       | 15JUJBBRR99 | EURO CURRENCY | 3843 | 29 Oct 2015 |              | 36,088.420  | Local                | 36,088.42     | 36,088.42     |                | 29 Oct 2015 | 0.912367   |                      |
|                                |             |               |      | SET         |              |             | Base                 | 39,554.72     | 39,554.72     |                | 0.00        | 0.00       | 0.00                 |
| 05CI EUR                       | 16BIJBVSP2  | EURO CURRENCY | 3878 | 11 Feb 2016 |              | 18,857.780  | Local                | 18,857.78     | 18,857.78     |                | 11 Feb 2016 | 0.881562   |                      |
|                                |             |               |      | SET         |              |             | Base                 | 21,391.33     | 21,389.54     |                | 0.00        | 1.79       | 0.00                 |
| 05CI EUR                       | 16BKJBB2G87 | EURO CURRENCY | 3883 | 15 Feb 2016 |              | 12,020.530  | Local                | 12,020.53     | 12,020.53     |                | 15 Feb 2016 | 0.897304   |                      |
|                                |             |               |      | SET         |              |             | Base                 | 13,396.27     | 13,520.91     |                | 0.00        | -124.64    | -124.64              |
| 05CI EUR                       | 16BKJBB2HRP | EURO CURRENCY | 3884 | 15 Feb 2016 |              | 11,296.370  | Local                | 11,296.37     | 11,296.37     |                | 15 Feb 2016 | 0.897304   |                      |
|                                |             |               |      | SET         |              |             | Base                 | 12,589.23     | 12,589.23     |                | 0.00        | 0.00       | 0.00                 |

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| Fund                                  | Asset ID | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par  | Security Description | Principal Net | Maturity Date | Cost | Rate | Stl Date | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
|---------------------------------------|----------|---------------|-------------|----------|--------------|-------------|----------------------|---------------|---------------|------|------|----------|------------|----------------------|-----------|
| SSB Trade ID                          |          |               |             |          |              |             |                      |               |               |      |      |          |            |                      |           |
| 05CI                                  | EUR      | EURO CURRENCY |             |          |              |             |                      |               |               |      |      |          |            |                      |           |
| 16CIJBBWSTC                           |          | 3900          | 11 Mar 2016 |          |              | 8,630 950   | Local                | 8,630 95      | 8,630.95      |      |      | 0.00     | 0.896138   |                      | 0.00      |
|                                       |          |               | SET         |          |              |             | Base                 | 9,631 27      | 9,631.27      |      |      | 0.00     | 0.00       |                      | 0.00      |
| 05CI                                  | EUR      | EURO CURRENCY |             |          |              |             |                      |               |               |      |      |          |            |                      |           |
| 16DIJBBTK8G                           |          | 3928          | 13 Apr 2016 |          |              | 37,819 870  | Local                | 37,819 87     | 37,819.87     |      |      | 0.00     | 0.886250   |                      | 0.00      |
|                                       |          |               | SET         |          |              |             | Base                 | 42,674 04     | 42,684.51     |      |      | 0.00     | -10.47     |                      | -10.47    |
| 05CI                                  | EUR      | EURO CURRENCY |             |          |              |             |                      |               |               |      |      |          |            |                      |           |
| 16DSJBBTKS5                           |          | 3952          | 27 Apr 2016 |          |              | 18,161 270  | Local                | 18,161.27     | 18,161.27     |      |      | 0.00     | 0.884173   |                      | 0.00      |
|                                       |          |               | SET         |          |              |             | Base                 | 20,540.40     | 20,540.40     |      |      | 0.00     | 0.00       |                      | 0.00      |
| 05CI                                  | EUR      | EURO CURRENCY |             |          |              |             |                      |               |               |      |      |          |            |                      |           |
| 16DTJBBVK8P                           |          | 3956          | 28 Apr 2016 |          |              | 2,499.810   | Local                | 2,499.81      | 2,499.81      |      |      | 0.00     | 0.883783   |                      | 0.00      |
|                                       |          |               | SET         |          |              |             | Base                 | 2,828 53      | 2,828.53      |      |      | 0.00     | 0.00       |                      | 0.00      |
| <b>EUR Total</b>                      |          |               |             |          |              |             |                      |               |               |      |      |          |            |                      |           |
|                                       |          |               |             |          |              |             | Local                | 510,711.52    | 510,711.52    |      |      | 0.00     |            |                      | 0.00      |
|                                       |          |               |             |          |              |             | Base                 | 572,882 55    | 573,043.44    |      |      | 0.00     | -160.89    |                      | -160.89   |
| <b>INTERNATIONAL Total</b>            |          |               |             |          |              |             |                      |               |               |      |      |          |            |                      |           |
|                                       |          |               |             |          |              |             | Local                | 510,711.52    | 510,711.52    |      |      | 0.00     |            |                      | 0.00      |
|                                       |          |               |             |          |              |             | Base                 | 572,882.55    | 573,043.44    |      |      | 0.00     | -160.89    |                      | -160.89   |
| <b>EURO CURRENCY Total</b>            |          |               |             |          |              |             |                      |               |               |      |      |          |            |                      |           |
|                                       |          |               |             |          |              |             | Local                | 510,711 52    | 510,711.52    |      |      | 0.00     |            |                      | 0.00      |
|                                       |          |               |             |          |              |             | Base                 | 572,882 55    | 573,043.44    |      |      | 0.00     | -160.89    |                      | -160.89   |
| <b>EURO CURRENCY Total Gains</b>      |          |               |             |          |              |             |                      |               |               |      |      |          |            |                      |           |
|                                       |          |               |             |          |              |             | Local                |               |               |      |      | 0.00     |            |                      | 0.00      |
|                                       |          |               |             |          |              |             | Base                 |               |               |      |      | 0.00     | 71.12      |                      | 71.12     |
| <b>EURO CURRENCY Total Losses</b>     |          |               |             |          |              |             |                      |               |               |      |      |          |            |                      |           |
|                                       |          |               |             |          |              |             | Local                |               |               |      |      | 0.00     |            |                      | 0.00      |
|                                       |          |               |             |          |              |             | Base                 |               |               |      |      | 0.00     | -232 01    |                      | -232 01   |
| <b>EURO CURRENCY Net Gains/Losses</b> |          |               |             |          |              |             |                      |               |               |      |      |          |            |                      |           |
|                                       |          |               |             |          |              |             | Base                 |               |               |      |      | 0.00     | -160.89    |                      | -160.89   |
| <b>JAPANESE YEN</b>                   |          |               |             |          |              |             |                      |               |               |      |      |          |            |                      |           |
| 05CI                                  | JPY      | JAPANESE YEN  |             |          |              |             |                      |               |               |      |      |          |            |                      |           |
| 16BLJBBQP18                           |          | 3887          | 17 Feb 2016 |          |              | 666,351 000 | Local                | 666,351.00    | 666,351.00    |      |      | 0.00     | 114 275000 |                      | 0.00      |
|                                       |          |               | SET         |          |              |             | Base                 | 5,831 12      | 5,831.12      |      |      | 0.00     | 0.00       |                      | 0.00      |

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|--------------------------------|----------|--------------------|---------------|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|
| Fund                           | Asset ID | Security Name      | Lot           | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys |
| SSB Trade ID                   |          |                    |               |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls            |
| 05CI JPY                       |          | JAPANESE YEN       |               |          |              |            |                      |               |               |                |             |            |                      |
| 16BNJBBS9BP                    | 3891     | 19 Feb 2016        | 1,424,248 000 | Local    |              |            |                      | 1,424,248 00  | 1,424,248 00  | 0.00           | 19 Feb 2016 | 112.775000 |                      |
|                                |          | SET                |               |          |              |            |                      | 12,629.11     | 12,629 11     | 0.00           | 0.00        | 0.00       | 0.00                 |
| 05CI JPY                       |          | JAPANESE YEN       |               |          |              |            |                      |               |               |                |             |            |                      |
| 16CSJBBL9F6                    | 3912     | 25 Mar 2016        | 1,367,683.000 | Local    |              |            |                      | 1,367,683.00  | 1,367,683 00  | 0.00           | 25 Mar 2016 | 112 895000 | 0.00                 |
|                                |          | SET                |               |          |              |            |                      | 12,114.65     | 12,120 25     | 0.00           | 0.00        | -5.60      | -5.60                |
| 05CI JPY                       |          | JAPANESE YEN       |               |          |              |            |                      |               |               |                |             |            |                      |
| 16DJJB2FPG                     | 3941     | 14 Apr 2016        | 2,829,476 000 | Local    |              |            |                      | 2,829,476 00  | 2,829,476 00  | 0.00           | 14 Apr 2016 | 109 185000 | 0.00                 |
|                                |          | SET                |               |          |              |            |                      | 25,914 51     | 25,914 20     | 0.00           | 0.00        | 0 31       | 0.31                 |
| JPY Total                      |          |                    |               |          |              |            |                      |               |               |                |             |            |                      |
|                                |          | Local              | 6,287,758 00  |          |              |            |                      | 6,287,758 00  | 6,287,758.00  | 0.00           | 0.00        |            | 0.00                 |
|                                |          | Base               | 56,489.39     |          |              |            |                      | 56,489.39     | 56,494 68     | 0.00           | 0.00        | -5.29      | -5.29                |
| JAPANESE YEN Total             |          |                    |               |          |              |            |                      |               |               |                |             |            |                      |
|                                |          | Local              | 6,287,758.00  |          |              |            |                      | 6,287,758 00  | 6,287,758 00  | 0.00           | 0.00        |            | 0.00                 |
|                                |          | Base               | 56,489.39     |          |              |            |                      | 56,489.39     | 56,494 68     | 0.00           | 0.00        | -5 29      | -5.29                |
| JAPANESE YEN Total Gains       |          |                    |               |          |              |            |                      |               |               |                |             |            |                      |
|                                |          | Local              |               |          |              |            |                      |               |               | 0 00           | 0.00        | 0 31       | 0.00                 |
|                                |          | Base               |               |          |              |            |                      |               |               | 0.00           | 0.00        | 0 31       | 0.31                 |
| JAPANESE YEN Total Losses      |          |                    |               |          |              |            |                      |               |               |                |             |            |                      |
|                                |          | Local              |               |          |              |            |                      |               |               | 0.00           | 0.00        |            | 0.00                 |
|                                |          | Base               |               |          |              |            |                      |               |               | 0.00           | 0.00        | -5.60      | -5.60                |
| JAPANESE YEN Net Gains/Losses  |          |                    |               |          |              |            |                      |               |               |                |             |            |                      |
|                                |          | Base               |               |          |              |            |                      |               |               | 0.00           | 0.00        | -5.29      | -5.29                |
| MEXICAN PESO                   |          |                    |               |          |              |            |                      |               |               |                |             |            |                      |
| 05CI MXN                       |          | MEXICAN PESO (NEW) |               |          |              |            |                      |               |               |                |             |            |                      |
| 16BEJBBRQGT                    | 3876     | 04 Feb 2016        | 341,549 400   | Local    |              |            |                      | 341,549 40    | 341,549.40    | 0.00           | 04 Feb 2016 | 18.170400  | 0.00                 |
|                                |          | SET                |               |          |              |            |                      | 18,797.02     | 18,797 02     | 0.00           | 0.00        | 0 00       | 0.00                 |
| 05CI MXN                       |          | MEXICAN PESO (NEW) |               |          |              |            |                      |               |               |                |             |            |                      |
| 16CHJBBV0LN                    | 3898     | 10 Mar 2016        | 336,306.960   | Local    |              |            |                      | 336,306 96    | 336,306 96    | 0.00           | 10 Mar 2016 | 17.842750  | 0.00                 |
|                                |          | SET                |               |          |              |            |                      | 18,848.38     | 18,848 38     | 0.00           | 0.00        | 0 00       | 0.00                 |
| 05CI MXN                       |          | MEXICAN PESO (NEW) |               |          |              |            |                      |               |               |                |             |            |                      |
| 16DIJBW56Z                     | 3933     | 13 Apr 2016        | 703,475.870   | Local    |              |            |                      | 703,475.87    | 703,475.87    | 0.00           | 13 Apr 2016 | 17 490150  | 0.00                 |
|                                |          | SET                |               |          |              |            |                      | 40,221 26     | 40,221 26     | 0.00           | 0.00        | 0 00       | 0.00                 |

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|--------------------------------|----------|----------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|----------|------------|----------------------|
| Fund                           | Asset ID | Security Name  | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys |
| SSB Trade ID                   |          |                |     |          |              |            |                      |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls | Net Gn/Ls            |
|                                |          |                |     |          |              |            |                      |               |               |                |          |            |                      |
| MXN Total                      |          |                |     |          |              |            |                      |               |               |                |          |            |                      |
|                                |          | Local          |     |          |              |            |                      | 1,381,332.23  | 1,381,332.23  | 0.00           | 0.00     |            | 0.00                 |
|                                |          | Base           |     |          |              |            |                      | 77,866.66     | 77,866.66     | 0.00           | 0.00     | 0.00       | 0.00                 |
|                                |          |                |     |          |              |            |                      |               |               |                |          |            |                      |
| MEXICAN PESO Total             |          |                |     |          |              |            |                      |               |               |                |          |            |                      |
|                                |          | Local          |     |          |              |            |                      | 1,381,332.23  | 1,381,332.23  | 0.00           | 0.00     | 0.00       | 0.00                 |
|                                |          | Base           |     |          |              |            |                      | 77,866.66     | 77,866.66     | 0.00           | 0.00     | 0.00       | 0.00                 |
|                                |          |                |     |          |              |            |                      |               |               |                |          |            |                      |
| POUND STERLING                 |          |                |     |          |              |            |                      |               |               |                |          |            |                      |
| 05CM GBP                       |          | POUND STERLING |     |          |              |            |                      |               |               | 15 Oct 2015    |          | 0.646768   |                      |
| 15JKJBB0F9V                    | 246      | 15 Oct 2015    |     |          |              | 21,702.56  | Local                | 21,702.56     | 21,702.56     | 0.00           | 0.00     |            | 0.00                 |
|                                |          | SET            |     |          |              |            | Base                 | 33,555.40     | 33,555.40     | 0.00           | 0.00     | 0.00       | 0.00                 |
| 05CM GBP                       |          | POUND STERLING |     |          |              |            |                      |               |               | 26 Oct 2015    |          | 0.651126   |                      |
| 15JRJBB13FW                    | 251      | 26 Oct 2015    |     |          |              | 41,172.02  | Local                | 41,172.02     | 41,172.02     | 0.00           | 0.00     |            | 0.00                 |
|                                |          | SET            |     |          |              |            | Base                 | 63,232.03     | 63,232.03     | 0.00           | 0.00     | 0.00       | 0.00                 |
| 05CM GBP                       |          | POUND STERLING |     |          |              |            |                      |               |               | 27 Oct 2015    |          | 0.653083   |                      |
| 15JSJBBR9K5                    | 255      | 27 Oct 2015    |     |          |              | 35,404.07  | Local                | 35,404.07     | 35,404.07     | 0.00           | 0.00     |            | 0.00                 |
|                                |          | SET            |     |          |              |            | Base                 | 54,210.67     | 54,210.67     | 0.00           | 0.00     | 0.00       | 0.00                 |
| 05CM GBP                       |          | POUND STERLING |     |          |              |            |                      |               |               | 29 Oct 2015    |          | 0.653766   |                      |
| 15JUJBBRSWP                    | 259      | 29 Oct 2015    |     |          |              | 35,260.32  | Local                | 35,260.32     | 35,260.32     | 0.00           | 0.00     |            | 0.00                 |
|                                |          | SET            |     |          |              |            | Base                 | 53,934.16     | 53,934.16     | 0.00           | 0.00     | 0.00       | 0.00                 |
| 05CM GBP                       |          | POUND STERLING |     |          |              |            |                      |               |               | 30 Oct 2015    |          | 0.647501   |                      |
| 15JVJBB0VDS                    | 262      | 30 Oct 2015    |     |          |              | 13,798.18  | Local                | 13,798.18     | 13,798.18     | 0.00           | 0.00     |            | 0.00                 |
|                                |          | SET            |     |          |              |            | Base                 | 21,309.90     | 21,309.90     | 0.00           | 0.00     | 0.00       | 0.00                 |
| 05CM GBP                       |          | POUND STERLING |     |          |              |            |                      |               |               | 02 Nov 2015    |          | 0.648214   |                      |
| 15KAJBCBJ1M                    | 266      | 02 Nov 2015    |     |          |              | 37,702.01  | Local                | 37,702.01     | 37,702.01     | 0.00           | 0.00     |            | 0.00                 |
|                                |          | SET            |     |          |              |            | Base                 | 58,162.91     | 58,162.91     | 0.00           | 0.00     | 0.00       | 0.00                 |
| 05CM GBP                       |          | POUND STERLING |     |          |              |            |                      |               |               | 09 Nov 2015    |          | 0.661901   |                      |
| 15KFJBBSPXG                    | 277      | 09 Nov 2015    |     |          |              | 35,827.37  | Local                | 35,827.37     | 35,827.37     | 0.00           | 0.00     |            | 0.00                 |
|                                |          | SET            |     |          |              |            | Base                 | 54,127.99     | 54,127.99     | 0.00           | 0.00     | 0.00       | 0.00                 |

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| Fund         | Asset ID    | Security Name  | Lot | Trd Date    | Dtl Fund Rsn | Security Description | Shares/Par | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
|--------------|-------------|----------------|-----|-------------|--------------|----------------------|------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| SSB Trade ID |             |                |     |             |              |                      |            |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CM GBP     | 15KJJBBSQJW | POUND STERLING | 281 | 13 Nov 2015 | SET          | Local                | 17,222.150 | 17,222.15     | 17,222.15     | 0.00           | 13 Nov 2015 | 0.658263   |                      | 0.00      |
| 05CM GBP     | 15KNJBRRF0M | POUND STERLING | 285 | 19 Nov 2015 | SET          | Base                 | 30,999.860 | 26,163.02     | 26,163.02     | 0.00           | 19 Nov 2015 | 0.653808   |                      | 0.00      |
| 05CM GBP     | 15LDJBBWPT5 | POUND STERLING | 297 | 04 Dec 2015 | SET          | Local                | 32,354.950 | 30,999.86     | 30,999.86     | 0.00           | 04 Dec 2015 | 0.662054   |                      | 0.00      |
| 05CM GBP     | 15LNJBTT2HB | POUND STERLING | 307 | 18 Dec 2015 | SET          | Base                 | 21,112.290 | 47,414.32     | 47,414.32     | 0.00           | 18 Dec 2015 | 0.671501   |                      | 0.00      |
| 05CM GBP     | 16ADJBBQRW  | POUND STERLING | 314 | 07 Jan 2016 | SET          | Local                | 21,293.540 | 21,112.29     | 21,112.29     | 0.00           | 07 Jan 2016 | 0.686436   |                      | 0.00      |
| 05CM GBP     | 16ASJBBTGGV | POUND STERLING | 318 | 29 Jan 2016 | SET          | Base                 | 34,863.160 | 31,440.44     | 31,440.44     | 0.00           | 29 Jan 2016 | 0.704970   |                      | 0.00      |
| 05CM GBP     | 16BCJBBV8W9 | POUND STERLING | 326 | 03 Feb 2016 | SET          | Local                | 19,389.760 | 21,293.54     | 21,293.54     | 0.00           | 03 Feb 2016 | 0.685377   |                      | 0.00      |
| 05CM GBP     | 16BNJBTT71W | POUND STERLING | 339 | 19 Feb 2016 | SET          | Base                 | 45,740.670 | 49,453.40     | 49,453.40     | 0.00           | 19 Feb 2016 | 0.700918   |                      | 0.00      |
| 05CM GBP     | 16DPJBBVF60 | POUND STERLING | 351 | 22 Apr 2016 | SET          | Local                | 46,988.480 | 28,290.65     | 28,290.65     | 0.00           | 22 Apr 2016 | 0.693866   |                      | 0.00      |
|              |             |                |     |             |              | Base                 |            | 45,740.67     | 45,740.67     | 0.00           |             |            |                      | 0.00      |
|              |             |                |     |             |              | Base                 |            | 65,258.23     | 65,258.23     | 0.00           |             |            |                      | 0.00      |
|              |             |                |     |             |              | Base                 |            | 46,988.48     | 46,988.48     | 0.00           |             |            |                      | 0.00      |
|              |             |                |     |             |              | Base                 |            | 67,719.82     | 67,719.82     | 0.00           |             |            |                      | 0.00      |

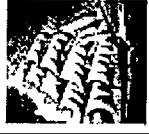
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|--------------------------------|-------------|----------------|------|-------------|--------------|----------------------|-------|---------------|-----------|----------------|-------------|------------|----------------------|--|--|
| Fund                           | Asset ID    | Security Name  | Lot  | Trd Date    | Dtl Fund Rsn | Security Description |       | Maturity Date |           | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys |  |  |
| SSB Trade ID                   |             |                |      |             |              | Shares/Par           |       | Principal Net | Cost      | Security Gn/Ls |             | Curr Gn/Ls | Net Gn/Ls            |  |  |
| 05CM GBP                       | 16FEJBB29QW | POUND STERLING | 375  | 07 Jun 2016 | SET          | 6,979.450            | Local | 6,979.45      | 6,979.45  | 0.00           | 07 Jun 2016 | 0.687002   |                      |  |  |
|                                |             |                |      |             |              |                      | Base  | 10,159.29     | 10,159.29 | 0.00           | 0.00        | 0.00       | 0.00                 |  |  |
| 05CM GBP                       | 16FEJBB29Q3 | POUND STERLING | 376  | 07 Jun 2016 | SET          | 31,500.510           | Local | 31,500.51     | 31,500.51 | 0.00           | 07 Jun 2016 | 0.687002   |                      |  |  |
|                                |             |                |      |             |              |                      | Base  | 45,852.14     | 45,852.14 | 0.00           | 0.00        | 0.00       | 0.00                 |  |  |
| 05CM GBP                       | 16FEJBB29Q5 | POUND STERLING | 377  | 07 Jun 2016 | SET          | 29,936.260           | Local | 29,936.26     | 29,936.26 | 0.00           | 07 Jun 2016 | 0.687002   |                      |  |  |
|                                |             |                |      |             |              |                      | Base  | 43,575.22     | 43,575.22 | 0.00           | 0.00        | 0.00       | 0.00                 |  |  |
| 05CI GBP                       | 15HDJBBQ7K4 | POUND STERLING | 3809 | 06 Aug 2015 | SET          | 1,153.510            | Local | 1,153.51      | 1,153.51  | 0.00           | 06 Aug 2015 | 0.645036   |                      |  |  |
|                                |             |                |      |             |              |                      | Base  | 1,788.29      | 1,788.29  | 0.00           | 0.00        | 0.00       | 0.00                 |  |  |
| 05CI GBP                       | 15HEJBBT8H0 | POUND STERLING | 3814 | 07 Aug 2015 | SET          | 814.700              | Local | 814.70        | 814.70    | 0.00           | 07 Aug 2015 | 0.646371   |                      |  |  |
|                                |             |                |      |             |              |                      | Base  | 1,260.42      | 1,260.42  | 0.00           | 0.00        | 0.00       | 0.00                 |  |  |
| 05CI GBP                       | 15KSJBBTS9P | POUND STERLING | 3849 | 26 Nov 2015 | SET          | 2,614.850            | Local | 2,614.85      | 2,614.85  | 0.00           | 26 Nov 2015 | 0.661135   |                      |  |  |
|                                |             |                |      |             |              |                      | Base  | 3,955.09      | 3,955.09  | 0.00           | 0.00        | 0.00       | 0.00                 |  |  |
| 05CI GBP                       | 15KSJBB3RCT | POUND STERLING | 3850 | 27 Nov 2015 | SET          | 32.840               | Local | 32.84         | 32.84     | 0.00           | 27 Nov 2015 | 0.664187   |                      |  |  |
|                                |             |                |      |             |              |                      | Base  | 49.44         | 49.44     | 0.00           | 0.00        | 0.00       | 0.00                 |  |  |
| 05CI GBP                       | 15LEJBB0R4L | POUND STERLING | 3858 | 07 Dec 2015 | SET          | 286.970              | Local | 286.97        | 286.97    | 0.00           | 07 Dec 2015 | 0.663504   |                      |  |  |
|                                |             |                |      |             |              |                      | Base  | 432.51        | 432.51    | 0.00           | 0.00        | 0.00       | 0.00                 |  |  |
| 05CI GBP                       | 15LMJBBVZCH | POUND STERLING | 3863 | 17 Dec 2015 | SET          | -494.710             | Local | -494.71       | -494.71   | 0.00           | 17 Dec 2015 | 0.671930   |                      |  |  |
|                                |             |                |      |             |              |                      | Base  | -736.25       | -742.21   | 0.00           | 0.00        | 5.96       | 5.96                 |  |  |

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|--------------------------------|----------|------------------|-----|----------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID | Security Name    | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |          |                  |     |          |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                | 17 Dec 2015 | 0.671930   |                      |           |
| 15LMJBBVZC7                    |          | 3864 17 Dec 2015 |     |          | 415 180      | Local      |                      | 415 18        | 415 18        |                | 0.00        |            |                      | 0.00      |
|                                |          | SET              |     |          |              | Base       |                      | 617.89        | 617.89        |                | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                | 22 Dec 2015 | 0.674605   |                      |           |
| 15LPJBBP8N2                    |          | 3867 22 Dec 2015 |     |          | 3,285.490    | Local      |                      | 3,285.49      | 3,285.49      |                | 0.00        |            |                      | 0.00      |
|                                |          | SET              |     |          |              | Base       |                      | 4,870.24      | 4,870.24      |                | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                | 23 Dec 2015 | 0.672563   |                      |           |
| 15LQJBBS0MN                    |          | 3869 23 Dec 2015 |     |          | 2,022.430    | Local      |                      | 2,022.43      | 2,022.43      |                | 0.00        |            |                      | 0.00      |
|                                |          | SET              |     |          |              | Base       |                      | 3,007.05      | 3,007.05      |                | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                | 24 Dec 2015 | 0.669322   |                      |           |
| 15LRJBBSP1H                    |          | 3871 24 Dec 2015 |     |          | 2,022.430    | Local      |                      | 2,022.43      | 2,022.43      |                | 0.00        |            |                      | 0.00      |
|                                |          | SET              |     |          |              | Base       |                      | 3,021.61      | 3,021.61      |                | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                | 15 Feb 2016 | 0.692113   |                      |           |
| 16BKJBB2NRL                    |          | 3885 15 Feb 2016 |     |          | 7,313.170    | Local      |                      | 7,313.17      | 7,313.17      |                | 0.00        |            |                      | 0.00      |
|                                |          | SET              |     |          |              | Base       |                      | 10,566.44     | 10,572.66     |                | 0.00        | -6.22      |                      | -6.22     |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                | 13 Apr 2016 | 0.703779   |                      |           |
| 16DIJBBVBVJ                    |          | 3929 13 Apr 2016 |     |          | 131.990      | Local      |                      | 131.99        | 131.99        |                | 0.00        |            |                      | 0.00      |
|                                |          | SET              |     |          |              | Base       |                      | 187.54        | 187.54        |                | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                | 14 Apr 2016 | 0.707139   |                      |           |
| 16DJBBVRDJ                     |          | 3938 14 Apr 2016 |     |          | 6,760.480    | Local      |                      | 6,760.48      | 6,760.48      |                | 0.00        |            |                      | 0.00      |
|                                |          | SET              |     |          |              | Base       |                      | 9,560.33      | 9,560.33      |                | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                | 15 Apr 2016 | 0.705343   |                      |           |
| 16DKJBB4MP9                    |          | 3942 15 Apr 2016 |     |          | 5,400.860    | Local      |                      | 5,400.86      | 5,400.86      |                | 0.00        |            |                      | 0.00      |
|                                |          | SET              |     |          |              | Base       |                      | 7,657.07      | 7,657.07      |                | 0.00        | 0.00       |                      | 0.00      |
| 05CI GBP                       |          | POUND STERLING   |     |          |              |            |                      |               |               |                | 18 Apr 2016 | 0.700476   |                      |           |
| 16DLJBBWVSS                    |          | 3948 18 Apr 2016 |     |          | 936.010      | Local      |                      | 936.01        | 936.01        |                | 0.00        |            |                      | 0.00      |
|                                |          | SET              |     |          |              | Base       |                      | 1,336.25      | 1,336.25      |                | 0.00        | 0.00       |                      | 0.00      |



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STATE STREET

| Base Currency: USD - US DOLLAR  |             |               |             |          |              |            |                      |               |               |                |          |            |                      |           |
|---------------------------------|-------------|---------------|-------------|----------|--------------|------------|----------------------|---------------|---------------|----------------|----------|------------|----------------------|-----------|
| Fund                            | Asset ID    | Security Name | Lot         | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                    |             |               |             |          |              |            |                      |               | Cost          | Security Gn/Ls |          | Curr Gn/Ls |                      |           |
| GBP Total                       |             |               |             |          |              |            |                      |               |               |                |          |            |                      |           |
|                                 |             | Local         |             |          |              |            |                      | 591,943.81    | 591,943.81    | 0.00           | 0.00     |            |                      | 0.00      |
|                                 |             | Base          |             |          |              |            |                      | 881,324.50    | 881,324.76    | 0.00           | 0.00     | -0.26      |                      | -0.26     |
| POUND STERLING Total            |             |               |             |          |              |            |                      |               |               |                |          |            |                      |           |
|                                 |             | Local         |             |          |              |            |                      | 591,943.81    | 591,943.81    | 0.00           | 0.00     |            |                      | 0.00      |
|                                 |             | Base          |             |          |              |            |                      | 881,324.50    | 881,324.76    | 0.00           | 0.00     | -0.26      |                      | -0.26     |
| POUND STERLING Total Gains      |             |               |             |          |              |            |                      |               |               |                |          |            |                      |           |
|                                 |             | Local         |             |          |              |            |                      |               |               | 0.00           | 0.00     |            |                      | 0.00      |
|                                 |             | Base          |             |          |              |            |                      |               |               | 0.00           | 0.00     | 5.96       |                      | 5.96      |
| POUND STERLING Total Losses     |             |               |             |          |              |            |                      |               |               |                |          |            |                      |           |
|                                 |             | Local         |             |          |              |            |                      |               |               | 0.00           | 0.00     |            |                      | 0.00      |
|                                 |             | Base          |             |          |              |            |                      |               |               | 0.00           | 0.00     | -6.22      |                      | -6.22     |
| POUND STERLING Net Gains/Losses |             |               |             |          |              |            |                      |               |               |                |          |            |                      |           |
|                                 |             | Base          |             |          |              |            |                      |               |               | 0.00           | 0.00     | -0.26      |                      | -0.26     |
| SWISS FRANC                     |             |               |             |          |              |            |                      |               |               |                |          |            |                      |           |
| 05CM CHF SWISS FRANC            |             |               |             |          |              |            |                      |               |               |                |          |            |                      |           |
| 05CM CHF                        | 15GKJBBS48D | 226           | 15 Jul 2015 | SET      |              | 15,244.480 | Local                | 15,244.48     | 15,244.48     | 0.00           | 0.00     | 0.952800   |                      | 0.00      |
|                                 |             |               |             |          |              |            | Base                 | 15,999.66     | 15,999.66     | 0.00           | 0.00     | 0.00       |                      | 0.00      |
| 05CM CHF SWISS FRANC            |             |               |             |          |              |            |                      |               |               |                |          |            |                      |           |
| 05CM CHF                        | 15JEJBBS1BV | 240           | 07 Oct 2015 | SET      |              | 3,936.860  | Local                | 3,936.86      | 3,936.86      | 0.00           | 0.00     | 0.971300   |                      | 0.00      |
|                                 |             |               |             |          |              |            | Base                 | 4,053.19      | 4,053.19      | 0.00           | 0.00     | 0.00       |                      | 0.00      |
| 05CM CHF SWISS FRANC            |             |               |             |          |              |            |                      |               |               |                |          |            |                      |           |
| 05CM CHF                        | 15JRJB103C  | 250           | 26 Oct 2015 | SET      |              | 61,845.100 | Local                | 61,845.10     | 61,845.10     | 0.00           | 0.00     | 0.981750   |                      | 0.00      |
|                                 |             |               |             |          |              |            | Base                 | 62,994.75     | 62,994.75     | 0.00           | 0.00     | 0.00       |                      | 0.00      |
| 05CM CHF SWISS FRANC            |             |               |             |          |              |            |                      |               |               |                |          |            |                      |           |
| 05CM CHF                        | 15JSJBR6B8  | 254           | 27 Oct 2015 | SET      |              | 43,611.640 | Local                | 43,611.64     | 43,611.64     | 0.00           | 0.00     | 0.985250   |                      | 0.00      |
|                                 |             |               |             |          |              |            | Base                 | 44,264.54     | 44,264.54     | 0.00           | 0.00     | 0.00       |                      | 0.00      |
| 05CM CHF SWISS FRANC            |             |               |             |          |              |            |                      |               |               |                |          |            |                      |           |
| 05CM CHF                        | 15JUBBRQ7F  | 258           | 29 Oct 2015 | SET      |              | 29,599.580 | Local                | 29,599.58     | 29,599.58     | 0.00           | 0.00     | 0.991850   |                      | 0.00      |
|                                 |             |               |             |          |              |            | Base                 | 29,842.80     | 29,842.80     | 0.00           | 0.00     | 0.00       |                      | 0.00      |
| 05CM CHF SWISS FRANC            |             |               |             |          |              |            |                      |               |               |                |          |            |                      |           |
| 05CM CHF                        | 15KAJBCBG39 | 265           | 02 Nov 2015 | SET      |              | 31,035.300 | Local                | 31,035.30     | 31,035.30     | 0.00           | 0.00     | 0.984350   |                      | 0.00      |
|                                 |             |               |             |          |              |            | Base                 | 31,528.72     | 31,528.72     | 0.00           | 0.00     | 0.00       |                      | 0.00      |

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|--------------------------------|-------------|---------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|----------------|-------------|------------|----------------------|-----------|
| Fund                           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate           | Stl Date    | Sell Rate  | Trd Dts of Orig Buys | Net Gn/Ls |
| SSB Trade ID                   |             |               |     |             |              |            |                      |               | Cost          | Security Gn/Ls |             | Curr Gn/Ls |                      |           |
| 05CM CHF                       | 15KJBZ69N   | SWISS FRANC   | 272 | 03 Nov 2015 | SET          | 25,080.160 | Local                | 25,080.16     | 25,080.16     | 0.00           | 03 Nov 2015 | 0.991000   |                      | 0.00      |
|                                |             |               |     |             |              |            | Base                 | 25,307.93     | 25,307.93     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM CHF                       | 15KFJBBSLRH | SWISS FRANC   | 276 | 09 Nov 2015 | SET          | 19,971.180 | Local                | 19,971.18     | 19,971.18     | 0.00           | 09 Nov 2015 | 1.004000   |                      | 0.00      |
|                                |             |               |     |             |              |            | Base                 | 19,891.61     | 19,891.61     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM CHF                       | 15KJBBR0R6  | SWISS FRANC   | 280 | 13 Nov 2015 | SET          | 2,031.920  | Local                | 2,031.92      | 2,031.92      | 0.00           | 13 Nov 2015 | 1.007950   |                      | 0.00      |
|                                |             |               |     |             |              |            | Base                 | 2,015.89      | 2,015.89      | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM CHF                       | 15KNJBBRH9S | SWISS FRANC   | 286 | 19 Nov 2015 | SET          | 21,536.330 | Local                | 21,536.33     | 21,536.33     | 0.00           | 19 Nov 2015 | 1.014250   |                      | 0.00      |
|                                |             |               |     |             |              |            | Base                 | 21,233.75     | 21,233.75     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM CHF                       | 15KQJBBP2P9 | SWISS FRANC   | 291 | 24 Nov 2015 | SET          | 33,355.890 | Local                | 33,355.89     | 33,355.89     | 0.00           | 24 Nov 2015 | 1.016950   |                      | 0.00      |
|                                |             |               |     |             |              |            | Base                 | 32,799.93     | 32,795.38     | 0.00           | 0.00        | 4.55       |                      | 4.55      |
| 05CM CHF                       | 15LDJBBWWM  | SWISS FRANC   | 298 | 04 Dec 2015 | SET          | 12,855.030 | Local                | 12,855.03     | 12,855.03     | 0.00           | 04 Dec 2015 | 0.999700   |                      | 0.00      |
|                                |             |               |     |             |              |            | Base                 | 12,858.89     | 12,858.89     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM CHF                       | 15LMJBBT44N | SWISS FRANC   | 304 | 17 Dec 2015 | SET          | 15,970.460 | Local                | 15,970.46     | 15,970.46     | 0.00           | 17 Dec 2015 | 0.995800   |                      | 0.00      |
|                                |             |               |     |             |              |            | Base                 | 16,037.82     | 16,037.82     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM CHF                       | 15LNJBBTDZB | SWISS FRANC   | 306 | 18 Dec 2015 | SET          | 20,867.300 | Local                | 20,867.30     | 20,867.30     | 0.00           | 18 Dec 2015 | 0.994400   |                      | 0.00      |
|                                |             |               |     |             |              |            | Base                 | 20,984.81     | 20,984.81     | 0.00           | 0.00        | 0.00       |                      | 0.00      |
| 05CM CHF                       | 15LNJBBT4TQ | SWISS FRANC   | 308 | 18 Dec 2015 | SET          | 20,632.280 | Local                | 20,632.28     | 20,632.28     | 0.00           | 18 Dec 2015 | 0.994400   |                      | 0.00      |
|                                |             |               |     |             |              |            | Base                 | 20,748.47     | 20,748.47     | 0.00           | 0.00        | 0.00       |                      | 0.00      |

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|--------------------------------|-------------|---------------|-----|-------------|--------------|------------|----------------------|---------------|---------------|-----------|----------------|----------|------------|----------------------|
| Fund                           | Asset ID    | Security Name | Lot | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Cost      | Rate           | Stl Date | Sell Rate  | Trd Dts of Orig Buys |
| SSB Trade ID                   |             |               |     |             |              |            |                      |               |               |           | Security Gn/Ls |          | Curr Gn/Ls | Net Gn/Ls            |
| 05CM CHF                       | 16ADJBBP27J | SWISS FRANC   | 312 | 07 Jan 2016 |              | 12,165 270 | Local                | 12,165 27     | 12,165 27     | 12,165 27 | 07 Jan 2016    | 0 00     | 1 003200   |                      |
|                                |             |               |     | SET         |              |            | Base                 | 12,126 47     | 12,126 47     |           | 0 00           |          | 0 00       | 0.00                 |
| 05CM CHF                       | 16ADJBBP27P | SWISS FRANC   | 313 | 07 Jan 2016 |              | 14,947 710 | Local                | 14,947 71     | 14,947 71     | 14,947 71 | 07 Jan 2016    | 0 00     | 1 003200   |                      |
|                                |             |               |     | SET         |              |            | Base                 | 14,900 03     | 14,900 03     |           | 0 00           |          | 0 00       | 0.00                 |
| 05CM CHF                       | 16ASJBB1JH5 | SWISS FRANC   | 319 | 29 Jan 2016 |              | 25,878 200 | Local                | 25,878 20     | 25,878 20     | 25,878 20 | 29 Jan 2016    | 0 00     | 1.024650   |                      |
|                                |             |               |     | SET         |              |            | Base                 | 25,255 65     | 25,255 65     |           | 0 00           |          | 0 00       | 0.00                 |
| 05CM CHF                       | 16BBJBTS9H  | SWISS FRANC   | 324 | 02 Feb 2016 |              | 14,841 670 | Local                | 14,841 67     | 14,841 67     | 14,841 67 | 02 Feb 2016    | 0 00     | 1 020450   |                      |
|                                |             |               |     | SET         |              |            | Base                 | 14,544 24     | 14,544 24     |           | 0 00           |          | 0 00       | 0.00                 |
| 05CM CHF                       | 16BCJBBWC85 | SWISS FRANC   | 327 | 03 Feb 2016 |              | 18,924 240 | Local                | 18,924 24     | 18,924 24     | 18,924 24 | 03 Feb 2016    | 0 00     | 1.008050   |                      |
|                                |             |               |     | SET         |              |            | Base                 | 18,773 12     | 18,773 12     |           | 0 00           |          | 0 00       | 0.00                 |
| 05CM CHF                       | 16BNJBBS0NX | SWISS FRANC   | 336 | 19 Feb 2016 |              | 25,092 040 | Local                | 25,092 04     | 25,092 04     | 25,092 04 | 19 Feb 2016    | 0 00     | 0.991500   |                      |
|                                |             |               |     | SET         |              |            | Base                 | 25,307 15     | 25,307 15     |           | 0 00           |          | 0 00       | 0.00                 |
| 05CM CHF                       | 16BNJBBS04K | SWISS FRANC   | 337 | 19 Feb 2016 |              | 21,038 280 | Local                | 21,038 28     | 21,038 28     | 21,038 28 | 19 Feb 2016    | 0 00     | 0 991500   |                      |
|                                |             |               |     | SET         |              |            | Base                 | 21,218 64     | 21,218 64     |           | 0 00           |          | 0 00       | 0.00                 |
| 05CM CHF                       | 16CPJBBZCS1 | SWISS FRANC   | 344 | 22 Mar 2016 |              | 6,433 820  | Local                | 6,433 82      | 6,433 82      | 6,433 82  | 22 Mar 2016    | 0 00     | 0.970600   |                      |
|                                |             |               |     | SET         |              |            | Base                 | 6,628 70      | 6,628 70      |           | 0 00           |          | 0 00       | 0.00                 |
| 05CM CHF                       | 16DLJBBWCZD | SWISS FRANC   | 348 | 18 Apr 2016 |              | 4,999 650  | Local                | 4,999 65      | 4,999 65      | 4,999 65  | 18 Apr 2016    | 0 00     | 0.963250   |                      |
|                                |             |               |     | SET         |              |            | Base                 | 5,190 40      | 5,190 40      | 5,190 40  | 0 00           |          | 0 00       | 0.00                 |

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|----------------------------------|-------------|---------------|------|-------------|--------------|------------|----------------------|---------------|---------------|-----------------|-------------|-------------|----------------------|
| Fund                             | Asset ID    | Security Name | Lot  | Trd Date    | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date | Rate            | Stl Date    | Sell Rate   | Trd Dts of Orig Buys |
| SSB Trade ID                     |             |               |      |             |              |            |                      |               | Cost          | Security Gnl/Ls |             | Curr Gnl/Ls | Net Gnl/Ls           |
| 05CM CHF                         | 16EGJBBPG9B | SWISS FRANC   | 360  | 10 May 2016 | SET          | 9,458.210  | Local                | 9,458.21      | 9,458.21      | 0.00            | 10 May 2016 | 0.973550    | 0.00                 |
| 05CM CHF                         | 16EUJBB2BD9 | SWISS FRANC   | 369  | 30 May 2016 | SET          | 10,399.060 | Local                | 10,399.06     | 9,715.18      | 0.00            | 0.00        | 0.00        | 0.00                 |
| 05CM CHF                         | 16EUJBB2BFC | SWISS FRANC   | 370  | 30 May 2016 | SET          | 17,899.460 | Local                | 10,480.28     | 10,399.06     | 0.00            | 0.00        | 0.992250    | 0.00                 |
| 05CM CHF                         | 16FCJBBV4VJ | SWISS FRANC   | 372  | 03 Jun 2016 | SET          | 2,922.230  | Local                | 17,899.46     | 10,474.48     | 0.00            | 0.00        | 5.80        | 5.80                 |
| 05CI CHF                         | 15HDJBBP48F | SWISS FRANC   | 3808 | 06 Aug 2015 | SET          | 11,671.940 | Local                | 17,899.46     | 18,029.27     | 0.00            | 0.00        | 0.992250    | 0.00                 |
| 05CI CHF                         | 15JNJBBN4WS | SWISS FRANC   | 3836 | 20 Oct 2015 | SET          | 11,695.610 | Local                | 2,987.05      | 2,987.05      | 0.00            | 0.00        | 0.981700    | 0.00                 |
| CHF Total                        |             |               |      |             |              |            |                      | 11,671.94     | 11,671.94     | 0.00            | 0.00        | 0.954200    | 0.00                 |
| SWISS FRANC Total                |             |               |      |             |              |            |                      | 11,889.52     | 11,889.52     | 0.00            | 0.00        | 0.00        | 0.00                 |
| SWISS FRANC Total Gains          |             |               |      |             |              |            |                      | 11,695.61     | 11,695.61     | 0.00            | 0.00        | 0.00        | 0.00                 |
| SWISS FRANC Net Gains/Losses     |             |               |      |             |              |            |                      | 12,256.98     | 12,256.98     | 0.00            | 0.00        | 20.34       | 20.34                |
| SECURITY SETTLEMENTS Total       |             |               |      |             |              |            |                      | 565,940.90    | 565,940.90    | 0.00            | 0.00        | 20.34       | 20.34                |
| SECURITY SETTLEMENTS Total Gains |             |               |      |             |              |            |                      | 569,875.43    | 569,875.43    | 0.00            | 0.00        | 20.34       | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 0.00                 |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  |             |               |      |             |              |            |                      |               |               | 0.00            | 0.00        |             | 20.34                |
|                                  | </          |               |      |             |              |            |                      |               |               |                 |             |             |                      |

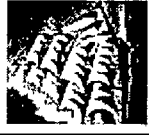
# Realized Gain/Loss

by Report Date - Composite

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STATE STREET

| Base Currency: USD - US DOLLAR        |          |               |     |          |              |                      |               |                |                      |
|---------------------------------------|----------|---------------|-----|----------|--------------|----------------------|---------------|----------------|----------------------|
| Fund                                  | Asset ID | Security Name | Lot | Trd Date | Dtl Fund Rsn | Security Description | Principal Net | Maturity Date  | Rate                 |
| SSB Trade ID                          |          |               |     |          |              |                      |               | Security Gn/Ls | Stl Date             |
|                                       |          |               |     |          |              |                      |               | Curr Gn/Ls     | Trd Dts of Orig Buys |
|                                       |          |               |     |          |              |                      |               |                | Net Gn/Ls            |
| SECURITY SETTLEMENTS Total Losses     |          |               |     |          |              |                      |               |                |                      |
|                                       |          | Base          |     |          |              |                      |               | -243.83        | -243.83              |
| SECURITY SETTLEMENTS Net Gains/Losses |          |               |     |          |              |                      |               |                |                      |
|                                       |          | Base          |     |          |              |                      |               | -133.86        | -133.86              |
| FOREIGN CASH Total                    |          |               |     |          |              |                      |               |                |                      |
|                                       |          | Base          |     |          |              | 3,111,924.92         |               | -140.42        | -140.42              |
| FOREIGN CASH Total Gains              |          |               |     |          |              |                      |               |                |                      |
|                                       |          | Base          |     |          |              |                      |               | 923.87         | 923.87               |
| FOREIGN CASH Total Losses             |          |               |     |          |              |                      |               |                |                      |
|                                       |          | Base          |     |          |              |                      |               | -1,064.29      | -1,064.29            |
| FOREIGN CASH Net Gains/Losses         |          |               |     |          |              |                      |               |                |                      |
|                                       |          | Base          |     |          |              |                      |               | -140.42        | -140.42              |

# Realized Gain/Loss

by Report Date - Composite

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| Base Currency: USD - US DOLLAR    |          |               |     |          |              |            |                      |               |                      |
|-----------------------------------|----------|---------------|-----|----------|--------------|------------|----------------------|---------------|----------------------|
| Fund                              | Asset ID | Security Name | Lot | Trd Date | Dtl Fund Rsn | Shares/Par | Security Description | Principal Net | Maturity Date        |
| SSB Trade ID                      |          |               |     |          |              |            |                      |               | Rate                 |
|                                   |          |               |     |          |              |            |                      |               | Stl Date             |
|                                   |          |               |     |          |              |            |                      |               | Security Gn/Ls       |
|                                   |          |               |     |          |              |            |                      |               | Trd Dts of Orig Buys |
|                                   |          |               |     |          |              |            |                      |               | Sell Rate            |
|                                   |          |               |     |          |              |            |                      |               | Curr Gn/Ls           |
|                                   |          |               |     |          |              |            |                      |               | Net Gn/Ls            |
| <b>COMPOSITE Total</b>            |          |               |     |          |              |            |                      |               |                      |
| <b>COMPOSITE Total Gains</b>      |          |               |     |          |              |            |                      |               |                      |
| <b>COMPOSITE Total Losses</b>     |          |               |     |          |              |            |                      |               |                      |
| <b>COMPOSITE Net Gains/Losses</b> |          |               |     |          |              |            |                      |               |                      |

# Realized Gain/Loss

Currency Summary by Report Date - Composite

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| Base Currency: USD - US DOLLAR |       | Security Gn/Ls |  | Curr Gn/Ls |  | Net Gn/Ls |  |
|--------------------------------|-------|----------------|--|------------|--|-----------|--|
| Local Currency                 |       |                |  |            |  |           |  |
| CANADIAN DOLLAR                |       |                |  |            |  |           |  |
| FOREIGN CASH                   |       |                |  |            |  |           |  |
| CURRENCY TRADES                |       |                |  |            |  |           |  |
| Gross Gains                    | Local | 0.00           |  |            |  | 0.00      |  |
|                                | Base  | 0.00           |  | 42.46      |  | 42.46     |  |
| Gross Losses                   | Local | 0.00           |  |            |  | 0.00      |  |
|                                | Base  | 0.00           |  | -59.59     |  | -59.59    |  |
| Net Gains/Losses               | Base  | 0.00           |  | -17.13     |  | -17.13    |  |
| CURRENCY TRADES Total          |       |                |  |            |  |           |  |
|                                | Local | 0.00           |  |            |  | 0.00      |  |
|                                | Base  | 0.00           |  | -17.13     |  | -17.13    |  |
| MISCELLANEOUS RECEIPTS         |       |                |  |            |  |           |  |
| Gross Losses                   | Local | 0.00           |  |            |  | 0.00      |  |
|                                | Base  | 0.00           |  | -1.30      |  | -1.30     |  |
| Net Gains/Losses               | Base  | 0.00           |  | -1.30      |  | -1.30     |  |
| MISCELLANEOUS RECEIPTS Total   |       |                |  |            |  |           |  |
|                                | Local | 0.00           |  |            |  | 0.00      |  |
|                                | Base  | 0.00           |  | -1.30      |  | -1.30     |  |
| 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           |  | -18.43     |  | -18.43    |  |
| FOREIGN CASH Total Gains       |       |                |  |            |  |           |  |
|                                | Local | 0.00           |  |            |  | 0.00      |  |
|                                | Base  | 0.00           |  | 42.46      |  | 42.46     |  |

# Realized Gain/Loss

Currency Summary by Report Date - Composite

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STATE STREET

| Base Currency: USD - US DOLLAR   |  | Security Gn/Ls |      | Curr Gn/Ls |  | Net Gn/Ls |  |
|----------------------------------|--|----------------|------|------------|--|-----------|--|
| Local Currency                   |  |                |      |            |  |           |  |
| FOREIGN CASH Total Losses        |  | Local          | 0.00 |            |  | 0.00      |  |
|                                  |  | Base           | 0.00 |            |  | -60.89    |  |
| FOREIGN CASH Net Gains/Losses    |  | Base           | 0.00 |            |  | -18.43    |  |
| CANADIAN DOLLAR Total            |  | Local          | 0.00 |            |  | 0.00      |  |
|                                  |  | Base           | 0.00 |            |  | -18.43    |  |
| CANADIAN DOLLAR Total Gains      |  | Local          | 0.00 |            |  | 0.00      |  |
|                                  |  | Base           | 0.00 |            |  | 42.46     |  |
| CANADIAN DOLLAR Total Losses     |  | Local          | 0.00 |            |  | 0.00      |  |
|                                  |  | Base           | 0.00 |            |  | -60.89    |  |
| CANADIAN DOLLAR Net Gains/Losses |  | Base           | 0.00 |            |  | -18.43    |  |
| DANISH KRONE                     |  |                |      |            |  |           |  |
| FOREIGN CASH                     |  |                |      |            |  |           |  |
| CURRENCY TRADES                  |  |                |      |            |  |           |  |
| Gross Gains                      |  | Local          | 0.00 |            |  | 0.00      |  |
|                                  |  | Base           | 0.00 |            |  | 3.18      |  |
| Net Gains/Losses                 |  | Base           | 0.00 |            |  | 3.18      |  |
| CURRENCY TRADES Total            |  | Local          | 0.00 |            |  | 0.00      |  |
|                                  |  | Base           | 0.00 |            |  | 3.18      |  |
| MISCELLANEOUS RECEIPTS           |  |                |      |            |  |           |  |
| MISCELLANEOUS RECEIPTS Total     |  | Local          | 0.00 |            |  | 0.00      |  |
|                                  |  | Base           | 0.00 |            |  | 0.00      |  |
| SECURITY SETTLEMENTS             |  |                |      |            |  |           |  |
| Gross Gains                      |  | Local          | 0.00 |            |  | 0.00      |  |
|                                  |  | Base           | 0.00 |            |  | 12.24     |  |



# 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           | 12.24      | 12.24     |
| SECURITY SETTLEMENTS Total     |                |            |           |
|                                | Local          |            | 0.00      |
|                                | Base           | 12.24      | 12.24     |
| FOREIGN CASH Total             |                |            |           |
|                                | Local          |            | 0.00      |
|                                | Base           | 15.42      | 15.42     |
| FOREIGN CASH Total Gains       |                |            |           |
|                                | Local          |            | 0.00      |
|                                | Base           | 15.42      | 15.42     |
| FOREIGN CASH Net Gains/Losses  |                |            |           |
|                                | Base           | 15.42      | 15.42     |
| DANISH KRONE Total             |                |            |           |
|                                | Local          |            | 0.00      |
|                                | Base           | 15.42      | 15.42     |
| DANISH KRONE Total Gains       |                |            |           |
|                                | Local          |            | 0.00      |
|                                | Base           | 15.42      | 15.42     |
| DANISH KRONE Net Gains/Losses  |                |            |           |
|                                | Base           | 15.42      | 15.42     |
| EURO CURRENCY                  |                |            |           |
| FRANCE                         |                |            |           |
| EQUITY                         |                |            |           |
| COMMON STOCK                   |                |            |           |
| Gross Gains                    | Local          | 674.33     | 674.33    |
|                                | Base           | 764.93     | 764.93    |
|                                |                | 0.00       |           |
| Gross Losses                   | Local          | 0.00       | 0.00      |
|                                | Base           | -2,238.16  | -2,238.16 |
| Net Gains/Losses               | Base           | -2,238.16  | -1,473.23 |
| COMMON STOCK Total             |                |            |           |
|                                | Local          | 674.33     | 674.33    |
|                                | Base           | 764.93     | -1,473.23 |

# Realized Gain/Loss

Currency Summary by Report Date - Composite

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STATE STREET.

| Base Currency: USD - US DOLLAR      |       |                |            | Local Currency |  |
|-------------------------------------|-------|----------------|------------|----------------|--|
|                                     |       | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls      |  |
| <b>EQUITY</b>                       |       |                |            |                |  |
| <b>EQUITY Total</b>                 |       |                |            |                |  |
|                                     | Local | 674.33         |            | 674.33         |  |
|                                     | Base  | 764.93         | -2,238.16  | -1,473.23      |  |
| <b>EQUITY Total Gains</b>           |       |                |            |                |  |
|                                     | Local | 674.33         |            | 674.33         |  |
|                                     | Base  | 764.93         | 0.00       | 764.93         |  |
| <b>EQUITY Total Losses</b>          |       |                |            |                |  |
|                                     | Local | 0.00           |            | 0.00           |  |
|                                     | Base  | 0.00           | -2,238.16  | -2,238.16      |  |
| <b>EQUITY Net Gains/Losses</b>      |       |                |            |                |  |
|                                     | Base  | 764.93         | -2,238.16  | -1,473.23      |  |
| <b>FRANCE Total</b>                 |       |                |            |                |  |
|                                     | Local | 674.33         |            | 674.33         |  |
|                                     | Base  | 764.93         | -2,238.16  | -1,473.23      |  |
| <b>INTERNATIONAL</b>                |       |                |            |                |  |
| <b>FOREIGN CASH</b>                 |       |                |            |                |  |
| <b>CURRENCY TRADES</b>              |       |                |            |                |  |
| <b>Gross Gains</b>                  |       |                |            |                |  |
|                                     | Local | 0.00           |            | 0.00           |  |
|                                     | Base  | 0.00           | 366.56     | 366.56         |  |
| <b>Gross Losses</b>                 |       |                |            |                |  |
|                                     | Local | 0.00           |            | 0.00           |  |
|                                     | Base  | 0.00           | -325.18    | -325.18        |  |
| <b>Net Gains/Losses</b>             |       |                |            |                |  |
|                                     | Base  | 0.00           | 41.38      | 41.38          |  |
| <b>CURRENCY TRADES Total</b>        |       |                |            |                |  |
|                                     | Local | 0.00           |            | 0.00           |  |
|                                     | Base  | 0.00           | 41.38      | 41.38          |  |
| <b>MISCELLANEOUS RECEIPTS</b>       |       |                |            |                |  |
| <b>Gross Gains</b>                  |       |                |            |                |  |
|                                     | Local | 0.00           |            | 0.00           |  |
|                                     | Base  | 0.00           | 18.27      | 18.27          |  |
| <b>Net Gains/Losses</b>             |       |                |            |                |  |
|                                     | Base  | 0.00           | 18.27      | 18.27          |  |
| <b>MISCELLANEOUS RECEIPTS Total</b> |       |                |            |                |  |
|                                     | Local | 0.00           |            | 0.00           |  |
|                                     | Base  | 0.00           | 18.27      | 18.27          |  |

# 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

## SECURITY SETTLEMENTS

|             |       |      |       |       |
|-------------|-------|------|-------|-------|
| Gross Gains | Local | 0 00 |       | 0.00  |
|             | Base  | 0.00 | 71.12 | 71.12 |

|              |       |      |         |         |
|--------------|-------|------|---------|---------|
| Gross Losses | Local | 0 00 |         | 0.00    |
|              | Base  | 0.00 | -232.01 | -232.01 |

|                  |      |      |         |         |
|------------------|------|------|---------|---------|
| Net Gains/Losses | Base | 0 00 | -160.89 | -160.89 |
|------------------|------|------|---------|---------|

## SECURITY SETTLEMENTS Total

|  |       |      |         |         |
|--|-------|------|---------|---------|
|  | Local | 0 00 |         | 0.00    |
|  | Base  | 0.00 | -160.89 | -160.89 |

## FOREIGN CASH Total

|  |       |      |         |         |
|--|-------|------|---------|---------|
|  | Local | 0 00 |         | 0.00    |
|  | Base  | 0 00 | -101.24 | -101.24 |

## FOREIGN CASH Total Gains

|  |       |      |        |        |
|--|-------|------|--------|--------|
|  | Local | 0 00 |        | 0.00   |
|  | Base  | 0.00 | 455.95 | 455.95 |

## FOREIGN CASH Total Losses

|  |       |      |         |         |
|--|-------|------|---------|---------|
|  | Local | 0 00 |         | 0.00    |
|  | Base  | 0.00 | -557.19 | -557.19 |

## FOREIGN CASH Net Gains/Losses

|  |      |      |         |         |
|--|------|------|---------|---------|
|  | Base | 0.00 | -101.24 | -101.24 |
|--|------|------|---------|---------|

## INTERNATIONAL Total

|  |       |      |         |         |
|--|-------|------|---------|---------|
|  | Local | 0 00 |         | 0.00    |
|  | Base  | 0.00 | -101.24 | -101.24 |

## NETHERLANDS (THE)

## EQUITY

## COMMON STOCK

|             |       |           |      |           |
|-------------|-------|-----------|------|-----------|
| Gross Gains | Local | 88,042.28 |      | 88,042.28 |
|             | Base  | 99,773.89 | 0.00 | 99,773.89 |

## Gross Losses

|  |       |      |            |            |
|--|-------|------|------------|------------|
|  | Local | 0 00 |            | 0.00       |
|  | Base  | 0.00 | -12,139.82 | -12,139.82 |

## Net Gains/Losses

|  |      |           |            |           |
|--|------|-----------|------------|-----------|
|  | Base | 99,773.89 | -12,139.82 | 87,634.07 |
|--|------|-----------|------------|-----------|

# 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

## COMMON STOCK Total

|       |           |            |           |
|-------|-----------|------------|-----------|
| Local | 88,042.28 |            | 88,042.28 |
| Base  | 99,773.89 | -12,139.82 | 87,634.07 |

## EQUITY Total

|       |           |            |           |
|-------|-----------|------------|-----------|
| Local | 88,042.28 |            | 88,042.28 |
| Base  | 99,773.89 | -12,139.82 | 87,634.07 |

## EQUITY Total Gains

|       |           |      |           |
|-------|-----------|------|-----------|
| Local | 88,042.28 |      | 88,042.28 |
| Base  | 99,773.89 | 0.00 | 99,773.89 |

## EQUITY Total Losses

|       |      |            |            |
|-------|------|------------|------------|
| Local | 0.00 |            | 0.00       |
| Base  | 0.00 | -12,139.82 | -12,139.82 |

## EQUITY Net Gains/Losses

|      |           |            |           |
|------|-----------|------------|-----------|
| Base | 99,773.89 | -12,139.82 | 87,634.07 |
|------|-----------|------------|-----------|

## NETHERLANDS (THE) Total

|       |           |            |           |
|-------|-----------|------------|-----------|
| Local | 88,042.28 |            | 88,042.28 |
| Base  | 99,773.89 | -12,139.82 | 87,634.07 |

## SPAIN

## EQUITY

## COMMON STOCK

## COMMON STOCK Total

|       |      |      |      |
|-------|------|------|------|
| Local | 0.00 |      | 0.00 |
| Base  | 0.00 | 0.00 | 0.00 |

## EQUITY Total

|       |      |      |      |
|-------|------|------|------|
| Local | 0.00 |      | 0.00 |
| Base  | 0.00 | 0.00 | 0.00 |

## SPAIN Total

|       |      |      |      |
|-------|------|------|------|
| Local | 0.00 |      | 0.00 |
| Base  | 0.00 | 0.00 | 0.00 |

## EURO CURRENCY Total

|       |            |            |           |
|-------|------------|------------|-----------|
| Local | 88,716.61  |            | 88,716.61 |
| Base  | 100,538.82 | -14,479.22 | 86,059.60 |

## EURO CURRENCY Total Gains

|       |            |        |            |
|-------|------------|--------|------------|
| Local | 88,716.61  |        | 88,716.61  |
| Base  | 100,538.82 | 455.95 | 100,994.77 |

# Realized Gain/Loss

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| Base Currency: USD - US DOLLAR |       |            |  |            |            |
|--------------------------------|-------|------------|--|------------|------------|
| Local Currency                 |       |            |  | Curr Gn/Ls | Net Gn/Ls  |
| EURO CURRENCY Total Losses     |       |            |  |            | 0.00       |
|                                | Local | 0.00       |  |            |            |
|                                | Base  | 0.00       |  | -14,935.17 | -14,935.17 |
| EURO CURRENCY Net Gains/Losses |       |            |  |            |            |
|                                | Base  | 100,538.82 |  | -14,479.22 | 86,059.60  |
| HONG KONG DOLLAR               |       |            |  |            |            |
| FOREIGN CASH                   |       |            |  |            |            |
| CURRENCY TRADES                |       |            |  |            |            |
| Gross Gains                    |       |            |  |            | 0.00       |
|                                | Local | 0.00       |  |            |            |
|                                | Base  | 0.00       |  | 0.02       | 0.02       |
| Net Gains/Losses               |       |            |  |            |            |
|                                | Base  | 0.00       |  | 0.02       | 0.02       |
| CURRENCY TRADES Total          |       |            |  |            | 0.00       |
|                                | Local | 0.00       |  |            |            |
|                                | Base  | 0.00       |  | 0.02       | 0.02       |
| MISCELLANEOUS RECEIPTS         |       |            |  |            |            |
| MISCELLANEOUS RECEIPTS Total   |       |            |  |            | 0.00       |
|                                | Local | 0.00       |  |            |            |
|                                | Base  | 0.00       |  | 0.00       | 0.00       |
| FOREIGN CASH Total             |       |            |  |            | 0.00       |
|                                | Local | 0.00       |  |            |            |
|                                | Base  | 0.00       |  | 0.02       | 0.02       |
| FOREIGN CASH Total Gains       |       |            |  |            | 0.00       |
|                                | Local | 0.00       |  |            |            |
|                                | Base  | 0.00       |  | 0.02       | 0.02       |
| FOREIGN CASH Net Gains/Losses  |       |            |  |            |            |
|                                | Base  | 0.00       |  | 0.02       | 0.02       |
| HONG KONG DOLLAR Total         |       |            |  |            | 0.00       |
|                                | Local | 0.00       |  |            |            |
|                                | Base  | 0.00       |  | 0.02       | 0.02       |
| HONG KONG DOLLAR Total Gains   |       |            |  |            | 0.00       |
|                                | Local | 0.00       |  |            |            |
|                                | Base  | 0.00       |  | 0.02       | 0.02       |

# Realized Gain/Loss

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| Base Currency: USD - US DOLLAR    |       | Security Gn/Ls |             | Curr Gn/Ls |      | Net Gn/Ls   |  |
|-----------------------------------|-------|----------------|-------------|------------|------|-------------|--|
| Local Currency                    |       |                |             |            |      |             |  |
| HONG KONG DOLLAR Net Gains/Losses |       | Base           | 0.00        | 0.02       | 0.02 | 0.02        |  |
| JAPANESE YEN                      |       |                |             |            |      |             |  |
| EQUITY                            |       |                |             |            |      |             |  |
| COMMON STOCK                      |       |                |             |            |      |             |  |
| Gross Losses                      | Local | -366,122.00    |             |            |      | -366,122.00 |  |
|                                   | Base  | -3,229.65      |             | -1,687.42  |      | -4,917.07   |  |
| Net Gains/Losses                  |       | Base           | -3,229.65   | -1,687.42  |      | -4,917.07   |  |
| COMMON STOCK Total                |       | Local          | -366,122.00 |            |      | -366,122.00 |  |
|                                   |       | Base           | -3,229.65   | -1,687.42  |      | -4,917.07   |  |
| EQUITY Total                      |       | Local          | -366,122.00 |            |      | -366,122.00 |  |
|                                   |       | Base           | -3,229.65   | -1,687.42  |      | -4,917.07   |  |
| EQUITY Total Losses               |       | Local          | -366,122.00 |            |      | -366,122.00 |  |
|                                   |       | Base           | -3,229.65   | -1,687.42  |      | -4,917.07   |  |
| EQUITY Net Gains/Losses           |       | Base           | -3,229.65   | -1,687.42  |      | -4,917.07   |  |
| FOREIGN CASH                      |       |                |             |            |      |             |  |
| CURRENCY TRADES                   |       |                |             |            |      |             |  |
| Gross Gains                       | Local | 0.00           |             |            |      | 0.00        |  |
|                                   | Base  | 0.00           |             | 123.93     |      | 123.93      |  |
| Gross Losses                      |       | Local          | 0.00        |            |      | 0.00        |  |
|                                   |       | Base           | 0.00        | -7.71      |      | -7.71       |  |
| Net Gains/Losses                  |       | Base           | 0.00        | 116.22     |      | 116.22      |  |
| CURRENCY TRADES Total             |       | Local          | 0.00        |            |      | 0.00        |  |
|                                   |       | Base           | 0.00        | 116.22     |      | 116.22      |  |
| MISCELLANEOUS RECEIPTS            |       |                |             |            |      |             |  |

# Realized Gain/Loss

Currency Summary by Report Date - Composite

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STATE STREET

Base Currency: USD - US DOLLAR

Local Currency

Net Gn/Ls

Security Gn/Ls

Curr Gn/Ls

## MISCELLANEOUS RECEIPTS Total

Local  
Base

0.00  
0.00  
0.00

## SECURITY SETTLEMENTS

Gross Gains

Local  
Base

0.00  
0.00  
0.31

Gross Losses

Local  
Base

0.00  
0.00  
-5.60

Net Gains/Losses

Base

-5.29

## SECURITY SETTLEMENTS Total

Local  
Base

0.00  
0.00  
-5.29

FOREIGN CASH Total

Local  
Base

0.00  
0.00  
110.93

FOREIGN CASH Total Gains

Local  
Base

0.00  
0.00  
124.24

FOREIGN CASH Total Losses

Local  
Base

0.00  
0.00  
-13.31

FOREIGN CASH Net Gains/Losses

Base

110.93

JAPANESE YEN Total

Local  
Base

-366,122.00  
-3,229.65  
-4,806.14

JAPANESE YEN Total Gains

Local  
Base

0.00  
0.00  
124.24

JAPANESE YEN Total Losses

Local  
Base

-366,122.00  
-3,229.65  
-4,930.38

JAPANESE YEN Net Gains/Losses

Base

-1,576.49

# Realized Gain/Loss

Currency Summary by Report Date - Composite

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STATE STREET.

Base Currency: USD - US DOLLAR

Local Currency

Security Gn/Ls

Curr Gn/Ls

Net Gn/Ls

MEXICAN PESO

FOREIGN CASH

CURRENCY TRADES

Gross Losses

Local

0.00

Base

0.00

-4.89

0.00

-4.89

Net Gains/Losses

Base

0.00

-4.89

-4.89

CURRENCY TRADES Total

Local

0.00

Base

0.00

-4.89

0.00

-4.89

MISCELLANEOUS RECEIPTS

MISCELLANEOUS RECEIPTS Total

Local

0.00

Base

0.00

0.00

0.00

0.00

SECURITY SETTLEMENTS

SECURITY SETTLEMENTS Total

Local

0.00

Base

0.00

0.00

0.00

0.00

FOREIGN CASH Total

Local

0.00

Base

0.00

-4.89

0.00

-4.89

FOREIGN CASH Total Losses

Local

0.00

Base

0.00

-4.89

0.00

-4.89

FOREIGN CASH Net Gains/Losses

Base

0.00

-4.89

-4.89

MEXICAN PESO Total

Local

0.00

Base

0.00

-4.89

0.00

-4.89

MEXICAN PESO Total Losses

Local

0.00

Base

0.00

-4.89

0.00

-4.89

MEXICAN PESO Net Gains/Losses

Base

0.00

-4.89

-4.89



# Realized Gain/Loss

Currency Summary by Report Date - Composite

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STATE STREET.

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

## POUND STERLING

### EQUITY

#### COMMON STOCK

|                  |       |            |            |            |
|------------------|-------|------------|------------|------------|
| Gross Gains      | Local | 251,385.51 |            | 251,385.51 |
|                  | Base  | 374,296.20 | 0.00       | 374,296.20 |
| Gross Losses     | Local | -8,933.79  |            | -8,933.79  |
|                  | Base  | -13,060.11 | -30,491.42 | -43,551.53 |
| Net Gains/Losses | Base  | 361,236.09 | -30,491.42 | 330,744.67 |

#### COMMON STOCK Total

|  |       |            |            |            |
|--|-------|------------|------------|------------|
|  | Local | 242,451.72 |            | 242,451.72 |
|  | Base  | 361,236.09 | -30,491.42 | 330,744.67 |

### EQUITY Total

|  |       |            |      |            |
|--|-------|------------|------|------------|
|  | Local | 251,385.51 |      | 251,385.51 |
|  | Base  | 374,296.20 | 0.00 | 374,296.20 |

### EQUITY Total Gains

|  |       |            |            |            |
|--|-------|------------|------------|------------|
|  | Local | -8,933.79  |            | -8,933.79  |
|  | Base  | -13,060.11 | -30,491.42 | -43,551.53 |

### EQUITY Total Losses

|  |      |            |            |            |
|--|------|------------|------------|------------|
|  | Base | 361,236.09 | -30,491.42 | 330,744.67 |
|--|------|------------|------------|------------|

### EQUITY Net Gains/Losses

### FOREIGN CASH

#### CURRENCY TRADES

|                  |       |      |         |         |
|------------------|-------|------|---------|---------|
| Gross Gains      | Local | 0.00 |         | 0.00    |
|                  | Base  | 0.00 | 116.86  | 116.86  |
| Gross Losses     | Local | 0.00 |         | 0.00    |
|                  | Base  | 0.00 | -209.11 | -209.11 |
| Net Gains/Losses | Base  | 0.00 | -92.25  | -92.25  |

# Realized Gain/Loss

Currency Summary by Report Date - Composite

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STATE STREET.

| Base Currency: USD - US DOLLAR |       |                |            |            |
|--------------------------------|-------|----------------|------------|------------|
| Local Currency                 |       | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls  |
| CURRENCY TRADES Total          |       |                |            |            |
|                                | Local | 0 00           |            | 0 00       |
|                                | Base  | 0 00           | -92 25     | -92 25     |
| 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           | 5 96       | 5 96       |
| Gross Losses                   |       |                |            |            |
|                                | Local | 0 00           |            | 0 00       |
|                                | Base  | 0 00           | -6 22      | -6 22      |
| Net Gains/Losses               |       |                |            |            |
|                                | Base  | 0 00           | -0 26      | -0 26      |
| SECURITY SETTLEMENTS Total     |       |                |            |            |
|                                | Local | 0 00           |            | 0 00       |
|                                | Base  | 0 00           | -0 26      | -0 26      |
| FOREIGN CASH Total             |       |                |            |            |
|                                | Local | 0 00           |            | 0 00       |
|                                | Base  | 0 00           | -92 51     | -92 51     |
| FOREIGN CASH Total Gains       |       |                |            |            |
|                                | Local | 0 00           |            | 0 00       |
|                                | Base  | 0 00           | 122 82     | 122 82     |
| FOREIGN CASH Total Losses      |       |                |            |            |
|                                | Local | 0 00           |            | 0 00       |
|                                | Base  | 0 00           | -215 33    | -215 33    |
| FOREIGN CASH Net Gains/Losses  |       |                |            |            |
|                                | Base  | 0 00           | -92 51     | -92 51     |
| POUND STERLING Total           |       |                |            |            |
|                                | Local | 242,451.72     |            | 242,451.72 |
|                                | Base  | 361,236.09     | -30,583.93 | 330,652.16 |
| POUND STERLING Total Gains     |       |                |            |            |
|                                | Local | 251,385.51     |            | 251,385 51 |
|                                | Base  | 374,296.20     | 122 82     | 374,419.02 |

# 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

POUND STERLING Total Losses

Local

-8,933.79

-8,933.79

Base

-13,060.11

-30,706.75

-43,766.86

POUND STERLING Net Gains/Losses

Base

361,236.09

-30,583.93

330,652.16

SINGAPORE DOLLAR

FOREIGN CASH

CURRENCY TRADES

Gross Losses

Local

0.00

0.00

Base

0.00

-18.72

-18.72

Net Gains/Losses

Base

0.00

-18.72

-18.72

CURRENCY TRADES Total

Local

0.00

0.00

Base

0.00

-18.72

-18.72

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

-18.72

-18.72

FOREIGN CASH Total Losses

Local

0.00

0.00

Base

0.00

-18.72

-18.72

FOREIGN CASH Net Gains/Losses

Base

0.00

-18.72

-18.72

SINGAPORE DOLLAR Total

Local

0.00

0.00

Base

0.00

-18.72

-18.72

SINGAPORE DOLLAR Total Losses

Local

0.00

0.00

Base

0.00

-18.72

-18.72

# Realized Gain/Loss

Currency Summary by Report Date - Composite

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STATE STREET.

| Base Currency: USD - US DOLLAR    |                |            |           |
|-----------------------------------|----------------|------------|-----------|
| Local Currency                    | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls |
| SINGAPORE DOLLAR Net Gains/Losses |                |            |           |
| Base                              | 0.00           | -18.72     | -18.72    |
| SWISS FRANC                       |                |            |           |
| FOREIGN CASH                      |                |            |           |
| CURRENCY TRADES                   |                |            |           |
| Gross Gains                       | Local          | 0.00       | 0.00      |
|                                   | Base           | 0.00       | 142.62    |
| Gross Losses                      | Local          | 0.00       | 0.00      |
|                                   | Base           | 0.00       | -193.96   |
| Net Gains/Losses                  | Base           | 0.00       | -51.34    |
| CURRENCY TRADES Total             | Local          | 0.00       | 0.00      |
|                                   | Base           | 0.00       | -51.34    |
| MISCELLANEOUS RECEIPTS            |                |            |           |
| MISCELLANEOUS RECEIPTS Total      | Local          | 0.00       | 0.00      |
|                                   | Base           | 0.00       | 0.00      |
| SECURITY SETTLEMENTS              |                |            |           |
| Gross Gains                       | Local          | 0.00       | 0.00      |
|                                   | Base           | 0.00       | 20.34     |
| Net Gains/Losses                  | Base           | 0.00       | 20.34     |
| SECURITY SETTLEMENTS Total        | Local          | 0.00       | 0.00      |
|                                   | Base           | 0.00       | 20.34     |
| FOREIGN CASH Total                | Local          | 0.00       | 0.00      |
|                                   | Base           | 0.00       | -31.00    |
| FOREIGN CASH Total Gains          | Local          | 0.00       | 0.00      |
|                                   | Base           | 0.00       | 162.96    |

# Realized Gain/Loss

Currency Summary by Report Date - Composite

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STATE STREET

| Base Currency: USD - US DOLLAR       |                |            |               |  |
|--------------------------------------|----------------|------------|---------------|--|
| Local Currency                       | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls     |  |
| <b>FOREIGN CASH Total Losses</b>     |                |            |               |  |
| Local                                | 0.00           |            | 0.00          |  |
| Base                                 | 0.00           | -193.96    | -193.96       |  |
| <b>FOREIGN CASH Net Gains/Losses</b> |                |            |               |  |
| Base                                 | 0.00           | -31.00     | -31.00        |  |
| <b>SWISS FRANC Total</b>             |                |            |               |  |
| Local                                | 0.00           |            | 0.00          |  |
| Base                                 | 0.00           | -31.00     | -31.00        |  |
| <b>SWISS FRANC Total Gains</b>       |                |            |               |  |
| Local                                | 0.00           |            | 0.00          |  |
| Base                                 | 0.00           | 162.96     | 162.96        |  |
| <b>SWISS FRANC Total Losses</b>      |                |            |               |  |
| Local                                | 0.00           |            | 0.00          |  |
| Base                                 | 0.00           | -193.96    | -193.96       |  |
| <b>SWISS FRANC Net Gains/Losses</b>  |                |            |               |  |
| Base                                 | 0.00           | -31.00     | -31.00        |  |
| <b>US DOLLAR</b>                     |                |            |               |  |
| <b>CASH EQUIVALENTS</b>              |                |            |               |  |
| <b>STIF-TYPE INSTRUMENT</b>          |                |            |               |  |
| <b>STIF-TYPE INSTRUMENT Total</b>    |                |            |               |  |
| Local                                | 0.00           |            | 0.00          |  |
| Base                                 | 0.00           | 0.00       | 0.00          |  |
| <b>CASH EQUIVALENTS Total</b>        |                |            |               |  |
| Local                                | 0.00           |            | 0.00          |  |
| Base                                 | 0.00           | 0.00       | 0.00          |  |
| <b>EQUITY</b>                        |                |            |               |  |
| <b>COMMON STOCK</b>                  |                |            |               |  |
| <b>Gross Gains</b>                   |                |            |               |  |
| Local                                | 4,439,575.81   |            | 4,439,575.81  |  |
| Base                                 | 4,439,575.81   | 0.00       | 4,439,575.81  |  |
| <b>Gross Losses</b>                  |                |            |               |  |
| Local                                | -1,105,227.66  |            | -1,105,227.66 |  |
| Base                                 | -1,105,227.66  | 0.00       | -1,105,227.66 |  |
| <b>Net Gains/Losses</b>              |                |            |               |  |
| Base                                 | 3,334,348.15   | 0.00       | 3,334,348.15  |  |

# Realized Gain/Loss

Currency Summary by Report Date - Composite

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STATE STREET.

| Base Currency: USD - US DOLLAR    |                 |              |              |
|-----------------------------------|-----------------|--------------|--------------|
| Local Currency                    | Security Gnl/Ls | Curr Gnl/Ls  | Net Gnl/Ls   |
| <b>COMMON STOCK Total</b>         |                 |              |              |
| Local                             | 3,334,348 15    |              | 3,334,348 15 |
| Base                              | 3,334,348 15    | 0 00         | 3,334,348 15 |
| <b>DEPOSITORY RECEIPTS</b>        |                 |              |              |
| Gross Gains                       | Local           | 137,483 07   | 137,483 07   |
|                                   | Base            | 137,483 07   | 137,483 07   |
| Gross Losses                      | Local           | -2,767.19    | -2,767.19    |
|                                   | Base            | -2,767.19    | -2,767 19    |
| Net Gains/Losses                  | Base            | 134,715.88   | 134,715 88   |
| <b>DEPOSITORY RECEIPTS Total</b>  |                 |              |              |
| Local                             | 134,715.88      |              | 134,715.88   |
| Base                              | 134,715.88      | 0 00         | 134,715 88   |
| <b>LMTD PARTNRSHP UNITS</b>       |                 |              |              |
| Gross Gains                       | Local           | 366,989 58   | 366,989 58   |
|                                   | Base            | 366,989 58   | 366,989 58   |
| Gross Losses                      | Local           | -742,067.13  | -742,067.13  |
|                                   | Base            | -742,067.13  | -742,067.13  |
| Net Gains/Losses                  | Base            | -375,077 55  | -375,077 55  |
| <b>LMTD PARTNRSHP UNITS Total</b> |                 |              |              |
| Local                             | -375,077 55     |              | -375,077 55  |
| Base                              | -375,077 55     | 0 00         | -375,077 55  |
| <b>MUTUAL FUNDS</b>               |                 |              |              |
| Gross Gains                       | Local           | 1,149,105 43 | 1,149,105 43 |
|                                   | Base            | 1,149,105 43 | 1,149,105 43 |
| Gross Losses                      | Local           | -84,611 37   | -84,611 37   |
|                                   | Base            | -84,611 37   | -84,611.37   |
| Net Gains/Losses                  | Base            | 1,064,494 06 | 1,064,494 06 |

# Realized Gain/Loss

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STATE STREET.

| Base Currency: USD - US DOLLAR    |      | Security Gn/Ls |               | Curr Gn/Ls |      | Net Gn/Ls     |  |
|-----------------------------------|------|----------------|---------------|------------|------|---------------|--|
| Local Currency                    |      |                |               |            |      |               |  |
| <b>MUTUAL FUNDS Total</b>         |      | Local          | 1,064,494.06  |            |      | 1,064,494.06  |  |
|                                   | Base |                | 1,064,494.06  |            | 0.00 | 1,064,494.06  |  |
| <b>NON-SECY ASSET-STOCK</b>       |      |                |               |            |      |               |  |
| Gross Gains                       |      | Local          | 0.80          |            |      | 0.80          |  |
|                                   | Base |                | 0.80          |            | 0.00 | 0.80          |  |
| Gross Losses                      |      | Local          | -3,791,637.86 |            |      | -3,791,637.86 |  |
|                                   | Base |                | -3,791,637.86 |            | 0.00 | -3,791,637.86 |  |
| Net Gains/Losses                  |      | Base           | -3,791,637.06 |            | 0.00 | -3,791,637.06 |  |
| <b>NON-SECY ASSET-STOCK Total</b> |      | Local          | -3,791,637.06 |            |      | -3,791,637.06 |  |
|                                   | Base |                | -3,791,637.06 |            | 0.00 | -3,791,637.06 |  |
| <b>REAL ESTATE INV TRST</b>       |      |                |               |            |      |               |  |
| Gross Gains                       |      | Local          | 430,102.25    |            |      | 430,102.25    |  |
|                                   | Base |                | 430,102.25    |            | 0.00 | 430,102.25    |  |
| Gross Losses                      |      | Local          | -3,869.06     |            |      | -3,869.06     |  |
|                                   | Base |                | -3,869.06     |            | 0.00 | -3,869.06     |  |
| Net Gains/Losses                  |      | Base           | 426,233.19    |            | 0.00 | 426,233.19    |  |
| <b>REAL ESTATE INV TRST Total</b> |      | Local          | 426,233.19    |            |      | 426,233.19    |  |
|                                   | Base |                | 426,233.19    |            | 0.00 | 426,233.19    |  |
| <b>EQUITY Total</b>               |      | Local          | 793,076.67    |            |      | 793,076.67    |  |
|                                   | Base |                | 793,076.67    |            | 0.00 | 793,076.67    |  |
| <b>EQUITY Total Gains</b>         |      | Local          | 6,523,256.94  |            |      | 6,523,256.94  |  |
|                                   | Base |                | 6,523,256.94  |            | 0.00 | 6,523,256.94  |  |
| <b>EQUITY Total Losses</b>        |      | Local          | -5,730,180.27 |            |      | -5,730,180.27 |  |
|                                   | Base |                | -5,730,180.27 |            | 0.00 | -5,730,180.27 |  |
| <b>EQUITY Net Gains/Losses</b>    |      | Base           | 793,076.67    |            | 0.00 | 793,076.67    |  |

# 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

## FIXED INCOME

### CORPORATE BONDS

|             |       |        |      |  |        |
|-------------|-------|--------|------|--|--------|
| Gross Gains | Local | 572 28 |      |  | 572 28 |
|             | Base  | 572 28 | 0.00 |  | 572 28 |

|              |       |            |      |  |            |
|--------------|-------|------------|------|--|------------|
| Gross Losses | Local | -59,564 58 |      |  | -59,564 58 |
|              | Base  | -59,564 58 | 0.00 |  | -59,564 58 |

|                  |      |            |      |  |            |
|------------------|------|------------|------|--|------------|
| Net Gains/Losses | Base | -58,992 30 | 0.00 |  | -58,992 30 |
|------------------|------|------------|------|--|------------|

### CORPORATE BONDS Total

|  |       |            |      |  |            |
|--|-------|------------|------|--|------------|
|  | Local | -58,992 30 |      |  | -58,992 30 |
|  | Base  | -58,992 30 | 0.00 |  | -58,992 30 |

### GOVERNMENT ISSUES

|             |       |           |      |  |           |
|-------------|-------|-----------|------|--|-----------|
| Gross Gains | Local | 25,848 34 |      |  | 25,848 34 |
|             | Base  | 25,848 34 | 0.00 |  | 25,848 34 |

|              |       |            |      |  |            |
|--------------|-------|------------|------|--|------------|
| Gross Losses | Local | -32,017 08 |      |  | -32,017 08 |
|              | Base  | -32,017 08 | 0.00 |  | -32,017 08 |

|                  |      |           |      |  |           |
|------------------|------|-----------|------|--|-----------|
| Net Gains/Losses | Base | -6,168 74 | 0.00 |  | -6,168 74 |
|------------------|------|-----------|------|--|-----------|

### GOVERNMENT ISSUES Total

|  |       |           |      |  |           |
|--|-------|-----------|------|--|-----------|
|  | Local | -6,168 74 |      |  | -6,168 74 |
|  | Base  | -6,168 74 | 0.00 |  | -6,168 74 |

### MUNICIPALS

|             |       |          |      |  |          |
|-------------|-------|----------|------|--|----------|
| Gross Gains | Local | 7,173 30 |      |  | 7,173 30 |
|             | Base  | 7,173 30 | 0.00 |  | 7,173 30 |

|              |       |            |      |  |            |
|--------------|-------|------------|------|--|------------|
| Gross Losses | Local | -36,021 95 |      |  | -36,021 95 |
|              | Base  | -36,021 95 | 0.00 |  | -36,021 95 |

|                  |      |            |      |  |            |
|------------------|------|------------|------|--|------------|
| Net Gains/Losses | Base | -28,848 65 | 0.00 |  | -28,848 65 |
|------------------|------|------------|------|--|------------|



# Realized Gain/Loss

Currency Summary by Report Date - Composite

July 1, 2015 to June 30, 2016

View Date: November 3, 2016



STATE STREET.

| Base Currency: USD - US DOLLAR |      | Security Gn/Ls |               | Curr Gn/Ls |  | Net Gn/Ls     |  |
|--------------------------------|------|----------------|---------------|------------|--|---------------|--|
| Local Currency                 |      |                |               |            |  |               |  |
| MUNICIPALS Total               |      | Local          | -28,848.65    |            |  | -28,848.65    |  |
|                                | Base |                | -28,848.65    | 0.00       |  | -28,848.65    |  |
| FIXED INCOME Total             |      | Local          | -94,009.69    |            |  | -94,009.69    |  |
|                                | Base |                | -94,009.69    | 0.00       |  | -94,009.69    |  |
| FIXED INCOME Total Gains       |      | Local          | 33,593.92     |            |  | 33,593.92     |  |
|                                | Base |                | 33,593.92     | 0.00       |  | 33,593.92     |  |
| FIXED INCOME Total Losses      |      | Local          | -127,603.61   |            |  | -127,603.61   |  |
|                                | Base |                | -127,603.61   | 0.00       |  | -127,603.61   |  |
| FIXED INCOME Net Gains/Losses  |      | Base           | -94,009.69    | 0.00       |  | -94,009.69    |  |
| US DOLLAR Total                |      | Local          | 699,066.98    |            |  | 699,066.98    |  |
|                                | Base |                | 699,066.98    | 0.00       |  | 699,066.98    |  |
| US DOLLAR Total Gains          |      | Local          | 6,556,850.86  |            |  | 6,556,850.86  |  |
|                                | Base |                | 6,556,850.86  | 0.00       |  | 6,556,850.86  |  |
| US DOLLAR Total Losses         |      | Local          | -5,857,783.88 |            |  | -5,857,783.88 |  |
|                                | Base |                | -5,857,783.88 | 0.00       |  | -5,857,783.88 |  |
| US DOLLAR Net Gains/Losses     |      | Base           | 699,066.98    | 0.00       |  | 699,066.98    |  |
| COMPOSITE Total                |      | Base           | 1,157,612.24  | -46,697.24 |  | 1,110,915.00  |  |
| COMPOSITE Total Gains          |      | Base           | 7,031,685.88  | 923.87     |  | 7,032,609.75  |  |
| COMPOSITE Total Losses         |      | Base           | -5,874,073.64 | -47,621.11 |  | -5,921,694.75 |  |
| COMPOSITE Net Gains/Losses     |      | Base           | 1,157,612.24  | -46,697.24 |  | 1,110,915.00  |  |

# Realized Gain/Loss

Fund Summary by Report Date - Composite

July 1, 2015 to June 30, 2016

View Date: November 3, 2016



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 | 74,375,140.95 | 74,375,140.95 | 0.00           | 0.00       | 0.00          |  |  |  |  |  |
| CASH EQUIVALENTS Total         |      |               |               |                |            |               |  |  |  |  |  |
| EQUITY                         | Base | 74,375,140.95 | 74,375,140.95 | 0.00           | 0.00       | 0.00          |  |  |  |  |  |
| COMMON STOCK                   |      |               |               |                |            |               |  |  |  |  |  |
| Gross Gains                    | Base |               |               | 4,914,410.83   | 0.00       | 4,914,410.83  |  |  |  |  |  |
| Gross Losses                   | Base |               |               | -1,121,517.42  | -46,556.82 | -1,168,074.24 |  |  |  |  |  |
| Net Gains/Losses               | Base |               |               | 3,792,893.41   | -46,556.82 | 3,746,336.59  |  |  |  |  |  |
| COMMON STOCK Total             | Base | 22,522,526.27 | 18,776,189.68 | 3,792,893.41   | -46,556.82 | 3,746,336.59  |  |  |  |  |  |
| DEPOSITORY RECEIPTS            |      |               |               |                |            |               |  |  |  |  |  |
| Gross Gains                    | Base |               |               | 137,483.07     | 0.00       | 137,483.07    |  |  |  |  |  |
| Gross Losses                   | Base |               |               | -2,767.19      | 0.00       | -2,767.19     |  |  |  |  |  |
| Net Gains/Losses               | Base |               |               | 134,715.88     | 0.00       | 134,715.88    |  |  |  |  |  |
| DEPOSITORY RECEIPTS Total      | Base | 554,615.52    | 419,899.64    | 134,715.88     | 0.00       | 134,715.88    |  |  |  |  |  |
| LMTD PARTNRSHIP UNITS          |      |               |               |                |            |               |  |  |  |  |  |
| Gross Gains                    | Base |               |               | 366,989.58     | 0.00       | 366,989.58    |  |  |  |  |  |
| Gross Losses                   | Base |               |               | -742,067.13    | 0.00       | -742,067.13   |  |  |  |  |  |
| Net Gains/Losses               | Base |               |               | -375,077.55    | 0.00       | -375,077.55   |  |  |  |  |  |
| LMTD PARTNRSHIP UNITS Total    | Base | 5,271,882.15  | 5,646,959.70  | -375,077.55    | 0.00       | -375,077.55   |  |  |  |  |  |
| MUTUAL FUNDS                   |      |               |               |                |            |               |  |  |  |  |  |
| Gross Gains                    | Base |               |               | 1,149,105.43   | 0.00       | 1,149,105.43  |  |  |  |  |  |
| Gross Losses                   | Base |               |               | -84,611.37     | 0.00       | -84,611.37    |  |  |  |  |  |

# Realized Gain/Loss

Fund Summary by Report Date - Composite

July 1, 2015 to June 30, 2016

View Date: November 3, 2016



STATE STREET.

| Base Currency: USD - US DOLLAR |               | Asset Type    |                |            |               |
|--------------------------------|---------------|---------------|----------------|------------|---------------|
|                                | Principal Net | Cost          | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls     |
| Net Gains/Losses               | Base          |               | 1,064,494.06   | 0.00       | 1,064,494.06  |
| MUTUAL FUNDS Total             | Base          | 20,452,275.12 | 19,387,781.06  | 0.00       | 1,064,494.06  |
| NON-SECY ASSET-STOCK           | Base          |               | 0.80           | 0.00       | 0.80          |
| Gross Gains                    |               |               |                |            |               |
| Gross Losses                   | Base          |               | -3,791,637.86  | 0.00       | -3,791,637.86 |
| Net Gains/Losses               | Base          |               | -3,791,637.06  | 0.00       | -3,791,637.06 |
| NON-SECY ASSET-STOCK Total     | Base          | 754,891.16    | -3,791,637.06  | 0.00       | -3,791,637.06 |
| REAL ESTATE INV TRST           | Base          |               |                |            |               |
| Gross Gains                    | Base          |               | 430,102.25     | 0.00       | 430,102.25    |
| Gross Losses                   | Base          |               | -3,869.06      | 0.00       | -3,869.06     |
| Net Gains/Losses               | Base          |               | 426,233.19     | 0.00       | 426,233.19    |
| REAL ESTATE INV TRST Total     | Base          | 1,099,399.88  | 426,233.19     | 0.00       | 426,233.19    |
| EQUITY Total Gains             | Base          |               | 6,998,091.96   | 0.00       | 6,998,091.96  |
| EQUITY Total Losses            | Base          |               | -5,746,470.03  | -46,556.82 | -5,793,026.85 |
| EQUITY Net Gains/Losses        | Base          |               | 1,251,621.93   | -46,556.82 | 1,205,065.11  |
| EQUITY Total                   | Base          | 50,655,590.10 | 1,251,621.93   | -46,556.82 | 1,205,065.11  |
| FIXED INCOME                   |               |               |                |            |               |
| CORPORATE BONDS                | Base          |               | 572.28         | 0.00       | 572.28        |
| Gross Gains                    |               |               |                |            |               |
| Gross Losses                   | Base          |               | -59,564.58     | 0.00       | -59,564.58    |
| Net Gains/Losses               | Base          |               | -58,992.30     | 0.00       | -58,992.30    |
| CORPORATE BONDS Total          | Base          | 3,021,501.65  | -58,992.30     | 0.00       | -58,992.30    |

# Realized Gain/Loss

Fund Summary by Report Date - Composite

July 1, 2015 to June 30, 2016

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November 3, 2016



STATE STREET.

| Base Currency: USD - US DOLLAR       |               |               |                |            |             |
|--------------------------------------|---------------|---------------|----------------|------------|-------------|
| Asset Type                           | Principal Net | Cost          | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls   |
| <b>GOVERNMENT ISSUES</b>             |               |               |                |            |             |
| Gross Gains                          | Base          |               | 25,848.34      | 0.00       | 25,848.34   |
| Gross Losses                         | Base          |               | -32,017.08     | 0.00       | -32,017.08  |
| Net Gains/Losses                     | Base          |               | -6,168.74      | 0.00       | -6,168.74   |
| <b>GOVERNMENT ISSUES Total</b>       | Base          | 7,083,821.44  | -6,168.74      | 0.00       | -6,168.74   |
| <b>MUNICIPALS</b>                    |               |               |                |            |             |
| Gross Gains                          | Base          |               | 7,173.30       | 0.00       | 7,173.30    |
| Gross Losses                         | Base          |               | -36,021.95     | 0.00       | -36,021.95  |
| Net Gains/Losses                     | Base          |               | -28,848.65     | 0.00       | -28,848.65  |
| <b>MUNICIPALS Total</b>              | Base          | 1,826,335.15  | -28,848.65     | 0.00       | -28,848.65  |
| <b>FIXED INCOME Total Gains</b>      | Base          |               | 33,593.92      | 0.00       | 33,593.92   |
| <b>FIXED INCOME Total Losses</b>     | Base          |               | -127,603.61    | 0.00       | -127,603.61 |
| <b>FIXED INCOME Net Gains/Losses</b> | Base          |               | -94,009.69     | 0.00       | -94,009.69  |
| <b>FIXED INCOME Total</b>            | Base          | 11,931,658.24 | -94,009.69     | 0.00       | -94,009.69  |
| <b>FOREIGN CASH</b>                  |               |               |                |            |             |
| <b>CURRENCY TRADES</b>               |               |               |                |            |             |
| Gross Gains                          | Base          |               | 0.00           | 795.63     | 795.63      |
| Gross Losses                         | Base          |               | 0.00           | -819.16    | -819.16     |
| Net Gains/Losses                     | Base          |               | 0.00           | -23.53     | -23.53      |
| <b>CURRENCY TRADES Total</b>         | Base          | 699,912.49    | 0.00           | -23.53     | -23.53      |
| <b>MISCELLANEOUS RECEIPTS</b>        |               |               |                |            |             |
| Gross Gains                          | Base          |               | 0.00           | 18.27      | 18.27       |
| Gross Losses                         | Base          |               | 0.00           | -1.30      | -1.30       |

# Realized Gain/Loss

Fund Summary by Report Date - Composite

July 1, 2015 to June 30, 2016

View Date:

November 3, 2016



STATE STREET

| Base Currency: USD - US DOLLAR |               |                |                |            |               |
|--------------------------------|---------------|----------------|----------------|------------|---------------|
| Asset Type                     | Principal Net | Cost           | Security Gn/Ls | Curr Gn/Ls | Net Gn/Ls     |
| Net Gains/Losses               | Base          |                | 0.00           | 16.97      | 16.97         |
| MISCELLANEOUS RECEIPTS Total   | Base          | 206,063.61     | 0.00           | 16.97      | 16.97         |
| SECURITY SETTLEMENTS           |               |                |                |            |               |
| Gross Gains                    | Base          |                | 0.00           | 109.97     | 109.97        |
| Gross Losses                   | Base          |                | 0.00           | -243.83    | -243.83       |
| Net Gains/Losses               | Base          |                | 0.00           | -133.86    | -133.86       |
| SECURITY SETTLEMENTS Total     | Base          | 2,205,831.93   | 0.00           | -133.86    | -133.86       |
| FOREIGN CASH Total Gains       | Base          |                | 0.00           | 923.87     | 923.87        |
| FOREIGN CASH Total Losses      | Base          |                | 0.00           | -1,064.29  | -1,064.29     |
| FOREIGN CASH Net Gains/Losses  | Base          |                | 0.00           | -140.42    | -140.42       |
| FOREIGN CASH Total             | Base          | 3,111,784.50   | 0.00           | -140.42    | -140.42       |
| COMPOSITE Total                | Base          | 140,074,173.79 | 1,157,612.24   | -46,697.24 | 1,110,915.00  |
| COMPOSITE Total Gains          | Base          |                | 7,031,685.88   | 923.87     | 7,032,609.75  |
| COMPOSITE Total Losses         | Base          |                | -5,874,073.64  | -47,621.11 | -5,921,694.75 |
| COMPOSITE Net Gains/Losses     | Base          |                | 1,157,612.24   | -46,697.24 | 1,110,915.00  |

# Realized Gain/Loss

Fund Summary by Report Date - Composite

July 1, 2015 to June 30, 2016

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November 3, 2016



STATE STREET.

| Base Currency: USD - US DOLLAR |                    |               |                   |
|--------------------------------|--------------------|---------------|-------------------|
|                                | Base Principal Net | Base Cost     | # of Transactions |
| <b>CASH EQUIVALENTS</b>        |                    |               |                   |
| STIF-TYPE INSTRUMENT           | 74,375,140.95      | 74,375,140.95 | 440               |
| <b>CASH EQUIVALENTS Total</b>  | 74,375,140.95      | 74,375,140.95 | 440               |
| <b>EQUITY</b>                  |                    |               |                   |
| COMMON STOCK                   | 22,522,526.27      | 18,776,189.68 | 1,666             |
| DEPOSITORY RECEIPTS            | 554,615.52         | 419,899.64    | 16                |
| LMTD PARTNRSHP UNITS           | 5,271,882.15       | 5,646,959.70  | 63                |
| MUTUAL FUNDS                   | 20,452,275.12      | 19,387,781.06 | 83                |
| NON-SECY ASSET-STOCK           | 754,891.16         | 4,546,528.22  | 15                |
| REAL ESTATE INV TRST           | 1,099,399.88       | 673,166.69    | 51                |
| <b>EQUITY Total</b>            | 50,655,590.10      | 49,450,524.99 | 1,894             |
| <b>FIXED INCOME</b>            |                    |               |                   |
| CORPORATE BONDS                | 3,021,501.65       | 3,080,493.95  | 29                |
| GOVERNMENT ISSUES              | 7,083,821.44       | 7,089,990.18  | 14                |
| MUNICIPALS                     | 1,826,335.15       | 1,855,183.80  | 15                |
| <b>FIXED INCOME Total</b>      | 11,931,658.24      | 12,025,667.93 | 58                |
| <b>FOREIGN CASH</b>            |                    |               |                   |
| CURRENCY TRADES                | 1,561,818.70       | 1,561,841.33  | 141               |
| MISCELLANEOUS RECEIPTS         | 211,578.26         | 211,578.26    | 96                |
| SECURITY SETTLEMENTS           | 2,206,568.18       | 2,206,708.00  | 100               |
| <b>FOREIGN CASH Total</b>      | 3,979,965.14       | 3,980,127.59  | 337               |
| <b>BUY TO COVER</b>            |                    |               |                   |

# Realized Gain/Loss

Fund Summary by Report Date - Composite

July 1, 2015 to June 30, 2016

View Date:

November 3, 2016



STATE STREET

Base Currency: USD - US DOLLAR

|                           | Base Principal Net    | Base Cost             | Shares                 | # of Transactions |
|---------------------------|-----------------------|-----------------------|------------------------|-------------------|
| CURRENCY TRADES           | -861,929.74           | -861,928.84           | -2,506,695.570         | 51                |
| MISCELLANEOUS RECEIPTS    | -5,514.65             | -5,531.62             | -7,078.250             | 3                 |
| SECURITY SETTLEMENTS      | -736.25               | -742.21               | -494.710               | 1                 |
| <b>BUY TO COVER Total</b> | <b>-868,180.64</b>    | <b>-868,202.67</b>    | <b>-2,514,268.530</b>  | <b>55</b>         |
| <b>COMPOSITE Total</b>    | <b>140,074,173.79</b> | <b>138,963,258.79</b> | <b>120,257,830.497</b> | <b>2,784</b>      |