

Portfolio: GLOBAL Growth

Benchmark: [REDACTED]

Reporting Currency: US DOLLARS

Valuation Period: 03-Jan-2011 - 31-Mar-2011

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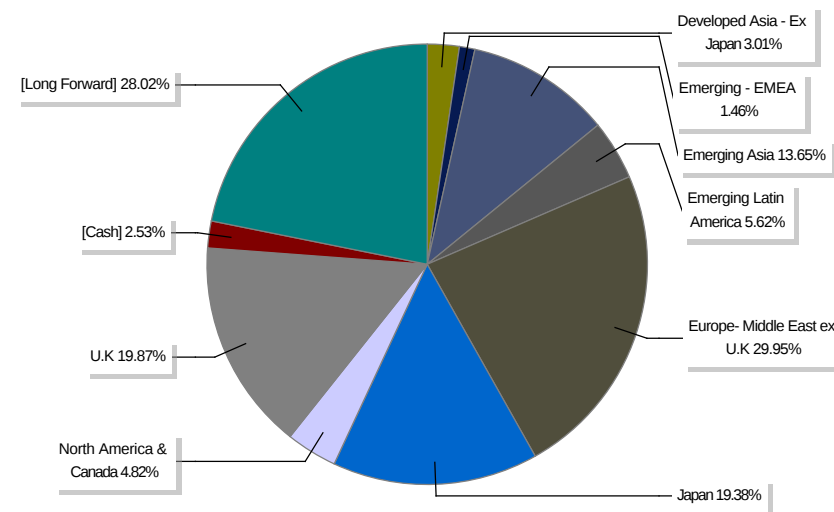
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Portfolio Summary

Allocation By Opturo Region (as of March 31, 2011)

Opturo Region	Weight	Market Value
Developed Asia - Ex Japan	3.01%	150,296,147
Emerging - EMEA	1.46%	72,768,638
Emerging Asia	13.65%	681,942,108
Emerging Latin America	5.62%	280,989,463
Europe- Middle East ex U.K	29.95%	1,496,331,478
Japan	19.38%	968,166,760
North America & Canada	4.82%	240,872,545
U.K	19.87%	992,844,441
[Cash]	2.53%	126,538,019
[Long Forward]	28.02%	1,400,279,878
[Short Forward]	-28.31%	(1,414,323,647)



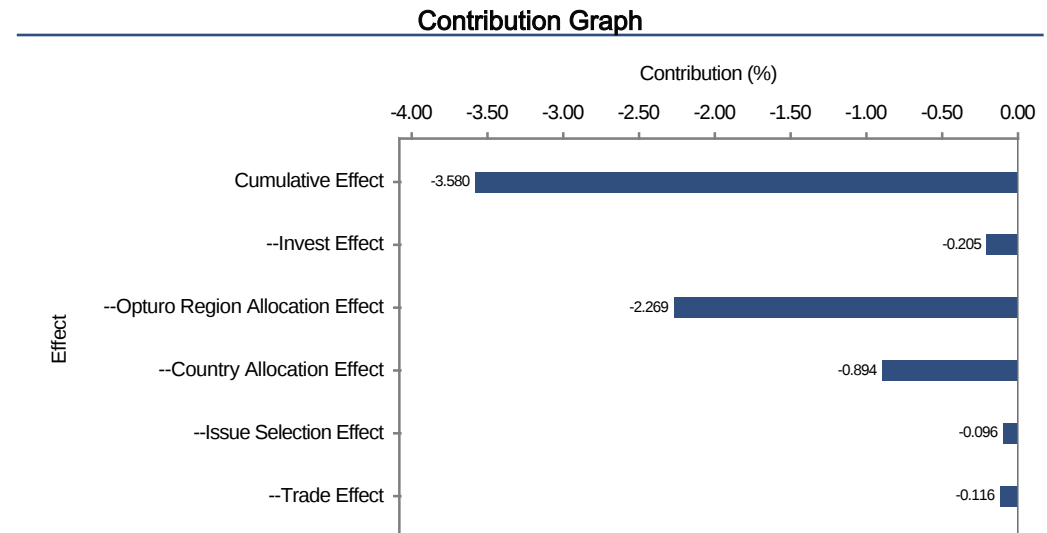
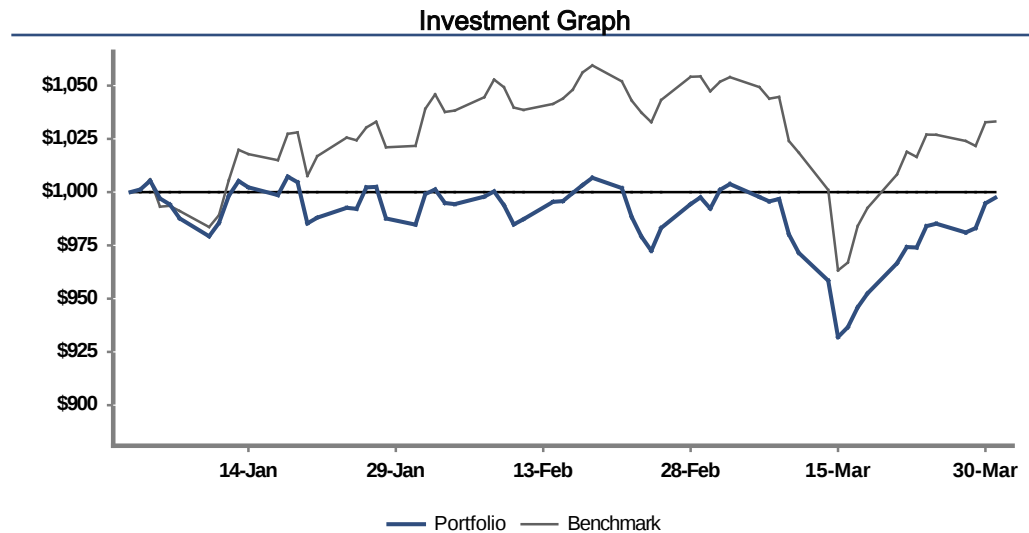
Performance Information

	1 Month	3 Month	YTD	Cumulative
Portfolio	0.30%	-0.26%	-0.26%	-0.26%
Benchmark	-1.99%	3.32%	3.32%	3.32%
Active	2.29%	-3.58%	-3.58%	-3.58%

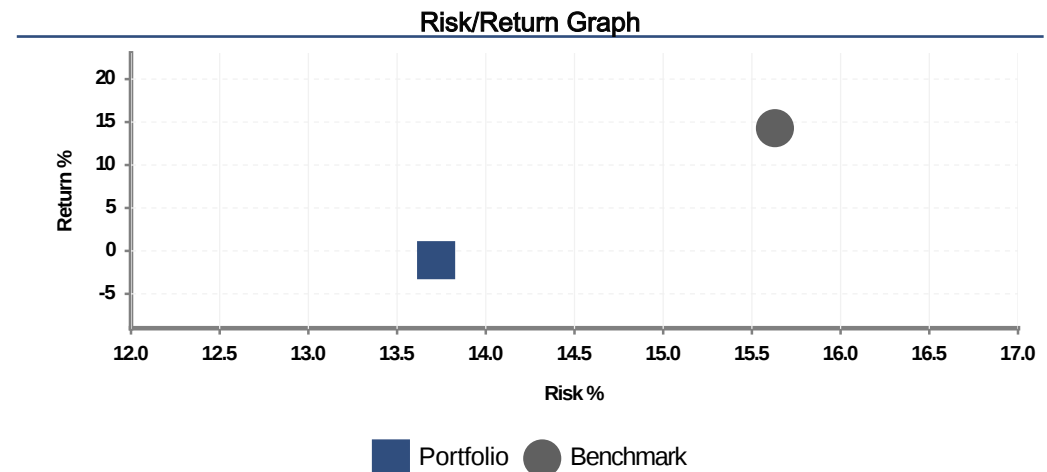
Portfolio Activity

Beginning Market Value	5,090,635,454
+ Contribution	49,169,648
+ Distribution	(128,841,967)
+ Cash Settlements	13,663,730
+ Interest/Fees	(15,861,972)
+ Realized Gain/Loss	(30,776,809)
+ Unrealized Gain/Loss	18,717,745
Ending Market Value	4,996,705,831
Total Return	-0.26%

Performance & Risk Summary



Risk Summary			
Annualized Statistic	Portfolio	Benchmark	Active
Standard Deviation	13.67%	15.57%	-1.91%
Tracking Error	5.36%	--	5.36%
Downside Deviation (10.00%)	10.79%	11.94%	-1.14%
Information Ratio	(2.84)	--	(2.84)
Sharpe Ratio (5.00%)	(0.37)	0.62	(0.98)
Sortino Ratio (10.00%)	(0.98)	0.31	(1.29)
Turnover	601.66%		
Statistic	Portfolio	Benchmark	Active
Beta (/S&P 500)	0.60	0.61	(0.01)
Maximum Drawdown	-7.48%	-9.08%	1.60%
Days In Maximum Drawdown	40	17	23
Days To Recover	13	13	--
Correlation (/Benchmark)	0.94	1.00	(0.06)
R-Squared (/Benchmark)	0.89	1.00	(0.11)



Performance Detail

Top Portfolio Holding Contributors

Description	Weight	Return	Contr. (bps)
SOFTBANK CORP	1.68%	15.38%	24
SAP AG	1.58%	19.99%	21
BNP PARIBAS	1.85%	13.91%	16
VODAFONE GROUP PLC	2.17%	8.32%	14
IND & COMM BK OF CHINA-H	1.27%	8.76%	12
HYUNDAI MOTOR CO	0.67%	19.86%	12
AXA SA	0.84%	24.83%	12
BG GROUP PLC	0.57%	21.81%	11
GREAT WALL MOTOR COMPANY-H	0.25%	51.48%	10
SCHNEIDER ELECTRIC SA	0.89%	13.66%	10
CYBERAGENT INC	0.20%	57.94%	9
EDF ENERGIES NOUVELLES SA	0.42%	24.00%	9
ESSILOR INTERNATIONAL	0.72%	14.70%	9
BASF SE	1.25%	7.41%	9
ZURICH FINANCIAL SERVICES AG	1.30%	7.82%	9

Top Portfolio Holding by Weight

Description	Weight	Return	Contr. (bps)
USD/EUR FWD 20110315 STAR USD	4.79%	-0.30%	(1)
USD/GBP FWD 20110317 STAR USD	4.64%	-0.22%	(1)
USD/JPY FWD 20110316 STAR USD	4.21%	-0.20%	(1)
USD/GBP FWD 20110617 STAR USD	2.56%	-0.00%	--
USD/EUR FWD 20110613 STAR USD	2.37%	-0.00%	--
SUMITOMO MITSUI FINANCIAL GR	2.20%	-11.20%	(24)
VODAFONE GROUP PLC	2.17%	8.32%	14
USD/JPY FWD 20110614 STAR USD	2.04%	-0.00%	--
BNP PARIBAS	1.85%	13.91%	16
BHP BILLITON PLC	1.75%	-0.55%	--
SOFTBANK CORP	1.68%	15.38%	24
SAP AG	1.58%	19.99%	21
L'OREAL	1.43%	4.39%	4
BROOKFIELD ASSET MANAGE-CL A	1.39%	-2.47%	(3)
US DOLLARS	1.34%	-0.28%	--

Top Portfolio Holding Performers

Description	Weight	Return	Contr. (bps)
CYBERAGENT INC	0.20%	57.94%	9
GREAT WALL MOTOR COMPANY-H	0.25%	51.48%	10
GREE INC	0.28%	31.77%	7
KUALA LUMPUR KEPONG BHD	0.19%	31.49%	--
OCADO GROUP PLC	0.17%	28.79%	6
LONKING HOLDINGS LTD	0.20%	28.23%	5
AXA SA	0.84%	24.83%	12
EDF ENERGIES NOUVELLES SA	0.42%	24.00%	9
QGEP PARTICIPACOES SA	0.01%	23.29%	--
CHEMRING GROUP PLC	0.38%	23.00%	7
HAITIAN INTERNATIONAL HLDGS	0.10%	22.39%	2
BG GROUP PLC	0.57%	21.81%	11
ABCAM PLC	0.24%	20.79%	4
HTC CORP	0.33%	20.70%	8
SAP AG	1.58%	19.99%	21

Bottom Portfolio Holding Contributors

Description	Weight	Return	Contr. (bps)
EUR/USD FWD 20110613 STAR USD	-2.40%	2.64%	(26)
SUMITOMO MITSUI FINANCIAL GR	2.20%	-11.20%	(24)
EUR/USD FWD 20110315 STAR USD	-4.84%	2.24%	(17)
CANON INC	0.97%	-20.29%	(16)
HON HAI PRECISION INDUSTRY	0.43%	-18.16%	(15)
ORIX CORP	0.40%	-13.25%	(14)
RECKITT BENCKISER GROUP PLC	0.77%	-10.51%	(13)
SAMSUNG ELECTRONICS CO LTD	1.29%	-8.33%	(11)
SAINSBURY (J) PLC	0.43%	-11.40%	(10)
DONGFANG ELECTRIC CORP LTD-H	0.25%	-32.31%	(10)
PACIFIC RUBIALES ENERGY CORP	0.56%	-18.63%	(10)
YAHOO JAPAN CORP	1.28%	-6.91%	(8)
KEYENCE CORP	0.62%	-13.36%	(8)
COMMERCIAL INTERNATIONAL BAN	0.21%	-33.19%	(8)
OLAM INTERNATIONAL LTD	0.23%	-22.39%	(7)

Performance Workbook Report

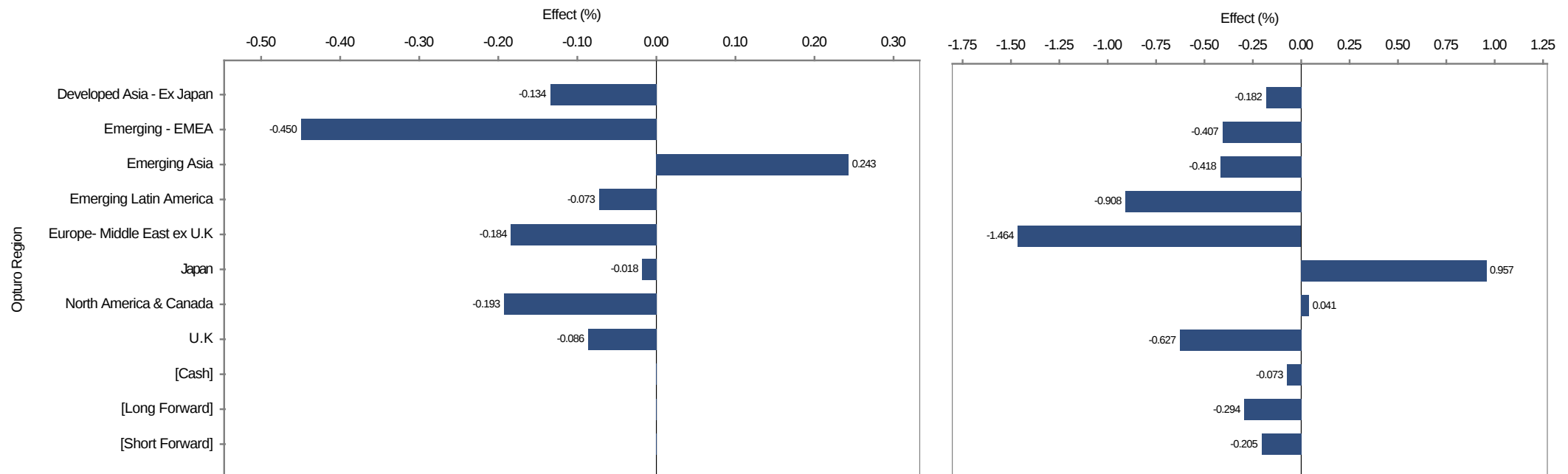
March 31, 2011

Attribution Details

Opturo Region	Portfolio Ctrb	Benchmark Ctrb	Active Ctrb	Portfolio Weight (Average)	Benchmark Weight (Average)	Active Weight (Average)	Portfolio Total Return	Benchmark Total Return	Country Allocation Effect	Total Effect
Developed Asia - Ex Japan	-0.18%	0.33%	-0.51%	2.97%	13.21%	-10.24%	-5.40%	2.41%	-0.13%	-0.18%
Emerging - EMEA	-0.33%	0.00%	-0.33%	1.95%	0.19%	1.76%	-12.64%	2.57%	-0.45%	-0.41%
Emerging Asia	-0.03%	-0.00%	-0.03%	14.31%	0.05%	14.26%	1.15%	-4.76%	0.24%	-0.42%
Emerging Latin America	-0.62%	-0.00%	-0.62%	7.81%	0.05%	7.77%	-5.72%	-3.04%	-0.07%	-0.91%
Europe- Middle East ex U.K	1.47%	3.43%	-1.96%	30.71%	45.57%	-14.86%	5.00%	7.63%	-0.18%	-1.46%
Japan	-0.07%	-1.00%	0.94%	16.13%	22.03%	-5.90%	-1.29%	-4.44%	-0.02%	0.96%
North America & Canada	0.18%	0.01%	0.17%	4.34%	0.11%	4.23%	4.34%	8.57%	-0.19%	0.04%
Other Regions	--	--	--	--	--	--	--	--	--	--
U.K	-0.10%	0.55%	-0.65%	20.27%	18.78%	1.49%	-0.13%	2.99%	-0.09%	-0.63%
[Cash]	-0.07%	--	-0.07%	1.67%	--	1.67%	-4.58%	--	--	-0.07%
[Long Forward]	-0.05%	--	-0.05%	21.70%	--	21.70%	-0.30%	--	--	-0.29%
[Short Forward]	-0.45%	--	-0.45%	-21.88%	--	-21.88%	1.53%	--	--	-0.21%
Portfolio	-0.26%	3.32%	-3.58%	100.00%	100.00%	--	-0.26%	3.32%	-0.89%	-3.58%

Country Allocation Effect Graph

Total Effect Graph



Performance Workbook Report

March 31, 2011

Portfolio Holdings

Opturo Region	Weight (Begin)	Ctrb.	Total Return	Realized G/L	Unrealized G/L	Weight (End)	Accrual Value (End)	Market Value (End)
Developed Asia - Ex Japan	2.85%	-0.18%	-5.40%	(625,469)	(8,247,035)	3.01%	--	150,296,147
ILUKA RESOURCES LTD	--	0.02%	11.56%	--	1,096,799	0.17%	--	8,458,535
HUTCHISON TELECOMM HONG KONG	--	-0.01%	-14.65%	--	(510,668)	0.12%	--	6,056,673
LI & FUNG LTD	0.48%	0.01%	2.85%	123,065	365,535	--	--	--
NOBLE GROUP LTD	0.51%	-0.00%	-0.07%	(410)	4,181	0.59%	--	29,454,074
VALUE PARTNERS GROUP LTD	--	0.00%	-0.98%	--	3,943	0.12%	--	5,947,507
CAPITALAND LTD	0.56%	-0.06%	-9.88%	(1,886)	(2,717,110)	0.50%	--	25,140,738
CAPITAMALLS ASIA LTD	0.56%	-0.04%	-7.25%	(99,241)	(1,960,841)	0.44%	--	22,046,299
GLOBAL LOGISTIC PROPERTIES L	0.26%	-0.05%	-12.49%	1,499	(2,395,801)	0.35%	--	17,566,577
KEPPEL CORP LTD	--	0.04%	7.20%	4,093	1,977,036	0.63%	--	31,616,025
MIDAS HOLDINGS LTD	--	-0.00%	-0.64%	--	(25,611)	0.08%	--	4,009,718
MIDAS HOLDINGS LTD	0.09%	-0.02%	-16.81%	(669)	(846,184)	--	--	--
OLAM INTERNATIONAL LTD	0.40%	-0.08%	-22.47%	(651,920)	(3,238,315)	--	--	--
Emerging - EMEA	2.63%	-0.33%	-12.64%	376,849	(16,746,454)	1.46%	--	72,768,638
COMMERCIAL INTERNATIONAL BAN	0.27%	-0.09%	-33.19%	(20,704)	(4,469,000)	0.18%	--	8,921,616
EFG-HERMES HOLDING SAE	0.15%	-0.06%	-37.28%	976	(2,867,456)	0.10%	--	4,768,162
ADCOCK INGRAM HOLDINGS LTD	0.14%	-0.02%	-11.98%	147,204	(1,015,921)	--	--	--
ASPEN PHARMACARE HOLDINGS LT	0.33%	-0.06%	-16.05%	57,054	(3,046,437)	--	--	--
CLICKS GROUP LTD	0.26%	-0.01%	-2.34%	205,277	(534,786)	0.25%	--	12,244,929
SHOPRITE HOLDINGS LTD	0.25%	0.01%	2.55%	106,503	235,514	0.26%	--	12,965,950
WILSON BAYLY HOLMES-OVCON	0.22%	-0.05%	-24.18%	(556)	(2,695,359)	0.17%	--	8,419,173
TOFAS TURK OTOMOBIL FABRIKA	0.20%	0.02%	8.86%	(1,918)	904,030	0.21%	--	10,716,402
TURKIYE GARANTI BANKASI	0.49%	-0.04%	-15.93%	(123,777)	(1,721,243)	--	--	--
TURKIYE HALK BANKASI	0.33%	-0.03%	-9.32%	6,791	(1,535,797)	0.29%	--	14,732,407
Emerging Asia	13.20%	-0.03%	1.15%	(1,561,227)	1,571,527	13.65%	333,051	681,942,108
AAC TECHNOLOGIES HOLDINGS IN	0.10%	-0.02%	-2.96%	203,867	(1,210,465)	--	--	--
CHINA SHENHUA ENERGY CO-H	0.71%	0.05%	11.56%	(256,051)	3,074,000	0.56%	--	27,967,406
CHINA YURUN FOOD GROUP LTD	0.17%	0.00%	3.26%	74,144	160,767	--	--	--
CNOOC LTD	0.99%	0.06%	5.89%	(1,859)	3,063,146	1.05%	--	52,551,747
DONGFANG ELECTRIC CORP LTD-H	0.32%	-0.11%	-32.31%	77,277	(5,546,058)	0.28%	--	14,113,353
DONGFENG MOTOR GRP CO LTD-H	0.27%	-0.00%	-1.56%	(628)	(155,475)	0.27%	--	13,338,387
GREAT WALL MOTOR COMPANY-H	0.19%	0.11%	51.48%	--	5,434,572	0.36%	260,592	17,787,731
HAITIAN INTERNATIONAL HLDGS	0.05%	0.02%	22.39%	--	1,104,785	0.15%	--	7,667,584
HOLLYSYS AUTOMATION TECHNOLO	0.03%	-0.01%	-11.45%	2,084	(526,618)	0.11%	--	5,593,049
IND & COMM BK OF CHINA-H	--	0.13%	8.76%	1,898	6,539,985	1.64%	--	81,708,843

Performance Workbook Report

March 31, 2011

Portfolio Holdings

Opturo Region	Weight (Begin)	Ctrb.	Total Return	Realized G/L	Unrealized G/L	Weight (End)	Accrual Value (End)	Market Value (End)
MINTH GROUP LTD	0.09%	-0.00%	-2.88%	8,433	(132,457)	--	--	--
SHANGHAI ELECTRIC GRP CO L-H	0.31%	-0.08%	-24.71%	(112)	(3,748,944)	0.29%	--	14,324,400
WEICHAI POWER CO LTD-H	--	-0.00%	-5.91%	--	(55,934)	0.18%	--	8,935,840
ZHUZHOU CSR TIMES ELECTRIC-H	0.09%	-0.00%	-3.80%	364	(160,911)	0.09%	--	4,357,756
CHINA OVERSEAS LAND & INVEST	--	0.04%	4.25%	506	2,226,737	0.48%	--	23,963,287
ISHARES FTSE A50 CHINA INDEX	--	0.01%	1.86%	(148)	358,206	0.61%	--	30,240,100
LONKING HOLDINGS LTD	0.18%	0.05%	28.23%	(2,061)	2,660,743	0.24%	--	11,890,509
ASIAN PAINTS LTD	0.31%	-0.05%	-14.85%	(8,070)	(2,460,988)	--	--	--
AXIS BANK LTD	0.42%	-0.01%	3.57%	(183,765)	(181,145)	0.35%	--	17,460,470
INFOSYS LTD	0.65%	-0.06%	-6.32%	(195,808)	(2,801,466)	0.32%	--	15,947,822
LUPIN LTD	0.28%	-0.04%	-13.67%	(1,149)	(1,922,053)	0.24%	--	12,095,249
SHRIRAM TRANSPORT FINANCE	0.10%	0.02%	1.81%	(824)	1,043,321	0.24%	--	11,902,963
TATA MOTORS LTD	0.51%	-0.02%	-4.61%	9,497	(1,172,636)	0.48%	--	24,144,706
YES BANK LTD	0.13%	-0.03%	-25.81%	(59,021)	(1,508,671)	--	--	--
ASTRA INTERNATIONAL TBK PT	0.99%	-0.03%	7.22%	(392,029)	(1,354,399)	0.41%	--	20,727,529
BANK RAKYAT INDONESIA PERSER	0.57%	0.00%	12.16%	(265,336)	493,156	0.38%	--	18,993,402
HARUM ENERGY TBK PT	--	0.00%	7.43%	--	20,884	0.01%	--	286,247
INDO TAMBANGRAYA MEGAH TBK P	0.08%	-0.01%	-8.26%	(350)	(605,028)	0.31%	--	15,471,153
INDOFOOD SUKSES MAKMUR TBK P	0.37%	0.05%	14.25%	(3,134)	2,712,516	0.42%	--	21,161,831
KALBE FARMA TBK PT	0.22%	0.02%	7.91%	(21)	871,181	0.23%	--	11,696,695
PP LONDON SUMATRA INDONES PT	0.29%	-0.04%	-9.33%	(136,869)	(1,995,538)	--	--	--
UNITED TRACTORS TBK PT	0.59%	-0.03%	-5.94%	4,185	(1,653,630)	0.56%	--	27,747,486
KUALA LUMPUR KEPONG BHD	0.36%	0.00%	31.49%	(165,542)	235,336	--	--	--
TOP GLOVE CORP BHD	0.10%	0.01%	10.13%	90,917	424,898	0.11%	--	5,431,069
GENTING BHD	0.06%	0.00%	-0.30%	2,004	53,740	0.53%	--	26,305,363
HALLA CLIMATE CONTROL	0.10%	0.01%	8.04%	526	409,839	0.11%	--	5,426,478
HANKOOK TIRE CO LTD	0.24%	-0.02%	-6.89%	(9,123)	(1,062,157)	--	--	--
HYUNDAI MOBIS	0.36%	0.07%	19.14%	689	3,494,157	0.43%	72,458	21,424,853
HYUNDAI MOTOR CO	0.75%	0.12%	19.86%	(568,561)	6,853,597	0.66%	--	32,995,255
SAMSUNG ELECTRONICS CO LTD	1.54%	-0.11%	-8.33%	1,184,768	(6,666,536)	--	--	--
SAMSUNG ENGINEERING CO LTD	--	0.02%	7.30%	0	807,620	0.42%	--	20,882,694
HON HAI PRECISION INDUSTRY	--	-0.16%	-18.16%	(650,416)	(7,136,816)	--	--	--
HTC CORP	--	0.08%	20.70%	123	4,272,875	0.51%	--	25,341,338
POWERTECH TECHNOLOGY INC	--	-0.02%	-15.03%	(1,109)	(906,183)	0.15%	--	7,378,900
BANGKOK DUSIT MED SERVICE-F	--	0.00%	10.04%	392	145,411	0.09%	--	4,727,567
CP ALL PCL-FOREIGN	0.29%	-0.05%	-14.77%	(325,307)	(1,989,073)	--	--	--

Performance Workbook Report

March 31, 2011

Portfolio Holdings

Opturo Region	Weight (Begin)	Ctrb.	Total Return	Realized G/L	Unrealized G/L	Weight (End)	Accrual Value (End)	Market Value (End)
KASIKORNBANK PCL-FOREIGN	0.40%	0.00%	0.13%	4,392	63,233	0.40%	--	19,953,046
Emerging Latin America	9.55%	-0.62%	-5.72%	56,875	(30,290,466)	5.62%	664,790	280,989,463
AMIL PARTICIPACOES SA	0.01%	-0.00%	-1.61%	(2,250)	2,083	--	--	--
BM&FBOVESPA SA	0.26%	-0.01%	2.98%	(96,218)	(416,710)	0.05%	--	2,618,036
BR MALLS PARTICIPACOES SA	0.25%	0.00%	0.14%	(201)	39,102	0.25%	--	12,311,480
BR PROPERTIES SA	0.27%	-0.01%	-3.88%	(11,157)	(571,919)	0.12%	--	6,090,058
CCR SA	0.29%	0.01%	3.41%	356	548,038	0.30%	--	15,106,123
CIA HERING	0.19%	0.01%	12.43%	65,104	645,347	0.16%	--	8,150,907
DIAGNOSTICOS DA AMERICA SA	0.24%	-0.03%	-8.51%	71,975	(1,577,943)	0.00%	60,746	60,746
IOCHPE-MAXION S.A.	0.16%	-0.01%	-6.23%	191,599	(702,280)	0.14%	--	7,150,220
LOCALIZA RENT A CAR	0.41%	-0.03%	0.44%	339,905	(1,874,636)	0.07%	--	3,395,756
LOJAS RENNER S.A.	0.37%	-0.04%	-4.25%	203,886	(2,134,677)	--	--	--
LUPATECH SA CONVERTIBLE DEBENTURES	0.04%	0.00%	5.66%	--	112,244	0.04%	210	1,988,587
MILLS ESTRUTURAS E SERVICOS	0.23%	-0.02%	-10.52%	(437)	(1,194,646)	0.21%	99,286	10,270,567
NATURA COSMETICOS SA	0.80%	-0.03%	-0.25%	(146,200)	(1,481,885)	0.52%	481,435	26,213,784
ODONTOPREV S.A.	0.29%	0.01%	8.03%	34,391	458,852	0.25%	--	12,715,021
OGX PETROLEO E GAS PARTICIPA	0.76%	-0.05%	-1.80%	(491,205)	(1,883,382)	--	--	--
PDG REALTY SA	0.40%	-0.04%	-10.96%	128,082	(2,150,296)	--	--	--
QGEP PARTICIPACOES SA	--	0.01%	23.16%	45,601	425,035	--	--	--
RAIA DROGASIL SA	0.09%	0.00%	-3.36%	(1,281)	213,468	0.16%	23,113	8,099,023
SLC AGRICOLA SA	0.13%	-0.01%	-7.31%	(11,045)	(324,163)	--	--	--
SUL AMERICA SA - UNITS	--	0.01%	6.00%	250	411,952	0.06%	--	2,954,504
			-					
VALE SA-SP ADR	0.49%	-0.00%	1,042,991,142.53%	(628,889)	539,713	--	--	--
PACIFIC RUBIALES ENERGY CORP	0.59%	-0.11%	-18.63%	50,243	(5,452,834)	0.48%	--	23,943,917
BANCO SANTANDER-CHILE-ADR	0.52%	-0.04%	-7.29%	53,086	(2,160,986)	0.35%	--	17,473,098
LAN AIRLINES SA	0.39%	-0.07%	-17.47%	133,430	(3,418,093)	0.12%	--	6,222,224
AMERICA MOVIL-ADR SERIES L	0.92%	0.01%	1.03%	2,521	585,049	0.93%	--	46,465,707
COCA-COLA FEMSA SAB-SP ADR	--	-0.00%	-4.47%	(35,654)	(190,570)	--	--	--
COMPARTAMOS SAB DE CV	0.29%	-0.05%	-17.60%	463	(2,569,370)	0.24%	--	12,086,900
GENOMMA LAB INTERNACIONAL-B	0.17%	-0.01%	-7.34%	(665)	(628,193)	0.16%	--	8,113,107
GRUPO MEXICO SAB DE CV-SER B	0.52%	-0.05%	-8.83%	158,963	(2,434,696)	0.47%	--	23,621,735
CREDICORP LTD	0.48%	-0.06%	-12.04%	2,222	(3,104,069)	0.52%	--	25,937,961
Europe- Middle East ex U.K	31.24%	1.47%	5.00%	4,847,981	74,279,724	29.95%	308,883	1,496,331,478
SCHOELLER-BLECKMANN OILFIELD	--	0.02%	16.61%	--	986,411	0.16%	--	8,217,943
COLRUYT SA	0.51%	0.01%	3.02%	3,082	589,315	0.41%	--	20,682,448

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Opturo Region	Weight (Begin)	Ctrb.	Total Return	Realized G/L	Unrealized G/L	Weight (End)	Accrual Value (End)	Market Value (End)
ANHEUSER-BUSCH INBEV NV	--	-0.00%	-0.68%	(3,215)	27,001	1.01%	--	50,390,431
BANCO SANTANDER SA	1.43%	0.06%	9.08%	317,733	2,788,478	0.88%	--	43,889,564
BANCO SANTANDER SA - RTS	--	0.00%	10.08%	(0)	895,580	--	--	--
COLOPLAST-B	0.46%	0.03%	5.96%	(3,719)	1,469,219	0.49%	--	24,491,147
FLSMIDTH & CO A/S	0.20%	-0.02%	-4.62%	267,837	(1,014,015)	--	--	--
NOVO NORDISK A/S-B	0.65%	0.08%	11.98%	376,482	3,685,723	0.72%	--	35,942,920
NOVOZYMES A/S-B SHARES	0.28%	-0.00%	-1.01%	17,087	(35,688)	--	--	--
SIMCORP A/S	0.13%	0.00%	1.81%	(1,607)	144,868	0.13%	167,111	6,689,086
KONE OYJ-B	0.80%	0.02%	4.93%	577,823	642,812	0.58%	--	29,032,512
NOKIAN RENKAAT OYJ	0.45%	0.05%	15.26%	109,628	2,405,139	0.35%	--	17,320,339
UPM-KYMMENE OYJ	--	0.02%	5.47%	--	940,389	0.32%	--	15,889,047
AIR LIQUIDE SA	1.01%	0.03%	4.48%	37,919	1,360,988	0.52%	--	26,086,534
AXA SA	0.56%	0.13%	24.83%	3,733	6,661,917	0.97%	--	48,389,890
BNP PARIBAS	1.28%	0.17%	13.91%	(474)	8,691,756	1.93%	--	96,625,182
EDF ENERGIES NOUVELLES SA	0.34%	0.10%	24.00%	(5,667)	4,975,364	0.49%	--	24,671,508
ESSILOR INTERNATIONAL	0.53%	0.10%	14.70%	(2,773)	4,941,760	0.93%	--	46,508,002
L'OREAL	1.21%	0.04%	4.39%	(1,766)	2,337,668	1.57%	--	78,351,705
MICHELIN (CGDE)-B	0.64%	0.02%	0.76%	46,153	906,831	--	--	--
SCHNEIDER ELECTRIC SA	0.97%	0.11%	13.66%	(50,322)	5,592,467	0.86%	--	42,885,248
SEB SA	--	-0.00%	-2.09%	(1,129)	(232,589)	0.23%	--	11,661,645
SUEZ ENVIRONNEMENT CO	--	-0.01%	-3.31%	(990)	(549,193)	0.29%	--	14,398,011
VINCI SA	1.27%	0.10%	5.33%	67,379	4,877,822	--	--	--
AIXTRON SE	0.26%	0.05%	18.02%	2,027	2,411,999	0.30%	--	15,214,639
DAIMLER AG-REGISTERED SHARES	0.52%	0.02%	5.29%	(185,368)	1,487,535	--	--	--
FIELMANN AG	0.24%	-0.01%	-7.57%	22,551	(611,551)	--	--	--
GERRY WEBER INTL AG	--	0.00%	1.80%	--	116,101	0.03%	--	1,736,589
INFINEON TECHNOLOGIES AG	--	-0.02%	-5.92%	244,212	(1,224,580)	0.60%	--	30,214,047
LANXESS AG	0.43%	-0.02%	-5.31%	2,194	(1,082,202)	0.40%	--	20,114,727
MTU AERO ENGINES HOLDING AG	0.04%	-0.01%	-1.66%	(1,557)	(608,771)	0.32%	--	15,793,925
WINCOR NIXDORF AG	0.31%	0.00%	1.31%	327,091	(74,911)	0.31%	--	15,414,294
NATIONAL BANK OF GREECE	0.28%	0.03%	9.28%	(15,247)	1,378,766	0.31%	--	15,254,233
BASF SE	1.24%	0.09%	7.41%	(32,597)	4,882,727	1.33%	--	66,662,297
BAYER AG-REG	--	0.06%	4.01%	(2,751)	2,976,204	1.42%	--	71,195,952
NESTLE SA-REG	0.99%	-0.06%	-8.54%	(40,729)	(3,063,320)	--	--	--
PADDY POWER PLC	0.21%	0.02%	7.52%	(1,554)	808,202	0.22%	141,772	11,093,651
WPP PLC	--	0.01%	3.40%	--	607,925	--	--	--

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Opturo Region	Weight (Begin)	Ctrb.	Total Return	Realized G/L	Unrealized G/L	Weight (End)	Accrual Value (End)	Market Value (End)
ISRAEL CHEMICALS LTD	0.66%	-0.03%	-4.17%	235,547	(1,534,509)	0.63%	--	31,365,996
TEVA PHARMACEUTICAL-SP ADR	0.73%	-0.03%	-3.62%	160,423	(1,418,919)	0.70%	--	35,215,928
ANSALDO STS SPA	0.22%	0.00%	1.72%	(26)	214,347	0.23%	--	11,260,647
DIASORIN SPA	0.22%	0.00%	1.65%	(3,508)	231,376	0.23%	--	11,316,526
SAIPEM SPA	0.74%	0.06%	7.37%	(4,721)	2,893,477	0.80%	--	40,084,604
NORWEGIAN AIR SHUTTLE AS	0.17%	-0.01%	-4.14%	3,863	(328,620)	0.16%	--	8,070,638
INDITEX	0.36%	-0.01%	-2.90%	(224,153)	(275,450)	--	--	--
PROSEGUR COMP SEGURIDAD-REGD	0.35%	0.02%	5.78%	117,853	713,475	0.26%	--	13,159,070
TECNICAS REUNIDAS SA	0.37%	-0.02%	-4.86%	210,483	(1,133,197)	0.26%	--	12,768,741
ATLAS COPCO AB-A SHS	0.79%	0.04%	5.05%	(5,738)	2,123,566	0.83%	--	41,496,160
ELEKTA AB-B SHS	0.29%	0.01%	3.63%	848	582,000	0.31%	--	15,257,269
HEXAGON AB-B SHS	0.35%	0.08%	10.89%	(2,849)	3,996,630	0.78%	--	38,972,376
JM AB	--	0.01%	7.51%	--	684,643	0.16%	--	8,010,839
SKF AB-B SHARES	0.52%	-0.05%	-9.46%	(60,542)	(2,457,534)	--	--	--
CIE FINANCIERE RICHEMON-BR A	0.62%	-0.02%	-2.53%	44,910	(834,561)	0.40%	--	19,934,820
CREDIT SUISSE GROUP AG-REG	0.77%	0.06%	10.52%	(311,888)	3,302,385	--	--	--
DUFREY AG-REG	0.34%	-0.04%	-16.78%	(40,143)	(1,983,134)	--	--	--
GEBERIT AG-REG	0.37%	-0.03%	-9.78%	30,570	(1,601,236)	--	--	--
JULIUS BAER GROUP LTD	0.31%	-0.01%	-4.37%	24,161	(399,135)	--	--	--
KUEHNE & NAGEL INTL AG-REG	0.36%	-0.02%	-6.54%	63,723	(1,156,211)	--	--	--
ORASCOM DEVELOPMENT HOLDING	0.25%	-0.06%	-22.29%	--	(2,818,864)	0.20%	--	9,958,877
PARTNERS GROUP HOLDING AG	0.52%	-0.00%	0.61%	29,581	(139,874)	0.45%	--	22,621,180
SGS SA-REG	0.69%	0.06%	8.64%	935,473	2,138,618	0.73%	--	36,376,226
SIKA AG-BR	0.32%	0.03%	9.55%	(2,092)	1,586,710	0.35%	--	17,449,860
XSTRATA PLC	0.50%	-0.01%	-1.48%	(2,648)	(495,714)	0.99%	--	49,554,325
ZURICH FINANCIAL SERVICES AG	1.20%	0.10%	7.82%	(7,217)	5,024,350	1.30%	--	65,064,834
NOVARTIS AG-REG	1.06%	-0.06%	-5.13%	1,595,096	(4,686,945)	--	--	--
SAP AG	0.91%	0.21%	19.99%	(10,486)	10,957,906	2.07%	--	103,575,046
Japan	14.60%	-0.07%	-1.29%	(831,020)	(447,870)	19.38%	7,572,611	968,166,760
CANON INC	1.11%	-0.17%	-20.29%	(291,782)	(8,001,316)	--	--	--
CYBERAGENT INC	0.13%	0.10%	57.94%	(315)	4,957,398	0.36%	--	18,164,025
DAITO TRUST CONSTRUCT CO LTD	--	-0.02%	-7.70%	--	(1,083,928)	0.27%	312,825	13,697,577
DENA CO LTD	0.52%	0.01%	1.73%	(5,492)	596,627	0.53%	275,340	26,442,196
EXEDY CORP	0.20%	-0.01%	-7.12%	(2,016)	(391,826)	0.29%	107,273	14,514,178
FANUC CORP	1.37%	-0.02%	-0.77%	(5,033)	(673,183)	1.01%	346,417	50,460,340
FAST RETAILING CO LTD	--	0.01%	1.16%	--	261,414	0.36%	--	17,911,032

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Opturo Region	Weight (Begin)	Ctrb.	Total Return	Realized G/L	Unrealized G/L	Weight (End)	Accrual Value (End)	Market Value (End)
FCC CO LTD	0.16%	0.01%	3.88%	(3,354)	337,035	0.16%	60,792	8,231,715
GREE INC	0.23%	0.07%	31.77%	2,489	3,688,215	0.30%	--	14,874,056
K'S HOLDINGS CORP	0.23%	0.01%	7.54%	--	552,554	0.31%	239,278	15,676,540
KAKAKU.COM INC	0.23%	-0.01%	-6.17%	363	(687,082)	0.27%	101,440	13,405,818
KEYENCE CORP	0.75%	-0.08%	-13.36%	(160,081)	(3,885,403)	0.66%	30,734	32,885,364
KOMATSU LTD	--	0.07%	7.60%	(79)	3,450,719	0.85%	249,605	42,372,384
MAKITA CORP	--	0.03%	2.61%	135	1,753,976	0.58%	311,754	29,140,646
MIRACA HOLDINGS INC	0.22%	-0.01%	-4.12%	(2,321)	(438,715)	0.21%	96,320	10,737,328
MISUMI GROUP INC	0.26%	0.00%	0.00%	(2,449)	36,891	0.26%	54,714	13,117,935
MITSUBISHI CORP	--	0.06%	-1.12%	--	2,790,913	0.89%	530,262	44,414,645
MITSUBISHI ELECTRIC CORP	--	0.04%	7.01%	--	2,128,521	0.83%	272,716	41,410,564
MITSUBISHI ESTATE CO LTD	--	-0.04%	-3.27%	(10,440)	(2,016,547)	0.66%	130,074	32,928,393
MURATA MANUFACTURING CO LTD	0.63%	0.02%	3.50%	(5,749)	1,216,767	0.65%	251,183	32,607,887
NABTESCO CORP	0.24%	0.04%	18.31%	(2,898)	2,266,302	0.28%	56,554	14,191,693
NITORI HOLDINGS CO LTD	0.45%	0.01%	0.84%	(1,723)	374,658	0.60%	73,307	29,745,493
NITTO DENKO CORP	0.62%	0.07%	13.18%	(6,234)	3,582,916	0.93%	389,999	46,623,709
ORIX CORP	--	-0.15%	-13.25%	--	(7,377,139)	0.84%	373,913	42,134,264
OSAKA SECURITIES EXCHANGE CO	0.18%	0.00%	0.57%	(1,058)	82,147	0.18%	97,511	8,852,520
POINT INC	0.19%	0.01%	-3.72%	(20,415)	356,931	0.11%	41,198	5,543,362
SAWAI PHARMACEUTICAL CO LTD	0.17%	0.01%	6.04%	(1,552)	544,195	0.18%	46,276	8,977,962
SMC CORP	--	-0.00%	0.54%	--	(220,429)	0.43%	--	21,390,630
SOFTBANK CORP	1.55%	0.24%	15.38%	(11,133)	12,428,318	1.79%	125,434	89,682,937
SONY FINANCIAL HOLDINGS INC	0.75%	-0.01%	-1.02%	(109,890)	(269,865)	0.68%	380,034	34,092,760
SUMITOMO MITSUI FINANCIAL GR	2.18%	-0.24%	-11.20%	(40,448)	(11,776,811)	1.94%	1,708,797	96,739,952
TERUMO CORP	0.20%	-0.01%	-7.11%	(177,314)	(369,127)	--	--	--
TONENGENERAL SEKIYU KK	--	0.00%	8.67%	20,078	76,391	--	--	--
USS CO LTD	0.25%	-0.01%	-3.54%	(554)	(404,968)	0.24%	170,537	11,802,176
YAHOO JAPAN CORP	1.30%	-0.09%	-6.91%	23,891	(4,312,029)	1.21%	587,413	60,642,447
YAMADA DENKI CO LTD	0.50%	-0.00%	-0.62%	(15,647)	(22,393)	0.50%	150,909	24,754,231
North America & Canada	3.84%	0.18%	4.34%	880,405	8,680,750	4.82%	142,156	240,872,545
ALIMENTATION COUCHE-TARD -B	--	-0.01%	-5.49%	21,404	(291,840)	0.34%	--	16,818,133
BROOKFIELD ASSET MANAGE-CL A	1.40%	-0.04%	-2.47%	250,091	(1,816,239)	1.37%	--	68,292,886
CANADIAN NATL RAILWAY CO	0.49%	0.06%	12.66%	96,808	3,159,942	0.55%	--	27,688,337
CANADIAN WESTERN BANK	0.25%	0.03%	12.28%	92,203	1,471,930	0.27%	--	13,671,480
CI FINANCIAL CORP	--	0.01%	9.47%	22,561	580,447	0.19%	23,712	9,740,232
GILDAN ACTIVEWEAR INC	0.30%	0.04%	14.53%	32,493	2,201,200	0.34%	--	17,055,716

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HOME CAPITAL GROUP INC	0.10%	0.01%	12.20%	14,807	648,544	0.12%	--	5,807,482
LAURENTIAN BANK OF CANADA	--	-0.00%	-4.31%	--	(199,434)	0.13%	36,743	6,395,426
PETROBAKKEN ENERGY LTD-A	0.41%	-0.06%	-13.02%	162,642	(3,004,775)	0.35%	57,265	17,417,492
SAPUTO INC	0.37%	0.05%	13.02%	80,575	2,734,395	0.49%	--	24,556,659
TIM HORTONS INC	0.35%	0.04%	9.27%	80,871	2,049,039	0.48%	--	23,827,694
PETROMINERALES LTD	0.17%	0.02%	13.17%	25,949	1,147,543	0.19%	24,437	9,601,009
U.K	19.55%	-0.10%	-0.13%	6,441,691	(8,166,318)	19.87%	2,980,010	992,844,441
LANCASHIRE HOLDINGS LTD	0.29%	0.01%	5.14%	1,962,589	(1,255,883)	0.26%	196,227	13,223,518
BG GROUP PLC	0.49%	0.12%	21.81%	63,265	5,974,801	0.72%	--	35,935,515
WPP PLC	--	-0.05%	-3.53%	(6,262)	(2,681,676)	0.94%	--	46,923,820
VODAFONE GROUP PLC	1.75%	0.15%	8.32%	1,063,437	6,758,465	2.25%	--	112,410,520
ABCAM PLC	0.18%	0.04%	20.79%	8,957	2,241,038	0.27%	51,534	13,451,384
ADMIRAL GROUP PLC	0.37%	0.02%	4.68%	(3,743)	981,295	0.39%	--	19,389,043
AGGREKO PLC	0.29%	0.02%	8.53%	(2,433)	1,290,704	0.31%	--	15,630,378
AMEC PLC	0.50%	0.03%	5.85%	133,105	1,496,515	0.43%	--	21,471,992
AMLIN PLC	0.35%	-0.00%	-0.77%	1,358	(79,539)	0.35%	694,767	17,478,670
ANTOFAGASTA PLC	0.31%	-0.07%	-14.21%	(4,881)	(3,650,660)	0.54%	--	27,088,667
ASHMORE GROUP PLC	--	-0.01%	-6.19%	(253)	(326,558)	0.09%	58,273	4,700,710
AVEVA GROUP PLC	0.30%	0.01%	2.32%	27,951	385,065	0.30%	--	15,215,741
BABCOCK INTL GROUP PLC	0.62%	0.06%	11.26%	369,755	2,675,767	0.55%	--	27,493,343
BERKELEY GROUP HOLDINGS	0.30%	0.06%	19.37%	(2,329)	3,017,045	0.36%	--	17,963,587
BHP BILLITON PLC	1.77%	-0.01%	-0.55%	878,696	(1,109,919)	1.74%	--	86,848,982
BRITVIC PLC	0.25%	-0.04%	-14.58%	313,155	(2,078,790)	0.21%	--	10,282,829
BURBERRY GROUP PLC	0.29%	-0.01%	-2.46%	166,340	(652,728)	--	--	--
CAIRN ENERGY PLC	--	-0.01%	-3.39%	(39,113)	(598,303)	--	--	--
CARPHONE WAREHOUSE GROUP PLC	0.18%	-0.03%	-6.27%	(4,408)	(1,554,801)	0.35%	--	17,589,704
CENTRICA PLC	1.18%	0.00%	0.07%	(9,775)	323,643	1.26%	--	63,134,402
CHEMRING GROUP PLC	0.31%	0.07%	23.00%	(760)	3,699,925	0.39%	230,951	19,243,016
COMPASS GROUP PLC	0.56%	-0.00%	0.63%	299,853	(285,447)	--	--	--
DIAGEO PLC	--	-0.00%	-1.61%	--	(57,511)	0.14%	--	7,098,280
DUNELM GROUP PLC	0.20%	-0.05%	-22.45%	(1,280)	(2,683,425)	0.19%	83,675	9,261,737
ENQUEST PLC	0.15%	-0.00%	-0.30%	(544)	(132,825)	0.19%	--	9,334,845
GLAXOSMITHKLINE PLC	1.21%	-0.07%	-5.48%	(18,547)	(3,498,041)	--	--	--
HARGREAVES LANSDOWN PLC	--	0.01%	10.51%	53	651,150	0.11%	41,515	5,669,111
IG GROUP HOLDINGS PLC	0.30%	-0.02%	-7.58%	155,736	(1,248,522)	0.27%	--	13,531,440
INTERTEK GROUP PLC	0.30%	0.01%	4.22%	89,376	331,488	--	--	--

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Portfolio Holdings

Opturo Region	Weight (Begin)	Ctrb.	Total Return	Realized G/L	Unrealized G/L	Weight (End)	Accrual Value (End)	Market Value (End)
JOHNSON MATTHEY PLC	0.56%	-0.06%	-6.99%	169,843	(2,860,317)	0.75%	--	37,501,756
JUPITER FUND MANAGEMENT	--	-0.02%	-15.36%	(1,506)	(948,233)	0.13%	--	6,273,184
LEGAL & GENERAL GROUP PLC	--	-0.02%	-5.10%	--	(1,024,965)	0.34%	--	16,775,510
MEGGITT PLC	0.20%	-0.01%	-3.35%	(2,684)	(374,017)	0.22%	201,890	11,103,867
MICHAEL PAGE INTERNATIONAL	0.43%	-0.01%	-5.45%	(42,431)	(341,457)	0.16%	--	7,799,362
NEXT PLC	0.50%	0.01%	2.31%	318,891	344,795	0.51%	--	25,548,395
OCADO GROUP PLC	0.20%	0.07%	28.79%	(152,625)	3,572,897	0.17%	--	8,575,768
PETROFAC LTD	0.67%	-0.03%	-4.24%	(8,975)	(1,344,387)	0.64%	--	32,222,118
RECKITT BENCKISER GROUP PLC	--	-0.14%	-10.51%	325,763	(7,192,853)	0.03%	1,421,179	1,421,179
RESTAURANT GROUP PLC	--	0.00%	-0.10%	(484)	128,326	0.10%	--	5,017,187
ROLLS-ROYCE GROUP-C SHRS	0.01%	-0.00%	-0.48%	--	(2,070)	--	--	--
ROLLS-ROYCE HOLDINGS PLC	0.71%	0.01%	1.41%	(4,007)	609,036	0.72%	--	35,998,941
ROTORK PLC	0.34%	-0.01%	-2.52%	(2,909)	(383,850)	0.33%	--	16,476,323
RPS GROUP PLC	0.19%	-0.01%	-5.26%	1,861	(483,108)	0.17%	--	8,404,336
SAINSBURY (J) PLC	--	-0.11%	-11.40%	(1,422)	(5,236,479)	0.64%	--	31,896,820
SERCO GROUP PLC	0.36%	0.01%	2.40%	19,637	447,389	--	--	--
SPIRAX-SARCO ENGINEERING PLC	0.30%	0.01%	2.35%	2,264	409,366	0.31%	--	15,430,194
STANDARD CHARTERED PLC	1.20%	-0.03%	0.32%	(199,544)	(1,282,856)	--	--	--
TELECITY GROUP PLC	0.17%	0.02%	10.34%	(512)	924,418	0.19%	--	9,453,943
TULLOW OIL PLC	0.21%	0.04%	17.18%	(2,282)	2,002,134	0.36%	--	17,772,509
ULTRA ELECTRONICS HLDGS PLC	0.31%	0.01%	3.63%	(3,486)	616,415	0.32%	--	15,944,972
VICTREX PLC	0.25%	-0.01%	-2.06%	610,510	(873,215)	0.24%	--	11,750,810
WEIR GROUP PLC/THE	0.49%	-0.00%	-0.77%	(24,296)	(88,210)	0.49%	--	24,535,694
WHITBREAD PLC	--	-0.05%	-11.84%	785	(2,717,348)	0.45%	--	22,570,339
[Cash]	2.54%	-0.07%	-4.58%	(54,781,812)	35,486,445	2.53%	190	126,538,019
AUSTRALIAN DOLLAR	--	-0.00%	-0.88%	--	(1,640)	--	--	--
BRAZIL	0.00%	-0.01%	-100.00%	(221,372)	(75,825)	--	--	--
BRITISH POUNDS	--	-0.01%	2.16%	(613,695)	290,868	0.14%	--	7,155,791
CANADIAN DOLLAR	0.00%	-0.00%	18.94%	(131,139)	831	-0.00%	--	(104,565)
CHILEAN PESO	--	-0.00%	-3.04%	(7,963)	(25,553)	0.00%	--	100,367
DANISH KRONE	--	-0.00%	4.26%	(969)	(46,786)	--	--	--
EGYPTIAN POUND	--	-0.00%	-0.93%	(462)	77	--	--	--
EURO	0.01%	-0.01%	2.87%	(17,373)	(247,033)	--	--	--
HONG KONG DOLLAR	--	-0.00%	-0.33%	(5,423)	(33,602)	0.00%	--	161,802
INDIAN RUPEE	--	-0.00%	0.11%	21,221	(50,834)	--	--	--
JAPANESE YEN	--	-0.02%	-3.82%	(150,376)	(865,556)	0.05%	--	2,420,204

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Opturo Region	Weight (Begin)	Ctrb.	Total Return	Realized G/L	Unrealized G/L	Weight (End)	Accrual Value (End)	Market Value (End)
MALAYSIAN RINGGIT	--	-0.00%	0.99%	(97,878)	636	--	--	--
MEXICAN PESO	--	0.00%	-0.90%	1,345	2,924	--	--	--
NEW TAIWAN DOLLAR	0.00%	-0.00%	-1.62%	(21,755)	(146,051)	0.02%	--	1,142,591
NEW TURKISH LIRA	--	-0.00%	2.83%	--	(91,724)	--	--	--
NORWEGIAN KRONE	--	-0.00%	-0.99%	(539)	(0)	--	--	--
RUPIAH INDONESIA	0.00%	0.00%	2.12%	1,363	1,999	--	--	--
SHEKEL ISRAEL	--	-0.00%	-0.87%	(1,233)	150	--	--	--
SINGAPORE DOLLAR	--	-0.00%	-0.20%	(1,488)	(62,826)	--	--	--
SOUTH AFRICA RAND	--	-0.00%	1.94%	(420)	(90,506)	-0.03%	--	(1,458,140)
SOUTH KOREA WON	--	0.00%	-100.00%	166,535	(116,707)	-0.07%	--	(3,608,318)
SWEDISH KRONA	--	-0.00%	-6.76%	(14,949)	(140,693)	--	--	--
SWISS FRANC	--	-0.01%	7.76%	(11,664)	(302,817)	--	--	--
THAILAND BAHT	--	-0.01%	-100.00%	(282,416)	(2,165)	--	--	--
US DOLLAR (CAPSTOCK)	0.10%	-0.00%	-0.30%	--	--	0.06%	--	3,083,841
US DOLLARS	2.42%	-0.01%	-0.28%	(53,391,162)	37,489,277	2.35%	190	117,644,444
[Long Forward]	--	-0.05%	-0.30%	--	(0)	28.02%	--	1,400,279,878
USD/CAD FWD 20110616 STAR USD	--	-0.00%	-0.10%	--	--	0.83%	--	41,225,080
USD/CHF FWD 20110615 STAR USD	--	-0.00%	-0.11%	--	(0)	0.99%	--	49,479,945
USD/EUR FWD 20110315 STAR USD	--	-0.02%	-0.30%	--	(0)	--	--	--
USD/EUR FWD 20110613 STAR USD	--	-0.00%	-0.00%	--	(0)	8.79%	--	438,994,043
USD/GBP FWD 20110317 STAR USD	--	-0.02%	-0.22%	--	(0)	--	--	--
USD/GBP FWD 20110617 STAR USD	--	-0.00%	-0.00%	--	(0)	9.22%	--	460,780,397
USD/JPY FWD 20110316 STAR USD	--	-0.01%	-0.20%	--	0	--	--	--
USD/JPY FWD 20110614 STAR USD	--	-0.00%	-0.00%	--	--	8.20%	--	409,800,412
[Short Forward]	--	-0.45%	1.53%	12,220,675	(37,458,918)	-28.31%	--	(1,414,323,647)
CAD/USD FWD 20110616 STAR USD	--	-0.01%	0.80%	--	(346,518)	-0.83%	--	(41,571,598)
CHF/USD FWD 20110615 STAR USD	--	-0.04%	2.72%	15,375	(2,215,575)	-1.02%	--	(51,037,117)
EUR/USD FWD 20110315 STAR USD	--	-0.17%	2.24%	4,208,795	(13,790,632)	--	--	--
EUR/USD FWD 20110613 STAR USD	--	-0.27%	2.64%	294,534	(13,826,121)	-9.03%	--	(451,079,026)
GBP/USD FWD 20110317 STAR USD	--	-0.01%	-0.32%	5,520,078	(7,157,838)	--	--	--
GBP/USD FWD 20110617 STAR USD	--	-0.01%	-0.18%	746,479	(1,425,447)	-9.21%	--	(460,338,681)
JPY/USD FWD 20110316 STAR USD	--	0.08%	-2.01%	1,435,413	1,800,137	--	--	--
JPY/USD FWD 20110614 STAR USD	--	-0.01%	0.06%	--	(496,923)	-8.21%	--	(410,297,225)
Portfolio	100.00%	-0.26%	-0.26%	(32,975,051)	18,661,384	100.00%	12,001,691	4,996,705,831

Portfolio Activity: Cash Settlement

Settle/Flow Date	Ticker	Identifier	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
03-Jan-2011							1,923.49
REPO SSB 123110	REPO SSB 123110	24953	1.0000	1.0000	USD	USD	1,923.49
04-Jan-2011							487,038.58
AMEC PLC	AMEC.L	5135	1.5874	1.0000	GBP	GBP	161,801.54
NEXT PLC	NXT.L	1183	1.5874	1.0000	GBP	GBP	324,622.01
REPO SSB 010311	REPO SSB 010311	24979	1.0000	1.0000	USD	USD	615.03
05-Jan-2011							447.93
REPO SSB 010411	REPO SSB 010411	25012	1.0000	1.0000	USD	USD	447.93
06-Jan-2011							325.97
REPO SSB 010511	REPO SSB 010511	25045	1.0000	1.0000	USD	USD	325.97
07-Jan-2011							332.83
REPO SSB 010611	REPO SSB 010611	25070	1.0000	1.0000	USD	USD	332.83
10-Jan-2011							1,094.71
REPO SSB 010711	REPO SSB 010711	25111	1.0000	1.0000	USD	USD	1,094.71
11-Jan-2011							306.01
REPO SSB 011011	REPO SSB 011011	25147	1.0000	1.0000	USD	USD	306.01
12-Jan-2011							208,654.08
ISRAEL CHEMICALS LTD	ICL	4769	0.2793	1.0000	ILS	ILS	209,645.57
ISRAEL CHEMICALS LTD	ICL	4769	0.2793	1.0000	ILS	ILS	(209,645.57)
ISRAEL CHEMICALS LTD	ICL	4769	0.2808	1.0000	ILS	ILS	208,354.83
REPO SSB 011111	REPO SSB 011111	25177	1.0000	1.0000	USD	USD	299.25
13-Jan-2011							193,675.73
CANADIAN WESTERN BANK	CWB	327	0.9896	1.0000	CAD	CAD	42,185.07
LAN AIRLINES SA	LAN	5256	0.0020	1.0000	CLP	CLP	151,272.03
LAN AIRLINES SA	LAN	5256	0.0020	1.0000	CLP	CLP	303.74
LAN AIRLINES SA	LAN	5256	0.0020	1.0000	CLP	CLP	(303.74)
REPO SSB 011211	REPO SSB 011211	25205	1.0000	1.0000	USD	USD	218.63
14-Jan-2011							342,314.36
BABCOCK INTL GROUP PLC	BAB	4912	1.5786	1.0000	GBP	GBP	289,202.58
CIA HERING	CIA	18495	0.5834	1.0000	BRL	BRL	35,880.45
CIA HERING	CIA	18495	0.5834	1.0000	BRL	BRL	17,057.92
REPO SSB 011311	REPO SSB 011311	25227	1.0000	1.0000	USD	USD	173.42
17-Jan-2011							199,981.29
ADCOCK INGRAM HOLDINGS LTD	AIP	18645	0.1478	1.0000	ZAR	ZAR	119,049.69
PETROBAKKEN ENERGY LTD-A	PBN	17530	1.0011	1.0000	CAD	CAD	56,717.60

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Portfolio Activity: Cash Settlement

Settle/Flow Date	Ticker	Identifier	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	PETROBAKKEN ENERGY LTD-A	PBN 17530	1.0011	1.0000	CAD	CAD	(56,717.60)
	PETROBAKKEN ENERGY LTD-A	PBN 17530	1.0004	1.0000	CAD	CAD	56,974.16
	PETROMINERALES LTD	PMG 18714	0.9896	1.0000	CAD	CAD	23,957.44
18-Jan-2011							83,079.72
	PROSEGUR COMP SEGURIDAD-REGD	PSG 5253	1.3288	1.0000	EUR	EUR	82,730.19
	REPO SSB 011411	REPO SSB 011411 25249	1.0000	1.0000	USD	USD	349.53
19-Jan-2011							1,980,487.79
	BM&FBOVESPA SA	BVMF3 12606	0.5888	1.0000	BRL	BRL	11,597.20
	LANCASHIRE HOLDINGS LTD	LRE.L 14348	1.5817	1.0000	GBP	GBP	2,760,780.08
	LANCASHIRE HOLDINGS LTD	LRE.L 14348	1.5817	1.0000	GBP	GBP	(2,760,780.08)
	LANCASHIRE HOLDINGS LTD	LRE.L 14348	1.0000	1.0000	USD	USD	1,745,503.20
	REPO SSB 011811	REPO SSB 011811 25268	1.0000	1.0000	USD	USD	336.61
	REPO SSB 011811	REPO SSB 011811 25268	1.0000	1.0000	USD	USD	(336.61)
	REPO SSB 011811	REPO SSB 011811 25268	1.0000	1.0000	USD	USD	336.61
	TECNICAS REUNIDAS SA	TRE 706	1.3391	1.0000	EUR	EUR	223,050.78
20-Jan-2011							65,125.99
	REPO SSB 011911	REPO SSB 011911 25299	1.0000	1.0000	USD	USD	315.58
	TOP GLOVE CORP BHD	TOPG 5216	0.3212	1.0000	MYR	MYR	64,810.41
21-Jan-2011							38,074.30
	LOCALIZA RENT A CAR	RENT3 684	0.6050	1.0000	BRL	BRL	37,934.21
	REPO SSB 012011	REPO SSB 012011 25322	1.0000	1.0000	USD	USD	140.09
24-Jan-2011							306.57
	REPO SSB 012111	REPO SSB 012111 25361	1.0000	1.0000	USD	USD	306.57
25-Jan-2011							357,055.33
	REPO SSB 012411	REPO SSB 012411 25388	1.0000	1.0000	USD	USD	84.57
	WINCOR NIXDORF AG	WIN 4728	1.3675	1.0000	EUR	EUR	356,970.76
28-Jan-2011							64,389.71
	BURBERRY GROUP PLC	BRBY.L 5276	1.5378	1.0000	GBP	GBP	64,389.71
31-Jan-2011							214,629.61
	CLICKS GROUP LTD	CLS 5081	0.1427	1.0000	ZAR	ZAR	214,629.61
01-Feb-2011							171,453.33
	JOHNSON MATTHEY PLC	JCI 5192	1.5573	1.0000	GBP	GBP	171,442.46
	REPO SSB 013111	REPO SSB 013111 25530	1.0000	1.0000	USD	USD	10.87
03-Feb-2011							112.30
	REPO SSB 020211	REPO SSB 020211 25563	1.0000	1.0000	USD	USD	112.30
04-Feb-2011							1,083,913.42

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Portfolio Activity: Cash Settlement

Settle/Flow Date	Ticker	Identifier	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
AVEVA GROUP PLC	AVV	5180	1.5596	1.0000	GBP	GBP	31,365.65
REPO SSB 020311	REPO SSB 020311	25601	1.0000	1.0000	USD	USD	54.10
VODAFONE GROUP PLC	VOD	1094	1.5911	1.0000	GBP	GBP	1,052,493.67
07-Feb-2011							106,150.78
REPO SSB 020411	REPO SSB 020411	25634	1.0000	1.0000	USD	USD	490.02
VALE SA-SP ADR	VALE	323	1.0000	1.0000	USD	USD	105,660.76
08-Feb-2011							92.58
REPO SSB 020711	REPO SSB 020711	25649	1.0000	1.0000	USD	USD	92.58
09-Feb-2011							101.85
REPO SSB 020811	REPO SSB 020811	25668	1.0000	1.0000	USD	USD	101.85
10-Feb-2011							118.00
REPO SSB 020911	REPO SSB 020911	25697	1.0000	1.0000	USD	USD	118.00
11-Feb-2011							313,613.54
BRITVIC PLC	BVIC	12581	1.5817	1.0000	GBP	GBP	313,531.80
REPO SSB 021011	REPO SSB 021011	25759	1.0000	1.0000	USD	USD	81.74
14-Feb-2011							261.90
REPO SSB 021111	REPO SSB 021111	25776	1.0000	1.0000	USD	USD	261.90
15-Feb-2011							57,363.21
PETROBAKKEN ENERGY LTD-A	PBN	17530	1.0046	1.0000	CAD	CAD	57,693.72
PETROBAKKEN ENERGY LTD-A	PBN	17530	1.0046	1.0000	CAD	CAD	(57,693.72)
PETROBAKKEN ENERGY LTD-A	PBN	17530	1.0059	1.0000	CAD	CAD	57,289.36
REPO SSB 021411	REPO SSB 021411	25794	1.0000	1.0000	USD	USD	73.85
16-Feb-2011							110.03
REPO SSB 021511	REPO SSB 021511	25837	1.0000	1.0000	USD	USD	110.03
17-Feb-2011							197.27
REPO SSB 021611	REPO SSB 021611	25849	1.0000	1.0000	USD	USD	197.27
18-Feb-2011							382,870.37
GRUPO MEXICO SAB DE CV-SER B	GMEXICOB	18807	0.0830	1.0000	MXN	MXN	160,382.97
INFINEON TECHNOLOGIES AG	IFX.DE	20609	1.3579	1.0000	EUR	EUR	193,703.94
LOCALIZA RENT A CAR	RENT3	684	0.6024	1.0000	BRL	BRL	28,561.84
REPO SSB 021711	REPO SSB 021711	25861	1.0000	1.0000	USD	USD	221.62
22-Feb-2011							379.41
REPO SSB 021811	REPO SSB 021811	25875	1.0000	1.0000	USD	USD	379.41
23-Feb-2011							173.43
REPO SSB 022211	REPO SSB 022211	25918	1.0000	1.0000	USD	USD	173.43

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Portfolio Activity: Cash Settlement

Settle/Flow Date	Ticker	Identifier	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
24-Feb-2011							147.30
REPO SSB 022311	REPO SSB 022311	25940	1.0000	1.0000	USD	USD	147.30
25-Feb-2011							613,513.94
REPO SSB 022411	REPO SSB 022411	25967	1.0000	1.0000	USD	USD	154.85
VICTREX PLC	VCT.L	4986	1.6114	1.0000	GBP	GBP	402,348.85
VICTREX PLC	VCT.L	4986	1.6114	1.0000	GBP	GBP	(402,348.85)
VICTREX PLC	VCT.L	4986	1.6114	1.0000	GBP	GBP	447,054.64
VICTREX PLC	VCT.L	4986	1.6114	1.0000	GBP	GBP	166,304.45
28-Feb-2011							656,856.55
BROOKFIELD ASSET MANAGE-CL A	BAM	266	1.0000	1.0000	USD	USD	278,563.35
COMPASS GROUP PLC	CPG	12557	1.5824	1.0000	GBP	GBP	377,900.99
REPO SSB 022511	REPO SSB 022511	25997	1.0000	1.0000	USD	USD	392.21
01-Mar-2011							1,575,954.94
HOME CAPITAL GROUP INC	HCG.TO	15648	1.0138	1.0000	CAD	CAD	13,837.51
IG GROUP HOLDINGS PLC	IGG.L	5178	1.5824	1.0000	GBP	GBP	156,926.28
NOVARTIS AG-REG	NOVN	5168	1.0707	1.0000	CHF	CHF	1,404,939.78
REPO SSB 022811	REPO SSB 022811	26029	1.0000	1.0000	USD	USD	251.37
02-Mar-2011							194.38
REPO SSB 030111	REPO SSB 030111	26045	1.0000	1.0000	USD	USD	194.38
03-Mar-2011							172.06
REPO SSB 030211	REPO SSB 030211	26062	1.0000	1.0000	USD	USD	172.06
04-Mar-2011							170.96
REPO SSB 030311	REPO SSB 030311	26077	1.0000	1.0000	USD	USD	180.36
REPO SSB 030311	REPO SSB 030311	26077	1.0000	1.0000	USD	USD	(180.36)
REPO SSB 030311	REPO SSB 030311	26077	1.0000	1.0000	USD	USD	170.96
07-Mar-2011							156,026.62
REPO SSB 030411	REPO SSB 030411	26121	1.0000	1.0000	USD	USD	522.48
TEVA PHARMACEUTICAL-SP ADR	TEVA	1184	1.0000	1.0000	USD	USD	154,261.18
TEVA PHARMACEUTICAL-SP ADR	TEVA	1184	1.0000	1.0000	USD	USD	(154,261.18)
TEVA PHARMACEUTICAL-SP ADR	TEVA	1184	1.0000	1.0000	USD	USD	155,504.14
08-Mar-2011							100.65
REPO SSB 030711	REPO SSB 030711	26146	1.0000	1.0000	USD	USD	100.35
REPO SSB 030711	REPO SSB 030711	26146	1.0000	1.0000	USD	USD	(100.35)
REPO SSB 030711	REPO SSB 030711	26146	1.0000	1.0000	USD	USD	100.35
REPO SSB 030711	REPO SSB 030711	26146	1.0000	1.0000	USD	USD	0.30
09-Mar-2011							90.98

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Portfolio Activity: Cash Settlement

Settle/Flow Date	Ticker	Identifier	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
REPO SSB 030811	REPO SSB 030811	26172	1.0000	1.0000	USD	USD	90.98
10-Mar-2011							652,914.25
BM&FBOVESPA SA	BVMF3	12606	0.6001	1.0000	BRL	BRL	4,707.40
BM&FBOVESPA SA	BVMF3	12606	0.6001	1.0000	BRL	BRL	(4,707.40)
BM&FBOVESPA SA	BVMF3	12606	0.6007	1.0000	BRL	BRL	4,713.54
IOCHPE-MAXION S.A.	MXIM	5007	0.6031	1.0000	BRL	BRL	13,676.15
IOCHPE-MAXION S.A.	MXIM	5007	0.6031	1.0000	BRL	BRL	180,574.43
KONE OYJ-B	KNEBV	5304	1.3812	1.0000	EUR	EUR	453,758.41
REPO SSB 030911	REPO SSB 030911	26197	1.0000	1.0000	USD	USD	187.05
REPO SSB 030911	REPO SSB 030911	26197	1.0000	1.0000	USD	USD	(187.05)
REPO SSB 030911	REPO SSB 030911	26197	1.0000	1.0000	USD	USD	187.05
REPO SSB 030911	REPO SSB 030911	26197	1.0000	1.0000	USD	USD	4.67
11-Mar-2011							116.21
REPO SSB 031011	REPO SSB 031011	26218	1.0000	1.0000	USD	USD	116.21
14-Mar-2011							340.07
REPO SSB 031111	REPO SSB 031111	26253	1.0000	1.0000	USD	USD	340.07
15-Mar-2011							82,887.10
CI FINANCIAL CORP	CIX.TO	14571	1.0077	1.0000	CAD	CAD	20,034.59
PETROBAKKEN ENERGY LTD-A	PBN	17530	1.0077	1.0000	CAD	CAD	63,108.88
PETROBAKKEN ENERGY LTD-A	PBN	17530	1.0077	1.0000	CAD	CAD	(63,108.88)
PETROBAKKEN ENERGY LTD-A	PBN	17530	1.0169	1.0000	CAD	CAD	62,729.85
REPO SSB 031411	REPO SSB 031411	31626	1.0000	1.0000	USD	USD	121.88
REPO SSB 031411	REPO SSB 031411	31626	1.0000	1.0000	USD	USD	(121.88)
REPO SSB 031411	REPO SSB 031411	31626	1.0000	1.0000	USD	USD	121.88
REPO SSB 031411	REPO SSB 031411	31626	1.0000	1.0000	USD	USD	0.77
16-Mar-2011							222.75
REPO SSB 031511	REPO SSB 031511	31654	1.0000	1.0000	USD	USD	222.75
17-Mar-2011							44,927.87
KUALA LUMPUR KEPONG BHD	2445@OM.KL	518	0.3295	1.0000	MYR	MYR	44,748.20
REPO SSB 031611	REPO SSB 031611	31680	1.0000	1.0000	USD	USD	179.67
18-Mar-2011							98,114.89
GILDAN ACTIVEWEAR INC	GIL	330	1.0169	1.0000	CAD	CAD	30,374.49
GILDAN ACTIVEWEAR INC	GIL	330	1.0169	1.0000	CAD	CAD	(30,374.49)
GILDAN ACTIVEWEAR INC	GIL	330	1.0177	1.0000	CAD	CAD	30,165.11
REPO SSB 031711	REPO SSB 031711	31704	1.0000	1.0000	USD	USD	225.70
SAPUTO INC	SAP.TO	23544	1.0266	1.0000	CAD	CAD	67,724.08

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Portfolio Activity: Cash Settlement

Settle/Flow Date	Ticker	Identifier	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
21-Mar-2011							1,185.91
REPO SSB 031811	REPO SSB 031811	31724	1.0000	1.0000	USD	USD	1,185.91
22-Mar-2011							1,121,114.53
REPO SSB 032111	REPO SSB 032111	31751	1.0000	1.0000	USD	USD	403.56
SGS SA-REG	SGSOF	436	1.0961	1.0000	CHF	CHF	507,567.14
SGS SA-REG	SGSOF	436	1.0961	1.0000	CHF	CHF	435,057.55
SHOPRITE HOLDINGS LTD	HY7.BE	4975	0.1459	1.0000	ZAR	ZAR	108,469.10
SHOPRITE HOLDINGS LTD	HY7.BE	4975	0.1459	1.0000	ZAR	ZAR	(108,469.10)
SHOPRITE HOLDINGS LTD	HY7.BE	4975	0.1459	1.0000	ZAR	ZAR	108,469.10
TIM HORTONS INC	THI.TO	4792	1.0266	1.0000	CAD	CAD	69,617.19
23-Mar-2011							259.35
REPO SSB 032211	REPO SSB 032211	31783	1.0000	1.0000	USD	USD	259.35
24-Mar-2011							89.91
REPO SSB 032311	REPO SSB 032311	31803	1.0000	1.0000	USD	USD	89.91
REPO SSB 032311	REPO SSB 032311	31803	1.0000	1.0000	USD	USD	(89.91)
REPO SSB 032311	REPO SSB 032311	31803	1.0000	1.0000	USD	USD	89.91
REPO SSB 032311	REPO SSB 032311	31803	1.0000	1.0000	USD	USD	2.11
REPO SSB 032311	REPO SSB 032311	31803	1.0000	1.0000	USD	USD	(89.91)
REPO SSB 032311	REPO SSB 032311	31803	1.0000	1.0000	USD	USD	(2.11)
REPO SSB 032311	REPO SSB 032311	31803	1.0000	1.0000	USD	USD	89.91
25-Mar-2011							65.23
REPO SSB 032411	REPO SSB 032411	31835	1.0000	1.0000	USD	USD	65.23
28-Mar-2011							189.37
REPO SSB 032511	REPO SSB 032511	31862	1.0000	1.0000	USD	USD	189.37
29-Mar-2011							468,891.55
ALIMENTATION COUCHE-TARD -B	ATD-B.TO	13183	1.0080	1.0000	CAD	CAD	18,850.73
NOVO NORDISK A/S-B	NOVOB	1077	0.1894	1.0000	DKK	DKK	389,587.23
PACIFIC RUBIALES ENERGY CORP	PRE	10778	1.0000	1.0000	USD	USD	60,393.25
REPO SSB 032811	REPO SSB 032811	31888	1.0000	1.0000	USD	USD	60.34
30-Mar-2011							108.17
REPO SSB 032911	REPO SSB 032911	31937	1.0000	1.0000	USD	USD	108.17
31-Mar-2011							1,832,919.34
BHP BILLITON PLC	BLT	5065	1.6157	1.0000	GBP	GBP	1,636,964.25
BHP BILLITON PLC	BLT	5065	1.6157	1.0000	GBP	GBP	(1,636,964.25)
BHP BILLITON PLC	BLT	5065	1.0000	1.0000	USD	USD	911,822.17
CANADIAN NATL RAILWAY CO	CNR	1153	1.0296	1.0000	CAD	CAD	94,388.03

Portfolio Activity: Cash Settlement

Settle/Flow Date	Ticker	Identifier	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
CANADIAN WESTERN BANK	CWB	327	1.0247	1.0000	CAD	CAD	42,656.01
CANON INC	7751	1099	0.0121	1.0000	JPY	JPY	783,906.91
REPO SSB 033011	REPO SSB 033011	31969	1.0000	1.0000	USD	USD	146.22

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Portfolio Activity: Contribution

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	End of Period Flow	Net Value
03-Jan-2011									1,528,852.76
US DOLLAR (CAPSTOCK)	CAP	11310	1,262,228.51	1.00	1.0000	1.0000	USD	False	1,262,228.51
US DOLLARS	USD=X	138	266,624.25	1.00	1.0000	1.0000	USD	False	266,624.25
04-Jan-2011									1,568,405.79
US DOLLAR (CAPSTOCK)	CAP	11310	1,568,405.79	1.00	1.0000	1.0000	USD	False	1,568,405.79
05-Jan-2011									4,840,607.67
US DOLLAR (CAPSTOCK)	CAP	11310	645,576.11	1.00	1.0000	1.0000	USD	False	645,576.11
US DOLLARS	USD=X	138	4,195,031.56	1.00	1.0000	1.0000	USD	False	4,195,031.56
07-Jan-2011									1,604,709.03
US DOLLAR (CAPSTOCK)	CAP	11310	302,047.71	1.00	1.0000	1.0000	USD	False	302,047.71
US DOLLARS	USD=X	138	1,302,661.32	1.00	1.0000	1.0000	USD	False	1,302,661.32
10-Jan-2011									274,421.42
US DOLLARS	USD=X	138	255,208.07	1.00	1.0000	1.0000	USD	False	255,208.07
US DOLLARS	USD=X	138	18,971.15	1.00	1.0000	1.0000	USD	False	18,971.15
US DOLLARS	USD=X	138	242.20	1.00	1.0000	1.0000	USD	False	242.20
11-Jan-2011									861,055.38
US DOLLAR (CAPSTOCK)	CAP	11310	666,694.08	1.00	1.0000	1.0000	USD	False	666,694.08
US DOLLARS	USD=X	138	2,158.82	1.00	1.0000	1.0000	USD	False	2,158.82
US DOLLARS	USD=X	138	192,202.48	1.00	1.0000	1.0000	USD	False	192,202.48
12-Jan-2011									622,760.42
US DOLLARS	USD=X	138	622,760.42	1.00	1.0000	1.0000	USD	False	622,760.42
13-Jan-2011									390,763.46
US DOLLAR (CAPSTOCK)	CAP	11310	153,161.15	1.00	1.0000	1.0000	USD	False	153,161.15
US DOLLARS	USD=X	138	237,602.31	1.00	1.0000	1.0000	USD	False	237,602.31
14-Jan-2011									2,436,672.07
US DOLLAR (CAPSTOCK)	CAP	11310	1,654,774.21	1.00	1.0000	1.0000	USD	False	1,654,774.21
US DOLLARS	USD=X	138	781,897.86	1.00	1.0000	1.0000	USD	False	781,897.86
19-Jan-2011									1,011,622.98
US DOLLARS	USD=X	138	1,011,622.98	1.00	1.0000	1.0000	USD	False	1,011,622.98
20-Jan-2011									82,483,775.00
US DOLLAR (CAPSTOCK)	CAP	11310	40,397,372.64	1.00	1.0000	1.0000	USD	False	40,397,372.64
US DOLLAR (CAPSTOCK)	CAP	11310	42,086,402.36	1.00	1.0000	1.0000	USD	False	42,086,402.36
21-Jan-2011									1,826,830.46
US DOLLARS	USD=X	138	1,826,830.46	1.00	1.0000	1.0000	USD	False	1,826,830.46
26-Jan-2011									6,984,833.49

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Portfolio Activity: Contribution

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	End of Period Flow	Net Value
US DOLLAR (CAPSTOCK)	CAP	11310	4,201,072.73	1.00	1.0000	1.0000	USD	False	4,201,072.73
US DOLLARS	USD=X	138	2,783,760.76	1.00	1.0000	1.0000	USD	False	2,783,760.76
28-Jan-2011									327,234.71
US DOLLAR (CAPSTOCK)	CAP	11310	327,234.71	1.00	1.0000	1.0000	USD	False	327,234.71
31-Jan-2011									3,422,724.72
NEW TAIWAN DOLLAR	TWD	135	0.23	0.03	0.0344	1.0000	TWD	False	0.01
US DOLLAR (CAPSTOCK)	CAP	11310	3,422,724.51	1.00	1.0000	1.0000	USD	False	3,422,724.51
US DOLLARS	USD=X	138	0.20	1.00	1.0000	1.0000	USD	False	0.20
01-Feb-2011									5,455,062.33
US DOLLAR (CAPSTOCK)	CAP	11310	588,063.36	1.00	1.0000	1.0000	USD	False	588,063.36
US DOLLARS	USD=X	138	4,866,998.97	1.00	1.0000	1.0000	USD	False	4,866,998.97
02-Feb-2011									3,989,188.45
US DOLLARS	USD=X	138	3,989,188.45	1.00	1.0000	1.0000	USD	False	3,989,188.45
03-Feb-2011									2,231,269.00
US DOLLAR (CAPSTOCK)	CAP	11310	2,231,269.00	1.00	1.0000	1.0000	USD	False	2,231,269.00
04-Feb-2011									1,251,084.04
US DOLLARS	USD=X	138	1,251,084.04	1.00	1.0000	1.0000	USD	False	1,251,084.04
07-Feb-2011									796,321.65
US DOLLAR (CAPSTOCK)	CAP	11310	224,619.14	1.00	1.0000	1.0000	USD	False	224,619.14
US DOLLARS	USD=X	138	571,702.51	1.00	1.0000	1.0000	USD	False	571,702.51
08-Feb-2011									637,906.12
US DOLLAR (CAPSTOCK)	CAP	11310	637,906.12	1.00	1.0000	1.0000	USD	False	637,906.12
09-Feb-2011									827,785.26
US DOLLAR (CAPSTOCK)	CAP	11310	827,785.26	1.00	1.0000	1.0000	USD	False	827,785.26
11-Feb-2011									847,404.50
US DOLLAR (CAPSTOCK)	CAP	11310	847,404.50	1.00	1.0000	1.0000	USD	False	847,404.50
15-Feb-2011									966,604.30
US DOLLAR (CAPSTOCK)	CAP	11310	966,604.30	1.00	1.0000	1.0000	USD	False	966,604.30
17-Feb-2011									1,308,160.15
US DOLLARS	USD=X	138	1,308,160.15	1.00	1.0000	1.0000	USD	False	1,308,160.15
18-Feb-2011									813,015.61
INDIAN RUPEE	INR	71	12.02	0.02	0.0221	1.0000	INR	False	0.27
SOUTH KOREA WON	KRWUSD=X	83	46.00	0.00	0.0009	1.0000	KRW	False	0.04
US DOLLAR (CAPSTOCK)	CAP	11310	813,014.22	1.00	1.0000	1.0000	USD	False	813,014.22
US DOLLARS	USD=X	138	1.08	1.00	1.0000	1.0000	USD	False	1.08

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Portfolio Activity: Contribution

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	End of Period Flow	Net Value
22-Feb-2011									721,392.53
US DOLLARS	USD=X	138	721,392.53	1.00	1.0000	1.0000	USD	False	721,392.53
23-Feb-2011									6,013,922.71
NEW TAIWAN DOLLAR	TWD	135	1.00	0.03	0.0338	1.0000	TWD	False	0.03
US DOLLAR (CAPSTOCK)	CAP	11310	3,571,990.78	1.00	1.0000	1.0000	USD	False	3,571,990.78
US DOLLARS	USD=X	138	2,441,931.90	1.00	1.0000	1.0000	USD	False	2,441,931.90
28-Feb-2011									8,490,482.93
US DOLLAR (CAPSTOCK)	CAP	11310	8,490,482.92	1.00	1.0000	1.0000	USD	False	8,490,482.92
US DOLLARS	USD=X	138	0.01	1.00	1.0000	1.0000	USD	False	0.01
01-Mar-2011									1,936,771.24
US DOLLARS	USD=X	138	1,936,771.24	1.00	1.0000	1.0000	USD	False	1,936,771.24
02-Mar-2011									7,907,071.29
MIDAS HOLDINGS LTD	1021	23119	6,739,000.00	0.61	0.1284	1.0000	HKD	True	4,109,515.59
US DOLLAR (CAPSTOCK)	CAP	11310	3,797,555.70	1.00	1.0000	1.0000	USD	False	3,797,555.70
03-Mar-2011									12,125,527.87
MIDAS HOLDINGS LTD	MIDAS	16182	6,739,000.00	0.60	0.7884	1.0000	SGD	False	4,035,329.35
US DOLLARS	USD=X	138	4,045,049.26	1.00	1.0000	1.0000	USD	False	4,045,049.26
US DOLLARS	USD=X	138	4,045,149.26	1.00	1.0000	1.0000	USD	False	4,045,149.26
07-Mar-2011									1,883,721.93
US DOLLARS	USD=X	138	1,883,721.93	1.00	1.0000	1.0000	USD	False	1,883,721.93
08-Mar-2011									801,346.12
US DOLLARS	USD=X	138	801,346.12	1.00	1.0000	1.0000	USD	False	801,346.12
09-Mar-2011									1,759,058.60
US DOLLARS	USD=X	138	1,759,058.60	1.00	1.0000	1.0000	USD	False	1,759,058.60
10-Mar-2011									955,861.61
US DOLLAR (CAPSTOCK)	CAP	11310	955,861.61	1.00	1.0000	1.0000	USD	False	955,861.61
11-Mar-2011									712,171.60
US DOLLAR (CAPSTOCK)	CAP	11310	1,465.00	1.00	1.0000	1.0000	USD	False	1,465.00
US DOLLAR (CAPSTOCK)	CAP	11310	539,128.62	1.00	1.0000	1.0000	USD	False	539,128.62
US DOLLARS	USD=X	138	171,577.98	1.00	1.0000	1.0000	USD	False	171,577.98
14-Mar-2011									4,698,628.58
US DOLLAR (CAPSTOCK)	CAP	11310	4,698,628.58	1.00	1.0000	1.0000	USD	False	4,698,628.58
15-Mar-2011									5,434,780.97
US DOLLARS	USD=X	138	5,434,780.97	1.00	1.0000	1.0000	USD	False	5,434,780.97
16-Mar-2011									1,636,775.37

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Portfolio Activity: Contribution

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	End of Period Flow	Net Value
US DOLLAR (CAPSTOCK)	CAP	11310	1,636,775.37	1.00	1.0000	1.0000	USD	False	1,636,775.37
17-Mar-2011									702,087.51
US DOLLARS	USD=X	138	702,087.51	1.00	1.0000	1.0000	USD	False	702,087.51
18-Mar-2011									84,245.28
US DOLLAR (CAPSTOCK)	CAP	11310	84,245.28	1.00	1.0000	1.0000	USD	False	84,245.28
21-Mar-2011									934,112.75
US DOLLARS	USD=X	138	934,112.75	1.00	1.0000	1.0000	USD	False	934,112.75
22-Mar-2011									727,757.06
US DOLLAR (CAPSTOCK)	CAP	11310	363,878.53	1.00	1.0000	1.0000	USD	False	363,878.53
US DOLLAR (CAPSTOCK)	CAP	11310	363,878.53	1.00	1.0000	1.0000	USD	False	363,878.53
25-Mar-2011									10,972,811.30
US DOLLAR (CAPSTOCK)	CAP	11310	10,972,811.30	1.00	1.0000	1.0000	USD	False	10,972,811.30
28-Mar-2011									1,084,934.35
US DOLLAR (CAPSTOCK)	CAP	11310	1,084,934.35	1.00	1.0000	1.0000	USD	False	1,084,934.35
29-Mar-2011									238,139.59
US DOLLARS	USD=X	138	238,139.59	1.00	1.0000	1.0000	USD	False	238,139.59
30-Mar-2011									7,251,008.52
US DOLLARS	USD=X	138	7,251,008.52	1.00	1.0000	1.0000	USD	False	7,251,008.52
31-Mar-2011									1,305,290.42
US DOLLARS	USD=X	138	1,305,290.42	1.00	1.0000	1.0000	USD	False	1,305,290.42

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Portfolio Activity: Distribution

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	End of Period Flow	Net Value
03-Jan-2011									(532,282.74)
US DOLLARS	USD=X	138	(266,624.25)	1.00	1.0000	1.0000	USD	False	(266,624.25)
US DOLLARS	USD=X	138	(265,658.49)	1.00	1.0000	1.0000	USD	False	(265,658.49)
04-Jan-2011									(1,545,841.81)
US DOLLARS	USD=X	138	(1,545,841.81)	1.00	1.0000	1.0000	USD	False	(1,545,841.81)
06-Jan-2011									(8,225,548.47)
US DOLLAR (CAPSTOCK)	CAP	11310	(3,455,280.24)	1.00	1.0000	1.0000	USD	False	(3,455,280.24)
US DOLLARS	USD=X	138	(4,770,268.23)	1.00	1.0000	1.0000	USD	False	(4,770,268.23)
10-Jan-2011									(641,032.52)
US DOLLAR (CAPSTOCK)	CAP	11310	(622,061.37)	1.00	1.0000	1.0000	USD	False	(622,061.37)
US DOLLARS	USD=X	138	(18,971.15)	1.00	1.0000	1.0000	USD	False	(18,971.15)
11-Jan-2011									(2,134,258.02)
US DOLLAR (CAPSTOCK)	CAP	11310	(1,083,158.98)	1.00	1.0000	1.0000	USD	False	(1,083,158.98)
US DOLLAR (CAPSTOCK)	CAP	11310	(666,694.08)	1.00	1.0000	1.0000	USD	False	(666,694.08)
US DOLLARS	USD=X	138	(192,202.48)	1.00	1.0000	1.0000	USD	False	(192,202.48)
US DOLLARS	USD=X	138	(192,202.48)	1.00	1.0000	1.0000	USD	False	(192,202.48)
12-Jan-2011									(666,694.08)
US DOLLAR (CAPSTOCK)	CAP	11310	(666,694.08)	1.00	1.0000	1.0000	USD	False	(666,694.08)
18-Jan-2011									(43,108,850.00)
US DOLLAR (CAPSTOCK)	CAP	11310	(40,780,681.33)	1.00	1.0000	1.0000	USD	False	(40,780,681.33)
US DOLLARS	USD=X	138	(2,328,168.67)	1.00	1.0000	1.0000	USD	False	(2,328,168.67)
19-Jan-2011									(1,102,132.54)
US DOLLAR (CAPSTOCK)	CAP	11310	(1,102,132.54)	1.00	1.0000	1.0000	USD	False	(1,102,132.54)
20-Jan-2011									(81,639,260.14)
US DOLLAR (CAPSTOCK)	CAP	11310	(40,397,372.64)	1.00	1.0000	1.0000	USD	False	(40,397,372.64)
US DOLLARS	USD=X	138	(41,241,887.50)	1.00	1.0000	1.0000	USD	False	(41,241,887.50)
21-Jan-2011									(741,884.29)
US DOLLAR (CAPSTOCK)	CAP	11310	(741,884.29)	1.00	1.0000	1.0000	USD	False	(741,884.29)
24-Jan-2011									(4,073,877.52)
US DOLLAR (CAPSTOCK)	CAP	11310	(1,795,026.33)	1.00	1.0000	1.0000	USD	False	(1,795,026.33)
US DOLLARS	USD=X	138	(2,278,851.19)	1.00	1.0000	1.0000	USD	False	(2,278,851.19)
25-Jan-2011									(4,045,345.15)
US DOLLAR (CAPSTOCK)	CAP	11310	(382,472.34)	1.00	1.0000	1.0000	USD	False	(382,472.34)
US DOLLARS	USD=X	138	(3,662,872.81)	1.00	1.0000	1.0000	USD	False	(3,662,872.81)
26-Jan-2011									(5,567,501.52)

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Portfolio Activity: Distribution

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	End of Period Flow	Net Value
US DOLLARS	USD=X	138	(2,783,760.76)	1.00	1.0000	1.0000	USD	False	(2,783,760.76)
US DOLLARS	USD=X	138	(2,783,740.76)	1.00	1.0000	1.0000	USD	False	(2,783,740.76)
27-Jan-2011									(1,658,036.55)
US DOLLAR (CAPSTOCK)	CAP	11310	(1,478,040.60)	1.00	1.0000	1.0000	USD	False	(1,478,040.60)
US DOLLARS	USD=X	138	(179,995.95)	1.00	1.0000	1.0000	USD	False	(179,995.95)
28-Jan-2011									(1,078,142.37)
US DOLLARS	USD=X	138	(1,078,142.37)	1.00	1.0000	1.0000	USD	False	(1,078,142.37)
31-Jan-2011									(607,982.17)
US DOLLARS	USD=X	138	(607,982.17)	1.00	1.0000	1.0000	USD	False	(607,982.17)
01-Feb-2011									(5,155,495.34)
US DOLLARS	USD=X	138	(288,496.37)	1.00	1.0000	1.0000	USD	False	(288,496.37)
US DOLLARS	USD=X	138	(4,866,998.97)	1.00	1.0000	1.0000	USD	False	(4,866,998.97)
02-Feb-2011									(6,462,953.44)
US DOLLAR (CAPSTOCK)	CAP	11310	(6,462,953.44)	1.00	1.0000	1.0000	USD	False	(6,462,953.44)
03-Feb-2011									(674,978.90)
US DOLLARS	USD=X	138	(674,978.90)	1.00	1.0000	1.0000	USD	False	(674,978.90)
04-Feb-2011									(1,475,273.67)
US DOLLAR (CAPSTOCK)	CAP	11310	(1,475,273.67)	1.00	1.0000	1.0000	USD	False	(1,475,273.67)
08-Feb-2011									(1,344,873.75)
US DOLLARS	USD=X	138	(1,344,873.75)	1.00	1.0000	1.0000	USD	False	(1,344,873.75)
09-Feb-2011									(655,926.90)
US DOLLARS	USD=X	138	(655,926.90)	1.00	1.0000	1.0000	USD	False	(655,926.90)
10-Feb-2011									(1,711,359.62)
US DOLLAR (CAPSTOCK)	CAP	11310	(1,284,907.43)	1.00	1.0000	1.0000	USD	False	(1,284,907.43)
US DOLLARS	USD=X	138	(426,452.19)	1.00	1.0000	1.0000	USD	False	(426,452.19)
11-Feb-2011									(129,145.96)
US DOLLARS	USD=X	138	(129,145.96)	1.00	1.0000	1.0000	USD	False	(129,145.96)
14-Feb-2011									(16,346,750.22)
US DOLLAR (CAPSTOCK)	CAP	11310	(1,529,438.20)	1.00	1.0000	1.0000	USD	False	(1,529,438.20)
US DOLLARS	USD=X	138	(14,817,312.02)	1.00	1.0000	1.0000	USD	False	(14,817,312.02)
15-Feb-2011									(646,763.64)
US DOLLARS	USD=X	138	(646,763.64)	1.00	1.0000	1.0000	USD	False	(646,763.64)
16-Feb-2011									(1,533,731.61)
US DOLLAR (CAPSTOCK)	CAP	11310	(133,093.20)	1.00	1.0000	1.0000	USD	False	(133,093.20)
US DOLLARS	USD=X	138	(1,400,638.41)	1.00	1.0000	1.0000	USD	False	(1,400,638.41)

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Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	End of Period Flow	Net Value
17-Feb-2011									(756,625.30)
US DOLLAR (CAPSTOCK)	CAP	11310	(756,625.30)	1.00	1.0000	1.0000	USD	False	(756,625.30)
18-Feb-2011									(3,144,390.80)
US DOLLARS	USD=X	138	(3,144,390.80)	1.00	1.0000	1.0000	USD	False	(3,144,390.80)
22-Feb-2011									(822,313.56)
BRAZIL	BRLUSD=X	23	(0.64)	0.60	0.6007	1.0000	BRL	False	(0.38)
RUPIAH INDONESIA	IDR	68	(0.02)	0.00	0.0001	1.0000	IDR	False	(0.00)
US DOLLAR (CAPSTOCK)	CAP	11310	(822,313.18)	1.00	1.0000	1.0000	USD	False	(822,313.18)
23-Feb-2011									(4,883,511.84)
US DOLLARS	USD=X	138	(2,441,931.90)	1.00	1.0000	1.0000	USD	False	(2,441,931.90)
US DOLLARS	USD=X	138	(2,441,579.94)	1.00	1.0000	1.0000	USD	False	(2,441,579.94)
24-Feb-2011									(2,182,438.43)
US DOLLAR (CAPSTOCK)	CAP	11310	(1,369,319.67)	1.00	1.0000	1.0000	USD	False	(1,369,319.67)
US DOLLARS	USD=X	138	(813,118.76)	1.00	1.0000	1.0000	USD	False	(813,118.76)
25-Feb-2011									(4,956,627.09)
US DOLLAR (CAPSTOCK)	CAP	11310	(29,964.45)	1.00	1.0000	1.0000	USD	False	(29,964.45)
US DOLLARS	USD=X	138	(4,926,662.64)	1.00	1.0000	1.0000	USD	False	(4,926,662.64)
28-Feb-2011									(1,902,564.52)
US DOLLARS	USD=X	138	(1,902,564.52)	1.00	1.0000	1.0000	USD	False	(1,902,564.52)
01-Mar-2011									(4,163,206.36)
US DOLLAR (CAPSTOCK)	CAP	11310	(4,163,206.36)	1.00	1.0000	1.0000	USD	False	(4,163,206.36)
02-Mar-2011									(5,946,644.47)
MIDAS HOLDINGS LTD	1021	23119	(6,739,000.00)	0.61	0.1284	1.0000	HKD	True	(4,109,515.59)
US DOLLARS	USD=X	138	(1,837,128.88)	1.00	1.0000	1.0000	USD	False	(1,837,128.88)
03-Mar-2011									(14,558,122.14)
MIDAS HOLDINGS LTD	1021	23119	(6,739,000.00)	0.59	0.1284	1.0000	HKD	True	(3,979,843.71)
US DOLLAR (CAPSTOCK)	CAP	11310	(6,533,229.17)	1.00	1.0000	1.0000	USD	False	(6,533,229.17)
US DOLLARS	USD=X	138	(4,045,049.26)	1.00	1.0000	1.0000	USD	False	(4,045,049.26)
04-Mar-2011									(2,001,468.35)
US DOLLAR (CAPSTOCK)	CAP	11310	(297,091.79)	1.00	1.0000	1.0000	USD	False	(297,091.79)
US DOLLARS	USD=X	138	(1,704,376.56)	1.00	1.0000	1.0000	USD	False	(1,704,376.56)
07-Mar-2011									(2,085,194.56)
US DOLLAR (CAPSTOCK)	CAP	11310	(2,085,194.56)	1.00	1.0000	1.0000	USD	False	(2,085,194.56)
08-Mar-2011									(841,540.11)
US DOLLAR (CAPSTOCK)	CAP	11310	(841,540.11)	1.00	1.0000	1.0000	USD	False	(841,540.11)

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Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	End of Period Flow	Net Value
09-Mar-2011									(1,033,227.19)
US DOLLAR (CAPSTOCK)	CAP	11310	(1,033,227.19)	1.00	1.0000	1.0000	USD	False	(1,033,227.19)
10-Mar-2011									(2,211,026.35)
US DOLLARS	USD=X	138	(2,211,026.35)	1.00	1.0000	1.0000	USD	False	(2,211,026.35)
11-Mar-2011									(815,271.59)
US DOLLAR (CAPSTOCK)	CAP	11310	(539,128.62)	1.00	1.0000	1.0000	USD	False	(539,128.62)
US DOLLAR (CAPSTOCK)	CAP	11310	(1,465.00)	1.00	1.0000	1.0000	USD	False	(1,465.00)
US DOLLAR (CAPSTOCK)	CAP	11310	(20,449.53)	1.00	1.0000	1.0000	USD	False	(20,449.53)
US DOLLARS	USD=X	138	(171,577.98)	1.00	1.0000	1.0000	USD	False	(171,577.98)
US DOLLARS	USD=X	138	(82,650.46)	1.00	1.0000	1.0000	USD	False	(82,650.46)
14-Mar-2011									(1,605,332.80)
US DOLLARS	USD=X	138	(1,605,332.80)	1.00	1.0000	1.0000	USD	False	(1,605,332.80)
15-Mar-2011									(3,828,270.41)
US DOLLAR (CAPSTOCK)	CAP	11310	(3,828,270.41)	1.00	1.0000	1.0000	USD	False	(3,828,270.41)
16-Mar-2011									(7,343,477.24)
US DOLLARS	USD=X	138	(7,343,477.24)	1.00	1.0000	1.0000	USD	False	(7,343,477.24)
17-Mar-2011									(2,249,825.87)
US DOLLAR (CAPSTOCK)	CAP	11310	(2,249,825.87)	1.00	1.0000	1.0000	USD	False	(2,249,825.87)
18-Mar-2011									(2,181,326.16)
US DOLLARS	USD=X	138	(2,181,326.16)	1.00	1.0000	1.0000	USD	False	(2,181,326.16)
21-Mar-2011									(1,042,924.17)
US DOLLAR (CAPSTOCK)	CAP	11310	(1,042,924.17)	1.00	1.0000	1.0000	USD	False	(1,042,924.17)
22-Mar-2011									(1,817,653.16)
US DOLLAR (CAPSTOCK)	CAP	11310	(363,878.53)	1.00	1.0000	1.0000	USD	False	(363,878.53)
US DOLLARS	USD=X	138	(1,453,774.63)	1.00	1.0000	1.0000	USD	False	(1,453,774.63)
23-Mar-2011									(6,576,045.06)
US DOLLAR (CAPSTOCK)	CAP	11310	(620,223.12)	1.00	1.0000	1.0000	USD	False	(620,223.12)
US DOLLARS	USD=X	138	(5,955,821.94)	1.00	1.0000	1.0000	USD	False	(5,955,821.94)
24-Mar-2011									(3,847,626.39)
US DOLLAR (CAPSTOCK)	CAP	11310	(1,050,562.01)	1.00	1.0000	1.0000	USD	False	(1,050,562.01)
US DOLLARS	USD=X	138	(2,797,064.38)	1.00	1.0000	1.0000	USD	False	(2,797,064.38)
25-Mar-2011									(1,259,996.08)
US DOLLARS	USD=X	138	(1,259,996.08)	1.00	1.0000	1.0000	USD	False	(1,259,996.08)
28-Mar-2011									(229,876.48)
US DOLLARS	USD=X	138	(229,876.48)	1.00	1.0000	1.0000	USD	False	(229,876.48)

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Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	End of Period Flow	Net Value
29-Mar-2011									(2,093,580.00)
US DOLLAR (CAPSTOCK)	CAP	11310	(2,093,580.00)	1.00	1.0000	1.0000	USD	False	(2,093,580.00)
30-Mar-2011									(6,743,716.92)
US DOLLAR (CAPSTOCK)	CAP	11310	(6,743,716.92)	1.00	1.0000	1.0000	USD	False	(6,743,716.92)
31-Mar-2011									(729,543.01)
US DOLLAR (CAPSTOCK)	CAP	11310	(729,543.01)	1.00	1.0000	1.0000	USD	False	(729,543.01)

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Portfolio Activity: Fee

Settle/Flow Date	Ticker	Identifier	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
03-Jan-2011							(4,855,596.55)
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	(4,855,596.55)
04-Jan-2011							(2.57)
NEXT PLC	NXT.L	1183	1.5781	1.0000	GBP	GBP	(2.57)
10-Jan-2011							(19,213.35)
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	(19,213.35)
14-Jan-2011							(11.00)
BABCOCK INTL GROUP PLC	BAB	4912	1.5621	1.0000	GBP	GBP	(11.00)
18-Jan-2011							(30,286.44)
PROSEGUR COMP SEGURIDAD-REGD	PSG	5253	1.3391	1.0000	EUR	EUR	(3,922.96)
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	(26,363.48)
19-Jan-2011							(10,576.38)
TECNICAS REUNIDAS SA	TRE	706	1.3493	1.0000	EUR	EUR	(10,576.38)
25-Jan-2011							(23,862.33)
WINCOR NIXDORF AG	WIN	4728	1.3673	1.0000	EUR	EUR	(23,862.33)
26-Jan-2011							(378,671.67)
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	(378,671.67)
27-Jan-2011							(126,717.91)
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	(126,717.91)
28-Jan-2011							(5.17)
BURBERRY GROUP PLC	BRBY.L	5276	1.5424	1.0000	GBP	GBP	(5.17)
31-Jan-2011							(23,991.91)
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	(23,991.91)
01-Feb-2011							(4,871,174.87)
BRAZIL	BRLUSD=X	23	0.6019	1.0000	BRL	BRL	(4,174.53)
JOHNSON MATTHEY PLC	JCI	5192	1.5571	1.0000	GBP	GBP	(1.37)
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	(4,866,998.97)
02-Feb-2011							(0.01)
VALE SA-SP ADR	VALE	323	1.0000	1.0000	USD	USD	(0.01)
04-Feb-2011							(110.85)
VODAFONE GROUP PLC	VOD	1094	1.5921	1.0000	GBP	GBP	(110.85)
07-Feb-2011							(14,892.68)
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	(14,892.68)
11-Feb-2011							(5,996.17)

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Portfolio Activity: Fee

Settle/Flow Date	Ticker	Identifier	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
BRAZIL	BRLUSD=X	23	0.6007	1.0000	BRL	BRL	(5,996.17)
14-Feb-2011							(0.01)
BANCO SANTANDER-CHILE-ADR	SAN	13188	1.0000	1.0000	USD	USD	(0.01)
15-Feb-2011							(3,959.28)
PROSEGUR COMP SEGURIDAD-REGD	PSG	5253	1.3514	1.0000	EUR	EUR	(3,959.28)
16-Feb-2011							(130,495.51)
BANCO SANTANDER-CHILE-ADR	SAN	13188	1.0000	1.0000	USD	USD	(0.01)
BRAZIL	BRLUSD=X	23	0.5987	1.0000	BRL	BRL	(130,495.50)
18-Feb-2011							(59,920.70)
BRAZIL	BRLUSD=X	23	0.5991	1.0000	BRL	BRL	(10,245.60)
CP ALL PCL	CPALL	12651	0.0327	1.0000	THB	THB	(49,674.74)
LOCALIZA RENT A CAR	RENT3	684	0.6050	1.0000	BRL	BRL	(0.36)
22-Feb-2011							(60,359.48)
CP ALL PCL	CPALL	12651	0.0326	1.0000	THB	THB	(60,359.48)
23-Feb-2011							(271,791.13)
THAILAND BAHT	THB=X	195	0.0327	1.0000	THB	THB	(271,791.13)
24-Feb-2011							(621,337.13)
CP ALL PCL	CPALL	12651	0.0327	1.0000	THB	THB	(264,676.29)
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	(356,660.84)
25-Feb-2011							(180,279.15)
CP ALL PCL	CPALL	12651	0.0326	1.0000	THB	THB	(180,278.53)
VICTREX PLC	VCT.L	4986	1.6114	1.0000	GBP	GBP	(0.26)
VICTREX PLC	VCT.L	4986	1.6114	1.0000	GBP	GBP	(0.37)
28-Feb-2011							(41,787.53)
BROOKFIELD ASSET MANAGE-CL A	BAM	266	1.0000	1.0000	USD	USD	(41,784.51)
COMPASS GROUP PLC	CPG	12557	1.5885	1.0000	GBP	GBP	(3.02)
01-Mar-2011							(4,353,129.53)
JUPITER FUND MANAGEMENT	JUP.L	22581	1.6113	1.0000	GBP	GBP	(0.02)
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	(4,353,129.51)
07-Mar-2011							(0.01)
TEVA PHARMACEUTICAL-SP ADR	TEVA	1184	1.0000	1.0000	USD	USD	(0.01)
08-Mar-2011							(179,080.16)
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	(179,080.16)
09-Mar-2011							(0.06)
AMERICA MOVIL-ADR SERIES L	AMX	5498	1.0000	1.0000	USD	USD	(0.01)

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Portfolio Activity: Fee

Settle/Flow Date	Ticker	Identifier	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
BANCO SANTANDER-CHILE-ADR	SAN	13188	1.0000	1.0000	USD	USD	(0.01)
CREDICORP LTD	BAP	759	1.0000	1.0000	USD	USD	(0.01)
INDIAN RUPEE	INR	71	0.0222	1.0000	INR	INR	(0.02)
RUPIAH INDONESIA	IDR	68	0.0001	1.0000	IDR	IDR	(0.00)
TEVA PHARMACEUTICAL-SP ADR	TEVA	1184	1.0000	1.0000	USD	USD	(0.01)
10-Mar-2011							(0.07)
BM&FBOVESPA SA	BVMF3	12606	0.6007	1.0000	BRL	BRL	(0.07)
11-Mar-2011							(88,927.53)
CHILEAN PESO	CLP	32	0.0021	1.0000	CLP	CLP	(0.00)
COCA-COLA FEMSA SAB-SP ADR	KOF	10683	1.0000	1.0000	USD	USD	(0.01)
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	(88,927.52)
15-Mar-2011							(53.72)
THAILAND BAHT	THB=X	195	0.0328	1.0000	THB	THB	(53.72)
18-Mar-2011							(10,093.86)
CHILEAN PESO	CLP	32	0.0021	1.0000	CLP	CLP	(0.00)
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	(10,093.86)
21-Mar-2011							(0.00)
CHILEAN PESO	CLP	32	0.0021	1.0000	CLP	CLP	(0.00)
22-Mar-2011							(0.00)
CHILEAN PESO	CLP	32	0.0021	1.0000	CLP	CLP	(0.00)
CHILEAN PESO	CLP	32	0.0021	1.0000	CLP	CLP	(0.00)
25-Mar-2011							(0.00)
CHILEAN PESO	CLP	32	0.0021	1.0000	CLP	CLP	(0.00)
28-Mar-2011							(88,747.46)
LAN AIRLINES SA	LAN	5256	0.0021	1.0000	CLP	CLP	(0.00)
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	(77,388.50)
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	(11,358.96)
31-Mar-2011							(0.03)
NEW TAIWAN DOLLAR	TWD	135	0.0340	1.0000	TWD	TWD	(0.03)

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Portfolio Activity: Interest

Settle/Flow Date	Ticker	Identifier	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
03-Jan-2011							0.01
HOLLYSYS AUTOMATION TECHNOLO	HOLI	17791	1.0000	1.0000	USD	USD	0.01
04-Jan-2011							2.21
AMEC PLC	AMEC.L	5135	1.5781	1.0000	GBP	GBP	2.21
13-Jan-2011							5,751.31
CANADIAN WESTERN BANK	CWB	327	1.0118	1.0000	CAD	CAD	5,751.31
14-Jan-2011							38,626.97
CIA HERING	CIA	18495	0.5947	1.0000	BRL	BRL	6,454.79
ISRAEL CHEMICALS LTD	ICL	4769	0.2810	1.0000	ILS	ILS	32,172.18
17-Jan-2011							15,620.08
PETROBAKKEN ENERGY LTD-A	PBN	17530	1.0004	1.0000	CAD	CAD	7,596.56
PETROMINERALES LTD	PMG	18714	0.9942	1.0000	CAD	CAD	8,023.52
19-Jan-2011							221,264.10
BM&FBOVESPA SA	BVMF3	12606	0.5888	1.0000	BRL	BRL	2,045.69
LANCASHIRE HOLDINGS LTD	LRE.L	14348	1.0000	1.0000	USD	USD	219,218.41
20-Jan-2011							25,707.73
HOLLYSYS AUTOMATION TECHNOLO	HOLI	17791	1.0000	1.0000	USD	USD	0.01
TOP GLOVE CORP BHD	TOPG	5216	0.3276	1.0000	MYR	MYR	25,707.72
21-Jan-2011							0.25
LOCALIZA RENT A CAR	RENT3	684	0.6050	1.0000	BRL	BRL	0.25
27-Jan-2011							0.01
CREDICORP LTD	BAP	759	1.0000	1.0000	USD	USD	0.01
28-Jan-2011							0.01
CREDICORP LTD	BAP	759	1.0000	1.0000	USD	USD	0.01
04-Feb-2011							2.78
AVEVA GROUP PLC	AVV	5180	1.5464	1.0000	GBP	GBP	2.78
11-Feb-2011							7.82
BRITVIC PLC	BVIC	12581	1.5774	1.0000	GBP	GBP	7.82
14-Feb-2011							7,327.59
LUPATECH DEBENTURE RECEIVABLE	LUPA RECEIVE	15908	0.5997	1.0000	BRL	BRL	7,327.59
15-Feb-2011							15,606.26
PETROBAKKEN ENERGY LTD-A	PBN	17530	1.0124	1.0000	CAD	CAD	7,687.69
PROSEGUR COMP SEGURIDAD-REGD	PSG	5253	1.3514	1.0000	EUR	EUR	3,959.28
PROSEGUR COMP SEGURIDAD-REGD	PSG	5253	1.3514	1.0000	EUR	EUR	3,959.28

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Portfolio Activity: Interest

Settle/Flow Date	Ticker	Identifier	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
17-Feb-2011							0.01
COCA-COLA FEMSA SAB-SP ADR	KOF	10683	1.0000	1.0000	USD	USD	0.01
18-Feb-2011							52,022.79
INFINEON TECHNOLOGIES AG	IFX.DE	20609	1.3637	1.0000	EUR	EUR	52,022.79
22-Feb-2011							10,734.41
TECNICAS REUNIDAS SA	TRE	706	1.3695	1.0000	EUR	EUR	10,734.41
01-Mar-2011							1,878.27
HOME CAPITAL GROUP INC	HCG.TO	15648	1.0272	1.0000	CAD	CAD	1,869.26
IG GROUP HOLDINGS PLC	IGG.L	5178	1.5885	1.0000	GBP	GBP	9.01
10-Mar-2011							116,273.87
BM&FBOVESPA SA	BVMF3	12606	0.6024	1.0000	BRL	BRL	34,244.42
KONE OYJ-B	KNEBV	5304	1.3829	1.0000	EUR	EUR	82,029.44
15-Mar-2011							11,112.14
CHILEAN PESO	CLP	32	0.0021	1.0000	CLP	CLP	0.01
CI FINANCIAL CORP	CIX.TO	14571	1.0172	1.0000	CAD	CAD	2,696.55
PETROBAKKEN ENERGY LTD-A	PBN	17530	1.0172	1.0000	CAD	CAD	8,366.53
REPO SSB 031411	REPO SSB 031411	31626	1.0000	1.0000	USD	USD	49.05
16-Mar-2011							0.02
CHILEAN PESO	CLP	32	0.0021	1.0000	CLP	CLP	0.00
NEW TAIWAN DOLLAR	TWD	135	0.0339	1.0000	TWD	TWD	0.00
SOUTH KOREA WON	KRWUSD=X	83	0.0009	1.0000	KRW	KRW	0.01
17-Mar-2011							17,288.13
KUALA LUMPUR KEPONG BHD	2445@OM.K L	518	0.3274	1.0000	MYR	MYR	17,288.13
18-Mar-2011							12,947.82
GILDAN ACTIVEWEAR INC	GIL	330	1.0157	1.0000	CAD	CAD	4,014.25
SAPUTO INC	SAP.TO	23544	1.0157	1.0000	CAD	CAD	8,933.57
22-Mar-2011							9,254.75
SOUTH KOREA WON	KRWUSD=X	83	0.0009	1.0000	KRW	KRW	0.01
TIM HORTONS INC	THI.TO	4792	1.0236	1.0000	CAD	CAD	9,254.74
28-Mar-2011							11,358.96
LAN AIRLINES SA	LAN	5256	0.0021	1.0000	CLP	CLP	0.00
US DOLLARS	USD=X	138	1.0000	1.0000	USD	USD	11,358.96
29-Mar-2011							10,606.02
ALIMENTATION COUCHE-TARD -B	ATD-B.TO	13183	1.0241	1.0000	CAD	CAD	2,553.59

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Portfolio Activity: Interest

Settle/Flow Date	Ticker	Identifier	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
PACIFIC RUBIALES ENERGY CORP	PEGFF	5201	1.0000	1.0000	USD	USD	8,052.43
30-Mar-2011							0.01
CHILEAN PESO	CLP	32	0.0021	1.0000	CLP	CLP	0.00
SAMSUNG ENGINEERING CO LTD	028050.KS	18899	0.0009	1.0000	KRW	KRW	0.00
31-Mar-2011							5,705.60
CANADIAN WESTERN BANK	CWB	327	1.0280	1.0000	CAD	CAD	5,705.60

Portfolio Activity: Price Adjustment Factor

Adjustment Date	Ticker	Identifier	Price Adjust Factor
11-Jan-2011			
BANK RAKYAT INDONESIA PERSER	BBRI.JK	547	2.0000
26-Jan-2011			
GREAT WALL MOTOR COMPANY-H	2333	18804	2.5000
25-Feb-2011			
PP LONDON SUMATRA INDONES PT	LSIP	530	5.0000
28-Mar-2011			
CHEMRING GROUP PLC	CHG	4699	5.0000
29-Mar-2011			
SONY FINANCIAL HOLDINGS INC	8729	14354	200.0000

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
03-Jan-2011										(240,264,758.28)
	GENTING BHD	GENT 24534	309,200.00	3.68	3,230.76	0.3263	1.0000	MYR	MYR	(1,138,901.33)
	REPO SSB 010311	REPO SSB 010311 24979	147,606,756.77	1.00	--	1.0000	1.0000	USD	USD	(147,606,756.77)
	USD/EUR FWD 20110315 STAR USD	USD 24982	91,519,100.18	1.00	--	1.0000	1.0000	USD	USD	(91,519,100.18)
04-Jan-2011										(290,620,328.93)
	BRITISH POUNDS	GBPUSD=X 55	1,333,152.89	1.56	--	1.5611	1.0000	GBP	GBP	(2,081,184.98)
	CENTRICA PLC	CNA 5056	400,043.00	5.20	13,428.55	1.5596	1.0000	GBP	GBP	(2,079,120.55)
	EURO	EURUSD=X 50	863,949.00	1.33	--	1.3321	1.0000	EUR	EUR	(1,150,866.46)
	GENTING BHD	GENT 24534	411,200.00	3.68	4,167.93	0.3263	1.0000	MYR	MYR	(1,514,705.67)
	HONG KONG DOLLAR	HKD 64	5,815.76	0.13	--	0.1287	1.0000	HKD	HKD	(748.48)
	MALAYSIAN RINGGIT	MYR 102	3,490,163.10	0.33	--	0.3267	1.0000	MYR	MYR	(1,140,203.55)
	MIDAS HOLDINGS LTD	1021 23119	1,000.00	0.75	1.58	0.1287	1.0000	HKD	HKD	(748.56)
	MTU AERO ENGINES HOLDING AG	MTX.DE 682	17,192.00	66.92	1,723.26	1.3318	1.0000	EUR	EUR	(1,150,566.66)
	REPO SSB 010411	REPO SSB 010411 25012	134,379,847.30	1.00	--	1.0000	1.0000	USD	USD	(134,379,847.30)
	USD/JPY FWD 20110316 STAR USD	USD 25006	147,122,336.72	1.00	--	1.0000	1.0000	USD	USD	(147,122,336.72)
05-Jan-2011										(153,024,568.41)
	BRITISH POUNDS	GBPUSD=X 55	300,109.50	1.55	--	1.5537	1.0000	GBP	GBP	(466,280.13)
	BRITISH POUNDS	GBPUSD=X 55	3,816,570.96	1.55	--	1.5537	1.0000	GBP	GBP	(5,929,806.30)
	CENTRICA PLC	CNA 5056	90,289.00	5.14	2,998.56	1.5464	1.0000	GBP	GBP	(464,077.29)
	EDF ENERGIES NOUVELLES SA	EEN 722	1,645.00	41.13	47.33	1.3145	1.0000	EUR	EUR	(67,661.92)
	EDF ENERGIES NOUVELLES SA	EEN 722	26,628.00	41.06	1,637.65	1.3145	1.0000	EUR	EUR	(1,093,400.70)
	EURO	EURUSD=X 50	51,475.16	1.32	--	1.3174	1.0000	EUR	EUR	(67,813.38)
	EURO	EURUSD=X 50	1,349,220.61	1.32	--	1.3174	1.0000	EUR	EUR	(1,777,463.23)
	EURO	EURUSD=X 50	831,826.45	1.32	--	1.3174	1.0000	EUR	EUR	(1,095,848.17)
	HOLLYSYS AUTOMATION TECHNOLO	HOLI 17791	945.00	15.52	18.90	1.0000	1.0000	USD	USD	(14,663.19)
	HONG KONG DOLLAR	HKD 64	556,400.46	0.13	--	0.1287	1.0000	HKD	HKD	(71,584.86)
	JULIUS BAER GROUP LTD	JGE.SG 17498	25,586.00	45.41	1,740.05	1.0354	1.0000	CHF	CHF	(1,161,770.30)
	MALAYSIAN RINGGIT	MYR 102	4,641,815.49	0.33	--	0.3265	1.0000	MYR	MYR	(1,515,546.40)
	MIDAS HOLDINGS LTD	1021 23119	96,000.00	0.75	148.72	0.1287	1.0000	HKD	HKD	(71,600.52)
	MTU AERO ENGINES HOLDING AG	MTX.DE 682	26,935.00	65.84	2,656.25	1.3145	1.0000	EUR	EUR	(1,773,493.45)
	REPO SSB 010511	REPO SSB 010511 25045	130,388,309.60	1.00	--	1.0000	1.0000	USD	USD	(130,388,309.60)
	SWISS FRANC	CHF 31	1,122,037.75	1.04	--	1.0369	1.0000	CHF	CHF	(1,163,456.81)
	XSTRATA PLC	XSU.TO 363	254,548.00	23.19	34,056.91	1.5464	1.0000	GBP	GBP	(5,901,792.17)

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
06-Jan-2011										(125,504,504.88)
EDF ENERGIES NOUVELLES SA	EEN	722	3,161.00	40.98	194.00	1.3035	1.0000	EUR	EUR	(129,528.65)
EURO	EURUSD=X	50	99,366.61	1.30	--	1.3036	1.0000	EUR	EUR	(129,534.31)
EURO	EURUSD=X	50	1,285,084.13	1.30	--	1.3036	1.0000	EUR	EUR	(1,675,235.67)
GENTING BHD	GENT	24534	512,900.00	3.69	5,113.07	0.3256	1.0000	MYR	MYR	(1,894,067.89)
HONG KONG DOLLAR	HKD	64	715,093.80	0.13	--	0.1286	1.0000	HKD	HKD	(91,977.03)
MIDAS HOLDINGS LTD	1021	23119	123,000.00	0.75	190.99	0.1286	1.0000	HKD	HKD	(91,988.26)
MTU AERO ENGINES HOLDING AG	MTX.DE	682	25,547.00	65.57	2,508.98	1.3035	1.0000	EUR	EUR	(1,675,162.46)
REPO SSB 010611	REPO SSB 010611	25070	119,817,010.60	1.00	--	1.0000	1.0000	USD	USD	(119,817,010.60)
07-Jan-2011										(139,837,144.22)
BRITISH POUNDS	GBPUSD=X	55	333,797.45	1.56	--	1.5579	1.0000	GBP	GBP	(520,023.05)
BRITISH POUNDS	GBPUSD=X	55	761,460.27	1.56	--	1.5579	1.0000	GBP	GBP	(1,186,278.95)
BRITISH POUNDS	GBPUSD=X	55	535,084.44	1.56	--	1.5579	1.0000	GBP	GBP	(833,608.05)
CENTRICA PLC	CNA	5056	224,947.00	5.27	7,658.62	1.5571	1.0000	GBP	GBP	(1,185,668.88)
CENTRICA PLC	CNA	5056	99,076.00	5.25	2,947.35	1.5571	1.0000	GBP	GBP	(519,755.61)
DUNELM GROUP PLC	DNLM.L	17847	103,361.00	8.06	4,723.76	1.5571	1.0000	GBP	GBP	(833,179.35)
EDF ENERGIES NOUVELLES SA	EEN	722	14,185.00	40.33	856.88	1.2982	1.0000	EUR	EUR	(572,109.43)
EURO	EURUSD=X	50	125,836.41	1.29	--	1.2935	1.0000	EUR	EUR	(162,769.40)
EURO	EURUSD=X	50	440,678.73	1.29	--	1.2935	1.0000	EUR	EUR	(570,017.94)
GENTING BHD	GENT	24534	504,200.00	3.69	5,026.72	0.3258	1.0000	MYR	MYR	(1,859,339.47)
HONG KONG DOLLAR	HKD	64	439,647.84	0.13	--	0.1287	1.0000	HKD	HKD	(56,560.90)
JULIUS BAER GROUP LTD	JGE.SG	17498	109,747.00	45.57	7,491.06	1.0373	1.0000	CHF	CHF	(5,001,526.02)
MALAYSIAN RINGGIT	MYR	102	5,817,629.61	0.33	--	0.3262	1.0000	MYR	MYR	(1,897,775.12)
MIDAS HOLDINGS LTD	1021	23119	75,000.00	0.75	117.46	0.1287	1.0000	HKD	HKD	(56,571.45)
MTU AERO ENGINES HOLDING AG	MTX.DE	682	2,502.00	65.29	244.68	1.2982	1.0000	EUR	EUR	(163,366.62)
REPO SSB 010711	REPO SSB 010711	25111	119,422,768.57	1.00	--	1.0000	1.0000	USD	USD	(119,422,768.57)
SWISS FRANC	CHF	31	4,821,471.08	1.04	--	1.0362	1.0000	CHF	CHF	(4,995,825.41)
10-Jan-2011										(123,886,988.97)
EDF ENERGIES NOUVELLES SA	EEN	722	16,994.00	39.75	472.57	1.2939	1.0000	EUR	EUR	(675,555.44)
EURO	EURUSD=X	50	522,089.51	1.30	--	1.2965	1.0000	EUR	EUR	(676,889.05)
GENTING BHD	GENT	24534	319,800.00	3.67	3,311.89	0.3246	1.0000	MYR	MYR	(1,172,261.10)
JULIUS BAER GROUP LTD	JGE.SG	17498	104,041.00	44.78	3,724.15	1.0312	1.0000	CHF	CHF	(4,658,903.12)
MALAYSIAN RINGGIT	MYR	102	5,707,242.47	0.33	--	0.3262	1.0000	MYR	MYR	(1,861,765.62)

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	REPO SSB 011011	25147	110,163,657.20	1.00	--	1.0000	1.0000	USD	USD	(110,163,657.20)
	SWISS FRANC	CHF 31	4,517,971.29	1.04	--	1.0354	1.0000	CHF	CHF	(4,677,957.44)
11-Jan-2011										(178,568,326.19)
	ANHEUSER-BUSCH INBEV NV	ABI 432	218,804.00	57.02	8,727.66	1.2933	1.0000	EUR	EUR	(12,476,809.01)
	ANHEUSER-BUSCH INBEV NV	ABI 432	81,660.00	56.95	3,717.37	1.2933	1.0000	EUR	EUR	(4,650,433.49)
	BRITISH POUNDS	GBPUSD=X 55	274,254.70	1.56	--	1.5580	1.0000	GBP	GBP	(427,288.82)
	BRITISH POUNDS	GBPUSD=X 55	464,053.77	1.56	--	1.5580	1.0000	GBP	GBP	(722,995.77)
	DUNELM GROUP PLC	DNLM.L 17847	54,431.00	7.84	2,421.44	1.5568	1.0000	GBP	GBP	(426,961.89)
	DUNELM GROUP PLC	DNLM.L 17847	92,261.00	7.83	4,667.11	1.5568	1.0000	GBP	GBP	(722,442.58)
	EDF ENERGIES NOUVELLES SA	EEN 722	3,309.00	39.90	197.75	1.2933	1.0000	EUR	EUR	(132,028.37)
	EURO	EURUSD=X 50	102,086.98	1.30	--	1.2992	1.0000	EUR	EUR	(132,631.40)
	EURO	EURUSD=X 50	3,595,808.19	1.30	--	1.2992	1.0000	EUR	EUR	(4,671,674.00)
	EURO	EURUSD=X 50	9,647,318.28	1.30	--	1.2992	1.0000	EUR	EUR	(12,533,795.91)
	HONG KONG DOLLAR	HKD 64	100,981,604.96	0.13	--	0.1287	1.0000	HKD	HKD	(12,991,329.93)
	HONG KONG DOLLAR	HKD 64	26,395,173.38	0.13	--	0.1287	1.0000	HKD	HKD	(3,395,751.20)
	IND & COMM BK OF CHINA-H	1398 15314	17,196,000.00	0.76	26,952.88	0.1286	1.0000	HKD	HKD	(12,985,065.04)
	IND & COMM BK OF CHINA-H	1398 15314	4,479,000.00	0.76	10,421.89	0.1286	1.0000	HKD	HKD	(3,394,113.64)
	MALAYSIAN RINGGIT	MYR 102	3,611,150.27	0.33	--	0.3254	1.0000	MYR	MYR	(1,175,122.10)
	REPO SSB 011111	25177	107,729,883.03	1.00	--	1.0000	1.0000	USD	USD	(107,729,883.03)
12-Jan-2011										(174,128,150.53)
	AAC TECHNOLOGIES HOLDINGS IN	A2XN.F 16417	1,050,000.00	2.71	5,895.51	0.1286	1.0000	HKD	HKD	(2,840,273.63)
	ANHEUSER-BUSCH INBEV NV	ABI 432	231,981.00	57.52	10,666.28	1.3061	1.0000	EUR	EUR	(13,343,521.33)
	AXIS BANK LTD	AXS 5208	160,617.00	28.99	17,394.73	0.0222	1.0000	INR	INR	(4,655,985.96)
	BRITISH POUNDS	GBPUSD=X 55	184,910.75	1.58	--	1.5780	1.0000	GBP	GBP	(291,789.16)
	CARPHONE WAREHOUSE GROUP PLC	DC.L 24344	44,817.00	6.48	1,646.69	1.5698	1.0000	GBP	GBP	(290,265.52)
	EURO	EURUSD=X 50	356,429.19	1.31	--	1.3145	1.0000	EUR	EUR	(468,526.17)
	EURO	EURUSD=X 50	10,215,933.36	1.31	--	1.3145	1.0000	EUR	EUR	(13,428,844.40)
	GENTING BHD	GENT 24534	364,000.00	3.83	3,870.41	0.3265	1.0000	MYR	MYR	(1,395,313.54)
	GENTING BHD	GENT 24534	788,800.00	3.78	7,823.56	0.3265	1.0000	MYR	MYR	(2,980,529.23)
	GLOBAL LOGISTIC PROPERTIES L	GLP 23326	4,240,000.00	1.68	14,344.25	0.7756	1.0000	SGD	SGD	(7,107,646.55)
	HONG KONG DOLLAR	HKD 64	59,690,714.36	0.13	--	0.1286	1.0000	HKD	HKD	(7,678,447.56)
	HONG KONG DOLLAR	HKD 64	22,080,712.55	0.13	--	0.1286	1.0000	HKD	HKD	(2,840,401.48)
	IND & COMM BK OF CHINA-H	1398 15314	10,072,000.00	0.76	15,937.33	0.1286	1.0000	HKD	HKD	(7,678,101.95)

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	MTU AERO ENGINES HOLDING AG	MTX.DE 682	6,742.00	69.05	325.66	1.3061	1.0000	EUR	EUR	(465,549.29)
	REPO SSB 011211	REPO SSB 011211 25205	98,385,424.23	1.00	--	1.0000	1.0000	USD	USD	(98,385,424.23)
	SHRIRAM TRANSPORT FINANCE	SHRIX 19740	199,392.00	15.83	11,795.21	0.0222	1.0000	INR	INR	(3,157,182.87)
	SINGAPORE DOLLAR	SGD 119	9,164,599.46	0.78	--	0.7769	1.0000	SGD	SGD	(7,120,347.66)
13-Jan-2011										(108,973,770.57)
	AAC TECHNOLOGIES HOLDINGS IN	A2XN.F 16417	744,000.00	2.71	4,179.44	0.1286	1.0000	HKD	HKD	(2,013,525.44)
	BRITISH POUNDS	GBPUSD=X 55	631,126.14	1.58	--	1.5810	1.0000	GBP	GBP	(997,810.43)
	CARPHONE WAREHOUSE GROUP PLC	DC.L 24344	156,165.00	6.41	6,463.34	1.5854	1.0000	GBP	GBP	(1,000,580.47)
	IND & COMM BK OF CHINA-H	1398 15314	28,074,000.00	0.78	45,366.21	0.1286	1.0000	HKD	HKD	(21,856,042.13)
	INDIAN RUPEE	INR 71	210,147,973.28	0.02	--	0.0222	1.0000	INR	INR	(4,670,484.07)
	INDIAN RUPEE	INR 71	142,499,480.76	0.02	--	0.0222	1.0000	INR	INR	(3,167,013.91)
	MTU AERO ENGINES HOLDING AG	MTX.DE 682	81,317.00	72.56	8,837.76	1.3335	1.0000	EUR	EUR	(5,900,674.21)
	REPO SSB 011311	REPO SSB 011311 25227	69,367,639.91	1.00	--	1.0000	1.0000	USD	USD	(69,367,639.91)
14-Jan-2011										(73,414,063.63)
	EURO	EURUSD=X 50	4,425,092.61	1.34	--	1.3382	1.0000	EUR	EUR	(5,921,658.93)
	HOLLYSYS AUTOMATION TECHNOLO	HOLI 17791	8,722.00	16.54	174.44	1.0000	1.0000	USD	USD	(144,238.33)
	HONG KONG DOLLAR	HKD 64	169,905,593.16	0.13	--	0.1287	1.0000	HKD	HKD	(21,858,432.72)
	HONG KONG DOLLAR	HKD 64	15,652,844.74	0.13	--	0.1287	1.0000	HKD	HKD	(2,013,745.68)
	IND & COMM BK OF CHINA-H	1398 15314	7,353,000.00	0.78	11,964.20	0.1286	1.0000	HKD	HKD	(5,763,952.61)
	MALAYSIAN RINGGIT	MYR 102	9,128,764.89	0.33	--	0.3275	1.0000	MYR	MYR	(2,990,096.63)
	MALAYSIAN RINGGIT	MYR 102	4,273,566.28	0.33	--	0.3275	1.0000	MYR	MYR	(1,399,792.45)
	MTU AERO ENGINES HOLDING AG	MTX.DE 682	12,702.00	71.65	636.67	1.3362	1.0000	EUR	EUR	(910,146.98)
	MTU AERO ENGINES HOLDING AG	MTX.DE 682	13,224.00	72.14	1,428.76	1.3362	1.0000	EUR	EUR	(953,935.25)
	REPO SSB 011411	REPO SSB 011411 25249	31,458,064.07	1.00	--	1.0000	1.0000	USD	USD	(31,458,064.07)
17-Jan-2011										(1,148,353.07)
	ABCAM PLC	ABC.L 17833	15,041.00	5.25	510.11	1.5908	1.0000	GBP	GBP	(78,989.47)
	BANCO SANTANDER SA - RTS	SAN/D 25244	1,335,798.00	--	--	1.3288	1.0000	EUR	EUR	--
	BANCO SANTANDER SA - RTS	SAN/D 25244	1,364,614.00	--	--	1.3288	1.0000	EUR	EUR	--
	BANCO SANTANDER SA - RTS	SAN/D 25244	1,036,858.00	--	--	1.3288	1.0000	EUR	EUR	--
	BANCO SANTANDER SA - RTS	SAN/D 25244	730,867.00	--	--	1.3288	1.0000	EUR	EUR	--
	BANCO SANTANDER SA - RTS	SAN/D 25244	150,611.00	--	--	1.3288	1.0000	EUR	EUR	--
	BANCO SANTANDER SA - RTS	SAN/D 25244	86,682.00	--	--	1.3288	1.0000	EUR	EUR	--
	HAITIAN INTERNATIONAL HLDGS	1882 4907	58,000.00	1.19	212.38	0.1286	1.0000	HKD	HKD	(69,159.29)

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	HONG KONG DOLLAR	HKD 64	537,786.10	0.13	--	0.1286	1.0000	HKD	HKD	(69,159.74)
	MTU AERO ENGINES HOLDING AG	MTX.DE 682	12,962.00	71.83	1,394.48	1.3288	1.0000	EUR	EUR	(931,044.57)
18-Jan-2011										(89,767,891.88)
	BRITISH POUNDS	GBPUSD=X 55	897,955.93	1.60	--	1.5986	1.0000	GBP	GBP	(1,435,472.35)
	BRITISH POUNDS	GBPUSD=X 55	49,655.15	1.60	--	1.5986	1.0000	GBP	GBP	(79,378.72)
	EURO	EURUSD=X 50	713,915.60	1.34	--	1.3403	1.0000	EUR	EUR	(956,861.08)
	EURO	EURUSD=X 50	681,144.90	1.34	--	1.3403	1.0000	EUR	EUR	(912,938.51)
	EURO	EURUSD=X 50	701,843.93	1.34	--	1.3405	1.0000	EUR	EUR	(940,821.79)
	HAITIAN INTERNATIONAL HLDGS	1882 4907	210,000.00	1.17	755.74	0.1286	1.0000	HKD	HKD	(246,116.65)
	HOLLYSYS AUTOMATION TECHNOLO	HOLI 17791	19,005.00	16.65	380.10	1.0000	1.0000	USD	USD	(316,342.03)
	HONG KONG DOLLAR	HKD 64	44,809,545.06	0.13	--	0.1286	1.0000	HKD	HKD	(5,764,249.24)
	HONG KONG DOLLAR	HKD 64	1,914,147.72	0.13	--	0.1286	1.0000	HKD	HKD	(246,167.30)
	MEGGITT PLC	MGGT.L 5148	250,127.00	5.74	--	1.5986	1.0000	GBP	GBP	(1,435,512.17)
	MTU AERO ENGINES HOLDING AG	MTX.DE 682	12,963.00	72.50	1,407.64	1.3391	1.0000	EUR	EUR	(939,839.48)
	REPO SSB 011811	REPO SSB 011811 25268	75,736,824.31	0.01	--	1.0000	1.0000	USD	USD	(757,368.24)
	REPO SSB 011811	REPO SSB 011811 25268	75,736,824.31	1.00	--	1.0000	1.0000	USD	USD	(75,736,824.31)
19-Jan-2011										(78,688,494.33)
	ABCAM PLC	ABC.L 17833	57,625.00	5.44	1,779.81	1.5984	1.0000	GBP	GBP	(313,746.75)
	BRITISH POUNDS	GBPUSD=X 55	196,289.38	1.60	--	1.6019	1.0000	GBP	GBP	(314,435.96)
	EURO	EURUSD=X 50	700,666.90	1.34	--	1.3405	1.0000	EUR	EUR	(939,243.98)
	HAITIAN INTERNATIONAL HLDGS	1882 4907	19,000.00	1.16	45.72	0.1286	1.0000	HKD	HKD	(22,017.88)
	HAITIAN INTERNATIONAL HLDGS	1882 4907	515,000.00	1.16	1,835.32	0.1286	1.0000	HKD	HKD	(597,714.46)
	HOLLYSYS AUTOMATION TECHNOLO	HOLI 17791	8,519.00	16.58	170.38	1.0000	1.0000	USD	USD	(141,282.50)
	HONG KONG DOLLAR	HKD 64	4,649,172.60	0.13	--	0.1286	1.0000	HKD	HKD	(597,656.86)
	HONG KONG DOLLAR	HKD 64	171,260.59	0.13	--	0.1286	1.0000	HKD	HKD	(22,015.76)
	REPO SSB 011911	REPO SSB 011911 25299	75,740,380.18	1.00	--	1.0000	1.0000	USD	USD	(75,740,380.18)
20-Jan-2011										(416,708,003.91)
	ABCAM PLC	ABC.L 17833	55,817.00	5.18	1,669.77	1.5844	1.0000	GBP	GBP	(289,364.11)
	BRITISH POUNDS	GBPUSD=X 55	182,632.16	1.59	--	1.5931	1.0000	GBP	GBP	(290,951.29)
	HAITIAN INTERNATIONAL HLDGS	1882 4907	240,000.00	1.16	851.42	0.1284	1.0000	HKD	HKD	(277,272.03)
	HOLLYSYS AUTOMATION TECHNOLO	HOLI 17791	56,940.00	16.15	1,138.80	1.0000	1.0000	USD	USD	(919,706.27)
	HONG KONG DOLLAR	HKD 64	2,158,756.89	0.13	--	0.1284	1.0000	HKD	HKD	(277,243.56)
	REPO SSB 012011	REPO SSB 012011 25322	33,621,884.11	1.00	--	1.0000	1.0000	USD	USD	(33,621,884.11)

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Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
USD/EUR FWD 20110315	STAR	USD 24982	98,348,612.95	1.00	--	1.0000	1.0000	USD	USD	(98,348,612.95)
USD/GBP FWD 20110317	STAR	USD 25321	204,727,211.26	1.00	--	1.0000	1.0000	USD	USD	(204,727,211.26)
USD/JPY FWD 20110316	STAR	USD 25006	77,955,758.33	1.00	--	1.0000	1.0000	USD	USD	(77,955,758.33)
21-Jan-2011										(34,137,221.06)
HAITIAN INTERNATIONAL HLDGS		1882 4907	86,000.00	1.14	302.18	0.1284	1.0000	HKD	HKD	(98,400.35)
HOLLYSYS AUTOMATION TECHNOLO		HOLI 17791	30,929.00	16.06	618.58	1.0000	1.0000	USD	USD	(496,824.90)
HONG KONG DOLLAR		HKD 64	766,420.63	0.13	--	0.1283	1.0000	HKD	HKD	(98,359.94)
REPO SSB 012111		REPO SSB 012111 25361	33,443,635.87	1.00	--	1.0000	1.0000	USD	USD	(33,443,635.87)
24-Jan-2011										(33,810,204.97)
BRAZIL		BRLUSD=X 23	23,169.72	0.60	--	0.5962	1.0000	BRL	BRL	(13,812.88)
CREDICORP LTD		BAP 759	10,998.00	110.14	219.96	1.0000	1.0000	USD	USD	(1,211,305.42)
CREDICORP LTD		BAP 759	11,548.00	109.76	230.96	1.0000	1.0000	USD	USD	(1,267,470.37)
HAITIAN INTERNATIONAL HLDGS		1882 4907	158,000.00	1.13	550.11	0.1282	1.0000	HKD	HKD	(179,147.88)
HOLLYSYS AUTOMATION TECHNOLO		HOLI 17791	33,219.00	15.45	664.38	1.0000	1.0000	USD	USD	(513,353.14)
HONG KONG DOLLAR		HKD 64	1,396,869.77	0.13	--	0.1283	1.0000	HKD	HKD	(179,173.16)
REPO SSB 012411		REPO SSB 012411 25388	30,445,942.12	1.00	--	1.0000	1.0000	USD	USD	(30,445,942.12)
25-Jan-2011										(230,998,041.57)
BANGKOK DUSIT MED SERVICE-F		6DM1.SG 25270	406,200.00	1.53	1,641.40	0.0323	1.0000	THB	THB	(623,384.43)
BANK RAKYAT INDONESIA PERSER		BBRI.JK 547	250,500.00	0.55	260.52	0.0001	1.0000	IDR	IDR	(137,104.92)
BANK RAKYAT INDONESIA PERSER		BBRI.JK 547	6,211,000.00	0.56	10,534.27	0.0001	1.0000	IDR	IDR	(3,487,189.61)
BG GROUP PLC		BGMD 247	120,492.00	21.01	16,348.67	1.5824	1.0000	GBP	GBP	(2,531,284.31)
BG GROUP PLC		BGMD 247	72,358.00	21.00	8,613.26	1.5824	1.0000	GBP	GBP	(1,519,435.02)
BNP PARIBAS		BNP.PA 1147	310,606.00	76.02	18,875.63	1.3673	1.0000	EUR	EUR	(23,613,414.01)
BRITISH POUNDS		GBPUSD=X 55	1,226,877.49	1.60	--	1.6014	1.0000	GBP	GBP	(1,964,721.61)
BRITISH POUNDS		GBPUSD=X 55	5,396,071.78	1.58	--	1.5786	1.0000	GBP	GBP	(8,518,238.91)
BRITISH POUNDS		GBPUSD=X 55	298,013.45	1.58	--	1.5786	1.0000	GBP	GBP	(470,444.03)
BRITISH POUNDS		GBPUSD=X 55	960,206.96	1.58	--	1.5786	1.0000	GBP	GBP	(1,515,782.71)
BRITISH POUNDS		GBPUSD=X 55	1,599,645.12	1.58	--	1.5786	1.0000	GBP	GBP	(2,525,199.79)
BRITISH POUNDS		GBPUSD=X 55	7,028,222.64	1.58	--	1.5786	1.0000	GBP	GBP	(11,094,752.26)
BRITISH POUNDS		GBPUSD=X 55	7,688,386.88	1.58	--	1.5786	1.0000	GBP	GBP	(12,136,887.53)
CAIRN ENERGY PLC		CNE 731	1,608,503.00	6.91	71,824.37	1.5824	1.0000	GBP	GBP	(11,121,485.29)
CAIRN ENERGY PLC		CNE 731	68,014.00	6.93	2,674.35	1.5824	1.0000	GBP	GBP	(471,577.58)
CHINA OVERSEAS LAND & INVEST		688 11716	1,324,000.00	1.95	4,080.94	0.1283	1.0000	HKD	HKD	(2,586,945.66)
CIE FINANCIERE RICHEMON-BR A		CFR 1007	144,869.00	56.95	12,357.53	1.0602	1.0000	CHF	CHF	(8,250,706.79)

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	CREDICORP LTD	BAP	759	23,095.00	111.23	461.90	1.0000	1.0000	USD	USD	(2,568,928.44)
	EURO	EURUSD=X	50	1,562,190.13	1.37	--	1.3669	1.0000	EUR	EUR	(2,135,357.69)
	EURO	EURUSD=X	50	17,270,142.61	1.37	--	1.3669	1.0000	EUR	EUR	(23,606,557.93)
	HAITIAN INTERNATIONAL HLDGS	1882	4907	187,000.00	1.11	638.13	0.1283	1.0000	HKD	HKD	(207,815.89)
	HONG KONG DOLLAR	HKD	64	1,619,155.88	0.13	--	0.1284	1.0000	HKD	HKD	(207,917.30)
	HONG KONG DOLLAR	HKD	64	20,155,669.05	0.13	--	0.1284	1.0000	HKD	HKD	(2,588,207.80)
	HONG KONG DOLLAR	HKD	64	130,832,885.96	0.13	--	0.1284	1.0000	HKD	HKD	(16,800,369.94)
	HTC CORP	2498	5307	214,000.00	31.88	13,618.30	0.0345	1.0000	TWD	TWD	(6,822,770.14)
	IND & COMM BK OF CHINA-H	1398	15314	22,229,000.00	0.76	26,489.84	0.1283	1.0000	HKD	HKD	(16,792,177.18)
	INDO TAMBANGRAYA MEGAH TBK P	ITMG	19133	21,000.00	5.19	206.90	0.0001	1.0000	IDR	IDR	(108,885.81)
	INDO TAMBANGRAYA MEGAH TBK P	ITMG	19133	245,500.00	5.29	3,795.99	0.0001	1.0000	IDR	IDR	(1,299,354.24)
	KEPPEL CORP LTD	KEP	737	607,000.00	8.88	10,913.07	0.7809	1.0000	SGD	SGD	(5,387,787.89)
	NEW TAIWAN DOLLAR	TWD	135	1,033,200,000.00	0.03	--	0.0344	1.0000	TWD	TWD	(35,590,764.38)
	RECKITT BENCKISER GROUP PLC	RB/	752	155,659.00	54.86	55,145.08	1.5824	1.0000	GBP	GBP	(8,538,763.79)
	SEB SA	SK	18653	21,355.00	100.02	3,199.18	1.3673	1.0000	EUR	EUR	(2,135,977.86)
	SINGAPORE DOLLAR	SGD	119	6,899,601.18	0.78	--	0.7817	1.0000	SGD	SGD	(5,393,262.86)
	SWISS FRANC	CHF	31	7,782,066.61	1.06	--	1.0594	1.0000	CHF	CHF	(8,244,587.98)
26-Jan-2011											(97,547,121.10)
	BANGKOK DUSIT MED SERVICE-F	6DM1.SG	25270	163,500.00	1.60	688.55	0.0325	1.0000	THB	THB	(261,501.17)
	BANK RAKYAT INDONESIA PERSER	BBRI.JK	547	3,906,000.00	0.59	6,905.14	0.0001	1.0000	IDR	IDR	(2,285,828.42)
	BANK RAKYAT INDONESIA PERSER	BBRI.JK	547	430,500.00	0.57	742.41	0.0001	1.0000	IDR	IDR	(245,762.10)
	BRITISH POUNDS	GBPUSD=X	55	4,277,111.10	1.59	--	1.5877	1.0000	GBP	GBP	(6,790,769.29)
	BRITISH POUNDS	GBPUSD=X	55	2,889,620.56	1.59	--	1.5877	1.0000	GBP	GBP	(4,587,850.56)
	CAIRN ENERGY PLC	CNE	731	663,238.00	6.92	29,644.23	1.5885	1.0000	GBP	GBP	(4,590,050.78)
	CHINA OVERSEAS LAND & INVEST	688	11716	2,156,000.00	1.99	6,773.88	0.1284	1.0000	HKD	HKD	(4,294,016.41)
	EURO	EURUSD=X	50	798,678.86	1.37	--	1.3668	1.0000	EUR	EUR	(1,091,634.27)
	GENTING BHD	GENT	24534	699,900.00	3.59	6,384.62	0.3277	1.0000	MYR	MYR	(2,512,813.30)
	HAITIAN INTERNATIONAL HLDGS	1882	4907	381,000.00	1.10	1,289.28	0.1284	1.0000	HKD	HKD	(419,876.18)
	HONG KONG DOLLAR	HKD	64	33,430,419.85	0.13	--	0.1285	1.0000	HKD	HKD	(4,294,705.75)
	HONG KONG DOLLAR	HKD	64	3,268,882.93	0.13	--	0.1285	1.0000	HKD	HKD	(419,943.58)
	HONG KONG DOLLAR	HKD	64	57,418,721.72	0.13	--	0.1285	1.0000	HKD	HKD	(7,376,410.92)
	HTC CORP	2498	5307	435,000.00	32.83	28,508.18	0.0344	1.0000	TWD	TWD	(14,282,591.75)
	IND & COMM BK OF CHINA-H	1398	15314	9,836,000.00	0.75	11,634.59	0.1284	1.0000	HKD	HKD	(7,375,226.95)
	INDO TAMBANGRAYA MEGAH TBK P	ITMG	19133	140,000.00	5.40	2,209.06	0.0001	1.0000	IDR	IDR	(756,155.23)
	KEPPEL CORP LTD	KEP	737	1,188,000.00	9.24	22,062.35	0.7817	1.0000	SGD	SGD	(10,973,635.57)
	RECKITT BENCKISER GROUP PLC	RB/	752	121,952.00	55.71	39,205.52	1.5885	1.0000	GBP	GBP	(6,794,025.97)

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Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	RUPIAH INDONESIA	IDR 68	11,743,982,622.00	0.00	--	0.0001	1.0000	IDR	IDR	(1,299,824.00)
	RUPIAH INDONESIA	IDR 68	31,518,344,271.70	0.00	--	0.0001	1.0000	IDR	IDR	(3,488,450.34)
	RUPIAH INDONESIA	IDR 68	984,145,055.50	0.00	--	0.0001	1.0000	IDR	IDR	(108,925.17)
	RUPIAH INDONESIA	IDR 68	1,239,198,453.63	0.00	--	0.0001	1.0000	IDR	IDR	(137,154.48)
	SEB SA	SK 18653	10,761.00	101.62	1,637.87	1.3692	1.0000	EUR	EUR	(1,093,556.32)
	SINGAPORE DOLLAR	SGD 119	14,037,474.56	0.78	--	0.7819	1.0000	SGD	SGD	(10,976,209.62)
	SUL AMERICA SA - UNITS	SULA11 20562	39,500.00	11.74	1,156.56	0.5998	1.0000	BRL	BRL	(463,784.54)
	THAILAND BAHT	THB=X 195	19,306,217.15	0.03	--	0.0324	1.0000	THB	THB	(626,418.40)
27-Jan-2011										(140,350,538.79)
	ABCAM PLC	ABC.L 17833	4,849.00	5.31	147.59	1.5940	1.0000	GBP	GBP	(25,760.25)
	BANGKOK DUSIT MED SERVICE-F	6DM1.SG 25270	203,100.00	1.62	868.31	0.0324	1.0000	THB	THB	(329,775.16)
	BANK RAKYAT INDONESIA PERSER	BBRI.JK 547	4,296,500.00	0.59	7,599.23	0.0001	1.0000	IDR	IDR	(2,515,595.26)
	BRAZIL	BRLUSD=X 23	773,244.78	0.60	--	0.5972	1.0000	BRL	BRL	(461,776.52)
	BRAZIL	BRLUSD=X 23	6,935.57	0.60	--	0.5972	1.0000	BRL	BRL	(4,141.88)
	BRITISH POUNDS	GBPUSD=X 55	16,161.21	1.60	--	1.5955	1.0000	GBP	GBP	(25,785.21)
	BRITISH POUNDS	GBPUSD=X 55	11,194,880.22	1.60	--	1.5955	1.0000	GBP	GBP	(17,861,431.39)
	BRITISH POUNDS	GBPUSD=X 55	2,150,374.63	1.60	--	1.5955	1.0000	GBP	GBP	(3,430,922.72)
	BRITISH POUNDS	GBPUSD=X 55	10,777,299.12	1.60	--	1.5955	1.0000	GBP	GBP	(17,195,180.75)
	CAIRN ENERGY PLC	CNE 731	493,005.00	6.95	22,137.12	1.5940	1.0000	GBP	GBP	(3,427,601.94)
	CHINA OVERSEAS LAND & INVEST	688 11716	3,058,000.00	1.90	9,160.56	0.1284	1.0000	HKD	HKD	(5,806,916.34)
	EURO	EURUSD=X 50	2,414,285.66	1.37	--	1.3705	1.0000	EUR	EUR	(3,308,778.50)
	GENTING BHD	GENT 24534	905,900.00	3.58	8,203.63	0.3277	1.0000	MYR	MYR	(3,242,165.74)
	HAITIAN INTERNATIONAL HLDGS	1882 4907	440,000.00	1.14	1,534.63	0.1284	1.0000	HKD	HKD	(499,777.28)
	HON HAI PRECISION INDUSTRY	2317 517	5,473,000.00	4.30	46,947.58	0.0344	1.0000	TWD	TWD	(23,520,736.32)
	HONG KONG DOLLAR	HKD 64	45,213,521.48	0.13	--	0.1284	1.0000	HKD	HKD	(5,806,953.42)
	HONG KONG DOLLAR	HKD 64	3,891,340.83	0.13	--	0.1284	1.0000	HKD	HKD	(499,780.47)
	INDO TAMBANGRAYA MEGAH TBK P	ITMG 19133	893,000.00	5.63	14,687.54	0.0001	1.0000	IDR	IDR	(5,027,499.62)
	KEPPEL CORP LTD	KEP 737	138,000.00	9.59	1,130.15	0.7820	1.0000	SGD	SGD	(1,323,061.81)
	MALAYSIAN RINGGIT	MYR 102	7,667,849.90	0.33	--	0.3279	1.0000	MYR	MYR	(2,514,049.13)
	RECKITT BENCKISER GROUP PLC	RB/ 752	306,620.00	56.03	97,364.28	1.5940	1.0000	GBP	GBP	(17,178,537.58)
	RECKITT BENCKISER GROUP PLC	RB/ 752	319,584.00	55.84	102,970.21	1.5940	1.0000	GBP	GBP	(17,844,143.36)
	RUPIAH INDONESIA	IDR 68	6,830,053,589.00	0.00	--	0.0001	1.0000	IDR	IDR	(756,360.13)
	RUPIAH INDONESIA	IDR 68	20,646,991,398.60	0.00	--	0.0001	1.0000	IDR	IDR	(2,286,447.83)
	RUPIAH INDONESIA	IDR 68	2,219,872,601.15	0.00	--	0.0001	1.0000	IDR	IDR	(245,828.69)
	SEB SA	SK 18653	32,404.00	102.31	4,965.33	1.3732	1.0000	EUR	EUR	(3,315,187.99)
	SINGAPORE DOLLAR	SGD 119	1,691,931.44	0.78	--	0.7824	1.0000	SGD	SGD	(1,323,682.87)

Performance Workbook Report

March 31, 2011

Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	SUL AMERICA SA - UNITS	SULA11 20562	26,700.00	11.64	775.02	0.5972	1.0000	BRL	BRL	(310,783.00)
	THAILAND BAHT	THB=X 195	8,058,158.12	0.03	--	0.0325	1.0000	THB	THB	(261,877.65)
28-Jan-2011										(83,274,983.98)
	ABCAM PLC	ABC.L 17833	8,093.00	5.24	241.79	1.5844	1.0000	GBP	GBP	(42,380.78)
	BRAZIL	BRLUSD=X 23	520,375.06	0.59	--	0.5929	1.0000	BRL	BRL	(308,553.25)
	BRITISH POUNDS	GBPUSD=X 55	26,748.63	1.58	--	1.5840	1.0000	GBP	GBP	(42,369.83)
	CHINA OVERSEAS LAND & INVEST	688 11716	1,220,000.00	1.88	3,620.47	0.1283	1.0000	HKD	HKD	(2,295,026.20)
	EURO	EURUSD=X 50	1,722,259.86	1.36	--	1.3591	1.0000	EUR	EUR	(2,340,723.38)
	GENTING BHD	GENT 24534	773,200.00	3.52	6,904.78	0.3273	1.0000	MYR	MYR	(2,722,100.79)
	HAITIAN INTERNATIONAL HLDGS	1882 4907	41,000.00	1.14	143.14	0.1283	1.0000	HKD	HKD	(46,603.37)
	HON HAI PRECISION INDUSTRY	2317 517	4,159,000.00	4.29	17,817.65	0.0345	1.0000	TWD	TWD	(17,835,477.67)
	HONG KONG DOLLAR	HKD 64	363,112.49	0.13	--	0.1283	1.0000	HKD	HKD	(46,592.31)
	HONG KONG DOLLAR	HKD 64	17,881,811.09	0.13	--	0.1283	1.0000	HKD	HKD	(2,294,481.34)
	INDO TAMBANGRAYA MEGA TBK P	ITMG 19133	962,500.00	5.38	15,134.35	0.0001	1.0000	IDR	IDR	(5,180,441.37)
	KEPPEL CORP LTD	KEP 737	340,000.00	9.39	2,062.13	0.7794	1.0000	SGD	SGD	(3,191,013.04)
	MALAYSIAN RINGGIT	MYR 102	9,895,089.76	0.33	--	0.3277	1.0000	MYR	MYR	(3,242,590.73)
	NEW TAIWAN DOLLAR	TWD 135	759,606,000.00	0.03	--	0.0344	1.0000	TWD	TWD	(26,163,534.84)
	REPO SSB 012811	REPO SSB 012811 25512	4,107,157.29	1.00	--	1.0000	1.0000	USD	USD	(4,107,157.29)
	RUPIAH INDONESIA	IDR 68	22,716,229,504.30	0.00	--	0.0001	1.0000	IDR	IDR	(2,517,639.72)
	RUPIAH INDONESIA	IDR 68	45,399,129,644.00	0.00	--	0.0001	1.0000	IDR	IDR	(5,031,585.54)
	SEB SA	SK 18653	23,156.00	101.34	3,514.62	1.3625	1.0000	EUR	EUR	(2,346,594.90)
	SINGAPORE DOLLAR	SGD 119	4,094,069.71	0.78	--	0.7797	1.0000	SGD	SGD	(3,192,257.06)
	THAILAND BAHT	THB=X 195	10,181,809.20	0.03	--	0.0322	1.0000	THB	THB	(327,860.57)
31-Jan-2011										(86,180,893.22)
	BRITISH POUNDS	GBPUSD=X 55	10,751,807.59	1.60	--	1.6042	1.0000	GBP	GBP	(17,248,049.74)
	BRITISH POUNDS	GBPUSD=X 55	1,412,301.14	1.60	--	1.6042	1.0000	GBP	GBP	(2,265,613.49)
	BRITISH POUNDS	GBPUSD=X 55	5,326,169.63	1.60	--	1.6042	1.0000	GBP	GBP	(8,544,241.32)
	BRITISH POUNDS	GBPUSD=X 55	711,312.35	1.60	--	1.6042	1.0000	GBP	GBP	(1,141,087.27)
	BRITISH POUNDS	GBPUSD=X 55	2,318,341.40	1.60	--	1.6042	1.0000	GBP	GBP	(3,719,083.27)
	EURO	EURUSD=X 50	976,531.33	1.37	--	1.3665	1.0000	EUR	EUR	(1,334,430.06)
	GENTING BHD	GENT 24534	978,900.00	3.50	8,669.89	0.3266	1.0000	MYR	MYR	(3,429,783.91)
	MALAYSIAN RINGGIT	MYR 102	8,317,378.92	0.33	--	0.3274	1.0000	MYR	MYR	(2,723,259.40)
	NEW TAIWAN DOLLAR	TWD 135	50,000,000.00	0.03	--	0.0344	1.0000	TWD	TWD	(1,722,356.00)
	PETROBAKKEN ENERGY LTD-A	PBN 17530	29,470.00	21.11	589.25	0.9998	1.0000	CAD	CAD	(622,103.52)

Performance Workbook Report

March 31, 2011

Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	REPO SSB									
	REPO SSB 013111	013111 25530	2,608,833.08	1.00	--	1.0000	1.0000	USD	USD	(2,608,833.08)
	RUPIAH INDONESIA	IDR 68	46,771,771,108.00	0.00	--	0.0001	1.0000	IDR	IDR	(5,168,280.71)
	SAINSBURY (J) PLC	SBRY 16372	376,982.00	6.00	12,822.74	1.6017	1.0000	GBP	GBP	(2,262,143.04)
	SAINSBURY (J) PLC	SBRY 16372	612,040.00	6.07	24,010.23	1.6017	1.0000	GBP	GBP	(3,713,386.42)
	SEB SA	SK 18653	13,232.00	101.18	2,005.24	1.3710	1.0000	EUR	EUR	(1,338,832.90)
	TIM HORTONS INC	THI.TO 4792	35,268.00	41.04	1,410.10	0.9998	1.0000	CAD	CAD	(1,447,287.03)
	VODAFONE GROUP PLC	VOD 1094	6,032,287.00	2.85	92,531.43	1.6017	1.0000	GBP	GBP	(17,221,629.36)
	WPP PLC	WPP 4917	691,114.00	12.34	12,779.17	1.6017	1.0000	GBP	GBP	(8,531,153.32)
	WPP PLC	WPP 4917	92,735.00	12.29	798.59	1.6017	1.0000	GBP	GBP	(1,139,339.36)
01-Feb-2011										(298,742,997.26)
	ABCAM PLC	ABC.L 17833	222,436.00	5.40	6,929.13	1.6154	1.0000	GBP	GBP	(1,200,783.50)
	ABCAM PLC	ABC.L 17833	4,141.00	5.40	128.26	1.6154	1.0000	GBP	GBP	(22,345.73)
	BRITISH POUNDS	GBPUSD=X 55	1,589,955.70	1.61	--	1.6116	1.0000	GBP	GBP	(2,562,372.61)
	BRITISH POUNDS	GBPUSD=X 55	743,333.02	1.61	--	1.6116	1.0000	GBP	GBP	(1,197,955.50)
	BRITISH POUNDS	GBPUSD=X 55	13,832.90	1.61	--	1.6116	1.0000	GBP	GBP	(22,293.10)
	BRITISH POUNDS	GBPUSD=X 55	1,380,520.57	1.61	--	1.6116	1.0000	GBP	GBP	(2,224,846.95)
	CANADIAN DOLLAR	CAD 29	622,259.05	1.01	--	1.0101	1.0000	CAD	CAD	(628,544.49)
	CANADIAN DOLLAR	CAD 29	1,447,648.86	1.01	--	1.0101	1.0000	CAD	CAD	(1,462,271.58)
	SAINSBURY (J) PLC	SBRY 16372	355,142.00	6.28	14,420.15	1.6154	1.0000	GBP	GBP	(2,230,099.14)
	TIM HORTONS INC	THI.TO 4792	13,927.00	41.24	561.40	1.0078	1.0000	CAD	CAD	(574,389.45)
	TIM HORTONS INC	THI.TO 4792	6,539.00	41.30	263.59	1.0078	1.0000	CAD	CAD	(270,047.59)
	USD/EUR FWD 20110315 STAR USD	USD 24982	118,527,224.32	1.00	--	1.0000	1.0000	USD	USD	(118,527,224.32)
	USD/GBP FWD 20110317 STAR USD	USD 25321	139,642,726.88	1.00	--	1.0000	1.0000	USD	USD	(139,642,726.88)
	USD/JPY FWD 20110316 STAR USD	USD 25006	25,608,674.84	1.00	--	1.0000	1.0000	USD	USD	(25,608,674.84)
	WPP PLC	WPP 4917	204,302.00	12.57	2,567.48	1.6154	1.0000	GBP	GBP	(2,568,421.59)
02-Feb-2011										(177,037,251.97)
	ABCAM PLC	ABC.L 17833	32,579.00	5.35	1,004.86	1.6190	1.0000	GBP	GBP	(174,137.50)
	ANTOFAGASTA PLC	ANTO 16555	211,591.00	24.42	33,370.05	1.6190	1.0000	GBP	GBP	(5,166,973.01)
	ASHMORE GROUP PLC	ESSAX 704	657,782.00	5.74	24,379.52	1.6190	1.0000	GBP	GBP	(3,774,827.39)
	BAYER AG-REG	BAYN.DE 16798	224,447.00	75.12	16,844.36	1.3809	1.0000	EUR	EUR	(16,861,201.69)
	BRITISH POUNDS	GBPUSD=X 55	3,124,671.84	1.62	--	1.6214	1.0000	GBP	GBP	(5,066,342.92)
	BRITISH POUNDS	GBPUSD=X 55	2,043,806.76	1.62	--	1.6214	1.0000	GBP	GBP	(3,313,828.28)
	BRITISH POUNDS	GBPUSD=X 55	3,023,884.98	1.62	--	1.6214	1.0000	GBP	GBP	(4,902,927.11)
	BRITISH POUNDS	GBPUSD=X 55	1,164,032.00	1.62	--	1.6214	1.0000	GBP	GBP	(1,887,361.48)
	BRITISH POUNDS	GBPUSD=X 55	3,191,535.90	1.62	--	1.6214	1.0000	GBP	GBP	(5,174,756.31)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	BRITISH POUNDS	GBPUSD=X	55	2,331,635.39		1.6214	1.0000	GBP	GBP	(3,780,513.62)
	BRITISH POUNDS	GBPUSD=X	55	200,607.31		1.6214	1.0000	GBP	GBP	(325,264.69)
	BRITISH POUNDS	GBPUSD=X	55	107,561.25		1.6214	1.0000	GBP	GBP	(174,399.81)
	BRITISH POUNDS	GBPUSD=X	55	304,251.36		1.6214	1.0000	GBP	GBP	(493,313.16)
	BRITISH POUNDS	GBPUSD=X	55	2,703,890.13		1.6214	1.0000	GBP	GBP	(4,384,087.46)
	CANADIAN DOLLAR	CAD	29	267,968.22		1.0102	1.0000	CAD	CAD	(270,702.31)
	CANADIAN DOLLAR	CAD	29	569,966.65		1.0102	1.0000	CAD	CAD	(575,782.05)
	EURO	EURUSD=X	50	12,210,376.40		1.3827	1.0000	EUR	EUR	(16,883,287.45)
	HARGREAVES LANSDOWN PLC	HL/ 17841	579,737.00	8.73	32,670.97	1.6190	1.0000	GBP	GBP	(5,058,722.69)
	JAPANESE YEN	JPY	177	216,256,235.00		0.0123	1.0000	JPY	JPY	(2,656,383.46)
	JAPANESE YEN	JPY	177	127,017,836.00		0.0123	1.0000	JPY	JPY	(1,560,223.59)
	JAPANESE YEN	JPY	177	1,659,630,768.00		0.0123	1.0000	JPY	JPY	(20,386,074.54)
	KOMATSU LTD	6301 519	652,500.00	31.16	30,454.77	0.0123	1.0000	JPY	JPY	(20,333,630.21)
	MAKITA CORP	6586 5182	33,900.00	45.91	2,330.81	0.0123	1.0000	JPY	JPY	(1,556,209.82)
	MAKITA CORP	6586 5182	57,700.00	45.92	3,968.36	0.0123	1.0000	JPY	JPY	(2,649,549.77)
	MALAYSIAN RINGGIT	MYR	102	10,500,283.42		0.3288	1.0000	MYR	MYR	(3,452,904.80)
	RAIA DROGASIL SA	RADL3 18816	273,300.00	7.36	5,018.46	0.6007	1.0000	BRL	BRL	(2,012,403.44)
	REPO SSB 020211	REPO SSB 020211 25563	28,877,684.01	1.00		1.0000	1.0000	USD	USD	(28,877,684.01)
	RESTAURANT GROUP PLC	RTN 693	103,700.00	4.75	3,182.65	1.6190	1.0000	GBP	GBP	(492,571.17)
	RESTAURANT GROUP PLC	RTN 693	69,133.00	4.70	1,875.74	1.6190	1.0000	GBP	GBP	(324,775.47)
	SAINSBURY (J) PLC	SBRY 16372	297,455.00	6.34	12,185.86	1.6190	1.0000	GBP	GBP	(1,884,522.72)
	WPP PLC	WPP 4917	262,067.00	12.63	3,307.15	1.6190	1.0000	GBP	GBP	(3,308,843.99)
	WPP PLC	WPP 4917	346,966.00	12.62	3,063.73	1.6190	1.0000	GBP	GBP	(4,377,493.40)
	XSTRATA PLC	XSU.TO 363	209,016.00	23.42	31,653.45	1.6190	1.0000	GBP	GBP	(4,895,552.67)
03-Feb-2011										(344,342,738.21)
	BAYER AG-REG	BAYN.DE 16798	270,713.00	74.08	20,035.02	1.3631	1.0000	EUR	EUR	(20,055,055.30)
	BAYER AG-REG	BAYN.DE 16798	29,805.00	74.10	1,544.96	1.3631	1.0000	EUR	EUR	(2,208,623.04)
	BRAZIL	BRLUSD=X 23	3,350,047.99	0.60		0.5982	1.0000	BRL	BRL	(2,003,976.76)
	BRITISH POUNDS	GBPUSD=X 55	87,276.68	1.61		1.6122	1.0000	GBP	GBP	(140,707.46)
	BRITISH POUNDS	GBPUSD=X 55	262,619.36	1.61		1.6122	1.0000	GBP	GBP	(423,394.93)
	BRITISH POUNDS	GBPUSD=X 55	6,505,545.85	1.61		1.6122	1.0000	GBP	GBP	(10,488,241.02)
	BRITISH POUNDS	GBPUSD=X 55	50,476.91	1.61		1.6122	1.0000	GBP	GBP	(81,378.87)
	BRITISH POUNDS	GBPUSD=X 55	1,711,482.76	1.61		1.6122	1.0000	GBP	GBP	(2,759,252.51)
	CI FINANCIAL CORP	CIX.TO 14571	40,988.00	21.85	1,655.33	1.0096	1.0000	CAD	CAD	(895,532.66)
	EURO	EURUSD=X 50	1,620,290.04	1.37		1.3656	1.0000	EUR	EUR	(2,212,668.08)

Performance Workbook Report

March 31, 2011

Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value	
	EURO	EURUSD=X	50	14,712,789.71	1.37	--	1.3656	1.0000	EUR	EUR	(20,091,785.63)
	JAPANESE YEN	JPY	177	125,225,803.00	0.01	--	0.0123	1.0000	JPY	JPY	(1,536,700.93)
	JAPANESE YEN	JPY	177	69,748,764.00	0.01	--	0.0123	1.0000	JPY	JPY	(855,917.77)
	MAKITA CORP	6586	5182	18,900.00	45.10	1,276.78	0.0122	1.0000	JPY	JPY	(852,465.91)
	MAKITA CORP	6586	5182	33,900.00	45.15	2,292.33	0.0122	1.0000	JPY	JPY	(1,530,503.50)
	RAIA DROGASIL SA	RADL3	18816	11,300.00	7.14	201.10	0.5987	1.0000	BRL	BRL	(80,641.98)
	REPO SSB	REPO SSB									
	REPO SSB 020311	020311	25601	19,475,072.19	1.00	--	1.0000	1.0000	USD	USD	(19,475,072.19)
	RESTAURANT GROUP PLC	RTN	693	17,283.00	4.72	463.50	1.6145	1.0000	GBP	GBP	(81,497.18)
	RESTAURANT GROUP PLC	RTN	693	30,128.00	4.68	912.67	1.6145	1.0000	GBP	GBP	(140,912.02)
	RESTAURANT GROUP PLC	RTN	693	90,219.00	4.70	2,739.87	1.6145	1.0000	GBP	GBP	(424,010.46)
	SAINSBURY (J) PLC	SBRY	16372	439,350.00	6.29	17,867.27	1.6145	1.0000	GBP	GBP	(2,763,263.89)
	SAPUTO INC	SAP.TO	23544	3,120.00	40.96	63.00	1.0096	1.0000	CAD	CAD	(127,783.13)
	SAPUTO INC	SAP.TO	23544	32,758.00	41.21	1,322.95	1.0096	1.0000	CAD	CAD	(1,350,064.85)
	TIM HORTONS INC	THI.TO	4792	8,411.00	41.64	339.68	1.0096	1.0000	CAD	CAD	(350,214.18)
	USD/CHF FWD 20110615 STAR USD	USD	25606	54,807,722.89	1.00	--	1.0000	1.0000	USD	USD	(54,807,722.89)
	USD/EUR FWD 20110315 STAR USD	USD	24982	64,907,067.73	1.00	--	1.0000	1.0000	USD	USD	(64,907,067.73)
	USD/GBP FWD 20110317 STAR USD	USD	25321	67,998,344.51	1.00	--	1.0000	1.0000	USD	USD	(67,998,344.51)
	USD/JPY FWD 20110316 STAR USD	USD	25006	55,196,450.05	1.00	--	1.0000	1.0000	USD	USD	(55,196,450.05)
	WPP PLC	WPP	4917	838,500.00	12.53	10,494.62	1.6145	1.0000	GBP	GBP	(10,503,488.79)
04-Feb-2011											(98,990,131.47)
	BAYER AG-REG	BAYN.DE	16798	142,351.00	73.68	10,477.54	1.3554	1.0000	EUR	EUR	(10,488,004.28)
	BRAZIL	BRLUSD=X	23	134,696.29	0.60	--	0.5966	1.0000	BRL	BRL	(80,362.92)
	BRITISH POUNDS	GBPUSD=X	55	1,150,446.63	1.61	--	1.6076	1.0000	GBP	GBP	(1,849,458.00)
	CANADIAN DOLLAR	CAD	29	126,562.80	1.01	--	1.0107	1.0000	CAD	CAD	(127,918.74)
	CANADIAN DOLLAR	CAD	29	346,869.64	1.01	--	1.0107	1.0000	CAD	CAD	(350,585.85)
	CANADIAN DOLLAR	CAD	29	886,980.32	1.01	--	1.0107	1.0000	CAD	CAD	(896,483.04)
	CANADIAN DOLLAR	CAD	29	1,337,171.73	1.01	--	1.0107	1.0000	CAD	CAD	(1,351,497.60)
	CI FINANCIAL CORP	CIX.TO	14571	8,554.00	22.00	345.63	1.0102	1.0000	CAD	CAD	(188,172.44)
	EURO	EURUSD=X	50	7,737,944.69	1.36	--	1.3607	1.0000	EUR	EUR	(10,529,021.34)
	JAPANESE YEN	JPY	177	70,394,566.00	0.01	--	0.0122	1.0000	JPY	JPY	(858,052.04)
	JAPANESE YEN	JPY	177	127,830,861.00	0.01	--	0.0122	1.0000	JPY	JPY	(1,558,153.37)
	MAKITA CORP	6586	5182	18,700.00	45.92	1,286.07	0.0122	1.0000	JPY	JPY	(858,679.96)
	MAKITA CORP	6586	5182	33,900.00	46.00	2,335.44	0.0122	1.0000	JPY	JPY	(1,559,293.63)
	RAIA DROGASIL SA	RADL3	18816	37,500.00	7.06	660.25	0.5968	1.0000	BRL	BRL	(264,760.52)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	REPO SSB									
REPO SSB 020411	020411	25634	65,335,363.46	1.00	--	1.0000	1.0000	USD	USD	(65,335,363.46)
RESTAURANT GROUP PLC	RTN	693	176,545.00	4.61	5,265.15	1.6059	1.0000	GBP	GBP	(814,108.43)
SAINSBURY (J) PLC	SBRY	16372	294,218.00	6.28	11,946.18	1.6059	1.0000	GBP	GBP	(1,847,454.12)
SAPUTO INC	SAP.TO	23544	801.00	40.90	32.37	1.0102	1.0000	CAD	CAD	(32,761.75)
07-Feb-2011										(53,850,422.20)
BRAZIL	BRLUSD=X	23	443,606.25	0.60	--	0.5951	1.0000	BRL	BRL	(264,004.20)
BRITISH POUNDS	GBPUSD=X	55	2,905,942.43	1.61	--	1.6090	1.0000	GBP	GBP	(4,675,661.37)
BRITISH POUNDS	GBPUSD=X	55	267,442.43	1.61	--	1.6090	1.0000	GBP	GBP	(430,314.87)
BRITISH POUNDS	GBPUSD=X	55	506,961.60	1.61	--	1.6090	1.0000	GBP	GBP	(815,701.21)
CANADIAN DOLLAR	CAD	29	32,432.49	1.01	--	1.0110	1.0000	CAD	CAD	(32,789.90)
CANADIAN DOLLAR	CAD	29	186,281.31	1.01	--	1.0110	1.0000	CAD	CAD	(188,334.15)
CI FINANCIAL CORP	CIX.TO	14571	3,080.00	22.28	124.80	1.0130	1.0000	CAD	CAD	(68,610.85)
JAPANESE YEN	JPY	177	129,660,101.00	0.01	--	0.0121	1.0000	JPY	JPY	(1,572,590.31)
MAKITA CORP	6586	5182	34,200.00	46.04	2,358.35	0.0121	1.0000	JPY	JPY	(1,574,596.16)
PETROBAKKEN ENERGY LTD-A	PBN	17530	49,383.00	22.03	1,000.52	1.0130	1.0000	CAD	CAD	(1,087,811.72)
RAIA DROGASIL SA	RADL3	18816	41,700.00	7.00	727.71	0.5966	1.0000	BRL	BRL	(291,814.16)
	REPO SSB									
REPO SSB 020711	020711	25649	37,030,657.80	1.00	--	1.0000	1.0000	USD	USD	(37,030,657.80)
SAINSBURY (J) PLC	SBRY	16372	68,335.00	6.31	2,443.97	1.6113	1.0000	GBP	GBP	(430,927.83)
SAINSBURY (J) PLC	SBRY	16372	740,377.00	6.32	27,020.18	1.6113	1.0000	GBP	GBP	(4,682,321.59)
SAPUTO INC	SAP.TO	23544	17,146.00	41.08	347.39	1.0130	1.0000	CAD	CAD	(704,286.08)
08-Feb-2011										(224,649,435.39)
ANHEUSER-BUSCH INBEV NV	ABI	432	356,359.00	56.69	30,258.70	1.3672	1.0000	EUR	EUR	(20,202,725.23)
ANTOFAGASTA PLC	ANTO	16555	250,036.00	24.12	35,964.10	1.6096	1.0000	GBP	GBP	(6,029,712.62)
AXA SA	CS	571	284,879.00	21.87	2,490.65	1.3672	1.0000	EUR	EUR	(6,229,111.61)
BRAZIL	BRLUSD=X	23	9,981.83	0.60	--	0.6008	1.0000	BRL	BRL	(5,996.89)
BRAZIL	BRLUSD=X	23	489,109.72	0.60	--	0.6008	1.0000	BRL	BRL	(293,847.83)
BRITISH POUNDS	GBPUSD=X	55	384,286.20	1.61	--	1.6095	1.0000	GBP	GBP	(618,508.64)
BRITISH POUNDS	GBPUSD=X	55	1,254,186.82	1.61	--	1.6095	1.0000	GBP	GBP	(2,018,613.69)
BRITISH POUNDS	GBPUSD=X	55	66,864.09	1.61	--	1.6095	1.0000	GBP	GBP	(107,617.75)
BRITISH POUNDS	GBPUSD=X	55	1,581,440.45	1.61	--	1.6095	1.0000	GBP	GBP	(2,545,328.40)
BRITISH POUNDS	GBPUSD=X	55	1,542,714.87	1.61	--	1.6095	1.0000	GBP	GBP	(2,482,999.58)
BRITISH POUNDS	GBPUSD=X	55	573,785.60	1.61	--	1.6095	1.0000	GBP	GBP	(923,507.92)
BRITISH POUNDS	GBPUSD=X	55	6,611,538.55	1.61	--	1.6095	1.0000	GBP	GBP	(10,641,271.30)
BRITISH POUNDS	GBPUSD=X	55	1,498,993.59	1.61	--	1.6095	1.0000	GBP	GBP	(2,412,630.18)

Performance Workbook Report

March 31, 2011

Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value	
	BRITISH POUNDS	GBPUSD=X	55	3,746,079.56	1.61	--	1.6095	1.0000	GBP	GBP	(6,029,315.05)
	CANADIAN DOLLAR	CAD	29	1,073,833.34	1.01	--	1.0060	1.0000	CAD	CAD	(1,080,315.23)
	CANADIAN DOLLAR	CAD	29	695,236.01	1.01	--	1.0060	1.0000	CAD	CAD	(699,432.61)
	CANADIAN DOLLAR	CAD	29	67,729.20	1.01	--	1.0060	1.0000	CAD	CAD	(68,138.03)
	CI FINANCIAL CORP	CIX.TO	14571	48,760.00	22.24	1,967.82	1.0089	1.0000	CAD	CAD	(1,084,266.15)
	ENQUEST PLC	ENQ	19752	859,252.00	2.35	13,037.11	1.6096	1.0000	GBP	GBP	(2,018,746.79)
	ESSILOR INTERNATIONAL	ESL.HA	586	32,541.00	68.67	3,346.91	1.3672	1.0000	EUR	EUR	(2,234,626.81)
	EURO	EURUSD=X	50	3,698,264.74	1.36	--	1.3650	1.0000	EUR	EUR	(5,048,131.37)
	EURO	EURUSD=X	50	8,470,095.43	1.36	--	1.3650	1.0000	EUR	EUR	(11,561,680.26)
	EURO	EURUSD=X	50	4,556,096.82	1.36	--	1.3650	1.0000	EUR	EUR	(6,219,072.16)
	EURO	EURUSD=X	50	1,634,450.74	1.36	--	1.3650	1.0000	EUR	EUR	(2,231,025.26)
	EURO	EURUSD=X	50	14,776,677.31	1.36	--	1.3650	1.0000	EUR	EUR	(20,170,164.53)
	INFINEON TECHNOLOGIES AG	IFX.DE	20609	449,035.00	11.26	5,051.22	1.3672	1.0000	EUR	EUR	(5,056,280.57)
	JAPANESE YEN	JPY	177	129,763,283.00	0.01	--	0.0121	1.0000	JPY	JPY	(1,574,415.32)
	JAPANESE YEN	JPY	177	257,914,775.00	0.01	--	0.0121	1.0000	JPY	JPY	(3,129,274.81)
	JAPANESE YEN	JPY	177	690,959,807.00	0.01	--	0.0121	1.0000	JPY	JPY	(8,383,401.52)
	JOHNSON MATTHEY PLC	JCI	5192	19,357.00	31.95	3,507.36	1.6096	1.0000	GBP	GBP	(618,549.42)
	MAKITA CORP	6586	5182	34,200.00	46.36	2,374.79	0.0122	1.0000	JPY	JPY	(1,585,572.36)
	NITTO DENKO CORP	6988	1175	146,300.00	57.71	12,645.25	0.0122	1.0000	JPY	JPY	(8,442,810.24)
	NITTO DENKO CORP	6988	1175	54,600.00	57.72	4,720.08	0.0122	1.0000	JPY	JPY	(3,151,450.32)
	RECKITT BENCKISER GROUP PLC	RB/	752	190,877.00	55.75	68,726.11	1.6096	1.0000	GBP	GBP	(10,641,972.98)
	REPO SSB 020811	REPO SSB 020811	25668	45,831,692.64	1.00	--	1.0000	1.0000	USD	USD	(45,831,692.64)
	RESTAURANT GROUP PLC	RTN	693	22,634.00	4.76	697.44	1.6096	1.0000	GBP	GBP	(107,624.85)
	SAINSBURY (J) PLC	SBRY	16372	147,166.00	6.28	5,329.92	1.6096	1.0000	GBP	GBP	(923,568.82)
	SAINSBURY (J) PLC	SBRY	16372	396,170.00	6.27	14,075.41	1.6096	1.0000	GBP	GBP	(2,483,163.31)
	SAP AG	SAP	1141	194,849.00	59.43	9,256.87	1.3672	1.0000	EUR	EUR	(11,580,344.29)
	SAPUTO INC	SAP.TO	23544	11,994.00	40.77	242.02	1.0089	1.0000	CAD	CAD	(488,948.36)
	SAPUTO INC	SAP.TO	23544	6,291.00	40.90	126.94	1.0089	1.0000	CAD	CAD	(257,314.37)
	SHRIRAM TRANSPORT FINANCE	SHRIX	19740	48,127.00	15.15	2,723.94	0.0221	1.0000	INR	INR	(729,107.41)
	TIM HORTONS INC	THI.TO	4792	42,287.00	41.36	1,706.58	1.0089	1.0000	CAD	CAD	(1,748,872.39)
	TULLOW OIL PLC	TUWOY	214	105,691.00	22.83	13,676.55	1.6096	1.0000	GBP	GBP	(2,412,789.27)
	TULLOW OIL PLC	TUWOY	214	111,305.00	22.87	16,459.31	1.6096	1.0000	GBP	GBP	(2,545,496.24)
09-Feb-2011											(218,977,785.38)
	ANTOFAGASTA PLC	ANTO	16555	157,091.00	24.21	22,686.15	1.6114	1.0000	GBP	GBP	(3,803,441.43)
	AXA SA	CS	571	326,171.00	21.88	2,853.94	1.3707	1.0000	EUR	EUR	(7,137,707.64)

Performance Workbook Report

March 31, 2011

Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
BANGKOK DUSIT MED SERVICE-F	6DM1.SG	25270	120,700.00	1.63	516.74	0.0326	1.0000	THB	THB	(196,252.32)
BRITISH POUNDS	GBPUSD=X	55	2,360,263.62	1.61	--	1.6125	1.0000	GBP	GBP	(3,805,925.09)
BRITISH POUNDS	GBPUSD=X	55	2,295,889.69	1.61	--	1.6125	1.0000	GBP	GBP	(3,702,122.13)
BRITISH POUNDS	GBPUSD=X	55	2,255,167.41	1.61	--	1.6125	1.0000	GBP	GBP	(3,636,457.45)
BRITISH POUNDS	GBPUSD=X	55	6,728,553.36	1.61	--	1.6125	1.0000	GBP	GBP	(10,849,792.29)
BRITISH POUNDS	GBPUSD=X	55	6,535,525.62	1.61	--	1.6125	1.0000	GBP	GBP	(10,538,535.06)
CANADIAN DOLLAR	CAD	29	484,621.17	1.01	--	1.0080	1.0000	CAD	CAD	(488,480.16)
CANADIAN DOLLAR	CAD	29	1,074,670.40	1.01	--	1.0080	1.0000	CAD	CAD	(1,083,227.90)
CANADIAN DOLLAR	CAD	29	1,733,394.87	1.01	--	1.0080	1.0000	CAD	CAD	(1,747,197.74)
CANADIAN DOLLAR	CAD	29	255,037.14	1.01	--	1.0080	1.0000	CAD	CAD	(257,067.98)
COCA-COLA FEMSA SAB-SP ADR	KOF	10683	80,211.00	78.04	3,208.44	1.0000	1.0000	USD	USD	(6,259,666.44)
ESSILOR INTERNATIONAL	ESL.HA	586	23,133.00	69.48	2,407.45	1.3707	1.0000	EUR	EUR	(1,607,369.31)
EURO	EURUSD=X	50	5,498,903.87	1.37	--	1.3745	1.0000	EUR	EUR	(7,558,243.37)
EURO	EURUSD=X	50	895,245.65	1.37	--	1.3745	1.0000	EUR	EUR	(1,230,515.15)
EURO	EURUSD=X	50	7,950,597.49	1.37	--	1.3745	1.0000	EUR	EUR	(10,928,096.25)
EURO	EURUSD=X	50	1,976,755.51	1.37	--	1.3745	1.0000	EUR	EUR	(2,717,050.45)
EURO	EURUSD=X	50	6,083,646.24	1.37	--	1.3745	1.0000	EUR	EUR	(8,361,971.76)
EURO	EURUSD=X	50	5,207,314.61	1.37	--	1.3745	1.0000	EUR	EUR	(7,157,453.93)
EURO	EURUSD=X	50	1,172,656.28	1.37	--	1.3745	1.0000	EUR	EUR	(1,611,816.06)
INDIAN RUPEE	INR	71	33,024,923.14	0.02	--	0.0221	1.0000	INR	INR	(729,136.47)
INFINEON TECHNOLOGIES AG	IFX.DE	20609	108,569.00	11.30	858.38	1.3707	1.0000	EUR	EUR	(1,227,120.35)
INFINEON TECHNOLOGIES AG	IFX.DE	20609	240,546.00	11.26	1,083.40	1.3707	1.0000	EUR	EUR	(2,709,554.53)
JAPANESE YEN	JPY	177	101,602,388.00	0.01	--	0.0121	1.0000	JPY	JPY	(1,231,245.17)
L'OREAL	OR	398	68,235.00	122.21	6,665.79	1.3707	1.0000	EUR	EUR	(8,338,902.39)
MAKITA CORP	6586	5182	27,400.00	44.96	1,845.00	0.0121	1.0000	JPY	JPY	(1,231,842.59)
RAIA DROGASIL SA	RADL3	18816	79,200.00	6.89	1,360.08	0.6023	1.0000	BRL	BRL	(545,390.23)
RECKITT BENCKISER GROUP PLC	RB/	752	201,560.00	53.79	70,022.48	1.6114	1.0000	GBP	GBP	(10,842,711.97)
RECKITT BENCKISER GROUP PLC	RB/	752	67,756.00	53.63	20,598.48	1.6114	1.0000	GBP	GBP	(3,634,084.38)
REPO SSB 020911	REPO SSB 020911	25697	60,684,185.10	1.00	--	1.0000	1.0000	USD	USD	(60,684,185.10)
SAINSBURY (J) PLC	SBRY	16372	581,224.00	6.37	21,349.55	1.6114	1.0000	GBP	GBP	(3,699,706.21)
SAP AG	SAP	1141	126,658.00	59.51	5,272.48	1.3707	1.0000	EUR	EUR	(7,537,391.36)
SAP AG	SAP	1141	183,843.00	59.28	8,711.38	1.3707	1.0000	EUR	EUR	(10,897,947.35)
SHRIRAM TRANSPORT FINANCE	SHRIX	19740	30,546.00	15.01	1,713.03	0.0220	1.0000	INR	INR	(458,519.52)
WHITBREAD PLC	WTB	22820	354,072.00	29.74	62,866.71	1.6114	1.0000	GBP	GBP	(10,531,657.86)
10-Feb-2011										(111,210,674.45)

Performance Workbook Report

March 31, 2011

Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
BANGKOK DUSIT MED SERVICE-F	6DM1.SG	25270	278,800.00	1.60	1,176.96	0.0325	1.0000	THB	THB	(446,994.29)
BM&FBOVESPA SA	BVMF3	12606	362,600.00	6.98	6,312.03	0.5989	1.0000	BRL	BRL	(2,531,124.22)
BRAZIL	BRLUSD=X	23	905,565.95	0.60	--	0.5984	1.0000	BRL	BRL	(541,865.70)
BRITISH POUNDS	GBPUSD=X	55	1,287,524.22	1.61	--	1.6064	1.0000	GBP	GBP	(2,068,278.91)
BRITISH POUNDS	GBPUSD=X	55	804,895.86	1.61	--	1.6064	1.0000	GBP	GBP	(1,292,984.71)
BRITISH POUNDS	GBPUSD=X	55	798,784.68	1.61	--	1.6064	1.0000	GBP	GBP	(1,283,167.71)
BRITISH POUNDS	GBPUSD=X	55	312,671.82	1.61	--	1.6064	1.0000	GBP	GBP	(502,276.01)
BRITISH POUNDS	GBPUSD=X	55	1,289,398.59	1.61	--	1.6064	1.0000	GBP	GBP	(2,071,289.89)
CI FINANCIAL CORP	CIX.TO	14571	187,478.00	22.14	7,531.88	1.0044	1.0000	CAD	CAD	(4,150,067.94)
EURO	EURUSD=X	50	3,996,536.84	1.36	--	1.3616	1.0000	EUR	EUR	(5,441,684.56)
EURO	EURUSD=X	50	554,325.68	1.36	--	1.3616	1.0000	EUR	EUR	(754,769.85)
EURO	EURUSD=X	50	3,630,262.98	1.36	--	1.3616	1.0000	EUR	EUR	(4,942,966.07)
EURO	EURUSD=X	50	2,562,933.68	1.36	--	1.3616	1.0000	EUR	EUR	(3,489,690.50)
INDIAN RUPEE	INR	71	20,853,464.33	0.02	--	0.0220	1.0000	INR	INR	(458,434.84)
INDIAN RUPEE	INR	71	3,134,885.52	0.02	--	0.0219	1.0000	INR	INR	(68,570.04)
INFINEON TECHNOLOGIES AG	IFX.DE	20609	317,511.00	10.98	2,786.45	1.3601	1.0000	EUR	EUR	(3,485,846.35)
INFINEON TECHNOLOGIES AG	IFX.DE	20609	67,947.00	11.10	527.40	1.3601	1.0000	EUR	EUR	(753,938.41)
JAPANESE YEN	JPY	177	164,046,108.00	0.01	--	0.0120	1.0000	JPY	JPY	(1,967,923.36)
JOHNSON MATTHEY PLC	JCI	5192	40,048.00	32.07	8,305.83	1.6079	1.0000	GBP	GBP	(1,284,405.59)
L'OREAL	OR	398	40,980.00	120.49	3,946.86	1.3601	1.0000	EUR	EUR	(4,937,521.04)
MAKITA CORP	6586	5182	45,100.00	43.72	985.48	0.0120	1.0000	JPY	JPY	(1,971,945.77)
NEW TAIWAN DOLLAR	TWD	135	287,729,000.00	0.03	--	0.0348	1.0000	TWD	TWD	(10,004,484.07)
POWERTECH TECHNOLOGY INC	6239	18921	777,000.00	3.64	5,647.86	0.0346	1.0000	TWD	TWD	(2,829,577.54)
QGEP PARTICIPACOES SA	QGEP3	25745	10,000.00	10.81	269.46	0.5989	1.0000	BRL	BRL	(108,052.66)
QGEP PARTICIPACOES SA	QGEP3	25745	177,000.00	11.14	4,915.40	0.5989	1.0000	BRL	BRL	(1,971,075.61)
REPO SSB 021011	REPO SSB 021011	25759	36,781,449.09	1.00	--	1.0000	1.0000	USD	USD	(36,781,449.09)
SAINSBURY (J) PLC	SBRY	16372	205,900.00	6.29	7,468.80	1.6079	1.0000	GBP	GBP	(1,294,232.06)
SAINSBURY (J) PLC	SBRY	16372	330,765.00	6.26	11,735.28	1.6079	1.0000	GBP	GBP	(2,070,274.18)
SAP AG	SAP	1141	92,510.00	58.76	4,345.08	1.3601	1.0000	EUR	EUR	(5,435,690.16)
SHRIRAM TRANSPORT FINANCE	SHRIX	19740	113,876.00	15.04	6,397.96	0.0219	1.0000	INR	INR	(1,712,520.67)
SUL AMERICA SA - UNITS	SULA11	20562	170,900.00	10.45	4,452.76	0.5989	1.0000	BRL	BRL	(1,785,558.80)
THAILAND BAHT	THB=X	195	6,027,890.45	0.03	--	0.0325	1.0000	THB	THB	(195,965.21)
WHITBREAD PLC	WTB	22820	16,989.00	29.59	2,851.09	1.6079	1.0000	GBP	GBP	(502,760.56)
WHITBREAD PLC	WTB	22820	70,054.00	29.60	12,377.37	1.6079	1.0000	GBP	GBP	(2,073,288.08)
11-Feb-2011										(495,605,215.53)

Performance Workbook Report

March 31, 2011

Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
ASHMORE GROUP PLC	ESSAX	704	222,529.00	5.79	7,299.78	1.6001	1.0000	GBP	GBP	(1,287,683.60)
BANGKOK DUSIT MED SERVICE-F	6DM1.SG	25270	322,300.00	1.64	1,388.12	0.0324	1.0000	THB	THB	(527,189.39)
BAYER AG-REG	BAYN.DE	16798	120,849.00	75.60	6,390.78	1.3551	1.0000	EUR	EUR	(9,136,086.89)
BAYER AG-REG	BAYN.DE	16798	131,301.00	75.49	7,923.68	1.3551	1.0000	EUR	EUR	(9,912,533.09)
BRAZIL	BRLUSD=X	23	2,981,436.80	0.60	--	0.6019	1.0000	BRL	BRL	(1,794,532.80)
BRAZIL	BRLUSD=X	23	180,420.93	0.60	--	0.6019	1.0000	BRL	BRL	(108,595.72)
BRAZIL	BRLUSD=X	23	4,226,344.67	0.60	--	0.6019	1.0000	BRL	BRL	(2,543,845.35)
BRAZIL	BRLUSD=X	23	3,291,203.49	0.60	--	0.6019	1.0000	BRL	BRL	(1,980,982.00)
BRAZIL	BRLUSD=X	23	217,947.06	0.60	--	0.6019	1.0000	BRL	BRL	(131,182.77)
BRITISH POUNDS	GBPUSD=X	55	619,617.09	1.60	--	1.5973	1.0000	GBP	GBP	(989,714.38)
BRITISH POUNDS	GBPUSD=X	55	925,643.41	1.60	--	1.5973	1.0000	GBP	GBP	(1,478,530.22)
BRITISH POUNDS	GBPUSD=X	55	717,976.83	1.60	--	1.5973	1.0000	GBP	GBP	(1,146,824.39)
BRITISH POUNDS	GBPUSD=X	55	804,776.50	1.60	--	1.5973	1.0000	GBP	GBP	(1,285,469.50)
CANADIAN DOLLAR	CAD	29	4,132,015.12	1.01	--	1.0138	1.0000	CAD	CAD	(4,188,985.32)
CI FINANCIAL CORP	CIX.TO	14571	45,612.00	22.36	1,844.31	1.0109	1.0000	CAD	CAD	(1,019,942.88)
EURO	EURUSD=X	50	1,441,333.35	1.36	--	1.3571	1.0000	EUR	EUR	(1,956,033.49)
EURO	EURUSD=X	50	6,741,975.32	1.36	--	1.3571	1.0000	EUR	EUR	(9,149,534.71)
EURO	EURUSD=X	50	7,314,953.79	1.36	--	1.3571	1.0000	EUR	EUR	(9,927,123.79)
EURO	EURUSD=X	50	2,258,744.48	1.36	--	1.3571	1.0000	EUR	EUR	(3,065,342.13)
EURO	EURUSD=X	50	3,937,410.18	1.36	--	1.3571	1.0000	EUR	EUR	(5,343,459.36)
EURO	EURUSD=X	50	761,335.18	1.36	--	1.3571	1.0000	EUR	EUR	(1,033,207.97)
EURO	EURUSD=X	50	1,792,707.49	1.36	--	1.3571	1.0000	EUR	EUR	(2,432,883.33)
HEXAGON AB-B SHS	HEXAB	4899	134,554.00	21.69	2,041.70	0.1543	1.0000	SEK	SEK	(2,918,754.16)
HEXAGON AB-B SHS	HEXAB	4899	16,819.00	21.27	535.70	0.1543	1.0000	SEK	SEK	(357,668.02)
INDIAN RUPEE	INR	71	78,313,581.15	0.02	--	0.0219	1.0000	INR	INR	(1,712,970.19)
INFINEON TECHNOLOGIES AG	IFX.DE	20609	278,748.00	10.98	2,446.71	1.3551	1.0000	EUR	EUR	(3,060,836.75)
INFINEON TECHNOLOGIES AG	IFX.DE	20609	93,397.00	11.05	721.67	1.3551	1.0000	EUR	EUR	(1,031,689.38)
JOHNSON MATTHEY PLC	JCI	5192	31,038.00	31.94	5,620.64	1.6001	1.0000	GBP	GBP	(991,419.07)
L'OREAL	OR	398	16,940.00	115.30	1,561.28	1.3551	1.0000	EUR	EUR	(1,953,158.55)
POWERTECH TECHNOLOGY INC	6239	18921	1,088,000.00	3.45	7,496.23	0.0343	1.0000	TWD	TWD	(3,755,587.04)
REPO SSB 021111	REPO SSB 021111	25776	44,896,618.93	1.00	--	1.0000	1.0000	USD	USD	(44,896,618.93)
SAINSBURY (J) PLC	SBRY	16372	185,334.00	6.20	6,512.63	1.6001	1.0000	GBP	GBP	(1,148,799.69)
SAINSBURY (J) PLC	SBRY	16372	238,007.00	6.22	8,547.06	1.6001	1.0000	GBP	GBP	(1,481,076.85)
SAP AG	SAP	1141	89,254.00	59.78	4,265.07	1.3551	1.0000	EUR	EUR	(5,335,605.64)
SUEZ ENVIRONNEMENT CO	SZEVY	25761	113,796.00	21.35	3,638.50	1.3551	1.0000	EUR	EUR	(2,429,307.53)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	SWEDISH KRONA	SEK 118	18,911,337.98	0.15	--	0.1539	1.0000	SEK	SEK	(2,910,690.36)
	SWEDISH KRONA	SEK 118	2,317,420.53	0.15	--	0.1539	1.0000	SEK	SEK	(356,679.87)
	THAILAND BAHT	THB=X 195	13,760,720.25	0.03	--	0.0324	1.0000	THB	THB	(445,619.18)
	USD/EUR FWD 20110315 STAR USD	USD 24982	140,822,482.48	1.00	--	1.0000	1.0000	USD	USD	(140,822,482.48)
	USD/GBP FWD 20110317 STAR USD	USD 25321	115,597,690.83	1.00	--	1.0000	1.0000	USD	USD	(115,597,690.83)
	USD/JPY FWD 20110316 STAR USD	USD 25006	93,958,877.93	1.00	--	1.0000	1.0000	USD	USD	(93,958,877.93)
14-Feb-2011										(100,571,960.57)
	BANGKOK DUSIT MED SERVICE-F	6DM1.SG 25270	604,300.00	1.72	2,729.89	0.0325	1.0000	THB	THB	(1,036,779.54)
	BRAZIL	BRLUSD=X 23	838,045.88	0.60	--	0.6004	1.0000	BRL	BRL	(503,179.75)
	BRAZIL	BRLUSD=X 23	17,102.98	0.60	--	0.6004	1.0000	BRL	BRL	(10,268.98)
	BRITISH POUNDS	GBPUSD=X 55	198,235.44	1.60	--	1.6045	1.0000	GBP	GBP	(318,068.76)
	BRITISH POUNDS	GBPUSD=X 55	562,420.57	1.60	--	1.6045	1.0000	GBP	GBP	(902,403.80)
	BRITISH POUNDS	GBPUSD=X 55	474,445.44	1.60	--	1.6045	1.0000	GBP	GBP	(761,247.71)
	BRITISH POUNDS	GBPUSD=X 55	243,704.16	1.60	--	1.6045	1.0000	GBP	GBP	(391,023.32)
	BRITISH POUNDS	GBPUSD=X 55	314,298.85	1.60	--	1.6045	1.0000	GBP	GBP	(504,292.50)
	CANADIAN DOLLAR	CAD 29	1,008,978.49	1.01	--	1.0130	1.0000	CAD	CAD	(1,022,060.87)
	COCA-COLA FEMSA SAB-SP ADR	KOF 10683	16,884.00	75.54	675.36	1.0000	1.0000	USD	USD	(1,275,415.67)
	EURO	EURUSD=X 50	260,403.40	1.35	--	1.3506	1.0000	EUR	EUR	(351,700.83)
	EURO	EURUSD=X 50	2,075,394.27	1.35	--	1.3506	1.0000	EUR	EUR	(2,803,027.50)
	EURO	EURUSD=X 50	507,429.03	1.35	--	1.3506	1.0000	EUR	EUR	(685,333.65)
	EURO	EURUSD=X 50	4,221,424.92	1.35	--	1.3506	1.0000	EUR	EUR	(5,701,456.50)
	HEXAGON AB-B SHS	HEXAB 4899	62,231.00	21.55	2,009.04	0.1537	1.0000	SEK	SEK	(1,341,366.39)
	INFINEON TECHNOLOGIES AG	IFX.DE 20609	252,224.00	11.08	2,233.15	1.3461	1.0000	EUR	EUR	(2,793,676.42)
	JAPANESE YEN	JPY 177	1,395,617,540.00	0.01	--	0.0120	1.0000	JPY	JPY	(16,768,205.18)
	JOHNSON MATTHEY PLC	JCI 5192	23,609.00	32.14	4,526.06	1.5995	1.0000	GBP	GBP	(758,869.86)
	ORIX CORP	IX 540	152,880.00	109.48	25,069.42	0.0120	1.0000	JPY	JPY	(16,738,031.93)
	POWERTECH TECHNOLOGY INC	6239 18921	515,000.00	3.47	3,570.62	0.0341	1.0000	TWD	TWD	(1,788,884.01)
	QGEP PARTICIPACOES SA	QGEP3 25745	44,000.00	11.42	1,253.30	0.5997	1.0000	BRL	BRL	(502,576.24)
	REPO SSB 021411	REPO SSB 021411 25794	33,232,758.38	1.00	--	1.0000	1.0000	USD	USD	(33,232,758.38)
	SAINSBURY (J) PLC	SBRY 16372	143,518.00	6.27	5,191.52	1.5995	1.0000	GBP	GBP	(899,585.04)
	SAP AG	SAP 1141	5,815.00	60.28	245.19	1.3461	1.0000	EUR	EUR	(350,527.54)
	SAP AG	SAP 1141	94,334.00	60.24	4,542.32	1.3461	1.0000	EUR	EUR	(5,682,436.07)
	SUEZ ENVIRONNEMENT CO	SZEVY 25761	31,978.00	21.36	1,023.04	1.3461	1.0000	EUR	EUR	(683,047.33)
	SWEDISH KRONA	SEK 118	8,724,716.71	0.15	--	0.1541	1.0000	SEK	SEK	(1,344,829.67)
	THAILAND BAHT	THB=X 195	16,269,062.96	0.03	--	0.0325	1.0000	THB	THB	(528,387.93)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	WHITBREAD PLC	WTB 22820	13,184.00	29.57	2,210.88	1.5995	1.0000	GBP	GBP	(389,801.92)
	WHITBREAD PLC	WTB 22820	17,074.00	29.44	3,002.38	1.5995	1.0000	GBP	GBP	(502,717.29)
15-Feb-2011										(104,966,639.75)
	BANGKOK DUSIT MED SERVICE-F	6DM1.SG 25270	241,700.00	1.72	1,091.56	0.0326	1.0000	THB	THB	(414,562.32)
	BRITISH POUNDS	GBPUSD=X 55	491,861.05	1.62	--	1.6151	1.0000	GBP	GBP	(794,404.78)
	BRITISH POUNDS	GBPUSD=X 55	2,876,234.50	1.62	--	1.6151	1.0000	GBP	GBP	(4,645,406.34)
	BRITISH POUNDS	GBPUSD=X 55	1,416,614.52	1.62	--	1.6151	1.0000	GBP	GBP	(2,287,974.11)
	BRITISH POUNDS	GBPUSD=X 55	723,292.86	1.62	--	1.6151	1.0000	GBP	GBP	(1,168,190.30)
	BRITISH POUNDS	GBPUSD=X 55	65,952.84	1.62	--	1.6151	1.0000	GBP	GBP	(106,520.43)
	BRITISH POUNDS	GBPUSD=X 55	161,963.48	1.62	--	1.6151	1.0000	GBP	GBP	(261,587.22)
	BRITISH POUNDS	GBPUSD=X 55	2,875,865.56	1.62	--	1.6151	1.0000	GBP	GBP	(4,644,810.47)
	BRITISH POUNDS	GBPUSD=X 55	1,485,020.91	1.62	--	1.6151	1.0000	GBP	GBP	(2,398,457.27)
	EURO	EURUSD=X 50	527,449.09	1.35	--	1.3511	1.0000	EUR	EUR	(712,636.47)
	EURO	EURUSD=X 50	7,040,122.40	1.35	--	1.3511	1.0000	EUR	EUR	(9,511,909.37)
	EURO	EURUSD=X 50	1,783,912.20	1.35	--	1.3511	1.0000	EUR	EUR	(2,410,243.77)
	HEXAGON AB-B SHS	HEXAB 4899	13,239.00	21.49	198.98	0.1545	1.0000	SEK	SEK	(284,460.07)
	HEXAGON AB-B SHS	HEXAB 4899	117,735.00	21.48	3,788.26	0.1545	1.0000	SEK	SEK	(2,529,295.62)
	HONG KONG DOLLAR	HKD 64	711,867.14	0.13	--	0.1283	1.0000	HKD	HKD	(91,321.22)
	JAPANESE YEN	JPY 177	156,783,989.00	0.01	--	0.0120	1.0000	JPY	JPY	(1,874,957.77)
	JOHNSON MATTHEY PLC	JCI 5192	70,531.00	32.46	13,654.06	1.6161	1.0000	GBP	GBP	(2,289,330.01)
	ORIX CORP	IX 540	16,990.00	110.11	2,801.85	0.0119	1.0000	JPY	JPY	(1,870,707.36)
	REPO SSB 021511	REPO SSB 021511 25837	36,011,093.98	1.00	--	1.0000	1.0000	USD	USD	(36,011,093.98)
	RESTAURANT GROUP PLC	RTN 693	22,634.00	4.71	690.72	1.6161	1.0000	GBP	GBP	(106,583.56)
	SAINSBURY (J) PLC	SBRY 16372	185,335.00	6.31	6,626.47	1.6161	1.0000	GBP	GBP	(1,168,882.59)
	SAINSBURY (J) PLC	SBRY 16372	379,219.00	6.33	13,849.05	1.6161	1.0000	GBP	GBP	(2,399,878.64)
	SCHOELLER-BLECKMANN OILFIELD	SBO 590	8,474.00	84.11	1,067.55	1.3514	1.0000	EUR	EUR	(712,769.04)
	SUEZ ENVIRONNEMENT CO	SZEVY 25761	111,808.00	21.56	2,408.28	1.3514	1.0000	EUR	EUR	(2,410,692.16)
	SUEZ ENVIRONNEMENT CO	SZEVY 25761	441,632.00	21.54	6,654.92	1.3514	1.0000	EUR	EUR	(9,513,678.91)
	SWEDISH KRONA	SEK 118	1,841,509.15	0.15	--	0.1546	1.0000	SEK	SEK	(284,776.79)
	SWEDISH KRONA	SEK 118	16,373,900.81	0.15	--	0.1546	1.0000	SEK	SEK	(2,532,111.76)
	THAILAND BAHT	THB=X 195	1,521,288.88	0.03	--	0.0325	1.0000	THB	THB	(49,456.74)
	THAILAND BAHT	THB=X 195	31,875,790.93	0.03	--	0.0325	1.0000	THB	THB	(1,036,273.99)
	VALUE PARTNERS GROUP LTD	0806.HK 18671	94,000.00	0.97	280.44	0.1283	1.0000	HKD	HKD	(91,326.49)
	WHITBREAD PLC	WTB 22820	8,806.00	29.72	1,564.00	1.6161	1.0000	GBP	GBP	(261,742.24)
	WPP PLC	WPP 4917	58,706.00	13.54	557.64	1.6161	1.0000	GBP	GBP	(794,875.56)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	WPP PLC	WPP 4917	343,459.00	13.53	27,720.66	1.6161	1.0000	GBP	GBP	(4,647,563.07)
	XSTRATA PLC	XSU.TO 363	195,054.00	23.83	30,019.53	1.6161	1.0000	GBP	GBP	(4,648,159.30)
16-Feb-2011										(157,690,640.97)
	BANGKOK DUSIT MED SERVICE-F	6DM1.SG 25270	302,200.00	1.75	1,396.35	0.0326	1.0000	THB	THB	(530,315.85)
	BRITISH POUNDS	GBPUSD=X 55	5,740,450.30	1.61	--	1.6111	1.0000	GBP	GBP	(9,248,439.48)
	BRITISH POUNDS	GBPUSD=X 55	935,690.75	1.61	--	1.6111	1.0000	GBP	GBP	(1,507,491.37)
	BRITISH POUNDS	GBPUSD=X 55	281,162.93	1.61	--	1.6111	1.0000	GBP	GBP	(452,981.60)
	CARPHONE WAREHOUSE GROUP PLC	DC.L 24344	68,754.00	6.56	2,691.65	1.6042	1.0000	GBP	GBP	(451,029.76)
	ESSILOR INTERNATIONAL	ESL.HA 586	11,706.00	69.51	812.86	1.3518	1.0000	EUR	EUR	(813,670.81)
	EURO	EURUSD=X 50	103,163.15	1.35	--	1.3545	1.0000	EUR	EUR	(139,734.49)
	EURO	EURUSD=X 50	601,937.39	1.35	--	1.3545	1.0000	EUR	EUR	(815,324.19)
	HARUM ENERGY TBK PT	HRUM 25076	278,500.00	0.95	809.01	0.0001	1.0000	IDR	IDR	(265,363.22)
	HEXAGON AB-B SHS	HEXAB 4899	146,664.00	21.46	4,715.12	0.1550	1.0000	SEK	SEK	(3,148,125.68)
	HONG KONG DOLLAR	HKD 64	587,079.80	0.13	--	0.1284	1.0000	HKD	HKD	(75,372.94)
	JAPANESE YEN	JPY 177	591,977,222.00	0.01	--	0.0120	1.0000	JPY	JPY	(7,089,548.81)
	JOHNSON MATTHEY PLC	JCI 5192	46,723.00	32.13	8,952.26	1.6042	1.0000	GBP	GBP	(1,500,995.78)
	KEPPEL CORP LTD	KEP 737	285,000.00	9.01	5,417.53	0.7814	1.0000	SGD	SGD	(2,566,743.13)
	KEPPEL CORP LTD	KEP 737	300,000.00	9.02	5,501.94	0.7814	1.0000	SGD	SGD	(2,705,103.44)
	ORIX CORP	IX 540	62,850.00	112.32	10,572.81	0.0119	1.0000	JPY	JPY	(7,059,115.26)
	REPO SSB 021611	REPO SSB 021611 25849	101,455,375.90	1.00	--	1.0000	1.0000	USD	USD	(101,455,375.90)
	SCHOELLER-BLECKMANN OILFIELD	SBO 590	1,652.00	84.41	208.86	1.3518	1.0000	EUR	EUR	(139,451.12)
	SINGAPORE DOLLAR	SGD 119	3,284,917.86	0.78	--	0.7821	1.0000	SGD	SGD	(2,569,152.10)
	SINGAPORE DOLLAR	SGD 119	3,461,991.38	0.78	--	0.7821	1.0000	SGD	SGD	(2,707,642.26)
	SWEDISH KRONA	SEK 118	20,310,604.88	0.16	--	0.1559	1.0000	SEK	SEK	(3,165,716.69)
	VALUE PARTNERS GROUP LTD	0806.HK 18671	77,000.00	0.98	231.41	0.1284	1.0000	HKD	HKD	(75,357.94)
	XSTRATA PLC	XSU.TO 363	385,896.00	23.86	53,138.76	1.6042	1.0000	GBP	GBP	(9,208,589.16)
17-Feb-2011										(152,935,311.21)
	BANGKOK DUSIT MED SERVICE-F	6DM1.SG 25270	142,000.00	1.77	663.36	0.0327	1.0000	THB	THB	(251,937.75)
	BRITISH POUNDS	GBPUSD=X 55	1,556,635.82	1.62	--	1.6186	1.0000	GBP	GBP	(2,519,570.74)
	BRITISH POUNDS	GBPUSD=X 55	3,021,003.07	1.62	--	1.6186	1.0000	GBP	GBP	(4,889,795.57)
	ESSILOR INTERNATIONAL	ESL.HA 586	13,325.00	70.00	931.80	1.3579	1.0000	EUR	EUR	(932,740.91)
	EURO	EURUSD=X 50	686,898.39	1.36	--	1.3618	1.0000	EUR	EUR	(935,418.23)
	HEXAGON AB-B SHS	HEXAB 4899	126,073.00	21.36	4,033.50	0.1555	1.0000	SEK	SEK	(2,693,034.74)
	HEXAGON AB-B SHS	HEXAB 4899	34,166.00	21.34	510.06	0.1555	1.0000	SEK	SEK	(729,164.42)

Performance Workbook Report

March 31, 2011

Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	JAPANESE YEN	JPY 177	469,364,940.00	0.01	--	0.0120	1.0000	JPY	JPY	(5,642,085.75)
	JOHNSON MATTHEY PLC	JCI 5192	153,519.00	31.79	29,103.39	1.6152	1.0000	GBP	GBP	(4,879,668.99)
	ORIX CORP	IX 540	50,270.00	112.08	8,438.79	0.0120	1.0000	JPY	JPY	(5,634,294.29)
	REPO SSB 021711	REPO SSB 021711 25861	113,978,360.20	1.00	--	1.0000	1.0000	USD	USD	(113,978,360.20)
	SWEDISH KRONA	SEK 118	17,318,502.36	0.16	--	0.1563	1.0000	SEK	SEK	(2,706,650.37)
	SWEDISH KRONA	SEK 118	4,689,147.01	0.16	--	0.1563	1.0000	SEK	SEK	(732,850.98)
	THAILAND BAHT	THB=X 195	12,727,063.24	0.03	--	0.0326	1.0000	THB	THB	(415,103.22)
	THAILAND BAHT	THB=X 195	1,849,716.42	0.03	--	0.0326	1.0000	THB	THB	(60,329.94)
	THAILAND BAHT	THB=X 195	16,267,437.21	0.03	--	0.0327	1.0000	THB	THB	(531,963.25)
	THAILAND BAHT	THB=X 195	8,320,884.54	0.03	--	0.0327	1.0000	THB	THB	(272,102.16)
	VALUE PARTNERS GROUP LTD	0806.HK 18671	116,000.00	0.98	350.16	0.1284	1.0000	HKD	HKD	(114,032.48)
	WPP PLC	WPP 4917	185,327.00	13.57	14,997.74	1.6152	1.0000	GBP	GBP	(2,514,352.80)
	WPP PLC	WPP 4917	185,327.00	13.50	2,499.35	1.6152	1.0000	GBP	GBP	(2,501,854.42)
18-Feb-2011										(68,066,087.84)
	ALIMENTATION COUCHE-TARD -B	ATD-B.TO 13183	9,091.00	27.38	92.52	1.0177	1.0000	CAD	CAD	(248,899.03)
	BRITISH POUNDS	GBPUSD=X 55	44,710.24	1.63	--	1.6263	1.0000	GBP	GBP	(72,712.26)
	BRITISH POUNDS	GBPUSD=X 55	718,745.81	1.63	--	1.6263	1.0000	GBP	GBP	(1,168,896.31)
	BRITISH POUNDS	GBPUSD=X 55	101,462.53	1.63	--	1.6263	1.0000	GBP	GBP	(165,008.51)
	CARPHONE WAREHOUSE GROUP PLC	DC.L 24344	11,205.00	6.47	412.35	1.6209	1.0000	GBP	GBP	(72,468.62)
	ESSILOR INTERNATIONAL	ESL.HA 586	10,722.00	70.16	751.54	1.3637	1.0000	EUR	EUR	(752,278.49)
	EURO	EURUSD=X 50	551,645.82	1.37	--	1.3665	1.0000	EUR	EUR	(753,824.01)
	HEXAGON AB-B SHS	HEXAB 4899	27,008.00	21.32	402.75	0.1561	1.0000	SEK	SEK	(575,767.47)
	HEXAGON AB-B SHS	HEXAB 4899	84,133.00	21.19	2,670.69	0.1561	1.0000	SEK	SEK	(1,783,129.96)
	HONG KONG DOLLAR	HKD 64	888,062.15	0.13	--	0.1284	1.0000	HKD	HKD	(114,044.20)
	HONG KONG DOLLAR	HKD 64	68,901.37	0.13	--	0.1284	1.0000	HKD	HKD	(8,848.26)
	INDIAN RUPEE	INR 71	1,207,353.59	0.02	--	0.0221	1.0000	INR	INR	(26,694.53)
	INDIAN RUPEE	INR 71	1,897,878.14	0.02	--	0.0221	1.0000	INR	INR	(41,961.99)
	REPO SSB 021811	REPO SSB 021811 25875	56,910,894.45	1.00	--	1.0000	1.0000	USD	USD	(56,910,894.45)
	RESTAURANT GROUP PLC	RTN 693	33,965.00	4.84	950.60	1.6209	1.0000	GBP	GBP	(164,455.60)
	RUPIAH INDONESIA	IDR 68	2,360,252,760.00	0.00	--	0.0001	1.0000	IDR	IDR	(265,953.28)
	RUPIAH INDONESIA	IDR 68	182,209,818.00	0.00	--	0.0001	1.0000	IDR	IDR	(20,531.40)
	SWEDISH KRONA	SEK 118	3,689,172.61	0.16	--	0.1566	1.0000	SEK	SEK	(577,832.67)
	SWEDISH KRONA	SEK 118	11,425,227.26	0.16	--	0.1566	1.0000	SEK	SEK	(1,789,525.81)
	VALUE PARTNERS GROUP LTD	0806.HK 18671	227,000.00	1.01	700.69	0.1285	1.0000	HKD	HKD	(228,193.56)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	WPP PLC	WPP 4917	85,924.00	13.56	6,949.80	1.6209	1.0000	GBP	GBP	(1,164,979.59)
	WPP PLC	WPP 4917	85,924.00	13.49	1,158.03	1.6209	1.0000	GBP	GBP	(1,159,187.82)
21-Feb-2011										(6,362,685.83)
	CANADIAN DOLLAR	CAD 29	244,580.63	1.02	--	1.0181	1.0000	CAD	CAD	(249,013.06)
	ESSILOR INTERNATIONAL	ESL.HA 586	12,698.00	70.45	893.64	1.3670	1.0000	EUR	EUR	(894,541.02)
	ESSILOR INTERNATIONAL	ESL.HA 586	22,082.00	70.45	2,330.06	1.3670	1.0000	EUR	EUR	(1,555,704.12)
	HEXAGON AB-B SHS	HEXAB 4899	47,979.00	21.30	1,530.65	0.1556	1.0000	SEK	SEK	(1,021,960.79)
	HONG KONG DOLLAR	HKD 64	460,078.87	0.13	--	0.1285	1.0000	HKD	HKD	(59,113.31)
	THAILAND BAHT	THB=X 195	8,105,711.69	0.03	--	0.0328	1.0000	THB	THB	(265,673.94)
	THAILAND BAHT	THB=X 195	7,715,593.74	0.03	--	0.0328	1.0000	THB	THB	(252,887.38)
	VALUE PARTNERS GROUP LTD	0806.HK 18671	59,000.00	1.00	181.51	0.1285	1.0000	HKD	HKD	(59,105.33)
	WHITBREAD PLC	WTB 22820	66,760.00	30.03	11,967.91	1.6220	1.0000	GBP	GBP	(2,004,686.88)
22-Feb-2011										(111,533,056.10)
	ALIMENTATION COUCHE-TARD -B	ATD-B.TO 13183	27,267.00	27.61	1,107.45	1.0154	1.0000	CAD	CAD	(752,808.40)
	ALIMENTATION COUCHE-TARD -B	ATD-B.TO 13183	28,081.00	27.69	570.26	1.0154	1.0000	CAD	CAD	(777,691.30)
	BRAZIL	BRLUSD=X 23	634,507.31	0.60	--	0.6030	1.0000	BRL	BRL	(382,602.09)
	BRAZIL	BRLUSD=X 23	12,949.13	0.60	--	0.6030	1.0000	BRL	BRL	(7,808.21)
	BRITISH POUNDS	GBPUSD=X 55	1,235,969.65	1.62	--	1.6162	1.0000	GBP	GBP	(1,997,574.15)
	BRITISH POUNDS	GBPUSD=X 55	652,358.00	1.62	--	1.6162	1.0000	GBP	GBP	(1,054,341.00)
	BRITISH POUNDS	GBPUSD=X 55	1,748,145.20	1.62	--	1.6162	1.0000	GBP	GBP	(2,825,352.27)
	BRITISH POUNDS	GBPUSD=X 55	168,963.17	1.62	--	1.6162	1.0000	GBP	GBP	(273,078.28)
	BRITISH POUNDS	GBPUSD=X 55	180,526.03	1.62	--	1.6162	1.0000	GBP	GBP	(291,766.17)
	BRITISH POUNDS	GBPUSD=X 55	99,619.08	1.62	--	1.6162	1.0000	GBP	GBP	(161,004.36)
	CARPHONE WAREHOUSE GROUP PLC	DC.L 24344	161,310.00	6.54	6,296.70	1.6179	1.0000	GBP	GBP	(1,055,475.92)
	CI FINANCIAL CORP	CIX.TO 14571	16,286.00	22.90	330.73	1.0154	1.0000	CAD	CAD	(372,898.71)
	CI FINANCIAL CORP	CIX.TO 14571	27,934.00	23.04	1,134.54	1.0154	1.0000	CAD	CAD	(643,609.45)
	ESSILOR INTERNATIONAL	ESL.HA 586	71,343.00	70.55	7,538.59	1.3695	1.0000	EUR	EUR	(5,033,262.23)
	EURO	EURUSD=X 50	1,138,044.23	1.37	--	1.3679	1.0000	EUR	EUR	(1,556,730.70)
	EURO	EURUSD=X 50	107,366.37	1.37	--	1.3679	1.0000	EUR	EUR	(146,866.46)
	EURO	EURUSD=X 50	654,383.59	1.37	--	1.3679	1.0000	EUR	EUR	(895,131.31)
	EURO	EURUSD=X 50	3,675,388.75	1.37	--	1.3679	1.0000	EUR	EUR	(5,027,564.27)
	HONG KONG DOLLAR	HKD 64	1,776,190.16	0.13	--	0.1285	1.0000	HKD	HKD	(228,225.82)
	HONG KONG DOLLAR	HKD 64	327,310.47	0.13	--	0.1284	1.0000	HKD	HKD	(42,032.94)
	HONG KONG DOLLAR	HKD 64	1,834,839.48	0.13	--	0.1284	1.0000	HKD	HKD	(235,552.91)
	JUPITER FUND MANAGEMENT	JUP.L 22581	50,870.00	5.37	1,767.07	1.6179	1.0000	GBP	GBP	(273,372.22)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
JUPITER FUND MANAGEMENT	JUP.L	22581	54,304.00	5.38	1,657.03	1.6179	1.0000	GBP	GBP	(292,080.23)
REPO SSB 022211	REPO SSB 022211	25918	78,042,939.66	1.00	--	1.0000	1.0000	USD	USD	(78,042,939.66)
RESTAURANT GROUP PLC	RTN	693	33,965.00	4.75	1,043.68	1.6179	1.0000	GBP	GBP	(161,177.67)
SCHOELLER-BLECKMANN OILFIELD	SBO	590	1,775.00	82.84	220.22	1.3695	1.0000	EUR	EUR	(147,032.91)
SWEDISH KRONA	SEK	118	6,566,251.34	0.16	--	0.1555	1.0000	SEK	SEK	(1,021,221.69)
VALUE PARTNERS GROUP LTD	0806.HK	18671	242,000.00	0.97	723.07	0.1283	1.0000	HKD	HKD	(235,480.36)
WHITBREAD PLC	WTB	22820	95,413.00	29.64	16,884.72	1.6179	1.0000	GBP	GBP	(2,828,393.55)
WPP PLC	WPP	4917	176,245.00	13.57	14,261.65	1.6179	1.0000	GBP	GBP	(2,390,932.91)
WPP PLC	WPP	4917	176,245.00	13.50	2,376.67	1.6179	1.0000	GBP	GBP	(2,379,047.93)
23-Feb-2011										(123,867,137.97)
ALIMENTATION COUCHE-TARD -B	ATD-B.TO	13183	11,626.00	26.95	117.16	1.0077	1.0000	CAD	CAD	(313,333.21)
ALIMENTATION COUCHE-TARD -B	ATD-B.TO	13183	56,162.00	27.01	2,263.80	1.0077	1.0000	CAD	CAD	(1,516,705.08)
BRITISH POUNDS	GBPUSD=X	55	1,548,898.07	1.62	--	1.6162	1.0000	GBP	GBP	(2,503,329.06)
BRITISH POUNDS	GBPUSD=X	55	715,172.52	1.62	--	1.6162	1.0000	GBP	GBP	(1,155,861.83)
BRITISH POUNDS	GBPUSD=X	55	1,470,418.15	1.62	--	1.6233	1.0000	GBP	GBP	(2,386,929.78)
BRITISH POUNDS	GBPUSD=X	55	115,391.24	1.62	--	1.6233	1.0000	GBP	GBP	(187,314.60)
BRITISH POUNDS	GBPUSD=X	55	339,753.86	1.62	--	1.6233	1.0000	GBP	GBP	(551,522.44)
BRITISH POUNDS	GBPUSD=X	55	577,954.37	1.62	--	1.6233	1.0000	GBP	GBP	(938,193.33)
BRITISH POUNDS	GBPUSD=X	55	32,797.61	1.62	--	1.6233	1.0000	GBP	GBP	(53,240.36)
BRITISH POUNDS	GBPUSD=X	55	3,900,369.61	1.62	--	1.6233	1.0000	GBP	GBP	(6,331,469.99)
BRITISH POUNDS	GBPUSD=X	55	664,579.97	1.62	--	1.6233	1.0000	GBP	GBP	(1,078,812.67)
BRITISH POUNDS	GBPUSD=X	55	4,216,430.66	1.62	--	1.6233	1.0000	GBP	GBP	(6,844,531.89)
BRITISH POUNDS	GBPUSD=X	55	773,669.81	1.62	--	1.6233	1.0000	GBP	GBP	(1,255,898.20)
CANADIAN DOLLAR	CAD	29	367,249.30	1.01	--	1.0117	1.0000	CAD	CAD	(371,559.39)
CANADIAN DOLLAR	CAD	29	633,858.77	1.01	--	1.0117	1.0000	CAD	CAD	(641,297.82)
CANADIAN DOLLAR	CAD	29	741,403.36	1.01	--	1.0117	1.0000	CAD	CAD	(750,104.57)
CANADIAN DOLLAR	CAD	29	765,909.28	1.01	--	1.0117	1.0000	CAD	CAD	(774,898.10)
CARPHONE WAREHOUSE GROUP PLC	DC.L	24344	145,114.00	6.47	5,598.93	1.6238	1.0000	GBP	GBP	(938,481.37)
CARPHONE WAREHOUSE GROUP PLC	DC.L	24344	194,583.00	6.46	7,121.85	1.6238	1.0000	GBP	GBP	(1,256,283.79)
ESSILOR INTERNATIONAL	ESL.HA	586	16,985.00	71.54	1,819.85	1.3762	1.0000	EUR	EUR	(1,215,049.16)
EURO	EURUSD=X	50	882,903.32	1.38	--	1.3770	1.0000	EUR	EUR	(1,215,757.87)
HONG KONG DOLLAR	HKD	64	735,968.88	0.13	--	0.1283	1.0000	HKD	HKD	(94,403.40)
HONG KONG DOLLAR	HKD	64	2,316,755.27	0.13	--	0.1283	1.0000	HKD	HKD	(297,172.31)
JUPITER FUND MANAGEMENT	JUP.L	22581	200,087.00	5.39	6,970.76	1.6238	1.0000	GBP	GBP	(1,079,143.89)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	REPO SSB									
	REPO SSB 022311	25940	75,751,837.57	1.00	--	1.0000	1.0000	USD	USD	(75,751,837.57)
	RESTAURANT GROUP PLC	RTN 693	11,218.00	4.75	303.46	1.6238	1.0000	GBP	GBP	(53,256.71)
	RESTAURANT GROUP PLC	RTN 693	39,262.00	4.77	1,211.68	1.6238	1.0000	GBP	GBP	(187,372.11)
	VALUE PARTNERS GROUP LTD	0806.HK 18671	311,000.00	0.96	912.64	0.1283	1.0000	HKD	HKD	(297,219.96)
	VALUE PARTNERS GROUP LTD	0806.HK 18671	99,000.00	0.95	148.97	0.1283	1.0000	HKD	HKD	(94,418.54)
	WHITBREAD PLC	WTB 22820	216,231.00	29.29	37,806.75	1.6238	1.0000	GBP	GBP	(6,333,413.89)
	WPP PLC	WPP 4917	506,258.00	13.52	6,839.80	1.6238	1.0000	GBP	GBP	(6,846,633.32)
	WPP PLC	WPP 4917	40,874.00	13.50	1.62	1.6238	1.0000	GBP	GBP	(551,691.77)
24-Feb-2011										(91,444,849.16)
	ALIMENTATION COUCHE-TARD -B	ATD-B.TO 13183	56,162.00	26.79	2,284.52	1.0169	1.0000	CAD	CAD	(1,504,354.59)
	BRITISH POUNDS	GBPUSD=X 55	381,649.29	1.61	--	1.6115	1.0000	GBP	GBP	(615,027.83)
	BRITISH POUNDS	GBPUSD=X 55	317,613.67	1.61	--	1.6115	1.0000	GBP	GBP	(511,834.43)
	BRITISH POUNDS	GBPUSD=X 55	215,262.85	1.61	--	1.6115	1.0000	GBP	GBP	(346,896.08)
	BRITISH POUNDS	GBPUSD=X 55	383,053.96	1.61	--	1.6115	1.0000	GBP	GBP	(617,291.46)
	BRITISH POUNDS	GBPUSD=X 55	226,618.33	1.61	--	1.6115	1.0000	GBP	GBP	(365,195.44)
	CANADIAN DOLLAR	CAD 29	310,936.21	1.02	--	1.0185	1.0000	CAD	CAD	(316,700.15)
	CANADIAN DOLLAR	CAD 29	1,505,102.29	1.02	--	1.0185	1.0000	CAD	CAD	(1,533,002.94)
	CARPHONE WAREHOUSE GROUP PLC	DC.L 24344	56,669.00	6.44	2,071.13	1.6113	1.0000	GBP	GBP	(365,148.29)
	CARPHONE WAREHOUSE GROUP PLC	DC.L 24344	95,743.00	6.42	3,669.28	1.6113	1.0000	GBP	GBP	(614,948.42)
	EURO	EURUSD=X 50	457,277.21	1.38	--	1.3779	1.0000	EUR	EUR	(630,082.27)
	HONG KONG DOLLAR	HKD 64	508,811.24	0.13	--	0.1283	1.0000	HKD	HKD	(65,277.40)
	HONG KONG DOLLAR	HKD 64	5,682,285.08	0.13	--	0.1283	1.0000	HKD	HKD	(729,002.80)
	JUPITER FUND MANAGEMENT	JUP.L 22581	115,629.00	5.34	3,499.78	1.6113	1.0000	GBP	GBP	(617,211.75)
	JUPITER FUND MANAGEMENT	JUP.L 22581	95,974.00	5.33	3,305.01	1.6113	1.0000	GBP	GBP	(511,768.34)
	JUPITER FUND MANAGEMENT	JUP.L 22581	95,974.00	5.33	3,305.00	1.6113	1.0000	GBP	GBP	(511,768.33)
	REPO SSB									
	REPO SSB 022411	25967	79,637,034.61	1.00	--	1.0000	1.0000	USD	USD	(79,637,034.61)
	RESTAURANT GROUP PLC	RTN 693	74,261.00	4.67	2,241.58	1.6113	1.0000	GBP	GBP	(346,851.29)
	SCHOELLER-BLECKMANN OILFIELD	SBO 590	7,797.00	80.88	944.49	1.3790	1.0000	EUR	EUR	(630,605.42)
	THAILAND BAHT	THB=X 195	5,522,833.07	0.03	--	0.0327	1.0000	THB	THB	(180,602.77)
	VALUE PARTNERS GROUP LTD	0806.HK 18671	68,000.00	0.96	103.10	0.1283	1.0000	HKD	HKD	(65,274.47)
	VALUE PARTNERS GROUP LTD	0806.HK 18671	758,000.00	0.96	2,238.36	0.1283	1.0000	HKD	HKD	(728,970.07)
25-Feb-2011										(128,960,285.85)
	ALIMENTATION COUCHE-TARD -B	ATD-B.TO 13183	95,924.00	26.69	3,917.47	1.0210	1.0000	CAD	CAD	(2,559,974.50)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value	
	BRITISH POUNDS	GBPUSD=X	55	160,036.34	1.61	--	1.6116	1.0000	GBP	GBP	(257,914.57)
	CANADIAN DOLLAR	CAD	29	1,479,307.08	1.02	--	1.0225	1.0000	CAD	CAD	(1,512,583.93)
	CARPHONE WAREHOUSE GROUP PLC	DC.L	24344	39,817.00	6.46	1,535.65	1.6072	1.0000	GBP	GBP	(257,210.45)
	EURO	EURUSD=X	50	56,382.96	1.37	--	1.3724	1.0000	EUR	EUR	(77,379.97)
	HONG KONG DOLLAR	HKD	64	14,835.99	0.13	--	0.1283	1.0000	HKD	HKD	(1,903.81)
	HONG KONG DOLLAR	HKD	64	499,928.04	0.13	--	0.1283	1.0000	HKD	HKD	(64,152.56)
	REPO SSB 022511	REPO SSB 022511	25997	67,236,397.10	1.00	--	1.0000	1.0000	USD	USD	(67,236,397.10)
	SCHOELLER-BLECKMANN OILFIELD	SBO	590	928.00	83.53	54.22	1.3748	1.0000	EUR	EUR	(77,513.01)
	USD/CAD FWD 20110616 STAR USD	USD	26002	41,225,079.63	1.00	--	1.0000	1.0000	USD	USD	(41,225,079.63)
	USD/CHF FWD 20110615 STAR USD	USD	25606	15,624,124.63	1.00	--	1.0000	1.0000	USD	USD	(15,624,124.63)
	VALUE PARTNERS GROUP LTD	0806.HK	18671	2,000.00	0.95	3.03	0.1283	1.0000	HKD	HKD	(1,903.67)
	VALUE PARTNERS GROUP LTD	0806.HK	18671	67,000.00	0.96	196.98	0.1283	1.0000	HKD	HKD	(64,148.03)
28-Feb-2011											(80,670,295.86)
	ALIMENTATION COUCHE-TARD -B	ATD-B.TO	13183	7,020.00	26.49	144.07	1.0261	1.0000	CAD	CAD	(185,989.84)
	BRITISH POUNDS	GBPUSD=X	55	201,422.68	1.62	--	1.6230	1.0000	GBP	GBP	(326,909.01)
	BRITISH POUNDS	GBPUSD=X	55	58,378.23	1.62	--	1.6230	1.0000	GBP	GBP	(94,747.87)
	BRITISH POUNDS	GBPUSD=X	55	224,752.82	1.62	--	1.6230	1.0000	GBP	GBP	(364,773.83)
	CANADIAN DOLLAR	CAD	29	2,507,367.03	1.03	--	1.0299	1.0000	CAD	CAD	(2,582,252.35)
	CI FINANCIAL CORP	CIX.TO	14571	34,359.00	23.53	1,410.25	1.0261	1.0000	CAD	CAD	(808,426.32)
	HONG KONG DOLLAR	HKD	64	415,822.53	0.13	--	0.1284	1.0000	HKD	HKD	(53,373.53)
	JUPITER FUND MANAGEMENT	JUP.L	22581	17,723.00	5.36	539.77	1.6265	1.0000	GBP	GBP	(94,951.74)
	OCADO GROUP PLC	OOC.BE	21946	104,218.00	3.14	2,119.77	1.6265	1.0000	GBP	GBP	(327,612.44)
	REPO SSB 022811	REPO SSB 022811	26029	75,412,315.35	1.00	--	1.0000	1.0000	USD	USD	(75,412,315.35)
	RESTAURANT GROUP PLC	RTN	693	78,831.00	4.64	2,073.48	1.6265	1.0000	GBP	GBP	(365,558.73)
	VALUE PARTNERS GROUP LTD	0806.HK	18671	56,000.00	0.95	163.94	0.1284	1.0000	HKD	HKD	(53,384.84)
01-Mar-2011											(91,977,510.10)
	ALIMENTATION COUCHE-TARD -B	ATD-B.TO	13183	196,182.00	26.53	8,060.48	1.0272	1.0000	CAD	CAD	(5,205,336.87)
	BRITISH POUNDS	GBPUSD=X	55	235,689.11	1.63	--	1.6288	1.0000	GBP	GBP	(383,890.42)
	BRITISH POUNDS	GBPUSD=X	55	391,480.71	1.63	--	1.6288	1.0000	GBP	GBP	(637,643.78)
	BRITISH POUNDS	GBPUSD=X	55	340,141.26	1.63	--	1.6288	1.0000	GBP	GBP	(554,022.08)
	BRITISH POUNDS	GBPUSD=X	55	781,697.12	1.63	--	1.6288	1.0000	GBP	GBP	(1,273,228.27)
	BRITISH POUNDS	GBPUSD=X	55	95,293.08	1.63	--	1.6288	1.0000	GBP	GBP	(155,213.37)
	BRITISH POUNDS	GBPUSD=X	55	149,586.01	1.63	--	1.6288	1.0000	GBP	GBP	(243,645.69)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
CANADIAN DOLLAR	CAD	29	181,256.40	1.03	--	1.0276	1.0000	CAD	CAD	(186,266.98)
CANADIAN DOLLAR	CAD	29	787,851.87	1.03	--	1.0276	1.0000	CAD	CAD	(809,630.94)
CARPHONE WAREHOUSE GROUP PLC	DC.L	24344	96,116.00	6.64	3,809.55	1.6309	1.0000	GBP	GBP	(638,464.20)
EURO	EURUSD=X	50	211,337.43	1.38	--	1.3762	1.0000	EUR	EUR	(290,842.57)
JUPITER FUND MANAGEMENT	JUP.L	22581	103,230.00	5.37	3,145.69	1.6309	1.0000	GBP	GBP	(554,734.92)
JUPITER FUND MANAGEMENT	JUP.L	22581	238,053.00	5.36	8,234.73	1.6309	1.0000	GBP	GBP	(1,274,866.46)
LAURENTIAN BANK OF CANADA	LB	24817	17,096.00	55.20	702.42	1.0272	1.0000	CAD	CAD	(943,699.90)
OCADO GROUP PLC	OOC.BE	21946	108,209.00	3.55	2,486.84	1.6309	1.0000	GBP	GBP	(384,384.35)
REPO SSB 030111	REPO SSB 030111	26045	77,750,009.28	1.00	--	1.0000	1.0000	USD	USD	(77,750,009.28)
RESTAURANT GROUP PLC	RTN	693	33,653.00	4.62	1,006.42	1.6309	1.0000	GBP	GBP	(155,413.07)
RESTAURANT GROUP PLC	RTN	693	52,954.00	4.61	1,384.33	1.6309	1.0000	GBP	GBP	(243,959.18)
SCHOELLER-BLECKMANN OILFIELD	SBO	590	3,385.00	86.34	437.73	1.3829	1.0000	EUR	EUR	(292,257.76)
02-Mar-2011										(159,054,548.90)
ALIMENTATION COUCHE-TARD -B	ATD-B.TO	13183	11,175.00	26.10	459.55	1.0281	1.0000	CAD	CAD	(291,696.57)
BRITISH POUNDS	GBPUSD=X	55	1,772,583.44	1.63	--	1.6344	1.0000	GBP	GBP	(2,897,110.37)
BRITISH POUNDS	GBPUSD=X	55	240,850.34	1.63	--	1.6344	1.0000	GBP	GBP	(393,645.80)
BRITISH POUNDS	GBPUSD=X	55	146,977.37	1.63	--	1.6344	1.0000	GBP	GBP	(240,219.81)
BRITISH POUNDS	GBPUSD=X	55	1,125,956.56	1.63	--	1.6344	1.0000	GBP	GBP	(1,840,263.40)
BRITISH POUNDS	GBPUSD=X	55	16,209.23	1.63	--	1.6344	1.0000	GBP	GBP	(26,492.37)
CANADIAN DOLLAR	CAD	29	5,067,655.71	1.03	--	1.0300	1.0000	CAD	CAD	(5,219,544.45)
CANADIAN DOLLAR	CAD	29	918,739.04	1.03	--	1.0300	1.0000	CAD	CAD	(946,275.66)
CARPHONE WAREHOUSE GROUP PLC	DC.L	24344	279,929.00	6.57	10,964.01	1.6324	1.0000	GBP	GBP	(1,838,026.35)
CHINA OVERSEAS LAND & INVEST	688	11716	1,996,000.00	1.67	6,908.83	0.1284	1.0000	HKD	HKD	(3,328,407.78)
CHINA OVERSEAS LAND & INVEST	688	11716	598,000.00	1.67	2,073.46	0.1284	1.0000	HKD	HKD	(998,911.58)
CHINA OVERSEAS LAND & INVEST	688	11716	638,000.00	1.67	3,278.73	0.1284	1.0000	HKD	HKD	(1,067,794.25)
DONGFANG ELECTRIC CORP LTD-H	1072	5271	172,200.00	3.97	2,097.35	0.1284	1.0000	HKD	HKD	(683,051.48)
EURO	EURUSD=X	50	29,190.97	1.38	--	1.3842	1.0000	EUR	EUR	(40,406.14)
GREAT WALL MOTOR COMPANY-H	2333	18804	190,000.00	1.59	476.43	0.1284	1.0000	HKD	HKD	(301,954.73)
GREAT WALL MOTOR COMPANY-H	2333	18804	389,000.00	1.60	1,907.34	0.1284	1.0000	HKD	HKD	(621,152.11)
HAITIAN INTERNATIONAL HLDGS	1882	4907	832,000.00	1.12	2,853.93	0.1284	1.0000	HKD	HKD	(929,426.32)
HONG KONG DOLLAR	HKD	64	4,838,340.14	0.13	--	0.1284	1.0000	HKD	HKD	(621,160.09)
HONG KONG DOLLAR	HKD	64	2,352,016.02	0.13	--	0.1284	1.0000	HKD	HKD	(301,958.61)
HONG KONG DOLLAR	HKD	64	5,320,492.91	0.13	--	0.1284	1.0000	HKD	HKD	(683,060.26)
HONG KONG DOLLAR	HKD	64	8,317,369.80	0.13	--	0.1284	1.0000	HKD	HKD	(1,067,807.97)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	HONG KONG DOLLAR	HKD 64	25,925,966.92	0.13	--	0.1284	1.0000	HKD	HKD	(3,328,450.56)
	HONG KONG DOLLAR	HKD 64	7,239,580.49	0.13	--	0.1284	1.0000	HKD	HKD	(929,438.27)
	HONG KONG DOLLAR	HKD 64	7,780,822.04	0.13	--	0.1284	1.0000	HKD	HKD	(998,924.42)
	HONG KONG DOLLAR	HKD 64	51,677,156.63	0.13	--	0.1284	1.0000	HKD	HKD	(6,634,462.72)
	HONG KONG DOLLAR	HKD 64	72,999,995.13	0.13	--	0.1284	1.0000	HKD	HKD	(9,371,950.34)
	ISHARES FTSE A50 CHINA INDEX	2823 1300	3,946,300.00	1.68	3,845.71	0.1284	1.0000	HKD	HKD	(6,634,377.45)
	ISHARES FTSE A50 CHINA INDEX	2823 1300	5,574,100.00	1.68	19,452.95	0.1284	1.0000	HKD	HKD	(9,371,829.90)
	JAPANESE YEN	JPY 177	77,145,099.00	0.01	--	0.0122	1.0000	JPY	JPY	(940,564.62)
	JUPITER FUND MANAGEMENT	JUP.L 22581	45,365.00	5.29	1,361.47	1.6324	1.0000	GBP	GBP	(239,927.80)
	JUPITER FUND MANAGEMENT	JUP.L 22581	73,561.00	5.34	2,540.70	1.6324	1.0000	GBP	GBP	(393,167.27)
	K'S HOLDINGS CORP	82822.HK 16477	28,600.00	33.03	1,414.85	0.0122	1.0000	JPY	JPY	(944,653.31)
	KEPPEL CORP LTD	KEP 737	400,000.00	9.15	7,783.68	0.7879	1.0000	SGD	SGD	(3,658,146.12)
	LEGAL & GENERAL GROUP PLC	LGEM 24796	1,502,792.00	1.93	18,709.89	1.6324	1.0000	GBP	GBP	(2,893,588.60)
	NOBLE GROUP LTD	NOBL 1238	1,165,000.00	1.72	4,134.04	0.7879	1.0000	SGD	SGD	(2,002,312.82)
	NOBLE GROUP LTD	NOBL 1238	931,000.00	1.73	1,277.28	0.7879	1.0000	SGD	SGD	(1,610,355.13)
	REPO SSB 030211	REPO SSB 030211 26062	77,425,669.23	1.00	--	1.0000	1.0000	USD	USD	(77,425,669.23)
	RESTAURANT GROUP PLC	RTN 693	5,642.00	4.69	151.58	1.6324	1.0000	GBP	GBP	(26,460.16)
	SCHOELLER-BLECKMANN OILFIELD	SBO 590	470.00	86.21	28.34	1.3880	1.0000	EUR	EUR	(40,517.13)
	SINGAPORE DOLLAR	SGD 119	4,642,919.05	0.79	--	0.7880	1.0000	SGD	SGD	(3,658,434.36)
	SINGAPORE DOLLAR	SGD 119	2,541,335.43	0.79	--	0.7880	1.0000	SGD	SGD	(2,002,470.59)
	SINGAPORE DOLLAR	SGD 119	2,043,862.72	0.79	--	0.7880	1.0000	SGD	SGD	(1,610,482.01)
03-Mar-2011										(225,695,569.67)
	BRITISH POUNDS	GBPUSD=X 55	248,802.96	1.63	--	1.6300	1.0000	GBP	GBP	(405,548.82)
	BRITISH POUNDS	GBPUSD=X 55	935,452.71	1.63	--	1.6300	1.0000	GBP	GBP	(1,524,787.92)
	BRITISH POUNDS	GBPUSD=X 55	1,061,646.86	1.63	--	1.6300	1.0000	GBP	GBP	(1,730,484.38)
	CANADIAN DOLLAR	CAD 29	283,733.25	1.03	--	1.0293	1.0000	CAD	CAD	(292,056.87)
	CARPHONE WAREHOUSE GROUP PLC	DC.L 24344	235,244.00	6.47	9,084.03	1.6279	1.0000	GBP	GBP	(1,522,819.37)
	CHINA OVERSEAS LAND & INVEST	688 11716	824,000.00	1.72	2,934.74	0.1284	1.0000	HKD	HKD	(1,413,851.35)
	DONGFANG ELECTRIC CORP LTD-H	1072 5271	118,600.00	4.08	1,484.30	0.1284	1.0000	HKD	HKD	(483,400.06)
	EURO	EURUSD=X 50	588,600.30	1.40	--	1.3975	1.0000	EUR	EUR	(822,568.92)
	GREAT WALL MOTOR COMPANY-H	2333 18804	175,000.00	1.60	441.14	0.1284	1.0000	HKD	HKD	(279,586.04)
	HAITIAN INTERNATIONAL HLDGS	1882 4907	29,000.00	1.11	99.22	0.1284	1.0000	HKD	HKD	(32,307.08)
	HONG KONG DOLLAR	HKD 64	10,502,447.89	0.13	--	0.1284	1.0000	HKD	HKD	(1,348,628.89)
	HONG KONG DOLLAR	HKD 64	251,643.11	0.13	--	0.1284	1.0000	HKD	HKD	(32,313.72)

Performance Workbook Report

March 31, 2011

Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	HONG KONG DOLLAR	HKD 64	11,012,629.35	0.13	--	0.1284	1.0000	HKD	HKD	(1,414,141.76)
	HONG KONG DOLLAR	HKD 64	2,177,723.58	0.13	--	0.1284	1.0000	HKD	HKD	(279,643.49)
	HONG KONG DOLLAR	HKD 64	3,765,251.33	0.13	--	0.1284	1.0000	HKD	HKD	(483,499.39)
	HONG KONG DOLLAR	HKD 64	1,835,979.33	0.13	--	0.1284	1.0000	HKD	HKD	(235,759.79)
	HONG KONG DOLLAR	HKD 64	581,936.15	0.13	--	0.1284	1.0000	HKD	HKD	(74,726.95)
	HONG KONG DOLLAR	HKD 64	98,051,343.25	0.13	--	0.1284	1.0000	HKD	HKD	(12,590,862.21)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	206,415.00	0.36	155.11	0.1284	1.0000	HKD	HKD	(74,711.60)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	650,466.00	0.36	489.37	0.1284	1.0000	HKD	HKD	(235,711.36)
	ISHARES FTSE A50 CHINA INDEX	2823 1300	7,357,800.00	1.71	13,580.67	0.1284	1.0000	HKD	HKD	(12,588,276.60)
	ISHARES FTSE A50 CHINA INDEX	2823 1300	789,200.00	1.71	781.59	0.1284	1.0000	HKD	HKD	(1,348,351.94)
	JAPANESE YEN	JPY 177	34,994,322.00	0.01	--	0.0122	1.0000	JPY	JPY	(425,669.88)
	K'S HOLDINGS CORP	82822.HK 16477	12,900.00	32.93	636.30	0.0121	1.0000	JPY	JPY	(424,842.97)
	LAURENTIAN BANK OF CANADA	LB 24817	35,774.00	55.79	1,469.08	1.0266	1.0000	CAD	CAD	(1,995,748.84)
	LEGAL & GENERAL GROUP PLC	LGEN 24796	883,180.00	1.96	11,175.48	1.6279	1.0000	GBP	GBP	(1,728,250.27)
	REPO SSB 030311	REPO SSB 030311 26077	92,758,435.85	1.00	--	1.0000	1.0000	USD	USD	(92,758,435.85)
	REPO SSB 030311	REPO SSB 030311 26077	87,923,083.45	1.00	--	1.0000	1.0000	USD	USD	(87,923,083.45)
	RESTAURANT GROUP PLC	RTN 693	86,410.00	4.69	2,297.17	1.6279	1.0000	GBP	GBP	(405,025.25)
	SCHOELLER-BLECKMANN OILFIELD	SBO 590	9,478.00	86.57	573.93	1.3939	1.0000	EUR	EUR	(820,474.64)
04-Mar-2011										(96,476,606.63)
	BRITISH POUNDS	GBPUSD=X 55	198,115.73	1.63	--	1.6301	1.0000	GBP	GBP	(322,948.45)
	BRITISH POUNDS	GBPUSD=X 55	2,178,574.27	1.63	--	1.6301	1.0000	GBP	GBP	(3,551,293.92)
	CANADIAN DOLLAR	CAD 29	1,943,959.16	1.03	--	1.0297	1.0000	CAD	CAD	(2,001,605.40)
	DONGFANG ELECTRIC CORP LTD-H	1072 5271	435,200.00	4.22	5,641.79	0.1284	1.0000	HKD	HKD	(1,837,390.33)
	EURO	EURUSD=X 50	337,884.93	1.40	--	1.4007	1.0000	EUR	EUR	(473,275.42)
	GREAT WALL MOTOR COMPANY-H	2333 18804	331,000.00	1.60	835.53	0.1284	1.0000	HKD	HKD	(529,615.35)
	HAITIAN INTERNATIONAL HLDGS	1882 4907	32,000.00	1.14	112.53	0.1284	1.0000	HKD	HKD	(36,623.45)
	HONG KONG DOLLAR	HKD 64	285,250.90	0.13	--	0.1284	1.0000	HKD	HKD	(36,634.03)
	HONG KONG DOLLAR	HKD 64	256,202.52	0.13	--	0.1284	1.0000	HKD	HKD	(32,903.43)
	HONG KONG DOLLAR	HKD 64	1,718,445.07	0.13	--	0.1284	1.0000	HKD	HKD	(220,695.43)
	HONG KONG DOLLAR	HKD 64	4,125,041.46	0.13	--	0.1284	1.0000	HKD	HKD	(529,768.39)
	HONG KONG DOLLAR	HKD 64	1,864,414.39	0.13	--	0.1284	1.0000	HKD	HKD	(239,441.89)
	HONG KONG DOLLAR	HKD 64	14,310,973.51	0.13	--	0.1284	1.0000	HKD	HKD	(1,837,921.26)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	594,000.00	0.37	457.98	0.1284	1.0000	HKD	HKD	(220,631.70)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	640,000.00	0.37	496.92	0.1284	1.0000	HKD	HKD	(239,372.74)

Performance Workbook Report

March 31, 2011

Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	JAPANESE YEN	JPY 177	66,808,985.00	0.01	--	0.0122	1.0000	JPY	JPY	(812,464.73)
	K'S HOLDINGS CORP	82822.HK 16477	23,500.00	34.51	1,214.73	0.0121	1.0000	JPY	JPY	(811,035.02)
	LEGAL & GENERAL GROUP PLC	LGEN 24796	1,773,153.00	2.00	22,911.43	1.6265	1.0000	GBP	GBP	(3,543,434.30)
	REPO SSB 030411	REPO SSB 030411 26121	78,371,725.18	1.00	--	1.0000	1.0000	USD	USD	(78,371,725.18)
	RESTAURANT GROUP PLC	RTN 693	68,507.00	4.70	1,827.94	1.6265	1.0000	GBP	GBP	(322,233.71)
	SCHOELLER-BLECKMANN OILFIELD	SBO 590	5,418.00	87.25	707.99	1.3990	1.0000	EUR	EUR	(472,698.56)
	VALUE PARTNERS GROUP LTD	0806.HK 18671	32,000.00	1.03	68.32	0.1284	1.0000	HKD	HKD	(32,893.92)
07-Mar-2011										(139,625,518.69)
	DONGFANG ELECTRIC CORP LTD-H	1072 5271	338,400.00	4.09	4,244.83	0.1284	1.0000	HKD	HKD	(1,382,435.84)
	EURO	EURUSD=X 50	345,210.60	1.40	--	1.3994	1.0000	EUR	EUR	(483,091.17)
	EURO	EURUSD=X 50	55,077.73	1.40	--	1.3994	1.0000	EUR	EUR	(77,076.33)
	EURO	EURUSD=X 50	3,876,111.22	1.40	--	1.3994	1.0000	EUR	EUR	(5,424,268.80)
	GERRY WEBER INTL AG	GW11.DE 13926	1,360.00	56.75	54.00	1.4014	1.0000	EUR	EUR	(77,186.16)
	GREAT WALL MOTOR COMPANY-H	2333 18804	220,000.00	1.58	547.29	0.1284	1.0000	HKD	HKD	(346,922.15)
	HAITIAN INTERNATIONAL HLDGS	1882 4907	33,000.00	1.13	114.14	0.1284	1.0000	HKD	HKD	(37,144.60)
	HONG KONG DOLLAR	HKD 64	973,771.49	0.13	--	0.1284	1.0000	HKD	HKD	(125,066.98)
	HONG KONG DOLLAR	HKD 64	1,846,961.13	0.13	--	0.1284	1.0000	HKD	HKD	(237,215.65)
	HONG KONG DOLLAR	HKD 64	2,701,153.20	0.13	--	0.1284	1.0000	HKD	HKD	(346,924.37)
	HONG KONG DOLLAR	HKD 64	289,209.71	0.13	--	0.1284	1.0000	HKD	HKD	(37,144.84)
	HONG KONG DOLLAR	HKD 64	1,165,587.43	0.13	--	0.1284	1.0000	HKD	HKD	(149,702.98)
	HONG KONG DOLLAR	HKD 64	10,763,714.48	0.13	--	0.1284	1.0000	HKD	HKD	(1,382,444.67)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	338,000.00	0.37	259.63	0.1284	1.0000	HKD	HKD	(125,066.18)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	408,000.00	0.37	310.84	0.1284	1.0000	HKD	HKD	(149,702.02)
	JAPANESE YEN	JPY 177	801,637,415.00	0.01	--	0.0122	1.0000	JPY	JPY	(9,764,873.61)
	JAPANESE YEN	JPY 177	692,067,894.00	0.01	--	0.0122	1.0000	JPY	JPY	(8,430,189.75)
	JAPANESE YEN	JPY 177	1,432,941,170.00	0.01	--	0.0122	1.0000	JPY	JPY	(17,454,885.66)
	MITSUBISHI CORP	8058 3510	630,500.00	27.71	17,451.04	0.0122	1.0000	JPY	JPY	(17,468,498.60)
	ORIX CORP	IX 540	74,710.00	112.93	12,636.18	0.0122	1.0000	JPY	JPY	(8,436,764.39)
	ORIX CORP	IX 540	86,600.00	112.85	4,883.81	0.0122	1.0000	JPY	JPY	(9,772,489.17)
	REPO SSB 030711	REPO SSB 030711 26146	51,607,928.31	1.00	--	1.0000	1.0000	USD	USD	(51,607,928.31)
	REPO SSB 030711	REPO SSB 030711 26146	155,504.14	1.00	--	1.0000	1.0000	USD	USD	(155,504.14)
	SCHOELLER-BLECKMANN OILFIELD	SBO 590	5,494.00	88.06	724.58	1.4014	1.0000	EUR	EUR	(483,779.59)
	UPM-KYMMENE OYJ	RPL.SG 25464	269,771.00	20.14	5,426.57	1.4014	1.0000	EUR	EUR	(5,431,998.58)
	VALUE PARTNERS GROUP LTD	0806.HK 18671	226,000.00	1.05	728.40	0.1284	1.0000	HKD	HKD	(237,214.14)

Performance Workbook Report

March 31, 2011

Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
08-Mar-2011										(73,533,382.41)
	BRITISH POUNDS	GBPUSD=X 55	66,740.40	1.61	--	1.6133	1.0000	GBP	GBP	(107,672.29)
	BRITISH POUNDS	GBPUSD=X 55	2,397,973.09	1.61	--	1.6133	1.0000	GBP	GBP	(3,868,649.99)
	BRITISH POUNDS	GBPUSD=X 55	535,063.90	1.61	--	1.6133	1.0000	GBP	GBP	(863,218.59)
	DONGFANG ELECTRIC CORP LTD-H	1072 5271	237,400.00	4.07	2,969.41	0.1284	1.0000	HKD	HKD	(967,063.61)
	EURO	EURUSD=X 50	314,462.25	1.39	--	1.3880	1.0000	EUR	EUR	(436,467.31)
	EURO	EURUSD=X 50	1,617,498.00	1.39	--	1.3880	1.0000	EUR	EUR	(2,245,054.87)
	GERRY WEBER INTL AG	GW11.DE 13926	7,816.00	55.92	305.73	1.3899	1.0000	EUR	EUR	(437,068.79)
	GREAT WALL MOTOR COMPANY-H	2333 18804	191,500.00	1.56	470.50	0.1284	1.0000	HKD	HKD	(298,186.22)
	HONG KONG DOLLAR	HKD 64	2,322,825.86	0.13	--	0.1284	1.0000	HKD	HKD	(298,165.15)
	HONG KONG DOLLAR	HKD 64	803,591.48	0.13	--	0.1284	1.0000	HKD	HKD	(103,151.50)
	HONG KONG DOLLAR	HKD 64	7,533,280.27	0.13	--	0.1284	1.0000	HKD	HKD	(966,995.28)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	282,000.00	0.37	214.14	0.1284	1.0000	HKD	HKD	(103,158.79)
	JM AB	JMP 12642	13,394.00	24.65	494.49	0.1570	1.0000	SEK	SEK	(330,152.50)
	JUPITER FUND MANAGEMENT	JUP.L 22581	20,340.00	5.30	698.00	1.6157	1.0000	GBP	GBP	(107,835.39)
	LAURENTIAN BANK OF CANADA	LB 24817	8,955.00	55.24	368.27	1.0281	1.0000	CAD	CAD	(494,717.60)
	LEGAL & GENERAL GROUP PLC	LGEN 24796	1,973,227.00	1.96	23,129.17	1.6157	1.0000	GBP	GBP	(3,874,510.18)
	LEGAL & GENERAL GROUP PLC	LGEN 24796	440,386.00	1.96	4,901.48	1.6157	1.0000	GBP	GBP	(864,526.18)
	REPO SSB 030811	REPO SSB 030811 26172	54,588,126.32	1.00	--	1.0000	1.0000	USD	USD	(54,588,126.32)
	SWEDISH KRONA	SEK 118	2,102,658.76	0.16	--	0.1572	1.0000	SEK	SEK	(330,513.19)
	UPM-KYMMENE OYJ	RPL.SG 25464	112,726.00	19.94	2,245.90	1.3899	1.0000	EUR	EUR	(2,248,148.66)
09-Mar-2011										(126,535,204.58)
	BRITISH POUNDS	GBPUSD=X 55	391,883.71	1.62	--	1.6225	1.0000	GBP	GBP	(635,831.32)
	CANADIAN DOLLAR	CAD 29	481,187.07	1.03	--	1.0339	1.0000	CAD	CAD	(497,505.24)
	DONGFANG ELECTRIC CORP LTD-H	1072 5271	186,200.00	4.20	2,399.66	0.1284	1.0000	HKD	HKD	(781,511.38)
	EURO	EURUSD=X 50	740,364.84	1.39	--	1.3886	1.0000	EUR	EUR	(1,028,055.81)
	GREAT WALL MOTOR COMPANY-H	2333 18804	121,500.00	1.58	589.78	0.1284	1.0000	HKD	HKD	(192,073.83)
	GREAT WALL MOTOR COMPANY-H	2333 18804	142,000.00	1.58	354.23	0.1284	1.0000	HKD	HKD	(224,500.07)
	HONG KONG DOLLAR	HKD 64	1,201,147.74	0.13	--	0.1284	1.0000	HKD	HKD	(154,278.12)
	HONG KONG DOLLAR	HKD 64	6,085,472.73	0.13	--	0.1284	1.0000	HKD	HKD	(781,631.81)
	HONG KONG DOLLAR	HKD 64	2,940,904.58	0.13	--	0.1284	1.0000	HKD	HKD	(377,736.40)
	HONG KONG DOLLAR	HKD 64	1,748,137.12	0.13	--	0.1284	1.0000	HKD	HKD	(224,534.67)
	HONG KONG DOLLAR	HKD 64	1,495,640.47	0.13	--	0.1284	1.0000	HKD	HKD	(192,103.43)
	HONG KONG DOLLAR	HKD 64	1,535,823.71	0.13	--	0.1284	1.0000	HKD	HKD	(197,264.65)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	1,012,000.00	0.37	783.96	0.1284	1.0000	HKD	HKD	(377,678.20)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	414,000.00	0.37	320.23	0.1284	1.0000	HKD	HKD	(154,254.35)
	JM AB	JMP 12642	55,489.00	25.42	2,112.79	0.1579	1.0000	SEK	SEK	(1,410,640.95)
	LAURENTIAN BANK OF CANADA	LB 24817	17,955.00	55.46	740.53	1.0311	1.0000	CAD	CAD	(995,732.81)
	LEGAL & GENERAL GROUP PLC	LGEN 24796	321,990.00	1.97	3,794.29	1.6213	1.0000	GBP	GBP	(635,380.63)
	REPO SSB 030911	REPO SSB 030911 26197	112,230,322.80	1.00	--	1.0000	1.0000	USD	USD	(112,230,322.80)
	REPO SSB 030911	REPO SSB 030911 26197	2,800,613.56	1.00	--	1.0000	1.0000	USD	USD	(2,800,613.56)
	SWEDISH KRONA	SEK 118	8,933,236.54	0.16	--	0.1585	1.0000	SEK	SEK	(1,415,659.55)
	UPM-KYMMENE OYJ	RPL.SG 25464	51,425.00	20.04	1,029.64	1.3921	1.0000	EUR	EUR	(1,030,660.75)
	VALUE PARTNERS GROUP LTD	0806.HK 18671	189,000.00	1.04	605.62	0.1284	1.0000	HKD	HKD	(197,234.26)
10-Mar-2011										(4,461,848,379.95)
	BRITISH POUNDS	GBPUSD=X 55	330,074,000.00	1.60	--	1.6045	1.0000	GBP	GBP	(529,603,733.00)
	BRITISH POUNDS	GBPUSD=X 55	1,061,835.42	1.61	--	1.6076	1.0000	GBP	GBP	(1,707,006.62)
	BRITISH POUNDS	GBPUSD=X 55	1,593,698.41	1.61	--	1.6076	1.0000	GBP	GBP	(2,562,029.56)
	CANADIAN DOLLAR	CAD 29	965,711.47	1.03	--	1.0266	1.0000	CAD	CAD	(991,388.43)
	EUR/USD FWD 20110315 STAR USD	EUR 24981	379,250,000.00	1.38	--	1.3809	1.0000	USD	USD	(523,706,325.00)
	EURO	EURUSD=X 50	379,250,000.00	1.38	--	1.3809	1.0000	EUR	EUR	(523,706,325.00)
	EURO	EURUSD=X 50	517,711.67	1.38	--	1.3809	1.0000	EUR	EUR	(714,897.69)
	EURO	EURUSD=X 50	3,057,195.83	1.38	--	1.3809	1.0000	EUR	EUR	(4,221,620.58)
	GBP/USD FWD 20110317 STAR USD	GBP 25320	330,074,000.00	1.60	--	1.6045	1.0000	USD	USD	(529,603,733.00)
	GREAT WALL MOTOR COMPANY-H	2333 18804	73,000.00	1.57	181.36	0.1284	1.0000	HKD	HKD	(114,956.91)
	HONG KONG DOLLAR	HKD 64	442,174.76	0.13	--	0.1284	1.0000	HKD	HKD	(56,757.47)
	HONG KONG DOLLAR	HKD 64	895,290.15	0.13	--	0.1284	1.0000	HKD	HKD	(114,919.28)
	HONG KONG DOLLAR	HKD 64	1,943,469.59	0.13	--	0.1284	1.0000	HKD	HKD	(249,463.41)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	154,000.00	0.37	117.94	0.1284	1.0000	HKD	HKD	(56,776.06)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	674,000.00	0.37	518.05	0.1284	1.0000	HKD	HKD	(249,545.09)
	JAPANESE YEN	JPY 177	32,914,772,000.00	0.01	--	0.0120	1.0000	JPY	JPY	(396,606,545.21)
	JAPANESE YEN	JPY 177	37,732,271.00	0.01	--	0.0121	1.0000	JPY	JPY	(455,643.21)
	JPY/USD FWD 20110316 STAR USD	JPY 25004	32,914,772,000.00	0.01	--	0.0120	1.0000	USD	USD	(396,606,545.21)
	K'S HOLDINGS CORP	82822.HK 16477	13,700.00	33.16	680.46	0.0120	1.0000	JPY	JPY	(454,332.01)
	LEGAL & GENERAL GROUP PLC	LGEN 24796	1,315,440.00	1.94	15,265.16	1.6045	1.0000	GBP	GBP	(2,557,077.26)
	LEGAL & GENERAL GROUP PLC	LGEN 24796	874,382.00	1.95	9,657.69	1.6045	1.0000	GBP	GBP	(1,703,707.06)
	REPO SSB 031011	REPO SSB 031011 26218	83,669,188.66	1.00	--	1.0000	1.0000	USD	USD	(83,669,188.66)
	SCHOELLER-BLECKMANN OILFIELD	SBO 590	8,110.00	88.09	1,069.98	1.3799	1.0000	EUR	EUR	(714,390.52)
	UPM-KYMMENE OYJ	RPL.SG 25464	213,516.00	19.76	6,318.47	1.3799	1.0000	EUR	EUR	(4,218,625.66)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
USD/EUR FWD 20110613	STAR USD	USD 26226	498,855,488.49	1.00	--	1.0000	1.0000	USD	USD	(498,855,488.49)
USD/GBP FWD 20110617	STAR USD	USD 26230	548,546,947.20	1.00	--	1.0000	1.0000	USD	USD	(548,546,947.20)
USD/JPY FWD 20110614	STAR USD	USD 26228	409,800,412.34	1.00	--	1.0000	1.0000	USD	USD	(409,800,412.34)
11-Mar-2011										(90,922,033.01)
BRITISH POUNDS	GBPUSD=X	55	121,227.36	1.61	--	1.6057	1.0000	GBP	GBP	(194,654.77)
BRITISH POUNDS	GBPUSD=X	55	331,675.16	1.61	--	1.6057	1.0000	GBP	GBP	(532,570.80)
EURO	EURUSD=X	50	1,459,031.17	1.39	--	1.3902	1.0000	EUR	EUR	(2,028,345.13)
HONG KONG DOLLAR	HKD	64	2,493,995.71	0.13	--	0.1284	1.0000	HKD	HKD	(320,256.26)
HONG KONG DOLLAR	HKD	64	1,982,421.78	0.13	--	0.1284	1.0000	HKD	HKD	(254,564.58)
HUTCHISON TELECOMM HONG KONG	NS8U.SI	26048	702,000.00	0.36	528.43	0.1284	1.0000	HKD	HKD	(254,536.81)
JAPANESE YEN	JPY	177	52,470,325.00	0.01	--	0.0122	1.0000	JPY	JPY	(641,783.96)
JM AB	JMP	12642	27,990.00	24.41	1,023.46	0.1567	1.0000	SEK	SEK	(683,333.18)
JUPITER FUND MANAGEMENT	JUP.L	22581	37,289.00	5.21	1,255.37	1.6015	1.0000	GBP	GBP	(194,140.83)
K'S HOLDINGS CORP	82822.HK	16477	19,400.00	33.06	960.53	0.0122	1.0000	JPY	JPY	(641,329.04)
OCADO GROUP PLC	OOC.BE	21946	165,661.00	3.21	3,430.81	1.6015	1.0000	GBP	GBP	(531,164.68)
REPO SSB 031111	REPO SSB 031111	26253	81,617,036.91	1.00	--	1.0000	1.0000	USD	USD	(81,617,036.91)
SWEDISH KRONA	SEK	118	4,360,963.94	0.16	--	0.1580	1.0000	SEK	SEK	(688,816.13)
THAILAND BAHT	THB=X	195	1,638.74	0.03	--	0.0329	1.0000	THB	THB	(53.94)
UPM-KYMMENE OYJ	RPL.SG	25464	103,000.00	19.60	2,017.20	1.3839	1.0000	EUR	EUR	(2,019,224.67)
VALUE PARTNERS GROUP LTD	0806.HK	18671	321,000.00	1.00	983.28	0.1284	1.0000	HKD	HKD	(320,221.32)
14-Mar-2011										(97,241,542.06)
BRITISH POUNDS	GBPUSD=X	55	18,736.48	1.62	--	1.6158	1.0000	GBP	GBP	(30,274.40)
BRITISH POUNDS	GBPUSD=X	55	67,151.88	1.62	--	1.6158	1.0000	GBP	GBP	(108,504.01)
EURO	EURUSD=X	50	1,410,532.35	1.40	--	1.4003	1.0000	EUR	EUR	(1,975,168.45)
EURO	EURUSD=X	50	521,510.61	1.40	--	1.4003	1.0000	EUR	EUR	(730,271.31)
HONG KONG DOLLAR	HKD	64	628,787.93	0.13	--	0.1284	1.0000	HKD	HKD	(80,713.18)
HONG KONG DOLLAR	HKD	64	1,881,602.51	0.13	--	0.1284	1.0000	HKD	HKD	(241,528.37)
HUTCHISON TELECOMM HONG KONG	NS8U.SI	26048	674,000.00	0.36	501.32	0.1283	1.0000	HKD	HKD	(241,503.55)
JM AB	JMP	12642	53,576.00	24.35	1,954.02	0.1575	1.0000	SEK	SEK	(1,304,635.81)
JUPITER FUND MANAGEMENT	JUP.L	22581	5,763.00	5.26	197.38	1.6180	1.0000	GBP	GBP	(30,315.48)
OCADO GROUP PLC	OOC.BE	21946	33,765.00	3.22	617.41	1.6180	1.0000	GBP	GBP	(108,651.21)
REPO SSB 031411	REPO SSB 031411	31626	87,754,056.82	1.00	--	1.0000	1.0000	USD	USD	(87,754,056.82)
REPO SSB 031411	REPO SSB 031411	31626	551,367.17	1.00	--	1.0000	1.0000	USD	USD	(551,367.17)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	SCHOELLER-BLECKMANN OILFIELD	SBO 590	22,263.00	88.54	2,952.42	1.3975	1.0000	EUR	EUR	(1,971,228.62)
	SCHOELLER-BLECKMANN OILFIELD	SBO 590	8,235.00	88.50	1,091.58	1.3975	1.0000	EUR	EUR	(728,814.65)
	SWEDISH KRONA	SEK 118	8,283,458.74	0.16	--	0.1574	1.0000	SEK	SEK	(1,303,804.15)
	VALUE PARTNERS GROUP LTD	0806.HK 18671	82,000.00	0.98	247.81	0.1283	1.0000	HKD	HKD	(80,704.89)
15-Mar-2011										(98,067,886.65)
	BRITISH POUNDS	GBPUSD=X 55	291,661.54	1.61	--	1.6104	1.0000	GBP	GBP	(469,691.74)
	BRITISH POUNDS	GBPUSD=X 55	777,368.35	1.61	--	1.6104	1.0000	GBP	GBP	(1,251,873.99)
	BRITISH POUNDS	GBPUSD=X 55	193,378.07	1.61	--	1.6104	1.0000	GBP	GBP	(311,416.04)
	HAITIAN INTERNATIONAL HLDGS	1882 4907	30,000.00	1.16	106.59	0.1283	1.0000	HKD	HKD	(34,703.39)
	HONG KONG DOLLAR	HKD 64	2,514,223.08	0.13	--	0.1282	1.0000	HKD	HKD	(322,398.30)
	HONG KONG DOLLAR	HKD 64	270,558.03	0.13	--	0.1282	1.0000	HKD	HKD	(34,693.60)
	HONG KONG DOLLAR	HKD 64	1,821,406.64	0.13	--	0.1282	1.0000	HKD	HKD	(233,558.59)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	672,000.00	0.35	484.98	0.1283	1.0000	HKD	HKD	(233,624.49)
	JM AB	JMP 12642	75,594.00	23.43	2,652.97	0.1559	1.0000	SEK	SEK	(1,771,302.55)
	JUPITER FUND MANAGEMENT	JUP.L 22581	243,062.00	5.14	7,079.22	1.6064	1.0000	GBP	GBP	(1,248,764.44)
	JUPITER FUND MANAGEMENT	JUP.L 22581	60,450.00	5.14	2,007.74	1.6064	1.0000	GBP	GBP	(310,642.51)
	LAURENTIAN BANK OF CANADA	LB 24817	3,352.00	50.80	136.39	1.0172	1.0000	CAD	CAD	(170,285.22)
	OCADO GROUP PLC	OOC.BE 21946	144,773.00	3.24	3,026.30	1.6064	1.0000	GBP	GBP	(468,525.07)
	REPO SSB 031511	REPO SSB 031511 31654	89,101,167.65	1.00	--	1.0000	1.0000	USD	USD	(89,101,167.65)
	SWEDISH KRONA	SEK 118	11,365,208.68	0.16	--	0.1569	1.0000	SEK	SEK	(1,782,749.82)
	VALUE PARTNERS GROUP LTD	0806.HK 18671	334,000.00	0.97	990.22	0.1283	1.0000	HKD	HKD	(322,489.26)
16-Mar-2011										(430,478,568.06)
	BG GROUP PLC	BGMD 247	13,335.00	23.95	1,811.65	1.6031	1.0000	GBP	GBP	(319,362.55)
	BG GROUP PLC	BGMD 247	323,478.00	24.30	50,829.68	1.6031	1.0000	GBP	GBP	(7,861,521.03)
	BRITISH POUNDS	GBPUSD=X 55	199,221.55	1.60	--	1.6002	1.0000	GBP	GBP	(318,794.32)
	BRITISH POUNDS	GBPUSD=X 55	4,904,095.44	1.60	--	1.6002	1.0000	GBP	GBP	(7,847,533.52)
	CANADIAN DOLLAR	CAD 29	167,398.88	1.01	--	1.0072	1.0000	CAD	CAD	(168,595.91)
	CYBERAGENT INC	4751 12593	2,163.00	3,131.04	6,765.68	0.0125	1.0000	JPY	JPY	(6,772,447.99)
	DONGFANG ELECTRIC CORP LTD-H	1072 5271	275,800.00	3.48	2,944.18	0.1283	1.0000	HKD	HKD	(958,839.05)
	EXEDY CORP	XLS 4801	6,300.00	27.49	173.04	0.0125	1.0000	JPY	JPY	(173,211.04)
	FAST RETAILING CO LTD	FR7.F 5309	118,400.00	124.03	14,670.95	0.0125	1.0000	JPY	JPY	(14,685,624.32)
	HAITIAN INTERNATIONAL HLDGS	1882 4907	236,000.00	1.11	805.65	0.1283	1.0000	HKD	HKD	(262,345.46)
	HOLLYSYS AUTOMATION TECHNOLO	HOLI 17791	139,632.00	12.46	1,396.32	1.0000	1.0000	USD	USD	(1,739,633.20)
	HONG KONG DOLLAR	HKD 64	1,050,325.39	0.13	--	0.1283	1.0000	HKD	HKD	(134,743.48)
	HONG KONG DOLLAR	HKD 64	7,475,732.70	0.13	--	0.1283	1.0000	HKD	HKD	(959,042.01)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
HONG KONG DOLLAR	HKD	64	12,757,361.40	0.13	--	0.1283	1.0000	HKD	HKD	(1,636,608.21)
HONG KONG DOLLAR	HKD	64	10,133,238.62	0.13	--	0.1283	1.0000	HKD	HKD	(1,299,966.43)
HONG KONG DOLLAR	HKD	64	2,045,415.80	0.13	--	0.1283	1.0000	HKD	HKD	(262,400.99)
HONG KONG DOLLAR	HKD	64	11,344,834.80	0.13	--	0.1283	1.0000	HKD	HKD	(1,455,398.91)
HUTCHISON TELECOMM HONG KONG	NS8U.SI	26048	386,000.00	0.35	279.73	0.1283	1.0000	HKD	HKD	(134,714.95)
JAPANESE YEN	JPY	177	91,241,619.00	0.01	--	0.0125	1.0000	JPY	JPY	(1,144,095.08)
JAPANESE YEN	JPY	177	33,988,006.00	0.01	--	0.0125	1.0000	JPY	JPY	(426,181.73)
JAPANESE YEN	JPY	177	13,891,523.00	0.01	--	0.0125	1.0000	JPY	JPY	(174,188.45)
JAPANESE YEN	JPY	177	1,237,968,016.00	0.01	--	0.0125	1.0000	JPY	JPY	(15,523,103.79)
JAPANESE YEN	JPY	177	88,928,935.00	0.01	--	0.0125	1.0000	JPY	JPY	(1,115,095.92)
JAPANESE YEN	JPY	177	478,906,759.00	0.01	--	0.0125	1.0000	JPY	JPY	(6,005,098.05)
JAPANESE YEN	JPY	177	543,150,239.00	0.01	--	0.0125	1.0000	JPY	JPY	(6,810,658.61)
JAPANESE YEN	JPY	177	562,068,684.00	0.01	--	0.0125	1.0000	JPY	JPY	(7,047,880.40)
JAPANESE YEN	JPY	177	1,177,786,875.00	0.01	--	0.0125	1.0000	JPY	JPY	(14,768,481.63)
JAPANESE YEN	JPY	177	1,502,203,478.00	0.01	--	0.0125	1.0000	JPY	JPY	(18,836,399.81)
JAPANESE YEN	JPY	177	933,856,662.00	0.01	--	0.0125	1.0000	JPY	JPY	(11,709,796.78)
JAPANESE YEN	JPY	177	242,831,224.00	0.01	--	0.0125	1.0000	JPY	JPY	(3,044,904.43)
JAPANESE YEN	JPY	177	1,639,458,941.00	0.01	--	0.0125	1.0000	JPY	JPY	(20,557,470.76)
JM AB	JMP	12642	19,134.00	23.64	677.50	0.1544	1.0000	SEK	SEK	(452,346.05)
KAKAKU.COM INC	KSU	13464	196.00	5,657.35	1,107.73	0.0125	1.0000	JPY	JPY	(1,108,839.77)
KEYENCE CORP	KEE.F	1176	27,000.00	259.57	7,001.34	0.0125	1.0000	JPY	JPY	(7,008,338.87)
KOMATSU LTD	6301	519	587,800.00	31.87	18,712.01	0.0125	1.0000	JPY	JPY	(18,730,719.79)
LAURENTIAN BANK OF CANADA	LB	24817	25,650.00	50.43	1,034.22	1.0080	1.0000	CAD	CAD	(1,293,558.42)
MAKITA CORP	6586	5182	71,100.00	42.59	3,024.80	0.0125	1.0000	JPY	JPY	(3,027,821.25)
MITSUBISHI CORP	8058	3510	605,300.00	25.50	15,420.59	0.0125	1.0000	JPY	JPY	(15,436,012.74)
MITSUBISHI ELECTRIC CORP	6503	24811	1,046,000.00	11.13	11,632.46	0.0125	1.0000	JPY	JPY	(11,644,099.96)
MITSUBISHI ESTATE CO LTD	8802	12957	1,140,000.00	17.93	16,340.64	0.0125	1.0000	JPY	JPY	(20,442,134.83)
POINT INC	2685	1138	10,350.00	40.95	423.37	0.0125	1.0000	JPY	JPY	(423,790.67)
REPO SSB 031611	REPO SSB 031611	31680	92,402,005.31	1.00	--	1.0000	1.0000	USD	USD	(92,402,005.31)
SHANGHAI ELECTRIC GRP CO L-H	2727	16244	3,202,000.00	0.51	2,581.31	0.1283	1.0000	HKD	HKD	(1,636,261.85)
SMC CORP	QMC.F	5306	36,600.00	163.15	5,965.45	0.0125	1.0000	JPY	JPY	(5,971,406.96)
STATE STREET BNK ST INVESTMENT FUND	8611239B5	14831	92,402,005.31	1.00	--	1.0000	1.0000	USD	USD	(92,402,005.31)
SWEDISH KRONA	SEK	118	2,930,456.05	0.15	--	0.1545	1.0000	SEK	SEK	(452,629.01)
TONENGENERAL SEKIYU KK	5012	24810	101,000.00	11.26	1,136.52	0.0125	1.0000	JPY	JPY	(1,137,676.24)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value	
	VALUE PARTNERS GROUP LTD	0806.HK	18671	1,560,000.00	0.93	4,467.92	0.1283	1.0000	HKD	HKD	(1,455,090.89)
	WEICHA POWER CO LTD-H	2338	5030	208,000.00	6.25	3,990.87	0.1283	1.0000	HKD	HKD	(1,299,691.31)
17-Mar-2011											(235,354,525.78)
	CANADIAN DOLLAR	CAD	29	1,283,274.63	1.02	--	1.0158	1.0000	CAD	CAD	(1,303,610.97)
	EXEDY CORP	XLS	4801	26,700.00	28.16	751.01	0.0127	1.0000	JPY	JPY	(751,765.77)
	FAST RETAILING CO LTD	FR7.F	5309	24,200.00	122.48	2,961.03	0.0127	1.0000	JPY	JPY	(2,963,993.97)
	HONG KONG DOLLAR	HKD	64	9,275,500.82	0.13	--	0.1282	1.0000	HKD	HKD	(1,188,999.09)
	HONG KONG DOLLAR	HKD	64	2,012,630.12	0.13	--	0.1282	1.0000	HKD	HKD	(257,993.12)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI	26048	766,000.00	0.34	535.54	0.1282	1.0000	HKD	HKD	(257,971.62)
	JAPANESE YEN	JPY	177	102,778,450.00	0.01	--	0.0127	1.0000	JPY	JPY	(1,305,338.73)
	JAPANESE YEN	JPY	177	476,626,332.00	0.01	--	0.0127	1.0000	JPY	JPY	(6,053,397.50)
	JAPANESE YEN	JPY	177	194,054,967.00	0.01	--	0.0127	1.0000	JPY	JPY	(2,464,597.05)
	JAPANESE YEN	JPY	177	63,608,136.00	0.01	--	0.0127	1.0000	JPY	JPY	(807,855.77)
	JAPANESE YEN	JPY	177	59,201,567.00	0.01	--	0.0127	1.0000	JPY	JPY	(751,890.09)
	JAPANESE YEN	JPY	177	59,203,380.00	0.01	--	0.0127	1.0000	JPY	JPY	(751,913.12)
	JAPANESE YEN	JPY	177	233,414,575.00	0.01	--	0.0127	1.0000	JPY	JPY	(2,964,484.14)
	JAPANESE YEN	JPY	177	1,462,205,993.00	0.01	--	0.0127	1.0000	JPY	JPY	(18,570,761.84)
	JAPANESE YEN	JPY	177	1,401,158,822.00	0.01	--	0.0127	1.0000	JPY	JPY	(17,795,431.63)
	JAPANESE YEN	JPY	177	780,394,085.00	0.01	--	0.0127	1.0000	JPY	JPY	(9,911,402.88)
	JAPANESE YEN	JPY	177	686,638,784.00	0.01	--	0.0127	1.0000	JPY	JPY	(8,720,662.74)
	JM AB	JMP	12642	14,579.00	23.79	519.45	0.1560	1.0000	SEK	SEK	(346,821.81)
	KAKAKU.COM INC	KSU	13464	134.00	6,027.78	806.92	0.0127	1.0000	JPY	JPY	(807,722.19)
	KEYENCE CORP	KEE.F	1176	9,600.00	256.69	2,461.73	0.0127	1.0000	JPY	JPY	(2,464,189.53)
	MAKITA CORP	6586	5182	140,300.00	43.14	6,046.35	0.0127	1.0000	JPY	JPY	(6,052,396.58)
	MITSUBISHI CORP	8058	3510	339,400.00	25.69	8,710.51	0.0127	1.0000	JPY	JPY	(8,719,220.80)
	MITSUBISHI ELECTRIC CORP	6503	24811	1,559,000.00	11.41	17,774.71	0.0127	1.0000	JPY	JPY	(17,792,489.20)
	MITSUBISHI ESTATE CO LTD	8802	12957	1,018,000.00	18.24	14,842.28	0.0127	1.0000	JPY	JPY	(18,567,691.20)
	POINT INC	2685	1138	17,610.00	42.69	751.03	0.0127	1.0000	JPY	JPY	(751,788.79)
	REPO SSB										
	REPO SSB 031711	031711	31704	90,278,957.92	1.00	--	1.0000	1.0000	USD	USD	(90,278,957.92)
	SMC CORP	QMC.F	5306	58,700.00	168.82	9,899.87	0.0127	1.0000	JPY	JPY	(9,909,764.05)
	SWEDISH KRONA	SEK	118	2,223,509.32	0.16	--	0.1562	1.0000	SEK	SEK	(347,390.76)
	TONENGENERAL SEKIYU KK	5012	24810	107,000.00	12.20	1,954.75	0.0127	1.0000	JPY	JPY	(1,305,122.90)
	VALUE PARTNERS GROUP LTD	0806.HK	18671	1,374,000.00	0.87	3,650.57	0.1282	1.0000	HKD	HKD	(1,188,900.03)
18-Mar-2011											(197,106,892.76)
	DONGFANG ELECTRIC CORP LTD-H	1072	5271	686,000.00	3.35	7,061.10	0.1282	1.0000	HKD	HKD	(2,299,584.99)

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
EURO	EURUSD=X	50	125,906.07	1.42	--	1.4183	1.0000	EUR	EUR	(178,576.36)
EURO	EURUSD=X	50	407,300.24	1.42	--	1.4183	1.0000	EUR	EUR	(577,686.15)
EXEDY CORP	XLS	4801	13,500.00	28.05	378.29	0.0123	1.0000	JPY	JPY	(378,679.66)
GERRY WEBER INTL AG	GW11.DE	13926	10,759.00	53.52	862.48	1.4138	1.0000	EUR	EUR	(575,844.03)
GERRY WEBER INTL AG	GW11.DE	13926	3,325.00	53.54	124.51	1.4138	1.0000	EUR	EUR	(178,006.91)
HONG KONG DOLLAR	HKD	64	7,957,898.30	0.13	--	0.1282	1.0000	HKD	HKD	(1,020,374.21)
HONG KONG DOLLAR	HKD	64	1,949,784.40	0.13	--	0.1282	1.0000	HKD	HKD	(250,004.42)
HONG KONG DOLLAR	HKD	64	17,937,108.22	0.13	--	0.1282	1.0000	HKD	HKD	(2,299,924.18)
HONG KONG DOLLAR	HKD	64	31,404,815.34	0.13	--	0.1282	1.0000	HKD	HKD	(4,026,774.73)
HUTCHISON TELECOMM HONG KONG	NS8U.SI	26048	738,000.00	0.34	518.89	0.1282	1.0000	HKD	HKD	(249,967.55)
JAPANESE YEN	JPY	177	30,724,167.00	0.01	--	0.0124	1.0000	JPY	JPY	(380,909.62)
JAPANESE YEN	JPY	177	1,901,273.00	0.01	--	0.0124	1.0000	JPY	JPY	(23,571.45)
JAPANESE YEN	JPY	177	634,189,796.00	0.01	--	0.0124	1.0000	JPY	JPY	(7,862,507.52)
JAPANESE YEN	JPY	177	464,894,329.00	0.01	--	0.0124	1.0000	JPY	JPY	(5,763,629.72)
JAPANESE YEN	JPY	177	60,693,612.00	0.01	--	0.0124	1.0000	JPY	JPY	(752,462.41)
JAPANESE YEN	JPY	177	245,299,130.00	0.01	--	0.0124	1.0000	JPY	JPY	(3,041,149.93)
JAPANESE YEN	JPY	177	62,847,110.00	0.01	--	0.0124	1.0000	JPY	JPY	(779,160.87)
JM AB	JMP	12642	19,995.00	24.87	744.73	0.1585	1.0000	SEK	SEK	(497,230.14)
KAKAKU.COM INC	KSU	13464	134.00	5,780.59	773.83	0.0123	1.0000	JPY	JPY	(774,599.43)
MAKITA CORP	6586	5182	70,200.00	43.07	3,020.33	0.0123	1.0000	JPY	JPY	(3,023,346.12)
MITSUBISHI ELECTRIC CORP	6503	24811	692,000.00	11.30	7,808.66	0.0123	1.0000	JPY	JPY	(7,816,478.02)
POINT INC	2685	1138	18,010.00	41.54	747.31	0.0123	1.0000	JPY	JPY	(748,057.27)
REPO SSB 031811	REPO SSB 031811	31724	142,308,772.80	1.00	--	1.0000	1.0000	USD	USD	(142,308,772.80)
SHANGHAI ELECTRIC GRP CO L-H	2727	16244	2,112,000.00	0.48	1,609.49	0.1282	1.0000	HKD	HKD	(1,020,223.73)
SMC CORP	QMC.F	5306	34,200.00	167.54	5,724.17	0.0123	1.0000	JPY	JPY	(5,729,887.69)
SWEDISH KRONA	SEK	118	3,136,975.16	0.16	--	0.1593	1.0000	SEK	SEK	(499,868.55)
TONENGENERAL SEKIYU KK	5012	24810	2,000.00	11.72	35.10	0.0123	1.0000	JPY	JPY	(23,433.46)
WEICHA1 POWER CO LTD-H	2338	5030	663,000.00	6.07	12,362.64	0.1282	1.0000	HKD	HKD	(4,026,180.86)
21-Mar-2011										(187,628,422.67)
BG GROUP PLC	BGMD	247	31,432.00	24.62	4,466.31	1.6276	1.0000	GBP	GBP	(773,706.73)
BRITISH POUNDS	GBPUSD=X	55	475,380.89	1.63	--	1.6283	1.0000	GBP	GBP	(774,062.70)
EURO	EURUSD=X	50	66,609.49	1.42	--	1.4240	1.0000	EUR	EUR	(94,855.24)
GERRY WEBER INTL AG	GW11.DE	13926	1,713.00	55.16	66.09	1.4185	1.0000	EUR	EUR	(94,482.89)
HOLLYSYS AUTOMATION TECHNOLO	HOLI	17791	9,993.00	12.31	99.93	1.0000	1.0000	USD	USD	(122,988.85)
HONG KONG DOLLAR	HKD	64	1,832,165.74	0.13	--	0.1283	1.0000	HKD	HKD	(234,983.43)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	HONG KONG DOLLAR	HKD 64	11,889,820.81	0.13	--	0.1283	1.0000	HKD	HKD	(1,524,922.55)
	HONG KONG DOLLAR	HKD 64	242,838.72	0.13	--	0.1283	1.0000	HKD	HKD	(31,145.15)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	674,000.00	0.35	721.40	0.1282	1.0000	HKD	HKD	(234,942.74)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	90,000.00	0.35	64.72	0.1282	1.0000	HKD	HKD	(31,139.76)
	JM AB	JMP 12642	11,485.00	25.37	436.39	0.1591	1.0000	SEK	SEK	(291,361.39)
	REPO SSB 032111	032111 31751	181,602,724.90	1.00	--	1.0000	1.0000	USD	USD	(181,602,724.90)
	SWEDISH KRONA	SEK 118	1,831,250.09	0.16	--	0.1597	1.0000	SEK	SEK	(292,447.87)
	WEICHAJ POWER CO LTD-H	2338 5030	253,000.00	6.03	2,405.28	0.1282	1.0000	HKD	HKD	(1,524,658.47)
22-Mar-2011										(112,941,799.25)
	EXEDY CORP	XLS 4801	52,500.00	29.42	2,313.50	0.0123	1.0000	JPY	JPY	(1,544,652.28)
	HONG KONG DOLLAR	HKD 64	3,484,610.92	0.13	--	0.1283	1.0000	HKD	HKD	(447,169.25)
	HONG KONG DOLLAR	HKD 64	2,051,057.54	0.13	--	0.1283	1.0000	HKD	HKD	(263,205.79)
	HONG KONG DOLLAR	HKD 64	1,785,087.89	0.13	--	0.1283	1.0000	HKD	HKD	(229,074.74)
	HONG KONG DOLLAR	HKD 64	14,635,327.53	0.13	--	0.1283	1.0000	HKD	HKD	(1,878,105.77)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	1,324,000.00	0.34	1,373.02	0.1283	1.0000	HKD	HKD	(447,154.89)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	674,000.00	0.34	475.55	0.1283	1.0000	HKD	HKD	(229,067.40)
	JAPANESE YEN	JPY 177	125,124,527.00	0.01	--	0.0124	1.0000	JPY	JPY	(1,547,039.65)
	JM AB	JMP 12642	9,571.00	24.91	357.02	0.1586	1.0000	SEK	SEK	(238,371.71)
	REPO SSB 032211	032211 31783	103,738,089.40	1.00	--	1.0000	1.0000	USD	USD	(103,738,089.40)
	SWEDISH KRONA	SEK 118	1,502,504.63	0.16	--	0.1588	1.0000	SEK	SEK	(238,625.37)
	WEICHAJ POWER CO LTD-H	2338 5030	304,000.00	6.18	5,766.66	0.1283	1.0000	HKD	HKD	(1,878,045.62)
	WEICHAJ POWER CO LTD-H	2338 5030	43,000.00	6.12	546.34	0.1283	1.0000	HKD	HKD	(263,197.36)
23-Mar-2011										(246,637,625.57)
	CHF/USD FWD 20110615 STAR USD	CHF 25605	19,527,000.00	1.11	--	1.1059	1.0000	USD	USD	(21,594,930.58)
	EUR/USD FWD 20110613 STAR USD	EUR 26225	43,409,000.00	1.41	--	1.4123	1.0000	USD	USD	(61,308,050.01)
	EURO	EURUSD=X 50	165,952.56	1.41	--	1.4127	1.0000	EUR	EUR	(234,446.16)
	EURO	EURUSD=X 50	1,803,440.65	1.41	--	1.4127	1.0000	EUR	EUR	(2,547,774.71)
	EURO	EURUSD=X 50	409,004.57	1.41	--	1.4127	1.0000	EUR	EUR	(577,813.03)
	EURO	EURUSD=X 50	1,631,338.16	1.41	--	1.4127	1.0000	EUR	EUR	(2,304,640.36)
	EXEDY CORP	XLS 4801	33,200.00	29.45	1,464.46	0.0124	1.0000	JPY	JPY	(977,768.77)
	GBP/USD FWD 20110617 STAR USD	GBP 26229	54,761,000.00	1.62	--	1.6232	1.0000	USD	USD	(88,887,233.79)
	GERRY WEBER INTL AG	GW11.DE 13926	4,304.00	54.46	351.05	1.4123	1.0000	EUR	EUR	(234,383.03)
	HONG KONG DOLLAR	HKD 64	873,244.74	0.13	--	0.1283	1.0000	HKD	HKD	(112,062.21)
	HONG KONG DOLLAR	HKD 64	5,232,945.39	0.13	--	0.1283	1.0000	HKD	HKD	(671,536.14)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	2,084,000.00	0.32	2,061.98	0.1283	1.0000	HKD	HKD	(671,527.50)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	338,000.00	0.33	232.67	0.1283	1.0000	HKD	HKD	(112,060.76)
	INFINEON TECHNOLOGIES AG	IFX.DE 20609	232,040.00	9.93	1,611.69	1.4123	1.0000	EUR	EUR	(2,304,019.77)
	INFINEON TECHNOLOGIES AG	IFX.DE 20609	256,107.00	9.95	3,814.91	1.4123	1.0000	EUR	EUR	(2,547,088.64)
	JAPANESE YEN	JPY 177	164,225,361.00	0.01	--	0.0124	1.0000	JPY	JPY	(2,033,021.29)
	JAPANESE YEN	JPY 177	29,168,314.00	0.01	--	0.0124	1.0000	JPY	JPY	(361,087.68)
	JAPANESE YEN	JPY 177	79,140,609.00	0.01	--	0.0124	1.0000	JPY	JPY	(979,718.00)
	MITSUBISHI ELECTRIC CORP	6503 24811	175,000.00	11.59	2,026.95	0.0124	1.0000	JPY	JPY	(2,028,976.42)
	POINT INC	2685 1138	8,530.00	42.25	539.72	0.0124	1.0000	JPY	JPY	(360,369.56)
	REPO SSB 032311	REPO SSB 032311 31803	53,946,935.14	1.00	--	1.0000	1.0000	USD	USD	(53,946,935.14)
	REPO SSB 032311	REPO SSB 032311 31803	1,264,524.57	1.00	--	1.0000	1.0000	USD	USD	(1,264,524.57)
	SEB SA	SK 18653	6,128.00	94.27	865.19	1.4123	1.0000	EUR	EUR	(577,657.43)
24-Mar-2011										(78,940,768.89)
	ALIMENTATION COUCHE-TARD -B	ATD-B.TO 13183	23,841.00	26.00	978.29	1.0259	1.0000	CAD	CAD	(619,748.61)
	DAITO TRUST CONSTRUCT CO LTD	4D7.F 24804	81,000.00	77.38	9,387.39	0.0124	1.0000	JPY	JPY	(6,267,647.60)
	EURO	EURUSD=X 50	16,561.08	1.42	--	1.4189	1.0000	EUR	EUR	(23,498.35)
	EURO	EURUSD=X 50	229,276.87	1.42	--	1.4189	1.0000	EUR	EUR	(325,318.66)
	EURO	EURUSD=X 50	3,262,813.87	1.42	--	1.4189	1.0000	EUR	EUR	(4,629,573.97)
	EURO	EURUSD=X 50	1,376,608.27	1.42	--	1.4189	1.0000	EUR	EUR	(1,953,255.71)
	EXEDY CORP	XLS 4801	18,500.00	27.97	516.99	0.0124	1.0000	JPY	JPY	(517,505.39)
	GERRY WEBER INTL AG	GW11.DE 13926	425.00	55.33	16.44	1.4200	1.0000	EUR	EUR	(23,516.58)
	HAITIAN INTERNATIONAL HLDGS	1882 4907	183,000.00	1.17	445.93	0.1283	1.0000	HKD	HKD	(214,821.55)
	HONG KONG DOLLAR	HKD 64	1,674,265.45	0.13	--	0.1283	1.0000	HKD	HKD	(214,842.23)
	HONG KONG DOLLAR	HKD 64	4,289,381.30	0.13	--	0.1283	1.0000	HKD	HKD	(550,414.65)
	HUTCHISON TELECOMM HONG KONG	NS8U.SI 26048	1,688,000.00	0.33	1,689.93	0.1283	1.0000	HKD	HKD	(550,361.68)
	INFINEON TECHNOLOGIES AG	IFX.DE 20609	193,266.00	10.11	2,927.77	1.4200	1.0000	EUR	EUR	(1,954,770.85)
	INFINEON TECHNOLOGIES AG	IFX.DE 20609	455,859.00	10.16	3,240.95	1.4200	1.0000	EUR	EUR	(4,633,165.12)
	JAPANESE YEN	JPY 177	506,614,127.00	0.01	--	0.0123	1.0000	JPY	JPY	(6,253,725.84)
	JAPANESE YEN	JPY 177	41,829,975.00	0.01	--	0.0123	1.0000	JPY	JPY	(516,355.90)
	REPO SSB 032411	REPO SSB 032411 31835	46,967,214.82	1.00	--	1.0000	1.0000	USD	USD	(46,967,214.82)
	SAMSUNG ENGINEERING CO LTD	028050.KS 18899	4,027.00	181.57	1,459.44	0.0009	1.0000	KRW	KRW	(731,181.33)
	SAMSUNG ENGINEERING CO LTD	028050.KS 18899	9,261.00	180.14	3,329.89	0.0009	1.0000	KRW	KRW	(1,668,279.04)
	SEB SA	SK 18653	3,405.00	95.62	487.62	1.4200	1.0000	EUR	EUR	(325,571.01)

Performance Workbook Report

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
25-Mar-2011										(82,318,864.96)
AUSTRALIAN DOLLAR	AUD	9	2,197,154.57	1.03	--	1.0273	1.0000	AUD	AUD	(2,257,136.89)
AUSTRALIAN DOLLAR	AUD	9	1,524,882.16	1.03	--	1.0273	1.0000	AUD	AUD	(1,566,511.44)
CANADIAN DOLLAR	CAD	29	604,130.94	1.02	--	1.0197	1.0000	CAD	CAD	(616,020.13)
CHILEAN PESO	CLP	32	503,625,439.00	0.00	--	0.0021	1.0000	CLP	CLP	(1,043,980.28)
DAITO TRUST CONSTRUCT CO LTD	4D7.F	24804	40,700.00	74.83	4,561.38	0.0123	1.0000	JPY	JPY	(3,045,481.28)
DAITO TRUST CONSTRUCT CO LTD	4D7.F	24804	71,900.00	76.06	8,190.28	0.0123	1.0000	JPY	JPY	(5,468,376.11)
EURO	EURUSD=X	50	595,928.86	1.41	--	1.4102	1.0000	EUR	EUR	(840,408.67)
EXEDY CORP	XLS	4801	18,000.00	28.12	505.64	0.0123	1.0000	JPY	JPY	(506,147.54)
ILUKA RESOURCES LTD	ILZ.F	25800	129,666.00	12.09	783.59	1.0282	1.0000	AUD	AUD	(1,567,953.86)
ILUKA RESOURCES LTD	ILZ.F	25800	182,761.00	12.36	2,256.96	1.0282	1.0000	AUD	AUD	(2,259,215.22)
JAPANESE YEN	JPY	177	33,878,106.00	0.01	--	0.0123	1.0000	JPY	JPY	(415,728.06)
JAPANESE YEN	JPY	177	41,063,739.00	0.01	--	0.0123	1.0000	JPY	JPY	(503,905.05)
JAPANESE YEN	JPY	177	443,649,235.00	0.01	--	0.0123	1.0000	JPY	JPY	(5,444,148.42)
JAPANESE YEN	JPY	177	247,079,830.00	0.01	--	0.0123	1.0000	JPY	JPY	(3,031,988.25)
JAPANESE YEN	JPY	177	61,622,013.00	0.01	--	0.0123	1.0000	JPY	JPY	(756,181.59)
NITORI HOLDINGS CO LTD	NI	537	8,800.00	86.31	379.59	0.0123	1.0000	JPY	JPY	(759,546.77)
POINT INC	2685	1138	9,910.00	42.14	625.42	0.0123	1.0000	JPY	JPY	(417,578.15)
REPO SSB 032511	REPO SSB 032511	31862	45,449,996.96	1.00	--	1.0000	1.0000	USD	USD	(45,449,996.96)
SAMSUNG ENGINEERING CO LTD	028050.KS	18899	30,925.00	178.68	11,029.28	0.0009	1.0000	KRW	KRW	(5,525,674.26)
SEB SA	SK	18653	8,640.00	97.56	589.61	1.4144	1.0000	EUR	EUR	(842,886.04)
28-Mar-2011										(57,306,708.44)
AUSTRALIAN DOLLAR	AUD	9	1,982,042.78	1.03	--	1.0259	1.0000	AUD	AUD	(2,033,377.69)
HONG KONG DOLLAR	HKD	64	3,399,089.98	0.13	--	0.1282	1.0000	HKD	HKD	(435,920.48)
HUTCHISON TELECOMM HONG KONG	NS8U.SI	26048	1,352,000.00	0.32	1,338.17	0.1282	1.0000	HKD	HKD	(435,803.11)
ILUKA RESOURCES LTD	ILZ.F	25800	172,887.00	11.78	4,063.36	1.0271	1.0000	AUD	AUD	(2,035,745.75)
JAPANESE YEN	JPY	177	94,025,081.00	0.01	--	0.0123	1.0000	JPY	JPY	(1,152,098.72)
JAPANESE YEN	JPY	177	25,671,584.00	0.01	--	0.0123	1.0000	JPY	JPY	(314,556.49)
LAURENTIAN BANK OF CANADA	LB	24817	4,814.00	52.67	98.74	1.0256	1.0000	CAD	CAD	(253,549.02)
NITORI HOLDINGS CO LTD	NI	537	13,450.00	85.54	1,723.29	0.0122	1.0000	JPY	JPY	(1,150,576.45)
POINT INC	2685	1138	7,550.00	41.61	470.49	0.0122	1.0000	JPY	JPY	(314,140.86)
REPO SSB 032811	REPO SSB 032811	31888	43,448,350.17	1.00	--	1.0000	1.0000	USD	USD	(43,448,350.17)
SAMSUNG ENGINEERING CO LTD	028050.KS	18899	18,724.00	177.02	6,615.89	0.0009	1.0000	KRW	KRW	(3,314,566.40)
SOUTH KOREA WON	KRWUSD=X	83	1,870,477,679.00	0.00	--	0.0009	1.0000	KRW	KRW	(1,681,185.34)

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
SOUTH KOREA WON	KRWUSD=X	83	819,801,920.00	0.00	--	0.0009	1.0000	KRW	KRW	(736,837.97)
29-Mar-2011										(112,924,211.26)
ALIMENTATION COUCHE-TARD -B	ATD-B.TO	13183	36,911.00	26.21	1,512.05	1.0241	1.0000	CAD	CAD	(967,333.19)
AUSTRALIAN DOLLAR	AUD	9	425,774.31	1.03	--	1.0296	1.0000	AUD	AUD	(438,377.23)
AUSTRALIAN DOLLAR	AUD	9	1,037,269.88	1.03	--	1.0296	1.0000	AUD	AUD	(1,067,973.07)
CANADIAN DOLLAR	CAD	29	247,222.97	1.03	--	1.0259	1.0000	CAD	CAD	(253,614.04)
HONG KONG DOLLAR	HKD	64	1,281,585.33	0.13	--	0.1284	1.0000	HKD	HKD	(164,516.72)
HUTCHISON TELECOMM HONG KONG	NS8U.SI	26048	506,000.00	0.33	504.98	0.1283	1.0000	HKD	HKD	(164,452.34)
ILUKA RESOURCES LTD	ILZ.F	25800	37,792.00	11.54	435.75	1.0245	1.0000	AUD	AUD	(436,186.07)
ILUKA RESOURCES LTD	ILZ.F	25800	91,874.00	11.57	2,121.03	1.0245	1.0000	AUD	AUD	(1,062,634.98)
JAPANESE YEN	JPY	177	156,625,524.00	0.01	--	0.0121	1.0000	JPY	JPY	(1,902,688.43)
JAPANESE YEN	JPY	177	25,315,948.00	0.01	--	0.0121	1.0000	JPY	JPY	(307,538.39)
LAURENTIAN BANK OF CANADA	LB	24817	8,597.00	52.06	176.09	1.0241	1.0000	CAD	CAD	(447,568.74)
NITORI HOLDINGS CO LTD	NI	537	22,350.00	85.09	2,848.47	0.0121	1.0000	JPY	JPY	(1,901,833.26)
POINT INC		2685 1138	7,530.00	40.82	245.71	0.0121	1.0000	JPY	JPY	(307,400.16)
REPO SSB 032911	REPO SSB 032911	31937	97,350,416.91	1.00	--	1.0000	1.0000	USD	USD	(97,350,416.91)
SAMSUNG ENGINEERING CO LTD	028050.KS	18899	3,443.00	179.33	1,232.43	0.0009	1.0000	KRW	KRW	(617,446.08)
SOUTH KOREA WON	KRWUSD=X	83	6,156,397,145.00	0.00	--	0.0009	1.0000	KRW	KRW	(5,534,231.65)
30-Mar-2011										(141,419,660.22)
CANADIAN DOLLAR	CAD	29	437,028.50	1.03	--	1.0310	1.0000	CAD	CAD	(450,591.30)
CANADIAN DOLLAR	CAD	29	944,552.49	1.03	--	1.0310	1.0000	CAD	CAD	(973,865.85)
HONG KONG DOLLAR	HKD	64	1,324,491.88	0.13	--	0.1285	1.0000	HKD	HKD	(170,181.92)
HUTCHISON TELECOMM HONG KONG	NS8U.SI	26048	528,000.00	0.32	353.11	0.1284	1.0000	HKD	HKD	(170,102.15)
JAPANESE YEN	JPY	177	47,860,224.00	0.01	--	0.0121	1.0000	JPY	JPY	(578,189.79)
NITORI HOLDINGS CO LTD	NI	537	6,650.00	86.66	862.87	0.0120	1.0000	JPY	JPY	(576,282.09)
REPO SSB 033011	REPO SSB 033011	31969	131,593,514.40	1.00	--	1.0000	1.0000	USD	USD	(131,593,514.40)
SAMSUNG ENGINEERING CO LTD	028050.KS	18899	18,968.00	188.98	7,154.91	0.0009	1.0000	KRW	KRW	(3,584,608.72)
SOUTH KOREA WON	KRWUSD=X	83	3,694,098,035.00	0.00	--	0.0009	1.0000	KRW	KRW	(3,322,324.01)
31-Mar-2011										(163,973,754.53)
ALIMENTATION COUCHE-TARD -B	ATD-B.TO	13183	82,372.00	26.30	1,693.59	1.0280	1.0000	CAD	CAD	(2,166,102.03)
BRITISH POUNDS	GBPUSD=X	55	4,464,140.41	1.61	--	1.6065	1.0000	GBP	GBP	(7,171,641.57)
DIAGEO PLC	DEO	13470	373,693.00	19.15	42,715.62	1.6029	1.0000	GBP	GBP	(7,155,791.32)
HONG KONG DOLLAR	HKD	64	1,258,530.00	0.13	--	0.1286	1.0000	HKD	HKD	(161,866.73)
HUTCHISON TELECOMM HONG KONG	NS8U.SI	26048	504,000.00	0.32	335.86	0.1286	1.0000	HKD	HKD	(161,802.22)

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Portfolio Activity: Purchase

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
JAPANESE YEN	JPY	177	200,586,477.00	0.01	--	0.0120	1.0000	JPY	JPY	(2,415,075.22)
NITORI HOLDINGS CO LTD	NI	537	27,450.00	88.17	3,624.87	0.0121	1.0000	JPY	JPY	(2,420,204.22)
REPO SSB 033111	REPO SSB 033111	31986	137,067,434.98	1.00	--	1.0000	1.0000	USD	USD	(137,067,434.98)
SAMSUNG ENGINEERING CO LTD	028050.KS	18899	24,256.00	191.02	9,248.14	0.0009	1.0000	KRW	KRW	(4,633,318.62)
SOUTH KOREA WON	KRWUSD=X	83	685,609,360.00	0.00	--	0.0009	1.0000	KRW	KRW	(620,517.61)

Performance Workbook Report

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
03-Jan-2011										248,999,981.36
AMIL PARTICIPACOES SA	AMIL3	18037	(4,200.00)	10.86	114.35	0.6050	1.0000	BRL	BRL	45,622.06
BRAZIL	BRLUSD=X	23	(3,591.57)	0.61	--	0.6051	1.0000	BRL	BRL	2,173.28
CANADIAN DOLLAR	CAD	29	(127,487.25)	0.99	--	0.9908	1.0000	CAD	CAD	126,312.48
CHINA YURUN FOOD GROUP LTD	1068	12659	(507,000.00)	3.32	3,510.99	0.1287	1.0000	HKD	HKD	1,684,463.78
EUR/USD FWD 20110315 STAR USD	EUR	24981	(68,484,000.00)	1.34	--	1.3364	1.0000	USD	USD	91,519,100.18
HONG KONG DOLLAR	HKD	64	(13,086,177.62)	0.13	--	0.1287	1.0000	HKD	HKD	1,684,084.41
REPO SSB 123110	REPO SSB 123110	24953	(153,878,979.48)	1.00	--	1.0000	1.0000	USD	USD	153,878,979.48
SLC AGRICOLA SA	SLCE3	1268	(4,500.00)	13.17	148.49	0.6050	1.0000	CAD	CAD	59,245.69
04-Jan-2011										301,974,170.46
AMIL PARTICIPACOES SA	AMIL3	18037	(19,604.00)	10.68	524.96	0.6001	1.0000	BRL	BRL	209,458.41
BRAZIL	BRLUSD=X	23	(75,410.99)	0.60	--	0.5999	1.0000	BRL	BRL	45,237.55
BRAZIL	BRLUSD=X	23	(97,930.16)	0.60	--	0.5999	1.0000	BRL	BRL	58,746.35
CHINA YURUN FOOD GROUP LTD	1068	12659	(964,000.00)	3.37	6,764.36	0.1287	1.0000	HKD	HKD	3,245,331.16
HONG KONG DOLLAR	HKD	64	(25,213,789.61)	0.13	--	0.1287	1.0000	HKD	HKD	3,244,976.15
JPY/USD FWD 20110316 STAR USD	JPY	25004	(12,035,637,000.00)	0.01	--	0.0122	1.0000	USD	USD	147,122,302.77
REPO SSB 010311	REPO SSB 010311	24979	(147,606,756.77)	1.00	--	1.0000	1.0000	USD	USD	147,606,756.77
RUPIAH INDONESIA	IDR	68	(914,925,600.00)	0.00	--	0.0001	1.0000	IDR	IDR	101,831.22
SLC AGRICOLA SA	SLCE3	1268	(100.00)	13.05	3.27	0.6001	1.0000	BRL	BRL	1,304.86
SLC AGRICOLA SA	SLCE3	1268	(26,100.00)	12.96	847.68	0.6001	1.0000	BRL	BRL	338,225.23
05-Jan-2011										141,860,677.97
BRAZIL	BRLUSD=X	23	(563,652.34)	0.60	--	0.5966	1.0000	BRL	BRL	336,267.95
BRAZIL	BRLUSD=X	23	(2,174.55)	0.60	--	0.5966	1.0000	BRL	BRL	1,297.31
BRAZIL	BRLUSD=X	23	(349,062.44)	0.60	--	0.5966	1.0000	BRL	BRL	208,246.30
CHINA YURUN FOOD GROUP LTD	1068	12659	(941,000.00)	3.40	6,677.03	0.1287	1.0000	HKD	HKD	3,203,432.34
HONG KONG DOLLAR	HKD	64	(24,893,552.99)	0.13	--	0.1287	1.0000	HKD	HKD	3,202,731.84
REPO SSB 010411	REPO SSB 010411	25012	(134,379,847.30)	1.00	--	1.0000	1.0000	USD	USD	134,379,847.30
ROLLS-ROYCE GROUP-C SHRS	3905664Z	23625	(339,107,072.00)	0.00	--	1.5596	1.0000	GBP	GBP	528,854.93
06-Jan-2011										132,884,399.11
BRITISH POUNDS	GBPUSD=X	55	(306,427.15)	1.55	--	1.5537	1.0000	GBP	GBP	476,095.86
CHINA YURUN FOOD GROUP LTD	1068	12659	(298,000.00)	3.39	2,102.60	0.1286	1.0000	HKD	HKD	1,008,760.90
HONG KONG DOLLAR	HKD	64	(7,841,855.34)	0.13	--	0.1286	1.0000	HKD	HKD	1,008,637.71

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
07-Jan-2011	REPO SSB 010511	25045	(130,388,309.60)	1.00	--	1.0000	1.0000	USD	USD	130,388,309.60
	SLC AGRICOLA SA	SLCE3 1268	(200.00)	12.98	6.50	0.5913	1.0000	BRL	BRL	2,595.05
										119,819,613.80
10-Jan-2011	BRAZIL	BRLUSD=X 23	(4,389.00)	0.59	--	0.5931	1.0000	BRL	BRL	2,603.20
	REPO SSB 010611	25070	(119,817,010.60)	1.00	--	1.0000	1.0000	USD	USD	119,817,010.60
										122,422,876.68
11-Jan-2011	BRITISH POUNDS	GBPUSD=X 55	(964,198.43)	1.55	--	1.5546	1.0000	GBP	GBP	1,498,942.88
	INTERTEK GROUP PLC	ITRK 4756	(53,197.00)	28.22	2,256.69	1.5569	1.0000	GBP	GBP	1,501,165.23
	REPO SSB 010711	25111	(119,422,768.57)	1.00	--	1.0000	1.0000	USD	USD	119,422,768.57
12-Jan-2011	BANCO SANTANDER SA	SAN 4486	(2,142,491.00)	9.68	16,601.05	1.2933	1.0000	EUR	EUR	20,734,710.76
	BM&FBOVESPA SA	BVMF3 12606	(659,100.00)	7.56	12,486.42	0.5916	1.0000	BRL	BRL	4,982,081.51
	BRITISH POUNDS	GBPUSD=X 55	(12,810,275.12)	1.56	--	1.5580	1.0000	GBP	GBP	19,958,408.64
13-Jan-2011	EURO	EURUSD=X 50	(16,032,493.09)	1.30	--	1.2992	1.0000	EUR	EUR	20,829,415.02
	REPO SSB 011011	25147	(110,163,657.20)	1.00	--	1.0000	1.0000	USD	USD	110,163,657.20
	STANDARD CHARTERED PLC	2888.HK 231	(751,345.00)	26.54	7,981.01	1.5568	1.0000	GBP	GBP	19,943,137.77
14-Jan-2011	BM&FBOVESPA SA	BVMF3 12606	(246,700.00)	7.53	4,658.71	0.5971	1.0000	BRL	BRL	1,858,827.08
	BRAZIL	BRLUSD=X 23	(8,420,714.16)	0.60	--	0.5963	1.0000	BRL	BRL	5,020,997.09
	NESTLE SA-REG	NESM.F 575	(636,341.00)	55.37	28,207.45	1.0292	1.0000	CHF	CHF	35,231,102.45
15-Jan-2011	REPO SSB 011111	25177	(107,729,883.03)	1.00	--	1.0000	1.0000	USD	USD	107,729,883.03
	SWISS FRANC	CHF 31	(34,232,300.79)	1.03	--	1.0323	1.0000	CHF	CHF	35,338,392.30
										129,876,982.04
16-Jan-2011	BM&FBOVESPA SA	BVMF3 12606	(781,400.00)	7.46	14,610.00	0.5990	1.0000	BRL	BRL	5,829,391.42
	BRAZIL	BRLUSD=X 23	(3,112,977.72)	0.60	--	0.5976	1.0000	BRL	BRL	1,860,382.32
	NESTLE SA-REG	NESM.F 575	(219,115.00)	54.37	9,537.95	1.0365	1.0000	CHF	CHF	11,912,907.19
17-Jan-2011	REPO SSB 011211	25205	(98,385,424.23)	1.00	--	1.0000	1.0000	USD	USD	98,385,424.23
	SWISS FRANC	CHF 31	(11,492,977.25)	1.03	--	1.0344	1.0000	CHF	CHF	11,888,876.87
										69,367,639.91
18-Jan-2011	REPO SSB 011311	25227	(69,367,639.91)	1.00	--	1.0000	1.0000	USD	USD	69,367,639.91

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
18-Jan-2011										38,392,582.89
BRAZIL	BRLUSD=X	23	(9,732,169.00)	0.59	--	0.5936	1.0000	BRL	BRL	5,776,796.45
BRAZIL	BRLUSD=X	23	(101,598.03)	0.59	--	0.5936	1.0000	BRL	BRL	60,309.88
BRITISH POUNDS	GBPUSD=X	55	(183,199.90)	1.59	--	1.5894	1.0000	GBP	GBP	291,177.92
CANADIAN DOLLAR	CAD	29	(48,314.14)	1.01	--	1.0114	1.0000	CAD	CAD	48,866.33
REPO SSB 011411	REPO SSB 011411	25249	(31,458,064.07)	1.00	--	1.0000	1.0000	USD	USD	31,458,064.07
REPO SSB 011811	REPO SSB 011811	25268	(75,736,824.31)	0.01	--	1.0000	1.0000	USD	USD	757,368.24
19-Jan-2011										75,736,824.31
REPO SSB 011811	REPO SSB 011811	25268	(75,736,824.31)	1.00	--	1.0000	1.0000	USD	USD	75,736,824.31
20-Jan-2011										457,305,648.65
CANADIAN DOLLAR	CAD	29	(96,828.37)	1.01	--	1.0057	1.0000	CAD	CAD	97,383.46
EUR/USD FWD 20110315 STAR USD	EUR	24981	(73,157,000.00)	1.34	--	1.3443	1.0000	USD	USD	98,348,612.95
EURO	EURUSD=X	50	(59,329.88)	1.35	--	1.3450	1.0000	EUR	EUR	79,798.69
GBP/USD FWD 20110317 STAR USD	GBP	25320	(129,056,000.00)	1.59	--	1.5863	1.0000	USD	USD	204,727,211.26
JPY/USD FWD 20110316 STAR USD	JPY	25004	(6,463,881,000.00)	0.01	--	0.0121	1.0000	USD	USD	77,955,762.28
REPO SSB 011911	REPO SSB 011911	25299	(75,740,380.18)	1.00	--	1.0000	1.0000	USD	USD	75,740,380.18
SHEKEL ISRAEL	ILS	70	(856,506.82)	0.28	--	0.2818	1.0000	ILS	ILS	241,371.51
SOUTH AFRICA RAND	ZAR	160	(805,644.96)	0.14	--	0.1429	1.0000	ZAR	ZAR	115,128.32
21-Jan-2011										33,988,152.53
CHILEAN PESO	CLP	32	(75,416,554.00)	0.00	--	0.0020	1.0000	CLP	CLP	152,618.97
EURO	EURUSD=X	50	(158,729.16)	1.35	--	1.3460	1.0000	EUR	EUR	213,649.45
REPO SSB 012011	REPO SSB 012011	25322	(33,621,884.11)	1.00	--	1.0000	1.0000	USD	USD	33,621,884.11
24-Jan-2011										33,471,261.63
BRAZIL	BRLUSD=X	23	(23,169.72)	0.60	--	0.5962	1.0000	BRL	BRL	13,812.88
BRAZIL	BRLUSD=X	23	(23,169.72)	0.60	--	0.5962	1.0000	BRL	BRL	13,812.88
REPO SSB 012111	REPO SSB 012111	25361	(33,443,635.87)	1.00	--	1.0000	1.0000	USD	USD	33,443,635.87
25-Jan-2011										280,882,836.87
BABCOCK INTL GROUP PLC	BAB	4912	(592,888.00)	9.25	8,239.67	1.5824	1.0000	GBP	GBP	5,483,819.92
BRAZIL	BRLUSD=X	23	(62,703.76)	0.60	--	0.5966	1.0000	BRL	BRL	37,408.28
BRITISH POUNDS	GBPUSD=X	55	(1,226,877.49)	1.60	--	1.6014	1.0000	GBP	GBP	1,964,721.61
BRITISH POUNDS	GBPUSD=X	55	(150,711.23)	1.58	--	1.5786	1.0000	GBP	GBP	237,912.75

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
BRITISH POUNDS	GBPUSD=X	55	(198,634.04)	1.58	--	1.5786	1.0000	GBP	GBP	313,563.70
BRITISH POUNDS	GBPUSD=X	55	(3,377,586.52)	1.58	--	1.5786	1.0000	GBP	GBP	5,331,858.08
BRITISH POUNDS	GBPUSD=X	55	(588,672.50)	1.58	--	1.5786	1.0000	GBP	GBP	929,278.41
BRITISH POUNDS	GBPUSD=X	55	(7,688,386.88)	1.58	--	1.5786	1.0000	GBP	GBP	12,136,887.53
BRITISH POUNDS	GBPUSD=X	55	(11,814,427.15)	1.58	--	1.5786	1.0000	GBP	GBP	18,650,254.70
BRITISH POUNDS	GBPUSD=X	55	(2,281,682.29)	1.58	--	1.5786	1.0000	GBP	GBP	3,601,863.66
BRITISH POUNDS	GBPUSD=X	55	(899,284.52)	1.58	--	1.5786	1.0000	GBP	GBP	1,419,610.54
BRITISH POUNDS	GBPUSD=X	55	(999,498.26)	1.58	--	1.5786	1.0000	GBP	GBP	1,577,807.95
BRITISH POUNDS	GBPUSD=X	55	(3,263,143.55)	1.58	--	1.5786	1.0000	GBP	GBP	5,151,198.41
BRITISH POUNDS	GBPUSD=X	55	(3,672,209.92)	1.58	--	1.5786	1.0000	GBP	GBP	5,796,950.58
BURBERRY GROUP PLC	BRBY.L	5276	(218,418.00)	16.53	5,425.53	1.5824	1.0000	GBP	GBP	3,610,542.43
COMPASS GROUP PLC	CPG	12557	(573,849.00)	9.00	3,618.64	1.5824	1.0000	GBP	GBP	5,163,610.33
COMPASS GROUP PLC	CPG	12557	(646,233.00)	8.99	8,731.06	1.5824	1.0000	GBP	GBP	5,810,918.45
CREDIT SUISSE GROUP AG-REG	CSGN	12947	(150,421.00)	45.88	5,525.52	1.0602	1.0000	CHF	CHF	6,901,369.22
DANISH KRONE	DKK	42	(3,983,443.45)	0.18	--	0.1826	1.0000	DKK	DKK	727,516.43
EURO	EURUSD=X	50	(1,453,470.91)	1.37	--	1.3669	1.0000	EUR	EUR	1,986,749.39
EURO	EURUSD=X	50	(6,321,444.77)	1.37	--	1.3669	1.0000	EUR	EUR	8,640,782.86
EURO	EURUSD=X	50	(10,931,140.00)	1.37	--	1.3669	1.0000	EUR	EUR	14,941,775.27
EURO	EURUSD=X	50	(3,997,386.10)	1.37	--	1.3669	1.0000	EUR	EUR	5,464,027.06
FIELMANN AG	FIE	17873	(21,499.00)	92.44	1,392.09	1.3673	1.0000	EUR	EUR	1,987,326.40
GEBERIT AG-REG	GBRA.DE	743	(23,007.00)	213.26	7,370.88	1.0602	1.0000	CHF	CHF	4,906,553.08
GLAXOSMITHKLINE PLC	GSK	12609	(599,848.00)	18.51	7,777.20	1.5824	1.0000	GBP	GBP	11,100,255.42
JAPANESE YEN	JPY	177	(796,037,672.00)	0.01	--	0.0121	1.0000	JPY	JPY	9,659,479.33
JAPANESE YEN	JPY	177	(124,773,985.00)	0.01	--	0.0121	1.0000	JPY	JPY	1,514,063.68
KUEHNE & NAGEL INTL AG-REG	KNIN	700	(14,981.00)	132.39	1,389.34	1.0602	1.0000	CHF	CHF	1,983,396.21
KUEHNE & NAGEL INTL AG-REG	KNIN	700	(17,189.00)	132.26	3,415.38	1.0602	1.0000	CHF	CHF	2,273,502.04
MICHELIN (CGDE)-B	ML	18267	(116,237.00)	74.36	12,984.43	1.3673	1.0000	EUR	EUR	8,643,292.41
NEW TURKISH LIRA	TRY	200	(13,839,646.22)	0.64	--	0.6362	1.0000	TRY	TRY	8,804,966.44
NOVOZYMES A/S-B SHARES	NZYM.B	10670	(5,110.00)	142.99	1,097.69	0.1834	1.0000	DKK	DKK	730,699.24
OCADO GROUP PLC	OOC.BE	21946	(258,578.00)	3.60	1,400.97	1.5824	1.0000	GBP	GBP	931,517.52
OCADO GROUP PLC	OOC.BE	21946	(392,999.00)	3.62	2,138.28	1.5824	1.0000	GBP	GBP	1,423,031.13
OCADO GROUP PLC	OOC.BE	21946	(86,193.00)	3.65	473.78	1.5824	1.0000	GBP	GBP	314,319.23
PARTNERS GROUP HOLDING AG	ETP	701	(630.00)	171.00	75.47	1.0602	1.0000	CHF	CHF	107,729.88
POINT INC	2685	1138	(32,710.00)	46.31	2,275.48	0.0121	1.0000	JPY	JPY	1,514,707.52
REPO SSB 012411	REPO SSB 012411	25388	(30,445,942.12)	1.00	--	1.0000	1.0000	USD	USD	30,445,942.12

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Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	SERCO GROUP PLC	SRP 246	(179,946.00)	8.79	1,584.78	1.5824	1.0000	GBP	GBP	1,581,609.71
	SERCO GROUP PLC	SRP 246	(26,992.00)	8.84	168.64	1.5824	1.0000	GBP	GBP	238,486.00
	STANDARD CHARTERED PLC	2888.HK 231	(204,589.00)	26.12	3,745.51	1.5824	1.0000	GBP	GBP	5,344,705.31
	STANDARD CHARTERED PLC	2888.HK 231	(722,620.00)	25.87	18,715.47	1.5824	1.0000	GBP	GBP	18,695,192.88
	SWISS FRANC	CHF 31	(101,610.82)	1.06	--	1.0594	1.0000	CHF	CHF	107,649.98
	SWISS FRANC	CHF 31	(4,627,860.85)	1.06	--	1.0594	1.0000	CHF	CHF	4,902,914.34
	SWISS FRANC	CHF 31	(6,509,371.42)	1.06	--	1.0594	1.0000	CHF	CHF	6,896,251.09
	SWISS FRANC	CHF 31	(1,870,739.30)	1.06	--	1.0594	1.0000	CHF	CHF	1,981,925.31
	TERUMO CORP	4543 4784	(181,200.00)	53.33	14,517.16	0.0121	1.0000	JPY	JPY	9,663,586.88
	TURKIYE GARANTI BANKASI	GARAN 674	(1,860,145.00)	4.75	17,710.58	0.6386	1.0000	TRY	TRY	8,837,577.35
	VINCI SA	DG 1154	(253,899.00)	58.87	14,961.08	1.3673	1.0000	EUR	EUR	14,946,114.82
	VINCI SA	DG 1154	(92,783.00)	58.91	5,471.09	1.3673	1.0000	EUR	EUR	5,465,613.98
26-Jan-2011										116,654,434.97
	BABCOCK INTL GROUP PLC	BAB 4912	(128,753.00)	9.26	1,792.29	1.5885	1.0000	GBP	GBP	1,192,006.58
	BRITISH POUNDS	GBPUSD=X 55	(750,415.82)	1.59	--	1.5877	1.0000	GBP	GBP	1,191,435.20
	BRITISH POUNDS	GBPUSD=X 55	(2,968,492.58)	1.59	--	1.5877	1.0000	GBP	GBP	4,713,075.67
	BRITISH POUNDS	GBPUSD=X 55	(379,872.18)	1.59	--	1.5877	1.0000	GBP	GBP	603,123.06
	BRITISH POUNDS	GBPUSD=X 55	(540,440.48)	1.59	--	1.5877	1.0000	GBP	GBP	858,057.35
	BRITISH POUNDS	GBPUSD=X 55	(1,887,116.40)	1.59	--	1.5877	1.0000	GBP	GBP	2,996,174.71
	BRITISH POUNDS	GBPUSD=X 55	(489,335.78)	1.59	--	1.5877	1.0000	GBP	GBP	776,918.42
	BRITISH POUNDS	GBPUSD=X 55	(493,189.20)	1.59	--	1.5877	1.0000	GBP	GBP	783,036.49
	BRITISH POUNDS	GBPUSD=X 55	(135,172.86)	1.59	--	1.5877	1.0000	GBP	GBP	214,613.95
	BRITISH POUNDS	GBPUSD=X 55	(3,465,500.00)	1.59	--	1.5877	1.0000	GBP	GBP	5,502,174.35
	BURBERRY GROUP PLC	BRBY.L 5276	(174,879.00)	17.14	4,504.76	1.5885	1.0000	GBP	GBP	2,997,611.60
	BURBERRY GROUP PLC	BRBY.L 5276	(45,594.00)	17.05	546.08	1.5885	1.0000	GBP	GBP	777,291.01
	COMPASS GROUP PLC	CPG 12557	(529,306.00)	8.91	7,085.22	1.5885	1.0000	GBP	GBP	4,715,335.94
	DANISH KRONE	DKK 42	(4,445,894.21)	0.18	--	0.1834	1.0000	DKK	DKK	815,341.52
	DANISH KRONE	DKK 42	(2,077,141.98)	0.18	--	0.1834	1.0000	DKK	DKK	380,931.26
	EURO	EURUSD=X 50	(747,950.23)	1.37	--	1.3668	1.0000	EUR	EUR	1,022,298.37
	EURO	EURUSD=X 50	(6,472,930.01)	1.37	--	1.3668	1.0000	EUR	EUR	8,847,200.74
	EURO	EURUSD=X 50	(10,665,553.71)	1.37	--	1.3668	1.0000	EUR	EUR	14,577,678.81
	FIELMANN AG	FIE 17873	(11,037.00)	92.79	717.36	1.3692	1.0000	EUR	EUR	1,024,098.35
	GEBERIT AG-REG	GBRA.DE 743	(8,432.00)	215.14	2,725.19	1.0622	1.0000	CHF	CHF	1,814,069.20
	JAPANESE YEN	JPY 177	(116,647,643.00)	0.01	--	0.0121	1.0000	JPY	JPY	1,415,283.52
	JULIUS BAER GROUP LTD	JGE.SG 17498	(82,614.00)	44.72	5,549.49	1.0622	1.0000	CHF	CHF	3,694,104.54
	KUEHNE & NAGEL INTL AG-REG	KNIN 700	(13,544.00)	133.92	2,724.89	1.0622	1.0000	CHF	CHF	1,813,871.57

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Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	MALAYSIAN RINGGIT	MYR 102	(280,260.00)	0.33	--	0.3272	1.0000	MYR	MYR	91,699.11
	MICHELIN (CGDE)-B	ML 18267	(195,504.00)	74.70	21,937.95	1.3692	1.0000	EUR	EUR	14,603,345.89
	NEW TURKISH LIRA	TRY 200	(13,116,508.66)	0.63	--	0.6325	1.0000	TRY	TRY	8,295,812.14
	NOVOZYMES A/S-B SHARES	NZYM 10670	(2,689.00)	141.92	267.31	0.1837	1.0000	DKK	DKK	381,610.12
	NOVOZYMES A/S-B SHARES	NZYM 10670	(5,782.00)	141.27	1,227.03	0.1837	1.0000	DKK	DKK	816,794.53
	OCADO GROUP PLC	OOC.BE 21946	(226,185.00)	3.46	550.35	1.5885	1.0000	GBP	GBP	783,412.02
	OCADO GROUP PLC	OOC.BE 21946	(59,901.00)	3.58	323.09	1.5885	1.0000	GBP	GBP	214,716.87
	PARTNERS GROUP HOLDING AG	ETP 701	(1,884.00)	174.34	230.08	1.0622	1.0000	CHF	CHF	328,461.83
	POINT INC	2685 1138	(30,530.00)	46.44	2,129.99	0.0122	1.0000	JPY	JPY	1,417,863.77
	RPS GROUP PLC	RPS.L 243	(170,986.00)	3.53	908.07	1.5885	1.0000	GBP	GBP	603,412.30
	SERCO GROUP PLC	SRP 246	(96,523.00)	8.89	860.91	1.5885	1.0000	GBP	GBP	858,468.85
	SLC AGRICOLA SA	SLCE3 1268	(21,700.00)	11.98	651.50	0.5998	1.0000	BRL	BRL	259,950.23
	SWISS FRANC	CHF 31	(3,477,814.72)	1.06	--	1.0580	1.0000	CHF	CHF	3,679,448.51
	SWISS FRANC	CHF 31	(1,707,855.45)	1.06	--	1.0580	1.0000	CHF	CHF	1,806,872.04
	SWISS FRANC	CHF 31	(309,230.39)	1.06	--	1.0580	1.0000	CHF	CHF	327,158.69
	SWISS FRANC	CHF 31	(2,144,367.12)	1.06	--	1.0580	1.0000	CHF	CHF	2,268,691.41
	TURKIYE GARANTI BANKASI	GARAN 674	(1,761,713.00)	4.73	12,511.08	0.6349	1.0000	TRY	TRY	8,328,206.37
	VINCI SA	DG 1154	(149,651.00)	59.22	8,871.65	1.3692	1.0000	EUR	EUR	8,862,778.10
27-Jan-2011										95,912,739.08
	BRAZIL	BRLUSD=X 23	(433,402.03)	0.60	--	0.5972	1.0000	BRL	BRL	258,824.74
	BRITISH POUNDS	GBPUSD=X 55	(1,289,789.23)	1.60	--	1.5955	1.0000	GBP	GBP	2,057,858.72
	BRITISH POUNDS	GBPUSD=X 55	(2,697,198.84)	1.60	--	1.5955	1.0000	GBP	GBP	4,303,380.75
	BRITISH POUNDS	GBPUSD=X 55	(2,341,400.12)	1.60	--	1.5955	1.0000	GBP	GBP	3,735,703.89
	BRITISH POUNDS	GBPUSD=X 55	(835,536.74)	1.60	--	1.5955	1.0000	GBP	GBP	1,333,098.87
	BURBERRY GROUP PLC	BRBY.L 5276	(215,845.00)	17.29	5,608.13	1.5940	1.0000	GBP	GBP	3,732,088.11
	COMPASS GROUP PLC	CPG 12557	(230,711.00)	8.91	3,090.02	1.5940	1.0000	GBP	GBP	2,055,866.92
	DANISH KRONE	DKK 42	(5,196,998.21)	0.18	--	0.1839	1.0000	DKK	DKK	955,892.82
	DUFY AG-REG	DUFN.SW 5157	(31,657.00)	121.43	5,775.00	1.0574	1.0000	CHF	CHF	3,844,224.98
	EURO	EURUSD=X 50	(243,586.25)	1.37	--	1.3668	1.0000	EUR	EUR	332,933.69
	EURO	EURUSD=X 50	(264,564.58)	1.37	--	1.3705	1.0000	EUR	EUR	362,585.76
	EURO	EURUSD=X 50	(11,232,209.66)	1.37	--	1.3705	1.0000	EUR	EUR	15,393,743.34
	EURO	EURUSD=X 50	(1,194,020.48)	1.37	--	1.3705	1.0000	EUR	EUR	1,636,405.07
	FIELMANN AG	FIE 17873	(3,933.00)	92.37	254.47	1.3732	1.0000	EUR	EUR	363,288.13
	GEBERIT AG-REG	GBRA.DE 743	(11,558.00)	213.09	3,699.82	1.0574	1.0000	CHF	CHF	2,462,851.31
	GEBERIT AG-REG	GBRA.DE 743	(1,711.00)	214.60	257.20	1.0574	1.0000	CHF	CHF	367,180.39
	INTERTEK GROUP PLC	ITRK 4756	(153,306.00)	28.04	6,460.11	1.5940	1.0000	GBP	GBP	4,299,215.52

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	JULIUS BAER GROUP LTD	JGE.SG 17498	(34,364.00)	45.43	1,093.57	1.0574	1.0000	CHF	CHF	1,561,137.65
	JULIUS BAER GROUP LTD	JGE.SG 17498	(81,659.00)	45.02	5,522.83	1.0574	1.0000	CHF	CHF	3,676,363.40
	KUEHNE & NAGEL INTL AG-REG	KNIN 700	(10,158.00)	134.13	2,046.80	1.0574	1.0000	CHF	CHF	1,362,488.11
	MICHELIN (CGDE)-B	ML 18267	(21,955.00)	74.68	2,463.06	1.3732	1.0000	EUR	EUR	1,639,574.98
	NEW TURKISH LIRA	TRY 200	(4,536,065.18)	0.63	--	0.6319	1.0000	TRY	TRY	2,866,391.89
	NOVOZYMES A/S-B SHARES	NZYM 10670	(6,723.00)	142.41	1,438.27	0.1842	1.0000	DKK	DKK	957,407.28
	PARTNERS GROUP HOLDING AG	ETP 701	(3,141.00)	175.81	829.59	1.0574	1.0000	CHF	CHF	552,227.86
	SERCO GROUP PLC	SRP 246	(149,910.00)	8.88	934.51	1.5940	1.0000	GBP	GBP	1,331,808.57
	SLC AGRICOLA SA	SLCE3 1268	(47,100.00)	11.94	1,409.42	0.5972	1.0000	BRL	BRL	562,358.79
	SWISS FRANC	CHF 31	(522,269.50)	1.06	--	1.0555	1.0000	CHF	CHF	551,266.10
	SWISS FRANC	CHF 31	(1,707,669.39)	1.06	--	1.0555	1.0000	CHF	CHF	1,802,479.83
	SWISS FRANC	CHF 31	(1,288,573.13)	1.06	--	1.0555	1.0000	CHF	CHF	1,360,115.19
	SWISS FRANC	CHF 31	(347,260.85)	1.06	--	1.0555	1.0000	CHF	CHF	366,540.90
	SWISS FRANC	CHF 31	(2,329,241.63)	1.06	--	1.0555	1.0000	CHF	CHF	2,458,561.99
	SWISS FRANC	CHF 31	(3,635,675.78)	1.06	--	1.0555	1.0000	CHF	CHF	3,837,529.84
	SWISS FRANC	CHF 31	(3,476,920.69)	1.06	--	1.0555	1.0000	CHF	CHF	3,669,960.61
	SWISS FRANC	CHF 31	(1,476,445.94)	1.06	--	1.0555	1.0000	CHF	CHF	1,558,418.76
	TURKIYE GARANTI BANKASI	GARAN 674	(606,769.00)	4.75	4,325.59	0.6348	1.0000	TRY	TRY	2,879,401.50
	VINCI SA	DG 1154	(260,449.00)	59.22	15,438.99	1.3732	1.0000	EUR	EUR	15,423,562.83
28-Jan-2011										97,734,417.09
	BANCO SANTANDER SA - RTS	SAN/D 25244	(15.00)	0.16	--	1.3625	1.0000	EUR	EUR	2.45
	BRAZIL	BRLUSD=X 23	(941,613.56)	0.59	--	0.5929	1.0000	BRL	BRL	558,324.08
	BRITISH POUNDS	GBPUSD=X 55	(7,014,806.42)	1.60	--	1.5955	1.0000	GBP	GBP	11,192,123.64
	BRITISH POUNDS	GBPUSD=X 55	(339,107.07)	1.60	--	1.5955	1.0000	GBP	GBP	541,045.33
	BRITISH POUNDS	GBPUSD=X 55	(210,659.79)	1.58	--	1.5840	1.0000	GBP	GBP	333,685.11
	BRITISH POUNDS	GBPUSD=X 55	(1,977,158.04)	1.58	--	1.5840	1.0000	GBP	GBP	3,131,818.34
	BRITISH POUNDS	GBPUSD=X 55	(323,897.64)	1.58	--	1.5840	1.0000	GBP	GBP	513,053.86
	BRITISH POUNDS	GBPUSD=X 55	(1,063,728.50)	1.58	--	1.5840	1.0000	GBP	GBP	1,684,945.94
	BURBERRY GROUP PLC	BRBY.L 5276	(182,598.00)	17.16	4,707.58	1.5844	1.0000	GBP	GBP	3,132,627.80
	COMPASS GROUP PLC	CPG 12557	(190,510.00)	8.85	1,182.17	1.5844	1.0000	GBP	GBP	1,685,381.45
	DANISH KRONE	DKK 42	(113,885.11)	0.18	--	0.1822	1.0000	DKK	DKK	20,755.06
	EURO	EURUSD=X 50	(6,282,330.82)	1.36	--	1.3591	1.0000	EUR	EUR	8,538,315.82
	EURO	EURUSD=X 50	(2,753,799.75)	1.36	--	1.3591	1.0000	EUR	EUR	3,742,689.24
	EURO	EURUSD=X 50	(1,895,407.86)	1.36	--	1.3591	1.0000	EUR	EUR	2,576,048.82
	GEBERIT AG-REG	GBRA.DE 743	(15,253.00)	213.24	4,886.14	1.0616	1.0000	CHF	CHF	3,252,534.52
	JAPANESE YEN	JPY 177	(13,128,478.00)	0.01	--	0.0122	1.0000	JPY	JPY	160,122.93

Performance Workbook Report

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	JAPANESE YEN	JPY 177	(41,831,898.00)	0.01	--	0.0122	1.0000	JPY	JPY	510,207.35
	JULIUS BAER GROUP LTD	JGE.SG 17498	(39,663.00)	45.66	2,720.83	1.0616	1.0000	CHF	CHF	1,811,162.48
	KUEHNE & NAGEL INTL AG-REG	KNIN 700	(3,386.00)	133.33	678.22	1.0616	1.0000	CHF	CHF	451,466.01
	MICHELIN (CGDE)-B	ML 18267	(117,339.00)	72.95	8,568.29	1.3625	1.0000	EUR	EUR	8,559,733.54
	NEW TURKISH LIRA	TRY 200	(4,584,357.11)	0.62	--	0.6184	1.0000	TRY	TRY	2,834,749.64
	NOVOZYMES A/S-B SHARES	NZYMB 10670	(148.00)	140.65	31.27	0.1828	1.0000	DKK	DKK	20,816.90
	OCADO GROUP PLC	OOC.BE 21946	(96,836.00)	3.45	501.95	1.5844	1.0000	GBP	GBP	333,771.35
	PARTNERS GROUP HOLDING AG	ETP 701	(2,714.00)	174.51	331.76	1.0616	1.0000	CHF	CHF	473,609.85
	POINT INC	2685 1138	(11,010.00)	46.17	763.67	0.0122	1.0000	JPY	JPY	508,347.08
	POINT INC	2685 1138	(3,380.00)	47.20	239.66	0.0122	1.0000	JPY	JPY	159,539.10
	REPO SSB 012811	REPO SSB 012811 25512	(4,107,157.29)	1.00	--	1.0000	1.0000	USD	USD	4,107,157.29
	SERCO GROUP PLC	SRP 246	(58,061.00)	8.84	361.07	1.5844	1.0000	GBP	GBP	513,186.47
	SWISS FRANC	CHF 31	(446,140.48)	1.06	--	1.0595	1.0000	CHF	CHF	472,706.59
	SWISS FRANC	CHF 31	(3,063,887.50)	1.06	--	1.0595	1.0000	CHF	CHF	3,246,331.31
	SWISS FRANC	CHF 31	(425,280.98)	1.06	--	1.0595	1.0000	CHF	CHF	450,604.98
	SWISS FRANC	CHF 31	(1,706,115.05)	1.06	--	1.0595	1.0000	CHF	CHF	1,807,708.25
	TURKIYE GARANTI BANKASI	GARAN 674	(640,198.00)	4.45	4,280.48	0.6215	1.0000	TRY	TRY	2,849,373.56
	VALE SA-SP ADR	VALE 323	(619,800.00)	34.25	12,803.79	1.0000	1.0000	USD	USD	21,225,882.81
	VINCI SA	DG 1154	(43,981.00)	58.72	2,585.08	1.3625	1.0000	EUR	EUR	2,582,510.65
	VINCI SA	DG 1154	(64,016.00)	58.61	2,628.29	1.3625	1.0000	EUR	EUR	3,752,077.49
31-Jan-2011										60,437,126.41
	ASTRA INTERNATIONAL TBK PT	ASII 5161	(353,500.00)	5.41	8,205.41	0.0001	1.0000	IDR	IDR	1,911,187.96
	ASTRA INTERNATIONAL TBK PT	ASII 5161	(794,500.00)	5.41	17,506.58	0.0001	1.0000	IDR	IDR	4,296,583.06
	BRITISH POUNDS	GBPUSD=X 55	(7,954,133.49)	1.60	--	1.6042	1.0000	GBP	GBP	12,760,020.94
	BRITISH POUNDS	GBPUSD=X 55	(227,625.07)	1.60	--	1.6042	1.0000	GBP	GBP	365,156.14
	BRITISH POUNDS	GBPUSD=X 55	(540,691.65)	1.60	--	1.6042	1.0000	GBP	GBP	867,377.54
	COMPASS GROUP PLC	CPG 12557	(97,315.00)	8.90	608.26	1.6017	1.0000	GBP	GBP	866,048.90
	EURO	EURUSD=X 50	(1,177,572.37)	1.37	--	1.3665	1.0000	EUR	EUR	1,609,152.64
	GLAXOSMITHKLINE PLC	GSK 12609	(703,914.00)	18.10	10,202.14	1.6017	1.0000	GBP	GBP	12,740,475.25
	HYUNDAI MOTOR CO	005387.KS 15013	(69,245.00)	160.55	39,045.97	0.0009	1.0000	KRW	KRW	11,116,946.41
	JAPANESE YEN	JPY 177	(44,428,321.00)	0.01	--	0.0122	1.0000	JPY	JPY	540,293.26
	LOCALIZA RENT A CAR	RENT3 684	(146,200.00)	14.85	5,442.96	0.5976	1.0000	BRL	BRL	2,171,738.77
	LOJAS RENNER S.A.	LREN3 683	(69,600.00)	28.88	5,037.06	0.5976	1.0000	BRL	BRL	2,009,788.00
	NATURA COSMETICOS SA	NATU3 3298	(125,100.00)	25.79	8,085.79	0.5976	1.0000	BRL	BRL	3,226,227.87
	OCADO GROUP PLC	OOC.BE 21946	(102,688.00)	3.55	548.26	1.6017	1.0000	GBP	GBP	364,596.79

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	POINT INC	2685 1138	(11,830.00)	45.84	814.63	0.0122	1.0000	JPY	JPY	542,271.65
	VALE SA-SP ADR	VALE 323	(99,191.00)	34.63	2,049.81	1.0000	1.0000	USD	USD	3,434,799.31
	VINCI SA	DG 1154	(27,711.00)	58.26	1,616.08	1.3710	1.0000	EUR	EUR	1,614,461.91
01-Feb-2011										426,805,899.79
	ASTRA INTERNATIONAL TBK PT	ASII 5161	(315,000.00)	5.49	7,427.09	0.0001	1.0000	IDR	IDR	1,729,903.41
	ASTRA INTERNATIONAL TBK PT	ASII 5161	(909,500.00)	5.48	20,306.01	0.0001	1.0000	IDR	IDR	4,983,639.97
	BRAZIL	BRLUSD=X 23	(5,398,608.40)	0.60	--	0.5999	1.0000	BRL	BRL	3,238,517.31
	BRAZIL	BRLUSD=X 23	(3,634,079.07)	0.60	--	0.5999	1.0000	BRL	BRL	2,180,011.43
	BRAZIL	BRLUSD=X 23	(3,363,078.75)	0.60	--	0.5999	1.0000	BRL	BRL	2,017,443.75
	BRITISH POUNDS	GBPUSD=X 55	(41,866.70)	1.60	--	1.6042	1.0000	GBP	GBP	67,162.56
	BRITISH POUNDS	GBPUSD=X 55	(1,241,338.94)	1.61	--	1.6116	1.0000	GBP	GBP	2,000,541.84
	BRITISH POUNDS	GBPUSD=X 55	(11,254,673.99)	1.61	--	1.6116	1.0000	GBP	GBP	18,138,032.60
	BRITISH POUNDS	GBPUSD=X 55	(1,100,616.53)	1.61	--	1.6116	1.0000	GBP	GBP	1,773,753.60
	BRITISH POUNDS	GBPUSD=X 55	(9,576,911.98)	1.61	--	1.6116	1.0000	GBP	GBP	15,434,151.35
	BRITISH POUNDS	GBPUSD=X 55	(1,784,913.77)	1.61	--	1.6116	1.0000	GBP	GBP	2,876,567.03
	BRITISH POUNDS	GBPUSD=X 55	(399,382.64)	1.61	--	1.6116	1.0000	GBP	GBP	643,645.06
	DANISH KRONE	DKK 42	(12,230,916.30)	0.19	--	0.1852	1.0000	DKK	DKK	2,265,571.89
	DUFY AG-REG	DUFN.SW 5157	(5,107.00)	122.60	940.61	1.0624	1.0000	CHF	CHF	626,133.13
	EUR/USD FWD 20110315 STAR USD	EUR 24981	(85,984,000.00)	1.38	--	1.3785	1.0000	USD	USD	118,527,224.32
	EURO	EURUSD=X 50	(307,315.50)	1.38	--	1.3807	1.0000	EUR	EUR	424,310.51
	EURO	EURUSD=X 50	(3,542,492.06)	1.38	--	1.3807	1.0000	EUR	EUR	4,891,118.79
	FIELMANN AG	FIE 17873	(4,558.00)	92.99	636.67	1.3792	1.0000	EUR	EUR	423,848.37
	GBP/USD FWD 20110317 STAR USD	GBP 25320	(86,601,000.00)	1.61	--	1.6125	1.0000	USD	USD	139,642,726.88
	GEBERIT AG-REG	GBRA.DE 743	(1,223.00)	213.42	392.10	1.0624	1.0000	CHF	CHF	261,008.60
	GLAXOSMITHKLINE PLC	GSK 12609	(992,664.00)	18.32	14,557.94	1.6154	1.0000	GBP	GBP	18,180,851.02
	INTERTEK GROUP PLC	ITRK 4756	(62,655.00)	28.38	1,781.35	1.6154	1.0000	GBP	GBP	1,777,940.90
	JAPANESE YEN	JPY 177	(31,518,809.00)	0.01	--	0.0123	1.0000	JPY	JPY	386,781.17
	JPY/USD FWD 20110316 STAR USD	JPY 25004	(2,086,518,000.00)	0.01	--	0.0123	1.0000	USD	USD	25,608,670.02
	JULIUS BAER GROUP LTD	JGE.SG 17498	(15,526.00)	45.87	498.90	1.0624	1.0000	CHF	CHF	712,215.93
	JULIUS BAER GROUP LTD	JGE.SG 17498	(85,721.00)	45.82	5,900.70	1.0624	1.0000	CHF	CHF	3,927,894.57
	KUEHNE & NAGEL INTL AG-REG	KNIN 700	(13,544.00)	130.35	2,652.08	1.0624	1.0000	CHF	CHF	1,765,403.24
	LOCALIZA RENT A CAR	RENT3 684	(69,900.00)	15.60	2,733.36	0.6019	1.0000	BRL	BRL	1,090,612.19
	LOJAS RENNER S.A.	LREN3 683	(40,600.00)	30.12	3,064.91	0.6019	1.0000	BRL	BRL	1,222,899.18
	NATURA COSMETICOS SA	NATU3 3298	(81,200.00)	26.16	5,322.91	0.6019	1.0000	BRL	BRL	2,123,843.33
	NOVOZYMES A/S-B SHARES	NZYMB 10670	(16,135.00)	140.24	3,399.24	0.1850	1.0000	DKK	DKK	2,262,763.67
	OCADO GROUP PLC	OOC.BE 21946	(547,667.00)	3.66	3,012.97	1.6154	1.0000	GBP	GBP	2,005,264.51

Performance Workbook Report

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	PARTNERS GROUP HOLDING AG	ETP 701	(1,832.00)	175.85	225.67	1.0624	1.0000	CHF	CHF	322,155.15
	PARTNERS GROUP HOLDING AG	ETP 701	(7,201.00)	175.85	1,902.30	1.0624	1.0000	CHF	CHF	1,266,302.20
	POINT INC	2685 1138	(8,450.00)	45.77	580.97	0.0123	1.0000	JPY	JPY	386,733.90
	REPO SSB 013111	25530	(2,608,833.08)	1.00	--	1.0000	1.0000	USD	USD	2,608,833.08
	RUPIAH INDONESIA	IDR 68	(38,876,068,218.00)	0.00	--	0.0001	1.0000	IDR	IDR	4,299,693.14
	RUPIAH INDONESIA	IDR 68	(17,292,688,785.00)	0.00	--	0.0001	1.0000	IDR	IDR	1,912,571.38
	SERCO GROUP PLC	SRP 246	(321,072.00)	8.98	2,887.85	1.6154	1.0000	GBP	GBP	2,883,357.73
	SERCO GROUP PLC	SRP 246	(71,979.00)	8.96	453.54	1.6154	1.0000	GBP	GBP	645,164.51
	STANDARD CHARTERED PLC	2888.HK 231	(577,050.00)	26.81	12,388.00	1.6154	1.0000	GBP	GBP	15,470,586.71
	SWISS FRANC	CHF 31	(1,191,970.26)	1.07	--	1.0663	1.0000	CHF	CHF	1,271,028.21
	SWISS FRANC	CHF 31	(589,379.11)	1.07	--	1.0663	1.0000	CHF	CHF	628,469.94
	SWISS FRANC	CHF 31	(3,697,327.14)	1.07	--	1.0663	1.0000	CHF	CHF	3,942,553.99
	SWISS FRANC	CHF 31	(1,661,774.06)	1.07	--	1.0663	1.0000	CHF	CHF	1,771,991.96
	SWISS FRANC	CHF 31	(245,687.39)	1.07	--	1.0663	1.0000	CHF	CHF	261,982.71
	SWISS FRANC	CHF 31	(670,408.85)	1.07	--	1.0663	1.0000	CHF	CHF	714,874.01
	SWISS FRANC	CHF 31	(303,244.64)	1.07	--	1.0663	1.0000	CHF	CHF	323,357.47
	VINCI SA	DG 1154	(83,617.00)	58.43	4,890.68	1.3792	1.0000	EUR	EUR	4,885,791.59
02-Feb-2011										80,552,242.03
	ASTRA INTERNATIONAL TBK PT	ASII 5161	(1,496,500.00)	5.33	32,494.42	0.0001	1.0000	IDR	IDR	7,975,002.97
	BRAZIL	BRLUSD=X 23	(2,031,724.70)	0.60	--	0.5993	1.0000	BRL	BRL	1,217,695.36
	BRAZIL	BRLUSD=X 23	(3,528,553.31)	0.60	--	0.5993	1.0000	BRL	BRL	2,114,805.72
	BRAZIL	BRLUSD=X 23	(1,811,943.10)	0.60	--	0.5993	1.0000	BRL	BRL	1,085,971.28
	BRITISH POUNDS	GBPUSD=X 55	(498,647.36)	1.62	--	1.6214	1.0000	GBP	GBP	808,506.83
	BRITISH POUNDS	GBPUSD=X 55	(4,013,248.00)	1.62	--	1.6214	1.0000	GBP	GBP	6,507,080.31
	BRITISH POUNDS	GBPUSD=X 55	(1,266,235.26)	1.62	--	1.6214	1.0000	GBP	GBP	2,053,073.85
	COMPASS GROUP PLC	CPG 12557	(227,627.00)	9.01	3,081.22	1.6190	1.0000	GBP	GBP	2,049,985.85
	DANISH KRONE	DKK 42	(3,793,025.85)	0.18	--	0.1849	1.0000	DKK	DKK	701,321.26
	EURO	EURUSD=X 50	(133,728.97)	1.38	--	1.3827	1.0000	EUR	EUR	184,907.05
	EURO	EURUSD=X 50	(2,903,599.45)	1.38	--	1.3827	1.0000	EUR	EUR	4,014,806.96
	EURO	EURUSD=X 50	(4,071,293.73)	1.38	--	1.3827	1.0000	EUR	EUR	5,629,377.84
	FIELMANN AG	FIE 17873	(1,993.00)	92.66	277.32	1.3809	1.0000	EUR	EUR	184,665.16
	GLAXOSMITHKLINE PLC	GSK 12609	(354,518.00)	18.33	9,760.59	1.6190	1.0000	GBP	GBP	6,497,293.08
	INTERTEK GROUP PLC	ITRK 4756	(28,332.00)	28.49	809.72	1.6190	1.0000	GBP	GBP	807,290.76
	JAPANESE YEN	JPY 177	(40,559,154.00)	0.01	--	0.0123	1.0000	JPY	JPY	498,208.37
	JULIUS BAER GROUP LTD	JGE.SG 17498	(85,910.00)	46.64	6,019.91	1.0664	1.0000	CHF	CHF	4,007,251.50

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	KUEHNE & NAGEL INTL AG-REG	KNIN 700	(22,071.00)	130.08	4,312.99	1.0664	1.0000	CHF	CHF	2,871,015.55
	LOCALIZA RENT A CAR	RENT3 684	(26,600.00)	15.94	1,062.59	0.6007	1.0000	BRL	BRL	423,974.95
	NATURA COSMETICOS SA	NATU3 3298	(192,900.00)	25.35	12,253.97	0.6007	1.0000	BRL	BRL	4,889,331.93
	NOVOZYMES A/S-B SHARES	NZYM 10670	(4,975.00)	141.23	1,055.52	0.1852	1.0000	DKK	DKK	702,626.90
	OGX PETROLEO E GAS PARTICIPA	OGXP3F.SA 10894	(70,300.00)	10.40	878.58	0.6007	1.0000	BRL	BRL	731,276.89
	PARTNERS GROUP HOLDING AG	ETP 701	(2,514.00)	178.90	675.63	1.0664	1.0000	CHF	CHF	449,748.61
	POINT INC	2685 1138	(10,800.00)	46.01	746.51	0.0123	1.0000	JPY	JPY	496,926.70
	RUPIAH INDONESIA	IDR 68	(15,634,011,860.00)	0.00	--	0.0001	1.0000	IDR	IDR	1,733,186.55
	RUPIAH INDONESIA	IDR 68	(45,039,674,395.00)	0.00	--	0.0001	1.0000	IDR	IDR	4,993,098.30
	SCHNEIDER ELECTRIC SA	SU 433	(35,907.00)	156.57	5,627.64	1.3809	1.0000	EUR	EUR	5,622,013.81
	SWISS FRANC	CHF 31	(3,757,599.73)	1.06	--	1.0612	1.0000	CHF	CHF	3,987,689.40
	SWISS FRANC	CHF 31	(421,729.27)	1.06	--	1.0612	1.0000	CHF	CHF	447,553.08
	SWISS FRANC	CHF 31	(2,692,151.28)	1.06	--	1.0612	1.0000	CHF	CHF	2,857,000.18
	VINCI SA	DG 1154	(68,539.00)	58.50	4,013.57	1.3809	1.0000	EUR	EUR	4,009,555.02
03-Feb-2011										341,397,819.39
	BRAZIL	BRLUSD=X 23	(705,791.10)	0.60	--	0.5982	1.0000	BRL	BRL	422,199.62
	BRAZIL	BRLUSD=X 23	(8,139,270.82)	0.60	--	0.5982	1.0000	BRL	BRL	4,868,858.57
	BRAZIL	BRLUSD=X 23	(1,217,356.64)	0.60	--	0.5982	1.0000	BRL	BRL	728,214.78
	BRITISH POUNDS	GBPUSD=X 55	(110,085.75)	1.62	--	1.6214	1.0000	GBP	GBP	178,493.04
	BRITISH POUNDS	GBPUSD=X 55	(888,772.32)	1.61	--	1.6122	1.0000	GBP	GBP	1,432,878.73
	BRITISH POUNDS	GBPUSD=X 55	(2,682,876.21)	1.61	--	1.6122	1.0000	GBP	GBP	4,325,333.03
	BRITISH POUNDS	GBPUSD=X 55	(6,041,509.81)	1.61	--	1.6122	1.0000	GBP	GBP	9,740,122.12
	CHF/USD FWD 20110615 STAR USD	CHF 25605	(51,693,000.00)	1.06	--	1.0603	1.0000	USD	USD	54,807,722.95
	COMPASS GROUP PLC	CPG 12557	(158,758.00)	9.04	2,157.29	1.6145	1.0000	GBP	GBP	1,434,961.85
	COMPASS GROUP PLC	CPG 12557	(476,274.00)	9.09	3,035.87	1.6145	1.0000	GBP	GBP	4,331,621.18
	DANISH KRONE	DKK 42	(6,154,574.76)	0.18	--	0.1826	1.0000	DKK	DKK	1,123,856.37
	EUR/USD FWD 20110315 STAR USD	EUR 24981	(47,606,000.00)	1.36	--	1.3634	1.0000	USD	USD	64,907,067.73
	EURO	EURUSD=X 50	(566,251.40)	1.37	--	1.3656	1.0000	EUR	EUR	773,272.91
	EURO	EURUSD=X 50	(644,311.55)	1.37	--	1.3656	1.0000	EUR	EUR	879,871.85
	EURO	EURUSD=X 50	(706,482.51)	1.37	--	1.3656	1.0000	EUR	EUR	964,772.52
	FIELMANN AG	FIE 17873	(8,462.00)	91.21	1,159.57	1.3631	1.0000	EUR	EUR	771,859.27
	GBP/USD FWD 20110317 STAR USD	GBP 25320	(42,145,000.00)	1.61	--	1.6134	1.0000	USD	USD	67,998,344.51
	GLAXOSMITHKLINE PLC	GSK 12609	(531,776.00)	18.34	7,811.30	1.6145	1.0000	GBP	GBP	9,754,282.27
	JAPANESE YEN	JPY 177	(63,697,316.00)	0.01	--	0.0123	1.0000	JPY	JPY	781,657.79
	JPY/USD FWD 20110316 STAR USD	JPY 25004	(4,496,634,000.00)	0.01	--	0.0123	1.0000	USD	USD	55,196,452.15
	JULIUS BAER GROUP LTD	JGE.SG 17498	(63,426.00)	45.92	2,040.12	1.0552	1.0000	CHF	CHF	2,912,416.86

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	JULIUS BAER GROUP LTD	JGE.SG 17498	(67,158.00)	45.61	4,601.65	1.0552	1.0000	CHF	CHF	3,063,165.01
	KUEHNE & NAGEL INTL AG-REG	KNIN 700	(23,004.00)	129.46	2,086.12	1.0552	1.0000	CHF	CHF	2,978,100.09
	NOVOZYMES A/S-B SHARES	NZYM 10670	(8,068.00)	139.49	1,690.65	0.1829	1.0000	DKK	DKK	1,125,407.94
	OGX PETROLEO E GAS PARTICIPA	OGXP3F.SA 10894	(540,600.00)	10.07	13,647.29	0.5987	1.0000	BRL	BRL	5,445,270.25
	POINT INC	2685 1138	(16,900.00)	46.07	1,169.50	0.0122	1.0000	JPY	JPY	778,505.41
	REPO SSB									
	REPO SSB 020211	020211 25563	(28,877,684.01)	1.00	--	1.0000	1.0000	USD	USD	28,877,684.01
	SCHNEIDER ELECTRIC SA	SU 433	(5,766.00)	152.32	879.14	1.3631	1.0000	EUR	EUR	878,263.34
	SWISS FRANC	CHF 31	(2,822,196.56)	1.06	--	1.0553	1.0000	CHF	CHF	2,978,257.23
	SWISS FRANC	CHF 31	(2,902,808.33)	1.06	--	1.0553	1.0000	CHF	CHF	3,063,326.66
	SWISS FRANC	CHF 31	(2,759,951.85)	1.06	--	1.0553	1.0000	CHF	CHF	2,912,570.56
	VINCI SA	DG 1154	(16,689.00)	57.70	963.97	1.3631	1.0000	EUR	EUR	963,008.79
04-Feb-2011										71,831,530.02
	BRAZIL	BRLUSD=X 23	(9,095,234.83)	0.60	--	0.5966	1.0000	BRL	BRL	5,426,427.29
	BRITISH POUNDS	GBPUSD=X 55	(875,242.50)	1.61	--	1.6076	1.0000	GBP	GBP	1,407,039.84
	BRITISH POUNDS	GBPUSD=X 55	(499,748.63)	1.61	--	1.6076	1.0000	GBP	GBP	803,395.90
	DANISH KRONE	DKK 42	(4,540,549.28)	0.18	--	0.1819	1.0000	DKK	DKK	825,884.78
	DUFY AG-REG	DUFN.SW 5157	(1,030.00)	118.36	85.40	1.0449	1.0000	CHF	CHF	121,910.94
	DUFY AG-REG	DUFN.SW 5157	(26,301.00)	119.00	4,701.63	1.0449	1.0000	CHF	CHF	3,129,715.24
	EURO	EURUSD=X 50	(5,113,713.10)	1.36	--	1.3607	1.0000	EUR	EUR	6,958,229.42
	EURO	EURUSD=X 50	(390,751.97)	1.36	--	1.3607	1.0000	EUR	EUR	531,696.21
	EURO	EURUSD=X 50	(726,288.57)	1.36	--	1.3607	1.0000	EUR	EUR	988,260.86
	EURO	EURUSD=X 50	(2,238,494.94)	1.36	--	1.3607	1.0000	EUR	EUR	3,045,920.06
	FIELMANN AG	FIE 17873	(5,818.00)	91.03	795.72	1.3554	1.0000	EUR	EUR	529,624.92
	JAPANESE YEN	JPY 177	(85,246,959.00)	0.01	--	0.0122	1.0000	JPY	JPY	1,039,090.53
	JULIUS BAER GROUP LTD	JGE.SG 17498	(24,055.00)	45.41	765.11	1.0449	1.0000	CHF	CHF	1,092,266.94
	NATURA COSMETICOS SA	NATU3 3298	(77,200.00)	23.96	4,636.38	0.5968	1.0000	BRL	BRL	1,849,914.52
	NOVOZYMES A/S-B SHARES	NZYM 10670	(5,993.00)	137.75	1,240.20	0.1818	1.0000	DKK	DKK	825,561.90
	POINT INC	2685 1138	(22,450.00)	46.32	1,562.12	0.0122	1.0000	JPY	JPY	1,039,850.93
	REPO SSB									
	REPO SSB 020311	020311 25601	(19,475,072.19)	1.00	--	1.0000	1.0000	USD	USD	19,475,072.19
	RUPIAH INDONESIA	IDR 68	(71,944,095,396.00)	0.00	--	0.0001	1.0000	IDR	IDR	7,962,772.48
	SCHNEIDER ELECTRIC SA	SU 433	(6,541.00)	150.50	689.57	1.3554	1.0000	EUR	EUR	984,410.97
	SCHNEIDER ELECTRIC SA	SU 433	(19,995.00)	151.74	3,037.09	1.3554	1.0000	EUR	EUR	3,034,054.32
	SERCO GROUP PLC	SRP 246	(157,812.00)	8.91	986.16	1.6059	1.0000	GBP	GBP	1,405,515.32
	SERCO GROUP PLC	SRP 246	(89,973.00)	8.92	804.94	1.6059	1.0000	GBP	GBP	802,525.42

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	SLC AGRICOLA SA	SLCE3 1268	(17,100.00)	11.69	501.18	0.5968	1.0000	BRL	BRL	199,972.46
	SOUTH AFRICA RAND	ZAR 160	(1,504,231.67)	0.14	--	0.1374	1.0000	ZAR	ZAR	206,608.21
	SWISS FRANC	CHF 31	(116,668.77)	1.05	--	1.0454	1.0000	CHF	CHF	121,961.92
	SWISS FRANC	CHF 31	(1,045,299.46)	1.05	--	1.0454	1.0000	CHF	CHF	1,092,723.67
	VINCI SA	DG 1154	(120,389.00)	57.57	6,938.06	1.3554	1.0000	EUR	EUR	6,931,122.80
07-Feb-2011										101,418,156.49
	BRAZIL	BRLUSD=X 23	(3,099,531.75)	0.60	--	0.5951	1.0000	BRL	BRL	1,844,629.97
	BRAZIL	BRLUSD=X 23	(335,053.86)	0.60	--	0.5951	1.0000	BRL	BRL	199,401.21
	BRITISH POUNDS	GBPUSD=X 55	(662,290.40)	1.61	--	1.6090	1.0000	GBP	GBP	1,065,625.25
	DUFY AG-REG	DUFN.SW 5157	(25,490.00)	119.73	4,584.93	1.0446	1.0000	CHF	CHF	3,052,031.77
	EURO	EURUSD=X 50	(179,133.88)	1.36	--	1.3566	1.0000	EUR	EUR	243,013.02
	EURO	EURUSD=X 50	(1,048,239.51)	1.36	--	1.3566	1.0000	EUR	EUR	1,422,041.72
	FIELMANN AG	FIE 17873	(2,654.00)	91.41	364.43	1.3543	1.0000	EUR	EUR	242,600.63
	GEBERIT AG-REG	GBRA.DE 743	(6,093.00)	209.74	1,919.77	1.0446	1.0000	CHF	CHF	1,277,929.09
	INTERTEK GROUP PLC	ITRK 4756	(37,106.00)	28.76	1,069.82	1.6113	1.0000	GBP	GBP	1,067,143.18
	JAPANESE YEN	JPY 177	(70,577,295.00)	0.01	--	0.0121	1.0000	JPY	JPY	856,000.96
	KUEHNE & NAGEL INTL AG-REG	KNIN 700	(14,799.00)	129.24	1,914.50	1.0446	1.0000	CHF	CHF	1,912,592.41
	POINT INC	2685 1138	(18,540.00)	46.23	1,287.57	0.0121	1.0000	JPY	JPY	857,092.79
	REPO SSB 020411	REPO SSB 020411 25634	(65,335,363.46)	1.00	--	1.0000	1.0000	USD	USD	65,335,363.46
	SCHNEIDER ELECTRIC SA	SU 433	(9,351.00)	151.82	1,421.05	1.3543	1.0000	EUR	EUR	1,419,628.53
	SOUTH KOREA WON	KRWUSD=X 83	(12,465,459,870.00)	0.00	--	0.0009	1.0000	KRW	KRW	11,251,448.73
	SWISS FRANC	CHF 31	(2,995,137.48)	1.04	--	1.0446	1.0000	CHF	CHF	3,128,734.45
	SWISS FRANC	CHF 31	(1,831,020.34)	1.04	--	1.0446	1.0000	CHF	CHF	1,912,692.31
	SWISS FRANC	CHF 31	(2,921,862.62)	1.04	--	1.0446	1.0000	CHF	CHF	3,052,191.19
	SWISS FRANC	CHF 31	(1,223,425.41)	1.04	--	1.0446	1.0000	CHF	CHF	1,277,995.84
08-Feb-2011										246,206,542.41
	ADCOCK INGRAM HOLDINGS LTD	AIP 18645	(789,848.00)	7.80	12,351.98	0.1396	1.0000	ZAR	ZAR	6,163,636.49
	AIR LIQUIDE SA	AI 10544	(18,903.00)	127.11	2,405.14	1.3672	1.0000	EUR	EUR	2,402,738.12
	AMEC PLC	AMEC.L 5135	(32,034.00)	19.58	441.05	1.6096	1.0000	GBP	GBP	627,327.80
	AMEC PLC	AMEC.L 5135	(49,822.00)	19.43	1,455.81	1.6096	1.0000	GBP	GBP	968,007.00
	ASIAN PAINTS LTD	APNT 1245	(11,473.00)	55.26	2,386.60	0.0221	1.0000	INR	INR	634,038.70
	ASIAN PAINTS LTD	APNT 1245	(1,260.00)	54.93	260.52	0.0221	1.0000	INR	INR	69,210.41
	ASTRA INTERNATIONAL TBK PT	ASII 5161	(201,000.00)	5.45	4,700.87	0.0001	1.0000	IDR	IDR	1,094,918.90
	ASTRA INTERNATIONAL TBK PT	ASII 5161	(610,500.00)	5.48	13,633.02	0.0001	1.0000	IDR	IDR	3,345,909.79
	AXIS BANK LTD	AXS 5208	(11,363.00)	26.33	1,126.30	0.0221	1.0000	INR	INR	299,223.64

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	AXIS BANK LTD	AXS 5208	(78,183.00)	26.40	7,768.89	0.0221	1.0000	INR	INR	2,063,937.50
	AXIS BANK LTD	AXS 5208	(99,496.00)	26.25	9,831.01	0.0221	1.0000	INR	INR	2,611,771.38
	BANCO SANTANDER SA	SAN 4486	(978,626.00)	12.21	9,570.63	1.3672	1.0000	EUR	EUR	11,953,718.10
	BANCO SANTANDER-CHILE-ADR	SAN 13188	(10,264.00)	83.60	119.12	1.0000	1.0000	USD	USD	858,096.00
	BANK RAKYAT INDONESIA PERSER	BBRI.JK 547	(1,006,000.00)	0.54	2,212.10	0.0001	1.0000	IDR	IDR	546,696.51
	BANK RAKYAT INDONESIA PERSER	BBRI.JK 547	(9,072,000.00)	0.54	15,081.96	0.0001	1.0000	IDR	IDR	4,929,822.72
	BG GROUP PLC	BGMD 247	(264,902.00)	23.44	4,971.91	1.6096	1.0000	GBP	GBP	6,209,460.93
	BG GROUP PLC	BGMD 247	(66,068.00)	23.25	1,077.82	1.6096	1.0000	GBP	GBP	1,536,382.72
	BRITISH POUNDS	GBPUSD=X 55	(681,536.41)	1.61	--	1.6090	1.0000	GBP	GBP	1,096,592.08
	BRITISH POUNDS	GBPUSD=X 55	(64,280.35)	1.61	--	1.6095	1.0000	GBP	GBP	103,459.22
	BRITISH POUNDS	GBPUSD=X 55	(3,857,751.79)	1.61	--	1.6095	1.0000	GBP	GBP	6,209,051.51
	BRITISH POUNDS	GBPUSD=X 55	(742,517.53)	1.61	--	1.6095	1.0000	GBP	GBP	1,195,081.96
	BRITISH POUNDS	GBPUSD=X 55	(954,508.49)	1.61	--	1.6095	1.0000	GBP	GBP	1,536,281.41
	BRITISH POUNDS	GBPUSD=X 55	(993,101.00)	1.61	--	1.6095	1.0000	GBP	GBP	1,598,396.06
	BRITISH POUNDS	GBPUSD=X 55	(978,525.28)	1.61	--	1.6095	1.0000	GBP	GBP	1,574,936.44
	BRITISH POUNDS	GBPUSD=X 55	(2,099,221.83)	1.61	--	1.6095	1.0000	GBP	GBP	3,378,697.54
	BRITISH POUNDS	GBPUSD=X 55	(1,879,830.42)	1.61	--	1.6095	1.0000	GBP	GBP	3,025,587.06
	BRITISH POUNDS	GBPUSD=X 55	(389,739.94)	1.61	--	1.6095	1.0000	GBP	GBP	627,286.43
	BRITISH POUNDS	GBPUSD=X 55	(601,393.71)	1.61	--	1.6095	1.0000	GBP	GBP	967,943.18
	CAIRN ENERGY PLC	CNE 731	(233,166.00)	6.86	2,401.35	1.6096	1.0000	GBP	GBP	1,598,501.46
	CIA HERING	CIA 18495	(66,900.00)	14.96	2,507.51	0.5995	1.0000	BRL	BRL	1,000,497.19
	COLRUYT SA	COLR 5058	(13,612.00)	51.83	1,059.76	1.3672	1.0000	EUR	EUR	705,447.74
	CP ALL PCL-FOREIGN	CPALL/F 14850	(583,100.00)	1.19	1,860.19	0.0326	1.0000	THB	THB	693,537.79
	DANISH KRONE	DKK 42	(1,934,784.55)	0.18	--	0.1826	1.0000	DKK	DKK	353,365.94
	DANISH KRONE	DKK 42	(52,774,171.91)	0.18	--	0.1826	1.0000	DKK	DKK	9,638,589.79
	EURO	EURUSD=X 50	(98,124.30)	1.37	--	1.3650	1.0000	EUR	EUR	133,939.67
	EURO	EURUSD=X 50	(1,811,933.93)	1.36	--	1.3650	1.0000	EUR	EUR	2,473,289.81
	EURO	EURUSD=X 50	(515,978.59)	1.37	--	1.3650	1.0000	EUR	EUR	704,310.78
	EURO	EURUSD=X 50	(1,928,249.72)	1.36	--	1.3650	1.0000	EUR	EUR	2,632,060.87
	EURO	EURUSD=X 50	(8,743,188.50)	1.36	--	1.3650	1.0000	EUR	EUR	11,934,452.30
	EURO	EURUSD=X 50	(696,012.38)	1.36	--	1.3650	1.0000	EUR	EUR	950,056.90
	EURO	EURUSD=X 50	(1,757,410.72)	1.36	--	1.3650	1.0000	EUR	EUR	2,398,865.63
	EURO	EURUSD=X 50	(3,827,353.98)	1.36	--	1.3650	1.0000	EUR	EUR	5,224,338.18
	FANUC CORP	FUC.BE 509	(94,500.00)	150.62	14,247.76	0.0122	1.0000	JPY	JPY	14,233,509.31
	FIELMANN AG	FIE 17873	(1,462.00)	91.76	134.35	1.3672	1.0000	EUR	EUR	134,155.89
	FLSMIDTH & CO A/S	FLS 4702	(108,851.00)	88.92	14,539.89	0.1834	1.0000	DKK	DKK	9,678,717.16

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	GBRA.DE	743	(8,903.00)	209.76	1,869.37	1.0441	1.0000	CHF	CHF	1,867,505.93
	000240	20706	(60,940.00)	26.01	7,965.63	0.0009	1.0000	KRW	KRW	1,585,160.76
	HKD	64	(1,009,680.38)	0.13	--	0.1285	1.0000	HKD	HKD	129,708.95
	HKD	64	(908,667.99)	0.13	--	0.1285	1.0000	HKD	HKD	116,732.35
	HKD	64	(6,864,575.97)	0.13	--	0.1285	1.0000	HKD	HKD	881,860.15
	ITRK	4756	(41,238.00)	28.98	838.81	1.6096	1.0000	GBP	GBP	1,195,160.77
	JPY	177	(257,780,464.00)	0.01	--	0.0121	1.0000	JPY	JPY	3,127,645.21
	JPY	177	(1,164,870,767.00)	0.01	--	0.0121	1.0000	JPY	JPY	14,133,353.72
	KEE.F	1176	(11,600.00)	271.54	4,731.82	0.0122	1.0000	JPY	JPY	3,149,809.18
	KNEBV	5304	(45,228.00)	54.77	3,721.50	1.3672	1.0000	EUR	EUR	2,477,282.45
	KNEBV	5304	(50,691.00)	54.65	4,161.36	1.3672	1.0000	EUR	EUR	2,770,079.68
	2445@OM.KL	518	(204,400.00)	7.47	2,690.91	0.3297	1.0000	MYR	MYR	1,527,529.64
	MPI	5213	(178,809.00)	8.81	1,104.91	1.6096	1.0000	GBP	GBP	1,575,040.29
	MPI	5213	(343,864.00)	8.80	4,547.11	1.6096	1.0000	GBP	GBP	3,025,786.57
	425	5172	(548,000.00)	1.61	2,724.83	0.1285	1.0000	HKD	HKD	881,950.84
	425	5172	(72,000.00)	1.62	243.39	0.1285	1.0000	HKD	HKD	116,744.35
	425	5172	(80,000.00)	1.62	400.80	0.1285	1.0000	HKD	HKD	129,722.28
	NKRKF	677	(139,274.00)	37.57	3,665.50	1.3672	1.0000	EUR	EUR	5,232,771.83
	NKRKF	677	(70,235.00)	37.54	3,960.41	1.3672	1.0000	EUR	EUR	2,636,309.80
	NZYMB	10670	(2,546.00)	139.37	533.06	0.1834	1.0000	DKK	DKK	354,837.07
	ODPV3	4969	(52,300.00)	12.58	1,648.34	0.5995	1.0000	BRL	BRL	657,686.25
	REPO SSB									
	020711	25649	(37,030,657.80)	1.00	--	1.0000	1.0000	USD	USD	37,030,657.80
	RPS.L	243	(30,038.00)	3.44	74.09	1.6096	1.0000	GBP	GBP	103,466.05
	SRP	246	(377,936.00)	8.94	3,383.92	1.6096	1.0000	GBP	GBP	3,378,920.33
	SKFB	15590	(292,305.00)	26.19	7,662.34	0.1560	1.0000	SEK	SEK	7,654,678.80
	SLCE3	1268	(49,600.00)	11.64	1,447.28	0.5995	1.0000	BRL	BRL	577,464.68
	ZAR	160	(44,143,655.64)	0.14	--	0.1389	1.0000	ZAR	ZAR	6,129,786.26
	SEK	118	(49,061,899.70)	0.16	--	0.1550	1.0000	SEK	SEK	7,606,024.61
	CHF	31	(1,788,603.80)	1.04	--	1.0370	1.0000	CHF	CHF	1,854,820.92
	TRE	706	(15,430.00)	61.67	1,429.53	1.3672	1.0000	EUR	EUR	951,590.58
	YES	5079	(222,266.00)	5.54	4,632.10	0.0221	1.0000	INR	INR	1,230,608.32
09-Feb-2011										175,383,462.63
	AI	10544	(76,776.00)	129.10	9,921.70	1.3707	1.0000	EUR	EUR	9,911,762.22
	AMEC.L	5135	(54,133.00)	19.61	1,064.10	1.6114	1.0000	GBP	GBP	1,061,427.74
	APNT	1245	(1,502.00)	53.87	304.59	0.0220	1.0000	INR	INR	80,919.68

Performance Workbook Report

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
ASIAN PAINTS LTD	APNT	1245	(26,594.00)	53.85	5,390.53	0.0220	1.0000	INR	INR	1,432,084.43
ASTRA INTERNATIONAL TBK PT	ASII	5161	(442,500.00)	5.36	9,669.87	0.0001	1.0000	IDR	IDR	2,373,245.35
AXIS BANK LTD	AXS	5208	(123,231.00)	25.85	11,992.96	0.0220	1.0000	INR	INR	3,186,133.73
BANCO SANTANDER-CHILE-ADR	SAN	13188	(35,203.00)	83.50	1,464.59	1.0000	1.0000	USD	USD	2,939,281.38
BANK RAKYAT INDONESIA PERSER	BBRI.JK	547	(10,059,000.00)	0.52	21,165.72	0.0001	1.0000	IDR	IDR	5,230,875.04
BANK RAKYAT INDONESIA PERSER	BBRI.JK	547	(923,500.00)	0.52	1,462.72	0.0001	1.0000	IDR	IDR	478,117.53
BRAZIL	BRLUSD=X	23	(1,097,119.32)	0.60	--	0.6013	1.0000	BRL	BRL	659,643.65
BRAZIL	BRLUSD=X	23	(963,297.72)	0.60	--	0.6013	1.0000	BRL	BRL	579,183.33
BRAZIL	BRLUSD=X	23	(1,668,979.40)	0.60	--	0.6013	1.0000	BRL	BRL	1,003,474.87
BRITISH POUNDS	GBPUSD=X	55	(579,966.17)	1.61	--	1.6125	1.0000	GBP	GBP	935,195.45
BRITISH POUNDS	GBPUSD=X	55	(1,503,533.43)	1.61	--	1.6125	1.0000	GBP	GBP	2,424,447.66
BRITISH POUNDS	GBPUSD=X	55	(3,175,765.23)	1.61	--	1.6125	1.0000	GBP	GBP	5,120,921.43
BRITISH POUNDS	GBPUSD=X	55	(658,679.60)	1.61	--	1.6125	1.0000	GBP	GBP	1,062,120.85
BRITISH POUNDS	GBPUSD=X	55	(1,053,394.34)	1.61	--	1.6125	1.0000	GBP	GBP	1,698,598.37
BRITISH POUNDS	GBPUSD=X	55	(558,869.47)	1.61	--	1.6125	1.0000	GBP	GBP	901,177.02
CAIRN ENERGY PLC	CNE	731	(136,104.00)	6.87	1,403.99	1.6114	1.0000	GBP	GBP	934,585.16
CIA HERING	CIA	18495	(70,200.00)	14.57	2,563.53	0.6023	1.0000	BRL	BRL	1,022,849.43
COLRUYT SA	COLR	5058	(3,843.00)	51.01	294.46	1.3707	1.0000	EUR	EUR	196,018.55
CP ALL PCL-FOREIGN	CPALL/F	14850	(728,700.00)	1.17	2,292.17	0.0326	1.0000	THB	THB	854,593.96
DANISH KRONE	DKK	42	(5,559,652.68)	0.18	--	0.1837	1.0000	DKK	DKK	1,021,337.89
EURO	EURUSD=X	50	(28,630.97)	1.37	--	1.3745	1.0000	EUR	EUR	39,353.27
EURO	EURUSD=X	50	(2,026,091.68)	1.37	--	1.3745	1.0000	EUR	EUR	2,784,863.01
EURO	EURUSD=X	50	(4,952,922.36)	1.37	--	1.3745	1.0000	EUR	EUR	6,807,791.78
EURO	EURUSD=X	50	(7,231,126.13)	1.37	--	1.3745	1.0000	EUR	EUR	9,939,182.87
EURO	EURUSD=X	50	(189,756.40)	1.37	--	1.3745	1.0000	EUR	EUR	260,820.17
EURO	EURUSD=X	50	(143,005.33)	1.37	--	1.3745	1.0000	EUR	EUR	196,560.83
FANUC CORP	FUC.BE	509	(26,100.00)	149.09	5,845.72	0.0121	1.0000	JPY	JPY	3,891,303.58
FIELMANN AG	FIE	17873	(419.00)	93.66	39.24	1.3707	1.0000	EUR	EUR	39,244.70
GEBERIT AG-REG	GBRA.DE	743	(4,786.00)	208.88	1,000.72	1.0407	1.0000	CHF	CHF	999,713.84
HANKOOK TIRE CO LTD	000240	20706	(16,360.00)	25.86	2,125.81	0.0009	1.0000	KRW	KRW	423,035.77
HANKOOK TIRE CO LTD	000240	20706	(40,900.00)	26.03	5,350.59	0.0009	1.0000	KRW	KRW	1,064,766.76
INTERTEK GROUP PLC	ITRK	4756	(58,161.00)	29.19	1,190.68	1.6114	1.0000	GBP	GBP	1,697,489.91
JAPANESE YEN	JPY	177	(320,954,754.00)	0.01	--	0.0121	1.0000	JPY	JPY	3,889,416.37
JAPANESE YEN	JPY	177	(167,954,098.00)	0.01	--	0.0121	1.0000	JPY	JPY	2,035,313.11
JAPANESE YEN	JPY	177	(123,480,742.00)	0.01	--	0.0121	1.0000	JPY	JPY	1,496,372.97
KEYENCE CORP	KEE.F	1176	(5,600.00)	267.34	2,249.02	0.0121	1.0000	JPY	JPY	1,497,099.04

Performance Workbook Report

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value	
	KEYENCE CORP	KEE.F	1176	(7,600.00)	267.93	3,059.04	0.0121	1.0000	JPY	JPY	2,036,300.68
	KONE OYJ-B	KNEBV	5304	(123,677.00)	54.89	10,198.82	1.3707	1.0000	EUR	EUR	6,789,010.15
	KUALA LUMPUR KEPONG BHD	2445@OM.KL	518	(102,200.00)	7.26	1,404.06	0.3292	1.0000	MYR	MYR	742,052.16
	KUALA LUMPUR KEPONG BHD	2445@OM.KL	518	(374,700.00)	7.26	6,995.30	0.3292	1.0000	MYR	MYR	2,719,940.04
	MALAYSIAN RINGGIT	MYR	102	(4,633,761.11)	0.33	--	0.3294	1.0000	MYR	MYR	1,526,271.80
	MICHAEL PAGE INTERNATIONAL	MPI	5213	(102,111.00)	8.82	632.46	1.6114	1.0000	GBP	GBP	900,588.93
	MICHAEL PAGE INTERNATIONAL	MPI	5213	(275,091.00)	8.81	3,641.37	1.6114	1.0000	GBP	GBP	2,422,865.52
	NATURA COSMETICOS SA	NATU3	3298	(19,300.00)	25.47	1,232.11	0.6023	1.0000	BRL	BRL	491,612.98
	NATURA COSMETICOS SA	NATU3	3298	(200.00)	25.47	12.77	0.6023	1.0000	BRL	BRL	5,094.44
	NOVOZYMES A/S-B SHARES	NZYMB	10670	(7,338.00)	139.29	1,535.49	0.1838	1.0000	DKK	DKK	1,022,126.52
	ODONTOPREV S.A.	ODPV3	4969	(140,100.00)	12.78	4,488.00	0.6023	1.0000	BRL	BRL	1,790,714.10
	REPO SSB										
	REPO SSB 020811	020811	25668	(45,831,692.64)	1.00	--	1.0000	1.0000	USD	USD	45,831,692.64
	RUPIAH INDONESIA	IDR	68	(9,772,571,391.00)	0.00	--	0.0001	1.0000	IDR	IDR	1,095,602.98
	RUPIAH INDONESIA	IDR	68	(44,000,559,768.10)	0.00	--	0.0001	1.0000	IDR	IDR	4,932,902.76
	RUPIAH INDONESIA	IDR	68	(4,879,476,143.40)	0.00	--	0.0001	1.0000	IDR	IDR	547,038.07
	RUPIAH INDONESIA	IDR	68	(29,863,529,047.00)	0.00	--	0.0001	1.0000	IDR	IDR	3,348,000.24
	SERCO GROUP PLC	SRP	246	(572,721.00)	8.94	5,124.33	1.6114	1.0000	GBP	GBP	5,117,579.64
	SKF AB-B SHARES	SKFB	15590	(164,591.00)	25.86	4,260.66	0.1555	1.0000	SEK	SEK	4,256,400.79
	SWEDISH KRONA	SEK	118	(27,379,085.30)	0.16	--	0.1550	1.0000	SEK	SEK	4,244,029.82
	SWISS FRANC	CHF	31	(960,575.05)	1.04	--	1.0421	1.0000	CHF	CHF	1,001,016.10
	TECNICAS REUNIDAS SA	TRE	706	(4,240.00)	61.34	390.74	1.3707	1.0000	EUR	EUR	260,100.61
	THAILAND BAHT	THB=X	195	(21,277,742.04)	0.03	--	0.0325	1.0000	THB	THB	691,959.19
	YES BANK LTD	YES	5079	(236,491.00)	5.30	4,718.91	0.0220	1.0000	INR	INR	1,253,632.30
	YES BANK LTD	YES	5079	(35,167.00)	5.31	702.42	0.0220	1.0000	INR	INR	186,607.50
10-Feb-2011											145,699,875.81
	AIR LIQUIDE SA	AI	10544	(55,227.00)	127.28	7,036.18	1.3601	1.0000	EUR	EUR	7,029,140.79
	AMEC PLC	AMEC.L	5135	(27,067.00)	19.25	523.22	1.6079	1.0000	GBP	GBP	521,092.44
	ASIAN PAINTS LTD	APNT	1245	(10,763.00)	54.26	2,198.39	0.0219	1.0000	INR	INR	584,038.58
	ASIAN PAINTS LTD	APNT	1245	(1,737.00)	54.14	353.98	0.0219	1.0000	INR	INR	94,040.73
	BANK RAKYAT INDONESIA PERSER	BBRI.JK	547	(550,000.00)	0.51	861.98	0.0001	1.0000	IDR	IDR	281,753.25
	BANK RAKYAT INDONESIA PERSER	BBRI.JK	547	(5,818,000.00)	0.51	10,524.59	0.0001	1.0000	IDR	IDR	2,970,944.29
	BRAZIL	BRLUSD=X	23	(2,973,301.71)	0.60	--	0.5984	1.0000	BRL	BRL	1,779,141.77
	BRAZIL	BRLUSD=X	23	(816,274.20)	0.60	--	0.5984	1.0000	BRL	BRL	488,435.97
	BRAZIL	BRLUSD=X	23	(8,458.80)	0.60	--	0.5984	1.0000	BRL	BRL	5,061.51
	BRAZIL	BRLUSD=X	23	(1,698,339.21)	0.60	--	0.5984	1.0000	BRL	BRL	1,016,239.34

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
BRITISH POUNDS	GBPUSD=X	55	(747,121.43)	1.61	--	1.6064	1.0000	GBP	GBP	1,200,175.87
BRITISH POUNDS	GBPUSD=X	55	(1,995,163.44)	1.61	--	1.6064	1.0000	GBP	GBP	3,205,030.55
BRITISH POUNDS	GBPUSD=X	55	(838,245.24)	1.61	--	1.6064	1.0000	GBP	GBP	1,346,557.15
BRITISH POUNDS	GBPUSD=X	55	(32,702.54)	1.61	--	1.6064	1.0000	GBP	GBP	52,533.36
BRITISH POUNDS	GBPUSD=X	55	(324,072.60)	1.61	--	1.6064	1.0000	GBP	GBP	520,590.22
CAIRN ENERGY PLC	CNE	731	(486,573.00)	6.59	4,819.41	1.6079	1.0000	GBP	GBP	3,208,122.46
COLRUYT SA	COLR	5058	(7,000.00)	50.32	529.12	1.3601	1.0000	EUR	EUR	352,212.84
COLRUYT SA	COLR	5058	(1,743.00)	50.34	131.82	1.3601	1.0000	EUR	EUR	87,748.34
CP ALL PCL-FOREIGN	CPALL/F	14850	(3,724,200.00)	1.10	11,031.98	0.0325	1.0000	THB	THB	4,113,073.14
DANISH KRONE	DKK	42	(1,698,536.60)	0.18	--	0.1821	1.0000	DKK	DKK	309,325.38
DONGFANG ELECTRIC CORP LTD-H	1072	5271	(279,400.00)	3.78	3,264.47	0.1284	1.0000	HKD	HKD	1,056,618.91
DONGFANG ELECTRIC CORP LTD-H	1072	5271	(37,200.00)	3.74	290.37	0.1284	1.0000	HKD	HKD	139,261.26
DUFRI AG-REG	DUFN.SW	5157	(13,416.00)	117.77	2,373.53	1.0346	1.0000	CHF	CHF	1,579,980.21
EURO	EURUSD=X	50	(5,168,105.49)	1.36	--	1.3616	1.0000	EUR	EUR	7,036,892.44
EURO	EURUSD=X	50	(64,516.09)	1.36	--	1.3616	1.0000	EUR	EUR	87,845.11
EURO	EURUSD=X	50	(258,960.97)	1.36	--	1.3616	1.0000	EUR	EUR	352,601.26
EURO	EURUSD=X	50	(472,911.61)	1.36	--	1.3616	1.0000	EUR	EUR	643,916.45
HANKOOK TIRE CO LTD	000240	20706	(122,710.00)	24.95	15,384.37	0.0009	1.0000	KRW	KRW	3,061,490.22
HANKOOK TIRE CO LTD	000240	20706	(29,220.00)	25.00	2,565.78	0.0009	1.0000	KRW	KRW	730,514.70
HONG KONG DOLLAR	HKD	64	(1,084,907.85)	0.13	--	0.1284	1.0000	HKD	HKD	139,251.42
HONG KONG DOLLAR	HKD	64	(8,231,536.80)	0.13	--	0.1284	1.0000	HKD	HKD	1,056,544.34
INDIAN RUPEE	INR	71	(3,134,885.52)	0.02	--	0.0219	1.0000	INR	INR	68,570.04
JAPANESE YEN	JPY	177	(151,567,069.00)	0.01	--	0.0120	1.0000	JPY	JPY	1,818,222.81
JAPANESE YEN	JPY	177	(164,266,601.00)	0.01	--	0.0120	1.0000	JPY	JPY	1,970,568.43
KEYENCE CORP	KEE.F	1176	(7,000.00)	260.28	2,737.01	0.0120	1.0000	JPY	JPY	1,821,939.23
KEYENCE CORP	KEE.F	1176	(7,600.00)	259.82	987.80	0.0120	1.0000	JPY	JPY	1,974,596.25
KUALA LUMPUR KEPONG BHD	2445@OM.KL	518	(335,400.00)	7.24	6,251.99	0.3284	1.0000	MYR	MYR	2,429,971.15
MALAYSIAN RINGGIT	MYR	102	(2,254,354.48)	0.33	--	0.3287	1.0000	MYR	MYR	740,930.28
MALAYSIAN RINGGIT	MYR	102	(8,263,177.94)	0.33	--	0.3287	1.0000	MYR	MYR	2,715,827.87
MICHAEL PAGE INTERNATIONAL	MPI	5213	(137,545.00)	8.73	1,806.32	1.6079	1.0000	GBP	GBP	1,201,333.68
MICHAEL PAGE INTERNATIONAL	MPI	5213	(154,739.00)	8.71	2,026.43	1.6079	1.0000	GBP	GBP	1,347,856.18
NOVOZYMES A/S-B SHARES	NZYMB	10670	(2,258.00)	137.22	465.46	0.1824	1.0000	DKK	DKK	309,841.68
PP LONDON SUMATRA INDONES PT	LSIP	530	(402,000.00)	1.23	1,996.09	0.0001	1.0000	IDR	IDR	493,311.68
REPO SSB 020911	REPO SSB 020911	25697	(60,684,185.10)	1.00	--	1.0000	1.0000	USD	USD	60,684,185.10
RPS GROUP PLC	RPS.L	243	(15,787.00)	3.33	38.45	1.6079	1.0000	GBP	GBP	52,584.04

Performance Workbook Report

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	RUPIAH INDONESIA	IDR 68	(46,712,582,916.70)	0.00	--	0.0001	1.0000	IDR	IDR	5,228,072.28
	RUPIAH INDONESIA	IDR 68	(21,193,475,172.00)	0.00	--	0.0001	1.0000	IDR	IDR	2,371,973.74
	RUPIAH INDONESIA	IDR 68	(4,269,668,919.12)	0.00	--	0.0001	1.0000	IDR	IDR	477,861.35
	SKF AB-B SHARES	SKFB 15590	(161,012.00)	25.37	4,089.31	0.1544	1.0000	SEK	SEK	4,085,223.95
	SOUTH KOREA WON	KRWUSD=X 83	(1,751,210,551.00)	0.00	--	0.0009	1.0000	KRW	KRW	1,573,830.43
	SWEDISH KRONA	SEK 118	(26,454,888.58)	0.15	--	0.1542	1.0000	SEK	SEK	4,078,202.03
	SWISS FRANC	CHF 31	(1,527,129.86)	1.03	--	1.0306	1.0000	CHF	CHF	1,573,873.92
	TECNICAS REUNIDAS SA	TRE 706	(10,736.00)	59.91	450.56	1.3601	1.0000	EUR	EUR	643,207.13
	THAILAND BAHT	THB=X 195	(26,248,855.45)	0.03	--	0.0325	1.0000	THB	THB	853,343.73
	YES BANK LTD	YES 5079	(36,115.00)	5.24	712.45	0.0219	1.0000	INR	INR	189,276.27
	YES BANK LTD	YES 5079	(370,568.00)	5.25	7,321.57	0.0219	1.0000	INR	INR	1,945,098.28
11-Feb-2011										581,874,293.98
	AIR LIQUIDE SA	AI 10544	(57,347.00)	127.27	7,305.97	1.3551	1.0000	EUR	EUR	7,298,660.64
	AMEC PLC	AMEC.L 5135	(71,089.00)	19.12	1,362.12	1.6001	1.0000	GBP	GBP	1,359,154.26
	ASIAN PAINTS LTD	APNT 1245	(100,093.00)	54.43	20,506.69	0.0219	1.0000	INR	INR	5,447,942.30
	ASIAN PAINTS LTD	APNT 1245	(77,524.00)	54.32	15,851.16	0.0219	1.0000	INR	INR	4,211,125.04
	BANCO SANTANDER-CHILE-ADR	SAN 13188	(23,156.00)	84.63	963.89	1.0000	1.0000	USD	USD	1,959,663.89
	BANK RAKYAT INDONESIA PERSER	BBRI.JK 547	(1,002,000.00)	0.51	1,569.24	0.0001	1.0000	IDR	IDR	512,936.59
	BANK RAKYAT INDONESIA PERSER	BBRI.JK 547	(4,600,000.00)	0.51	8,352.35	0.0001	1.0000	IDR	IDR	2,357,751.89
	BRITISH POUNDS	GBPUSD=X 55	(81,204.18)	1.60	--	1.5973	1.0000	GBP	GBP	129,707.44
	BRITISH POUNDS	GBPUSD=X 55	(849,444.23)	1.60	--	1.5973	1.0000	GBP	GBP	1,356,817.27
	BRITISH POUNDS	GBPUSD=X 55	(795,757.80)	1.60	--	1.5973	1.0000	GBP	GBP	1,271,063.93
	BRITISH POUNDS	GBPUSD=X 55	(466,094.19)	1.60	--	1.5973	1.0000	GBP	GBP	744,492.25
	BRITISH POUNDS	GBPUSD=X 55	(438,795.01)	1.60	--	1.5973	1.0000	GBP	GBP	700,887.27
	BRITISH POUNDS	GBPUSD=X 55	(1,398,172.82)	1.60	--	1.5973	1.0000	GBP	GBP	2,233,301.45
	BRITISH POUNDS	GBPUSD=X 55	(1,327,234.26)	1.60	--	1.5973	1.0000	GBP	GBP	2,119,991.28
	CAIRN ENERGY PLC	CNE 731	(323,248.00)	6.57	3,190.25	1.6001	1.0000	GBP	GBP	2,123,642.77
	CAIRN ENERGY PLC	CNE 731	(340,261.00)	6.57	1,568.71	1.6001	1.0000	GBP	GBP	2,237,148.10
	COLRUYT SA	COLR 5058	(344.00)	50.07	25.87	1.3551	1.0000	EUR	EUR	17,223.40
	CP ALL PCL-FOREIGN	CPALL/F 14850	(3,974,200.00)	1.06	11,296.82	0.0324	1.0000	THB	THB	4,211,812.64
	CREDIT SUISSE GROUP AG-REG	CSGN 12947	(618,034.00)	42.76	21,158.17	1.0286	1.0000	CHF	CHF	26,426,551.95
	DANISH KRONE	DKK 42	(2,242,844.90)	0.18	--	0.1813	1.0000	DKK	DKK	406,725.10
	DANISH KRONE	DKK 42	(949,088.75)	0.18	--	0.1813	1.0000	DKK	DKK	172,110.97
	DONGFANG ELECTRIC CORP LTD-H	1072 5271	(114,400.00)	3.74	676.28	0.1283	1.0000	HKD	HKD	427,296.67
	DONGFANG ELECTRIC CORP LTD-H	1072 5271	(372,600.00)	3.75	4,317.21	0.1283	1.0000	HKD	HKD	1,397,364.10
	DUFY AG-REG	DUFN.SW 5157	(20,818.00)	116.66	3,648.41	1.0286	1.0000	CHF	CHF	2,428,621.65

Performance Workbook Report

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
EUR/USD FWD 20110315 STAR USD	EUR	24981	(104,019,000.00)	1.35	--	1.3538	1.0000	USD	USD	140,822,482.48
EURO	EURUSD=X	50	(12,710.01)	1.36	--	1.3571	1.0000	EUR	EUR	17,248.75
EURO	EURUSD=X	50	(519,378.03)	1.36	--	1.3571	1.0000	EUR	EUR	704,847.92
EURO	EURUSD=X	50	(5,386,046.62)	1.36	--	1.3571	1.0000	EUR	EUR	7,309,403.87
EURO	EURUSD=X	50	(7,962,742.81)	1.36	--	1.3571	1.0000	EUR	EUR	10,806,238.27
GBP/USD FWD 20110317 STAR USD	GBP	25320	(72,272,000.00)	1.60	--	1.5995	1.0000	USD	USD	115,597,690.83
HANKOOK TIRE CO LTD	000240	20706	(110,540.00)	25.56	14,199.37	0.0009	1.0000	KRW	KRW	2,825,675.02
HANKOOK TIRE CO LTD	000240	20706	(50,700.00)	25.76	4,587.16	0.0009	1.0000	KRW	KRW	1,306,030.81
HONG KONG DOLLAR	HKD	64	(3,331,055.21)	0.13	--	0.1283	1.0000	HKD	HKD	427,228.15
HONG KONG DOLLAR	HKD	64	(10,893,361.21)	0.13	--	0.1283	1.0000	HKD	HKD	1,397,140.02
HONG KONG DOLLAR	HKD	64	(41,279,403.51)	0.13	--	0.1283	1.0000	HKD	HKD	5,294,335.30
HONG KONG DOLLAR	HKD	64	(31,723,605.36)	0.13	--	0.1283	1.0000	HKD	HKD	4,068,745.90
INDIAN RUPEE	INR	71	(3,134,885.52)	0.02	--	0.0219	1.0000	INR	INR	68,570.04
INDIAN RUPEE	INR	71	(55,740,409.03)	0.02	--	0.0219	1.0000	INR	INR	1,219,222.23
INDIAN RUPEE	INR	71	(13,553,335.87)	0.02	--	0.0219	1.0000	INR	INR	296,455.10
INDIAN RUPEE	INR	71	(28,718,786.06)	0.02	--	0.0219	1.0000	INR	INR	628,172.33
INDIAN RUPEE	INR	71	(93,486,057.68)	0.02	--	0.0219	1.0000	INR	INR	2,044,841.11
INDIAN RUPEE	INR	71	(118,300,195.39)	0.02	--	0.0219	1.0000	INR	INR	2,587,606.20
INDITEX	IXD1.F	576	(147,524.00)	73.14	16,209.85	1.3551	1.0000	EUR	EUR	10,790,355.46
INTERTEK GROUP PLC	ITRK	4756	(44,289.00)	28.75	893.50	1.6001	1.0000	GBP	GBP	1,273,253.22
JPY/USD FWD 20110316 STAR USD	JPY	25004	(7,832,102,000.00)	0.01	--	0.0120	1.0000	USD	USD	93,958,908.14
LI & FUNG LTD	494	495	(688,000.00)	5.91	8,481.99	0.1283	1.0000	HKD	HKD	4,069,398.46
LI & FUNG LTD	494	495	(896,000.00)	5.91	16,359.65	0.1283	1.0000	HKD	HKD	5,295,184.42
MALAYSIAN RINGGIT	MYR	102	(7,400,477.11)	0.33	--	0.3280	1.0000	MYR	MYR	2,427,340.95
MICHAEL PAGE INTERNATIONAL	MPI	5213	(14,993.00)	8.67	92.61	1.6001	1.0000	GBP	GBP	129,930.85
MICHAEL PAGE INTERNATIONAL	MPI	5213	(85,966.00)	8.68	1,121.94	1.6001	1.0000	GBP	GBP	745,774.57
NOVOZYMES A/S-B SHARES	NZYM.B	10670	(1,242.00)	138.87	259.10	0.1817	1.0000	DKK	DKK	172,475.35
NOVOZYMES A/S-B SHARES	NZYM.B	10670	(2,939.00)	138.68	612.30	0.1817	1.0000	DKK	DKK	407,586.19
OCADO GROUP PLC	OOC.BE	21946	(167,424.00)	4.19	1,055.24	1.6001	1.0000	GBP	GBP	702,094.48
PP LONDON SUMATRA INDONES PT	LSIP	530	(21,500.00)	1.21	79.82	0.0001	1.0000	IDR	IDR	26,090.81
PP LONDON SUMATRA INDONES PT	LSIP	530	(657,500.00)	1.21	3,250.32	0.0001	1.0000	IDR	IDR	797,715.74
REPO SSB 021011	REPO SSB 021011	25759	(36,781,449.09)	1.00	--	1.0000	1.0000	USD	USD	36,781,449.09
RUPIAH INDONESIA	IDR	68	(2,515,429,468.50)	0.00	--	0.0001	1.0000	IDR	IDR	281,526.87
RUPIAH INDONESIA	IDR	68	(26,523,920,062.80)	0.00	--	0.0001	1.0000	IDR	IDR	2,968,557.13
RUPIAH INDONESIA	IDR	68	(4,404,175,336.00)	0.00	--	0.0001	1.0000	IDR	IDR	492,915.30

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	SKF AB-B SHARES	SKFB 15590	(318,447.00)	25.66	8,179.75	0.1543	1.0000	SEK	SEK	8,171,567.04
	SOUTH KOREA WON	KRWUSD=X 83	(469,127,561.00)	0.00	--	0.0009	1.0000	KRW	KRW	417,744.02
	SOUTH KOREA WON	KRWUSD=X 83	(1,180,778,226.00)	0.00	--	0.0009	1.0000	KRW	KRW	1,051,447.59
	SWEDISH KRONA	SEK 118	(52,945,626.05)	0.15	--	0.1539	1.0000	SEK	SEK	8,148,991.02
	SWISS FRANC	CHF 31	(2,360,984.54)	1.03	--	1.0254	1.0000	CHF	CHF	2,421,025.98
	SWISS FRANC	CHF 31	(25,690,572.54)	1.03	--	1.0254	1.0000	CHF	CHF	26,343,901.27
	TECNICAS REUNIDAS SA	TRE 706	(11,709.00)	60.11	1,057.31	1.3551	1.0000	EUR	EUR	703,811.95
	THAILAND BAHT	THB=X 195	(126,620,965.38)	0.03	--	0.0324	1.0000	THB	THB	4,100,419.90
	YES BANK LTD	YES 5079	(41,984.00)	5.26	831.49	0.0219	1.0000	INR	INR	220,900.98
14-Feb-2011										121,232,107.64
	AMEC PLC	AMEC.L 5135	(27,170.00)	19.34	527.71	1.5995	1.0000	GBP	GBP	525,597.70
	ASIAN PAINTS LTD	APNT 1245	(10,001.00)	54.96	2,068.81	0.0220	1.0000	INR	INR	549,614.87
	ASIAN PAINTS LTD	APNT 1245	(6,375.00)	54.94	1,318.32	0.0220	1.0000	INR	INR	350,232.26
	BANCO SANTANDER-CHILE-ADR	SAN 13188	(10,306.00)	86.05	429.28	1.0000	1.0000	USD	USD	886,822.50
	BANK RAKYAT INDONESIA PERSER	BBRI.JK 547	(2,087,500.00)	0.52	3,827.95	0.0001	1.0000	IDR	IDR	1,080,575.93
	BANK RAKYAT INDONESIA PERSER	BBRI.JK 547	(835,000.00)	0.52	1,317.77	0.0001	1.0000	IDR	IDR	430,736.49
	BRITISH POUNDS	GBPUSD=X 55	(198,235.44)	1.60	--	1.6045	1.0000	GBP	GBP	318,068.76
	BRITISH POUNDS	GBPUSD=X 55	(106,571.68)	1.60	--	1.6045	1.0000	GBP	GBP	170,994.26
	BRITISH POUNDS	GBPUSD=X 55	(446,561.57)	1.60	--	1.6045	1.0000	GBP	GBP	716,508.04
	BRITISH POUNDS	GBPUSD=X 55	(328,603.68)	1.60	--	1.6045	1.0000	GBP	GBP	527,244.60
	CAIRN ENERGY PLC	CNE 731	(106,251.00)	6.72	714.99	1.5995	1.0000	GBP	GBP	714,269.94
	COLRUYT SA	COLR 5058	(908.00)	49.75	67.85	1.3461	1.0000	EUR	EUR	45,170.08
	CP ALL PCL-FOREIGN	CPALL/F 14850	(2,428,900.00)	1.11	7,260.03	0.0325	1.0000	THB	THB	2,706,771.72
	CREDIT SUISSE GROUP AG-REG	CSGN 12947	(131,779.00)	43.98	4,640.51	1.0306	1.0000	CHF	CHF	5,795,998.48
	CREDIT SUISSE GROUP AG-REG	CSGN 12947	(68,053.00)	44.07	2,401.15	1.0306	1.0000	CHF	CHF	2,999,042.26
	DONGFANG ELECTRIC CORP LTD-H	1072 5271	(298,000.00)	3.91	1,845.16	0.1283	1.0000	HKD	HKD	1,165,944.24
	DONGFANG ELECTRIC CORP LTD-H	1072 5271	(447,200.00)	3.93	5,426.32	0.1283	1.0000	HKD	HKD	1,756,359.80
	DUFY AG-REG	DUFN.SW 5157	(674.00)	115.97	117.42	1.0306	1.0000	CHF	CHF	78,161.60
	EURO	EURUSD=X 50	(2,860,308.27)	1.35	--	1.3506	1.0000	EUR	EUR	3,863,132.35
	EURO	EURUSD=X 50	(33,556.40)	1.35	--	1.3506	1.0000	EUR	EUR	45,321.27
	EURO	EURUSD=X 50	(220,828.31)	1.35	--	1.3506	1.0000	EUR	EUR	298,250.72
	HONG KONG DOLLAR	HKD 64	(9,087,194.68)	0.13	--	0.1283	1.0000	HKD	HKD	1,165,473.25
	HONG KONG DOLLAR	HKD 64	(60,948,169.53)	0.13	--	0.1283	1.0000	HKD	HKD	7,816,874.57
	HONG KONG DOLLAR	HKD 64	(13,688,805.16)	0.13	--	0.1283	1.0000	HKD	HKD	1,755,650.31
	INDIAN RUPEE	INR 71	(65,131,193.24)	0.02	--	0.0220	1.0000	INR	INR	1,432,238.85
	INDIAN RUPEE	INR 71	(8,486,907.94)	0.02	--	0.0220	1.0000	INR	INR	186,627.61

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
INDIAN RUPEE	INR	71	(144,905,341.65)	0.02	--	0.0220	1.0000	INR	INR	3,186,477.16
INDIAN RUPEE	INR	71	(3,680,225.68)	0.02	--	0.0220	1.0000	INR	INR	80,928.38
INDIAN RUPEE	INR	71	(57,015,191.55)	0.02	--	0.0220	1.0000	INR	INR	1,253,767.48
INDITEX	IXD1.F	576	(52,734.00)	73.01	3,854.09	1.3461	1.0000	EUR	EUR	3,850,244.69
JAPANESE YEN	JPY	177	(28,450,660.00)	0.01	--	0.0120	1.0000	JPY	JPY	341,831.83
KEYENCE CORP	KEE.F	1176	(1,300.00)	262.47	170.70	0.0120	1.0000	JPY	JPY	341,216.73
LI & FUNG LTD	494	495	(1,342,000.00)	5.83	20,227.91	0.1283	1.0000	HKD	HKD	7,820,033.51
MICHAEL PAGE INTERNATIONAL	MPI	5213	(19,713.00)	8.65	121.00	1.5995	1.0000	GBP	GBP	170,460.14
PP LONDON SUMATRA INDONES PT	LSIP	530	(865,000.00)	1.24	4,372.59	0.0001	1.0000	IDR	IDR	1,073,152.04
REPO SSB 021111	REPO SSB 021111	25776	(44,896,618.93)	1.00	--	1.0000	1.0000	USD	USD	44,896,618.93
RUPIAH INDONESIA	IDR	68	(21,064,521,506.30)	0.00	--	0.0001	1.0000	IDR	IDR	2,358,805.12
RUPIAH INDONESIA	IDR	68	(7,126,916,299.00)	0.00	--	0.0001	1.0000	IDR	IDR	798,072.09
RUPIAH INDONESIA	IDR	68	(4,582,655,141.50)	0.00	--	0.0001	1.0000	IDR	IDR	513,165.72
RUPIAH INDONESIA	IDR	68	(233,099,371.25)	0.00	--	0.0001	1.0000	IDR	IDR	26,102.47
SOUTH KOREA WON	KRWUSD=X	83	(3,418,902,272.00)	0.00	--	0.0009	1.0000	KRW	KRW	3,037,147.64
SOUTH KOREA WON	KRWUSD=X	83	(815,798,247.00)	0.00	--	0.0009	1.0000	KRW	KRW	724,706.21
SWISS FRANC	CHF	31	(5,624,147.15)	1.03	--	1.0289	1.0000	CHF	CHF	5,786,754.97
SWISS FRANC	CHF	31	(75,844.11)	1.03	--	1.0289	1.0000	CHF	CHF	78,036.95
SWISS FRANC	CHF	31	(2,910,120.67)	1.03	--	1.0289	1.0000	CHF	CHF	2,994,259.36
TECNICAS REUNIDAS SA	TRE	706	(5,108.00)	58.19	446.56	1.3461	1.0000	EUR	EUR	297,255.73
THAILAND BAHT	THB=X	195	(129,976,526.00)	0.03	--	0.0325	1.0000	THB	THB	4,221,388.01
15-Feb-2011										59,683,509.88
BRITISH POUNDS	GBPUSD=X	55	(198,235.44)	1.60	--	1.6045	1.0000	GBP	GBP	318,068.76
BRITISH POUNDS	GBPUSD=X	55	(185,404.87)	1.62	--	1.6151	1.0000	GBP	GBP	299,447.41
BRITISH POUNDS	GBPUSD=X	55	(127,556.29)	1.62	--	1.6151	1.0000	GBP	GBP	206,016.16
BRITISH POUNDS	GBPUSD=X	55	(369,799.84)	1.62	--	1.6151	1.0000	GBP	GBP	597,263.72
COLRUYT SA	COLR	5058	(4,796.00)	49.82	358.92	1.3514	1.0000	EUR	EUR	238,916.76
DANISH KRONE	DKK	42	(3,868,881.39)	0.18	--	0.1808	1.0000	DKK	DKK	699,338.65
DANISH KRONE	DKK	42	(942,709.97)	0.18	--	0.1808	1.0000	DKK	DKK	170,404.17
DUFY AG-REG	DUFN.SW	5157	(3,998.00)	114.46	687.45	1.0334	1.0000	CHF	CHF	457,609.69
EURO	EURUSD=X	50	(15,902.71)	1.35	--	1.3511	1.0000	EUR	EUR	21,486.15
EURO	EURUSD=X	50	(176,798.40)	1.35	--	1.3511	1.0000	EUR	EUR	238,872.32
EURO	EURUSD=X	50	(952,792.64)	1.35	--	1.3511	1.0000	EUR	EUR	1,287,318.14
EURO	EURUSD=X	50	(274,990.09)	1.35	--	1.3511	1.0000	EUR	EUR	371,539.11
FIELMANN AG	FIE	17873	(235.00)	91.45	21.50	1.3514	1.0000	EUR	EUR	21,490.15

Performance Workbook Report

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Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	HONG KONG DOLLAR	HKD 64	(30,246,869.78)	0.13	--	0.1283	1.0000	HKD	HKD	3,880,191.56
	INDIAN RUPEE	INR 71	(8,655,605.09)	0.02	--	0.0220	1.0000	INR	INR	190,128.59
	INDIAN RUPEE	INR 71	(4,300,483.18)	0.02	--	0.0220	1.0000	INR	INR	94,464.20
	INDIAN RUPEE	INR 71	(88,949,356.75)	0.02	--	0.0220	1.0000	INR	INR	1,953,857.12
	INDIAN RUPEE	INR 71	(26,708,088.12)	0.02	--	0.0220	1.0000	INR	INR	586,668.53
	INDITEX	IXD1.F 576	(17,581.00)	73.24	1,288.86	1.3514	1.0000	EUR	EUR	1,287,557.62
	INTERTEK GROUP PLC	ITRK 4756	(20,326.00)	29.40	599.84	1.6161	1.0000	GBP	GBP	597,617.67
	INTERTEK GROUP PLC	ITRK 4756	(7,029.00)	29.33	146.01	1.6161	1.0000	GBP	GBP	206,138.25
	LI & FUNG LTD	494 495	(656,000.00)	5.92	10,037.40	0.1283	1.0000	HKD	HKD	3,880,415.69
	MICHAEL PAGE INTERNATIONAL	MPI 5213	(34,386.00)	8.71	451.74	1.6161	1.0000	GBP	GBP	299,624.86
	NOVOZYMES A/S-B SHARES	NZYMB 10670	(1,231.00)	138.80	256.67	0.1812	1.0000	DKK	DKK	170,859.72
	NOVOZYMES A/S-B SHARES	NZYMB 10670	(5,051.00)	138.83	491.19	0.1812	1.0000	DKK	DKK	701,208.25
	REPO SSB 021411	REPO SSB 021411 25794	(33,232,758.38)	1.00	--	1.0000	1.0000	USD	USD	33,232,758.38
	SOUTH KOREA WON	KRWUSD=X 83	(1,473,859,146.00)	0.00	--	0.0009	1.0000	KRW	KRW	1,308,698.49
	SOUTH KOREA WON	KRWUSD=X 83	(3,188,781,586.00)	0.00	--	0.0009	1.0000	KRW	KRW	2,831,446.72
	SWISS FRANC	CHF 31	(442,828.90)	1.03	--	1.0321	1.0000	CHF	CHF	457,042.94
	TECNICAS REUNIDAS SA	TRE 706	(6,375.00)	58.29	558.24	1.3514	1.0000	EUR	EUR	371,608.23
	THAILAND BAHT	THB=X 195	(83,219,706.58)	0.03	--	0.0325	1.0000	THB	THB	2,705,451.86
16-Feb-2011										48,263,346.67
	BRAZIL	BRLUSD=X 23	(12,218.75)	0.60	--	0.5989	1.0000	BRL	BRL	7,318.37
	BRITISH POUNDS	GBPUSD=X 55	(144,475.87)	1.61	--	1.6111	1.0000	GBP	GBP	232,765.07
	COLRUYT SA	COLR 5058	(5,554.00)	49.77	415.23	1.3518	1.0000	EUR	EUR	276,404.88
	DANISH KRONE	DKK 42	(7,619,793.85)	0.18	--	0.1816	1.0000	DKK	DKK	1,383,756.54
	EURO	EURUSD=X 50	(2,929.87)	1.35	--	1.3511	1.0000	EUR	EUR	3,958.55
	EURO	EURUSD=X 50	(654,194.55)	1.35	--	1.3545	1.0000	EUR	EUR	886,106.52
	EURO	EURUSD=X 50	(204,478.80)	1.35	--	1.3545	1.0000	EUR	EUR	276,966.53
	EURO	EURUSD=X 50	(1,382,769.72)	1.35	--	1.3545	1.0000	EUR	EUR	1,872,961.59
	EURO	EURUSD=X 50	(32,405.31)	1.35	--	1.3545	1.0000	EUR	EUR	43,892.99
	FIELMANN AG	FIE 17873	(482.00)	90.88	43.83	1.3518	1.0000	EUR	EUR	43,803.98
	INDITEX	IXD1.F 576	(25,579.00)	73.07	1,871.03	1.3518	1.0000	EUR	EUR	1,869,163.42
	INTERTEK GROUP PLC	ITRK 4756	(8,001.00)	28.97	163.94	1.6042	1.0000	GBP	GBP	231,762.12
	NOVOZYMES A/S-B SHARES	NZYMB 10670	(10,005.00)	138.07	2,075.27	0.1813	1.0000	DKK	DKK	1,381,436.01
	PP LONDON SUMATRA INDONES PT	LSIP 530	(220,500.00)	1.23	620.28	0.0001	1.0000	IDR	IDR	272,030.14
	REPO SSB 021511	REPO SSB 021511 25837	(36,011,093.98)	1.00	--	1.0000	1.0000	USD	USD	36,011,093.98

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	RUPIAH INDONESIA	IDR 68	(3,839,690,614.75)	0.00	--	0.0001	1.0000	IDR	IDR	430,928.48
	RUPIAH INDONESIA	IDR 68	(9,632,518,532.02)	0.00	--	0.0001	1.0000	IDR	IDR	1,081,057.55
	RUPIAH INDONESIA	IDR 68	(9,566,340,160.00)	0.00	--	0.0001	1.0000	IDR	IDR	1,073,630.36
	TECNICAS REUNIDAS SA	TRE 706	(15,202.00)	58.17	1,328.46	1.3518	1.0000	EUR	EUR	884,309.59
17-Feb-2011										124,415,440.62
	BRITISH POUNDS	GBPUSD=X 55	(243,811.22)	1.62	--	1.6186	1.0000	GBP	GBP	394,632.84
	BRITISH POUNDS	GBPUSD=X 55	(1,556,635.82)	1.62	--	1.6186	1.0000	GBP	GBP	2,519,570.74
	CANADIAN DOLLAR	CAD 29	(64,548.12)	1.01	--	1.0133	1.0000	CAD	CAD	65,404.92
	COLRUYT SA	COLR 5058	(5,472.00)	49.88	410.02	1.3579	1.0000	EUR	EUR	272,937.35
	DANISH KRONE	DKK 42	(1,828,855.20)	0.18	--	0.1822	1.0000	DKK	DKK	333,149.07
	EURO	EURUSD=X 50	(466,743.31)	1.36	--	1.3618	1.0000	EUR	EUR	635,611.04
	EURO	EURUSD=X 50	(200,999.25)	1.36	--	1.3618	1.0000	EUR	EUR	273,720.78
	HONG KONG DOLLAR	HKD 64	(327,310.47)	0.13	--	0.1284	1.0000	HKD	HKD	42,032.94
	INDIAN RUPEE	INR 71	(248,889,279.12)	0.02	--	0.0220	1.0000	INR	INR	5,478,510.99
	INDIAN RUPEE	INR 71	(10,091,862.51)	0.02	--	0.0220	1.0000	INR	INR	222,140.46
	INDIAN RUPEE	INR 71	(192,385,271.16)	0.02	--	0.0220	1.0000	INR	INR	4,234,753.81
	KUALA LUMPUR KEPONG BHD	2445@OM.KL 518	(528,000.00)	7.13	9,575.03	0.3284	1.0000	MYR	MYR	3,766,747.56
	MICHAEL PAGE INTERNATIONAL	MPI 5213	(46,078.00)	8.55	277.48	1.6152	1.0000	GBP	GBP	393,815.57
	MIDAS HOLDINGS LTD	1021 23119	(66,000.00)	0.64	66.53	0.1284	1.0000	HKD	HKD	42,028.62
	NOVOZYMES A/S-B SHARES	NZYMB 10670	(2,418.00)	137.76	500.42	0.1821	1.0000	DKK	DKK	333,115.71
	PP LONDON SUMATRA INDONES PT	LSIP 530	(175,000.00)	1.20	479.33	0.0001	1.0000	IDR	IDR	210,214.37
	PP LONDON SUMATRA INDONES PT	LSIP 530	(268,000.00)	1.20	1,282.28	0.0001	1.0000	IDR	IDR	320,898.30
	REPO SSB 021611	REPO SSB 021611 25849	(101,455,375.90)	1.00	--	1.0000	1.0000	USD	USD	101,455,375.90
	RUPIAH INDONESIA	IDR 68	(2,419,551,209.00)	0.00	--	0.0001	1.0000	IDR	IDR	272,635.03
	TECNICAS REUNIDAS SA	TRE 706	(10,821.00)	58.57	952.11	1.3579	1.0000	EUR	EUR	633,791.82
	WPP PLC	WPP 4917	(185,327.00)	13.57	(14,997.74)	1.6152	1.0000	GBP	GBP	2,514,352.80
18-Feb-2011										147,188,719.40
	BRITISH POUNDS	GBPUSD=X 55	(210,436.49)	1.63	--	1.6263	1.0000	GBP	GBP	342,232.86
	BRITISH POUNDS	GBPUSD=X 55	(718,745.81)	1.63	--	1.6263	1.0000	GBP	GBP	1,168,896.31
	COLRUYT SA	COLR 5058	(5,582.00)	49.95	418.86	1.3637	1.0000	EUR	EUR	278,817.40
	DAIMLER AG-REGISTERED SHARES	DAI 4943	(334,325.00)	71.53	35,922.93	1.3637	1.0000	EUR	EUR	23,912,699.14
	DANISH KRONE	DKK 42	(7,514,761.05)	0.18	--	0.1834	1.0000	DKK	DKK	1,377,869.24
	EURO	EURUSD=X 50	(149,123.94)	1.37	--	1.3665	1.0000	EUR	EUR	203,777.86
	EURO	EURUSD=X 50	(204,456.80)	1.37	--	1.3665	1.0000	EUR	EUR	279,390.22
	FIELMANN AG	FIE 17873	(1,713.00)	90.13	108.13	1.3637	1.0000	EUR	EUR	154,384.24

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	HONG KONG DOLLAR	HKD 64	(68,901.37)	0.13	--	0.1284	1.0000	HKD	HKD	8,848.26
	INDIAN RUPEE	INR 71	(15,935,570.20)	0.02	--	0.0221	1.0000	INR	INR	352,334.66
	INDIAN RUPEE	INR 71	(25,007,479.64)	0.02	--	0.0221	1.0000	INR	INR	552,914.12
	INDIAN RUPEE	INR 71	(1,207,353.59)	0.02	--	0.0221	1.0000	INR	INR	26,694.53
	INDIAN RUPEE	INR 71	(1,897,878.14)	0.02	--	0.0221	1.0000	INR	INR	41,961.99
	INTERTEK GROUP PLC	ITRK 4756	(11,715.00)	29.12	512.77	1.6209	1.0000	GBP	GBP	341,086.12
	KUALA LUMPUR KEPONG BHD	2445@OM.KL 518	(34,100.00)	7.16	708.52	0.3296	1.0000	MYR	MYR	244,307.96
	LI & FUNG LTD	494 495	(172,000.00)	6.14	2,202.86	0.1285	1.0000	HKD	HKD	1,056,848.89
	NOVOZYMES A/S-B SHARES	NZYM 10670	(9,940.00)	138.30	2,065.10	0.1829	1.0000	DKK	DKK	1,374,668.18
	PP LONDON SUMATRA INDONES PT	LSIP 530	(83,000.00)	1.25	317.42	0.0001	1.0000	IDR	IDR	103,756.17
	REPO SSB 021711	REPO SSB 021711 25861	(113,978,360.20)	1.00	--	1.0000	1.0000	USD	USD	113,978,360.20
	RUPIAH INDONESIA	IDR 68	(182,209,818.00)	0.00	--	0.0001	1.0000	IDR	IDR	20,531.40
	TECNICAS REUNIDAS SA	TRE 706	(3,467.00)	58.66	305.49	1.3637	1.0000	EUR	EUR	203,360.07
	WPP PLC	WPP 4917	(85,924.00)	13.56	(6,949.80)	1.6209	1.0000	GBP	GBP	1,164,979.59
21-Feb-2011										21,050,375.32
	COLRUYT SA	COLR 5058	(6,785.00)	50.38	239.43	1.3670	1.0000	EUR	EUR	341,802.37
	COLRUYT SA	COLR 5058	(9,959.00)	50.33	752.92	1.3670	1.0000	EUR	EUR	501,191.41
	DAIMLER AG-REGISTERED SHARES	DAI 4943	(56,809.00)	72.32	6,171.83	1.3670	1.0000	EUR	EUR	4,108,378.41
	EURO	EURUSD=X 50	(3,005,402.05)	1.37	--	1.3651	1.0000	EUR	EUR	4,102,674.34
	FIELMANN AG	FIE 17873	(883.00)	90.27	55.84	1.3670	1.0000	EUR	EUR	79,712.67
	HONG KONG DOLLAR	HKD 64	(6,633,991.01)	0.13	--	0.1285	1.0000	HKD	HKD	852,369.40
	INTERTEK GROUP PLC	ITRK 4756	(20,115.00)	29.05	879.57	1.6220	1.0000	GBP	GBP	584,424.06
	KUALA LUMPUR KEPONG BHD	2445@OM.KL 518	(243,900.00)	7.17	4,515.30	0.3295	1.0000	MYR	MYR	1,747,722.73
	KUALA LUMPUR KEPONG BHD	2445@OM.KL 518	(340,700.00)	7.17	6,300.01	0.3295	1.0000	MYR	MYR	2,442,428.60
	LI & FUNG LTD	494 495	(138,000.00)	6.18	1,776.43	0.1285	1.0000	HKD	HKD	852,254.43
	MALAYSIAN RINGGIT	MYR 102	(741,230.34)	0.33	--	0.3301	1.0000	MYR	MYR	244,662.77
	PP LONDON SUMATRA INDONES PT	LSIP 530	(1,005,000.00)	1.21	4,938.43	0.0001	1.0000	IDR	IDR	1,220,478.17
	PP LONDON SUMATRA INDONES PT	LSIP 530	(2,814,000.00)	1.21	13,404.22	0.0001	1.0000	IDR	IDR	3,397,338.66
	PP LONDON SUMATRA INDONES PT	LSIP 530	(385,000.00)	1.22	1,918.31	0.0001	1.0000	IDR	IDR	470,803.70
	RUPIAH INDONESIA	IDR 68	(920,558,706.50)	0.00	--	0.0001	1.0000	IDR	IDR	104,133.60
22-Feb-2011										102,554,196.19
	BRAZIL	BRLUSD=X 23	(47,412.06)	0.60	--	0.5990	1.0000	BRL	BRL	28,400.66
	BRAZIL	BRLUSD=X 23	(12,949.13)	0.60	--	0.6030	1.0000	BRL	BRL	7,808.21
	BRAZIL	BRLUSD=X 23	(634,507.31)	0.60	--	0.6030	1.0000	BRL	BRL	382,602.09
	BRITISH POUNDS	GBPUSD=X 55	(360,320.81)	1.62	--	1.6162	1.0000	GBP	GBP	582,350.49

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	CAPITAMALLS ASIA LTD	YC0.F 17910	(186,000.00)	1.44	374.99	0.7826	1.0000	SGD	SGD	267,470.84
	COLRUYT SA	COLR 5058	(3,349.00)	50.06	251.83	1.3695	1.0000	EUR	EUR	167,636.16
	EURO	EURUSD=X 50	(17,535,182.28)	1.37	--	1.3665	1.0000	EUR	EUR	23,961,826.59
	EURO	EURUSD=X 50	(113,209.96)	1.37	--	1.3665	1.0000	EUR	EUR	154,701.41
	EURO	EURUSD=X 50	(180,797.70)	1.37	--	1.3651	1.0000	EUR	EUR	246,806.94
	EURO	EURUSD=X 50	(122,411.28)	1.37	--	1.3679	1.0000	EUR	EUR	167,446.39
	EURO	EURUSD=X 50	(366,636.55)	1.37	--	1.3679	1.0000	EUR	EUR	501,522.14
	EURO	EURUSD=X 50	(250,038.69)	1.37	--	1.3679	1.0000	EUR	EUR	342,027.92
	HONG KONG DOLLAR	HKD 64	(8,226,194.37)	0.13	--	0.1285	1.0000	HKD	HKD	1,056,998.19
	HONG KONG DOLLAR	HKD 64	(327,310.47)	0.13	--	0.1284	1.0000	HKD	HKD	42,032.94
	HONG KONG DOLLAR	HKD 64	(4,078,528.55)	0.13	--	0.1284	1.0000	HKD	HKD	523,593.09
	LI & FUNG LTD	494 495	(86,000.00)	6.09	1,091.01	0.1283	1.0000	HKD	HKD	523,431.83
	MALAYSIAN RINGGIT	MYR 102	(11,471,629.64)	0.33	--	0.3281	1.0000	MYR	MYR	3,764,151.99
	MALAYSIAN RINGGIT	MYR 102	(7,411,549.63)	0.33	--	0.3275	1.0000	MYR	MYR	2,427,389.90
	MALAYSIAN RINGGIT	MYR 102	(5,303,464.66)	0.33	--	0.3275	1.0000	MYR	MYR	1,736,961.52
	PP LONDON SUMATRA INDONES PT	LSIP 530	(402,000.00)	1.22	1,938.68	0.0001	1.0000	IDR	IDR	491,364.36
	REPO SSB 021811	REPO SSB 021811 25875	(56,910,894.45)	1.00	--	1.0000	1.0000	USD	USD	56,910,894.45
	RUPIAH INDONESIA	IDR 68	(2,851,922,291.02)	0.00	--	0.0001	1.0000	IDR	IDR	321,525.72
	RUPIAH INDONESIA	IDR 68	(1,868,240,062.00)	0.00	--	0.0001	1.0000	IDR	IDR	210,625.38
	RUPIAH INDONESIA	IDR 68	(10,810,258,380.00)	0.00	--	0.0001	1.0000	IDR	IDR	1,217,667.50
	RUPIAH INDONESIA	IDR 68	(4,170,094,785.00)	0.00	--	0.0001	1.0000	IDR	IDR	469,719.48
	RUPIAH INDONESIA	IDR 68	(30,091,573,561.00)	0.00	--	0.0001	1.0000	IDR	IDR	3,389,514.85
	SINGAPORE DOLLAR	SGD 119	(341,760.86)	0.78	--	0.7806	1.0000	SGD	SGD	266,792.24
	WPP PLC	WPP 4917	(176,245.00)	13.57	(14,261.65)	1.6179	1.0000	GBP	GBP	2,390,932.91
23-Feb-2011										139,987,083.36
	AAC TECHNOLOGIES HOLDINGS IN	A2XN.F 16417	(1,412,000.00)	2.30	10,051.05	0.1283	1.0000	HKD	HKD	3,253,268.07
	AAC TECHNOLOGIES HOLDINGS IN	A2XN.F 16417	(92,000.00)	2.29	438.57	0.1283	1.0000	HKD	HKD	210,359.72
	BRITISH POUNDS	GBPUSD=X 55	(2,105,284.72)	1.62	--	1.6233	1.0000	GBP	GBP	3,417,508.69
	CAIRN ENERGY PLC	CNE 731	(511,255.00)	6.69	3,423.60	1.6238	1.0000	GBP	GBP	3,418,557.94
	CAPITAMALLS ASIA LTD	YC0.F 17910	(247,000.00)	1.40	809.51	0.7831	1.0000	SGD	SGD	345,924.68
	COLRUYT SA	COLR 5058	(7,814.00)	50.20	589.30	1.3762	1.0000	EUR	EUR	392,276.48
	EURO	EURUSD=X 50	(58,312.21)	1.37	--	1.3679	1.0000	EUR	EUR	79,765.27
	EURO	EURUSD=X 50	(113,895.14)	1.38	--	1.3770	1.0000	EUR	EUR	156,833.61
	EURO	EURUSD=X 50	(168,763.10)	1.38	--	1.3770	1.0000	EUR	EUR	232,386.79
	EURO	EURUSD=X 50	(285,043.78)	1.38	--	1.3770	1.0000	EUR	EUR	392,505.29

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	FIELMANN AG	FIE 17873	(1,754.00)	89.36	109.79	1.3762	1.0000	EUR	EUR	156,742.18
	FIELMANN AG	FIE 17873	(2,607.00)	89.09	232.49	1.3762	1.0000	EUR	EUR	232,251.32
	HONG KONG DOLLAR	HKD 64	(1,639,701.43)	0.13	--	0.1283	1.0000	HKD	HKD	210,325.99
	HONG KONG DOLLAR	HKD 64	(4,974,866.00)	0.13	--	0.1283	1.0000	HKD	HKD	638,130.59
	HONG KONG DOLLAR	HKD 64	(25,358,410.94)	0.13	--	0.1283	1.0000	HKD	HKD	3,252,746.45
	HONG KONG DOLLAR	HKD 64	(4,891,564.10)	0.13	--	0.1283	1.0000	HKD	HKD	627,445.38
	HONG KONG DOLLAR	HKD 64	(12,213,003.16)	0.13	--	0.1283	1.0000	HKD	HKD	1,566,573.03
	KUALA LUMPUR KEPONG BHD	2445@OM.KL 518	(112,500.00)	6.91	2,082.18	0.3282	1.0000	MYR	MYR	777,132.62
	KUALA LUMPUR KEPONG BHD	2445@OM.KL 518	(306,600.00)	6.91	5,489.08	0.3282	1.0000	MYR	MYR	2,119,167.39
	LI & FUNG LTD	494 495	(258,000.00)	6.07	3,265.85	0.1283	1.0000	HKD	HKD	1,566,824.25
	MEXICAN PESO	MXN 101	(1,933,080.00)	0.08	--	0.0824	1.0000	MXN	MXN	159,195.58
	MINTH GROUP LTD	425 5172	(368,000.00)	1.71	1,308.05	0.1283	1.0000	HKD	HKD	627,546.00
	MINTH GROUP LTD	425 5172	(380,000.00)	1.68	1,971.84	0.1283	1.0000	HKD	HKD	638,232.92
	OLAM INTERNATIONAL LTD	OLAM 671	(188,000.00)	1.88	495.67	0.7831	1.0000	SGD	SGD	353,554.68
	OLAM INTERNATIONAL LTD	OLAM 671	(2,593,000.00)	1.98	10,477.91	0.7831	1.0000	SGD	SGD	5,140,192.10
	OLAM INTERNATIONAL LTD	OLAM 671	(2,725,000.00)	1.95	3,133.58	0.7831	1.0000	SGD	SGD	5,324,384.94
	OLAM INTERNATIONAL LTD	OLAM 671	(2,738,000.00)	2.01	5,680.88	0.7831	1.0000	SGD	SGD	5,498,619.99
	PP LONDON SUMATRA INDONES PT	LSIP 530	(804,000.00)	1.22	3,959.57	0.0001	1.0000	IDR	IDR	978,563.75
	QGEP PARTICIPACOES SA	QGEP3 25745	(231,000.00)	13.21	7,649.98	0.5979	1.0000	BRL	BRL	3,052,340.36
	REPO SSB 022211	REPO SSB 022211 25918	(78,042,939.66)	1.00	--	1.0000	1.0000	USD	USD	78,042,939.66
	RUPIAH INDONESIA	IDR 68	(4,364,579,526.00)	0.00	--	0.0001	1.0000	IDR	IDR	492,717.38
	SINGAPORE DOLLAR	SGD 119	(441,763.11)	0.78	--	0.7816	1.0000	SGD	SGD	345,289.28
	SINGAPORE DOLLAR	SGD 119	(6,564,282.29)	0.78	--	0.7816	1.0000	SGD	SGD	5,130,750.56
	SINGAPORE DOLLAR	SGD 119	(451,507.00)	0.78	--	0.7816	1.0000	SGD	SGD	352,905.27
	SINGAPORE DOLLAR	SGD 119	(6,799,505.75)	0.78	--	0.7816	1.0000	SGD	SGD	5,314,605.07
	SINGAPORE DOLLAR	SGD 119	(7,022,012.63)	0.78	--	0.7816	1.0000	SGD	SGD	5,488,520.09
24-Feb-2011										102,804,982.83
	AAC TECHNOLOGIES HOLDINGS IN	A2XN.F 16417	(504,000.00)	2.40	3,732.42	0.1283	1.0000	HKD	HKD	1,208,086.65
	BRAZIL	BRLUSD=X 23	(5,104,733.98)	0.60	--	0.5997	1.0000	BRL	BRL	3,061,309.73
	BRITISH POUNDS	GBPUSD=X 55	(2,940,790.31)	1.61	--	1.6115	1.0000	GBP	GBP	4,739,083.58
	CAIRN ENERGY PLC	CNE 731	(695,902.00)	6.81	4,744.83	1.6113	1.0000	GBP	GBP	4,738,471.70
	COLRUYT SA	COLR 5058	(14,583.00)	50.31	1,102.21	1.3790	1.0000	EUR	EUR	733,706.91
	COLRUYT SA	COLR 5058	(5,637.00)	50.89	200.95	1.3790	1.0000	EUR	EUR	286,880.73
	EURO	EURUSD=X 50	(760,101.88)	1.38	--	1.3779	1.0000	EUR	EUR	1,047,344.38
	EURO	EURUSD=X 50	(956,339.71)	1.38	--	1.3779	1.0000	EUR	EUR	1,317,740.49

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
EURO	EURUSD=X	50	(532,040.23)	1.38	--	1.3779	1.0000	EUR	EUR	733,098.23
EURO	EURUSD=X	50	(208,028.69)	1.38	--	1.3779	1.0000	EUR	EUR	286,642.73
FIELMANN AG	FIE	17873	(12,016.00)	87.23	1,049.25	1.3790	1.0000	EUR	EUR	1,048,213.98
FIELMANN AG	FIE	17873	(15,128.00)	87.18	1,981.22	1.3790	1.0000	EUR	EUR	1,318,834.59
HONG KONG DOLLAR	HKD	64	(9,416,974.81)	0.13	--	0.1283	1.0000	HKD	HKD	1,208,140.90
JUPITER FUND MANAGEMENT	JUP.L	22581	(95,974.00)	5.33	(3,305.01)	1.6113	1.0000	GBP	GBP	511,768.34
MALAYSIAN RINGGIT	MYR	102	(2,367,923.11)	0.33	--	0.3272	1.0000	MYR	MYR	774,767.89
MALAYSIAN RINGGIT	MYR	102	(6,457,103.10)	0.33	--	0.3272	1.0000	MYR	MYR	2,112,719.00
PP LONDON SUMATRA INDONES PT	LSIP	530	(804,000.00)	1.18	3,837.43	0.0001	1.0000	IDR	IDR	948,378.20
REPO SSB 022311	REPO SSB 022311	25940	(75,751,837.57)	1.00	--	1.0000	1.0000	USD	USD	75,751,837.57
RUPIAH INDONESIA	IDR	68	(8,664,456,764.00)	0.00	--	0.0001	1.0000	IDR	IDR	977,957.23
25-Feb-2011										144,657,606.15
AAC TECHNOLOGIES HOLDINGS IN	A2XN.F	16417	(140,000.00)	2.51	733.25	0.1283	1.0000	HKD	HKD	351,769.58
AAC TECHNOLOGIES HOLDINGS IN	A2XN.F	16417	(498,000.00)	2.51	3,863.58	0.1283	1.0000	HKD	HKD	1,250,544.15
CAD/USD FWD 20110616 STAR USD	CAD	26000	(40,509,000.00)	1.02	--	1.0177	1.0000	USD	USD	41,225,079.62
CAPITAMALLS ASIA LTD	YC0.F	17910	(295,000.00)	1.39	935.29	0.7853	1.0000	SGD	SGD	408,652.44
CHF/USD FWD 20110615 STAR USD	CHF	25605	(14,502,000.00)	1.08	--	1.0774	1.0000	USD	USD	15,624,124.59
COLRUYT SA	COLR	5058	(10,479.00)	50.17	789.76	1.3748	1.0000	EUR	EUR	525,717.32
EURO	EURUSD=X	50	(7,838.48)	1.38	--	1.3779	1.0000	EUR	EUR	10,800.64
EURO	EURUSD=X	50	(357,503.68)	1.37	--	1.3724	1.0000	EUR	EUR	490,638.05
EURO	EURUSD=X	50	(382,406.78)	1.37	--	1.3724	1.0000	EUR	EUR	524,815.06
FIELMANN AG	FIE	17873	(5,586.00)	87.98	491.92	1.3748	1.0000	EUR	EUR	491,481.55
HONG KONG DOLLAR	HKD	64	(9,745,928.56)	0.13	--	0.1283	1.0000	HKD	HKD	1,250,632.44
HONG KONG DOLLAR	HKD	64	(2,741,463.54)	0.13	--	0.1283	1.0000	HKD	HKD	351,794.42
REPO SSB 022411	REPO SSB 022411	25967	(79,637,034.61)	1.00	--	1.0000	1.0000	USD	USD	79,637,034.61
RUPIAH INDONESIA	IDR	68	(8,412,082,634.00)	0.00	--	0.0001	1.0000	IDR	IDR	949,135.28
SINGAPORE DOLLAR	SGD	119	(520,398.45)	0.78	--	0.7844	1.0000	SGD	SGD	408,219.68
SLC AGRICOLA SA	SLCE3	1268	(91,900.00)	12.59	2,900.17	0.6025	1.0000	BRL	BRL	1,157,166.72
28-Feb-2011										83,697,774.65
AAC TECHNOLOGIES HOLDINGS IN	A2XN.F	16417	(302,000.00)	2.51	1,579.15	0.1284	1.0000	HKD	HKD	757,574.27
AAC TECHNOLOGIES HOLDINGS IN	A2XN.F	16417	(78,000.00)	2.51	604.44	0.1284	1.0000	HKD	HKD	195,633.53
AAC TECHNOLOGIES HOLDINGS IN	A2XN.F	16417	(96,000.00)	2.51	502.32	0.1284	1.0000	HKD	HKD	240,988.05
BRAZIL	BRLUSD=X	23	(1,920,491.74)	0.60	--	0.6015	1.0000	BRL	BRL	1,155,183.00
BRITISH POUNDS	GBPUSD=X	55	(919,031.62)	1.62	--	1.6230	1.0000	GBP	GBP	1,491,588.32

Performance Workbook Report

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	CAPITAMALLS ASIA LTD	YC0.F 17910	(1,773,000.00)	1.35	4,911.61	0.7869	1.0000	SGD	SGD	2,392,618.01
	CAPITAMALLS ASIA LTD	YC0.F 17910	(303,000.00)	1.35	935.48	0.7869	1.0000	SGD	SGD	408,556.20
	COLRUYT SA	COLR 5058	(8,309.00)	50.41	629.25	1.3812	1.0000	EUR	EUR	418,873.05
	EURO	EURUSD=X 50	(256,624.35)	1.38	--	1.3782	1.0000	EUR	EUR	353,679.68
	EURO	EURUSD=X 50	(332,822.86)	1.38	--	1.3782	1.0000	EUR	EUR	458,696.47
	EURO	EURUSD=X 50	(303,268.28)	1.38	--	1.3782	1.0000	EUR	EUR	417,964.34
	FIELMANN AG	FIE 17873	(3,956.00)	89.60	354.87	1.3812	1.0000	EUR	EUR	354,448.63
	FIELMANN AG	FIE 17873	(5,120.00)	89.78	322.01	1.3812	1.0000	EUR	EUR	459,693.73
	HONG KONG DOLLAR	HKD 64	(1,877,092.12)	0.13	--	0.1284	1.0000	HKD	HKD	240,937.01
	HONG KONG DOLLAR	HKD 64	(1,523,818.93)	0.13	--	0.1284	1.0000	HKD	HKD	195,592.09
	HONG KONG DOLLAR	HKD 64	(5,900,859.79)	0.13	--	0.1284	1.0000	HKD	HKD	757,413.83
	MICHAEL PAGE INTERNATIONAL	MPI 5213	(178,339.00)	8.38	1,048.71	1.6265	1.0000	GBP	GBP	1,494,797.86
	PP LONDON SUMATRA INDONES PT	LSIP 530	(402,000.00)	0.24	393.42	0.0001	1.0000	IDR	IDR	97,228.18
	REPO SSB 022511	REPO SSB 022511 25997	(67,236,397.10)	1.00	--	1.0000	1.0000	USD	USD	67,236,397.10
	SINGAPORE DOLLAR	SGD 119	(3,040,658.58)	0.79	--	0.7860	1.0000	SGD	SGD	2,390,079.06
	SINGAPORE DOLLAR	SGD 119	(519,213.65)	0.79	--	0.7860	1.0000	SGD	SGD	408,122.66
	SLC AGRICOLA SA	SLCE3 1268	(136,900.00)	12.94	4,440.37	0.6031	1.0000	BRL	BRL	1,771,709.56
01-Mar-2011										95,647,661.45
	AAC TECHNOLOGIES HOLDINGS IN	A2XN.F 16417	(22,000.00)	2.55	117.05	0.1284	1.0000	HKD	HKD	56,141.34
	AAC TECHNOLOGIES HOLDINGS IN	A2XN.F 16417	(36,000.00)	2.55	283.49	0.1284	1.0000	HKD	HKD	91,743.35
	AAC TECHNOLOGIES HOLDINGS IN	A2XN.F 16417	(404,000.00)	2.54	3,168.86	0.1284	1.0000	HKD	HKD	1,025,676.21
	BR PROPERTIES SA	SPG 19316	(206,300.00)	10.63	5,496.94	0.6022	1.0000	BRL	BRL	2,193,280.69
	BR PROPERTIES SA	SPG 19316	(38,800.00)	10.65	1,035.44	0.6022	1.0000	BRL	BRL	413,141.18
	BRAZIL	BRLUSD=X 23	(2,937,848.81)	0.60	--	0.6010	1.0000	BRL	BRL	1,765,534.15
	BRITISH POUNDS	GBPUSD=X 55	(380,625.73)	1.62	--	1.6230	1.0000	GBP	GBP	617,755.56
	DIAGNOSTICOS DA AMERICA SA	DASA3 5176	(103,000.00)	11.95	3,085.02	0.6022	1.0000	BRL	BRL	1,230,924.07
	EURO	EURUSD=X 50	(1,410,175.96)	1.38	--	1.3762	1.0000	EUR	EUR	1,940,684.16
	EURO	EURUSD=X 50	(226,997.38)	1.38	--	1.3762	1.0000	EUR	EUR	312,393.79
	FIELMANN AG	FIE 17873	(3,491.00)	89.92	314.29	1.3829	1.0000	EUR	EUR	313,913.85
	HONG KONG DOLLAR	HKD 64	(7,988,940.72)	0.13	--	0.1284	1.0000	HKD	HKD	1,025,472.17
	HONG KONG DOLLAR	HKD 64	(714,584.33)	0.13	--	0.1284	1.0000	HKD	HKD	91,725.09
	HONG KONG DOLLAR	HKD 64	(437,282.07)	0.13	--	0.1284	1.0000	HKD	HKD	56,130.17
	LOJAS RENNER S.A.	LREN3 683	(140,200.00)	30.78	10,814.95	0.6022	1.0000	BRL	BRL	4,315,165.94
	PDG REALTY SA	PDGR3 5054	(367,000.00)	5.40	4,963.41	0.6022	1.0000	BRL	BRL	1,980,398.98
	PP LONDON SUMATRA INDONES PT	LSIP 530	(1,086,000.00)	0.25	1,092.19	0.0001	1.0000	IDR	IDR	269,922.92

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	PROSEGUR COMP SEGURIDAD-REGD	PSG 5253	(34,507.00)	56.51	1,366.03	1.3829	1.0000	EUR	EUR	1,950,127.17
	REPO SSB 022811	REPO SSB 022811 26029	(75,412,315.35)	1.00	--	1.0000	1.0000	USD	USD	75,412,315.35
	RUPIAH INDONESIA	IDR 68	(857,693,907.00)	0.00	--	0.0001	1.0000	IDR	IDR	97,391.14
	SLC AGRICOLA SA	SLCE3 1268	(37,600.00)	12.97	1,222.62	0.6022	1.0000	BRL	BRL	487,824.17
02-Mar-2011										120,450,697.93
	AAC TECHNOLOGIES HOLDINGS IN	A2XN.F 16417	(130,000.00)	2.54	1,020.86	0.1284	1.0000	HKD	HKD	330,422.14
	BRAZIL	BRLUSD=X 23	(2,044,195.60)	0.60	--	0.6013	1.0000	BRL	BRL	1,229,147.75
	BRAZIL	BRLUSD=X 23	(3,288,848.57)	0.60	--	0.6013	1.0000	BRL	BRL	1,977,541.07
	BRAZIL	BRLUSD=X 23	(686,103.56)	0.60	--	0.6013	1.0000	BRL	BRL	412,544.98
	BRAZIL	BRLUSD=X 23	(3,642,381.23)	0.60	--	0.6013	1.0000	BRL	BRL	2,190,115.57
	BRAZIL	BRLUSD=X 23	(810,129.60)	0.60	--	0.6013	1.0000	BRL	BRL	487,120.20
	BRAZIL	BRLUSD=X 23	(7,166,196.05)	0.60	--	0.6013	1.0000	BRL	BRL	4,308,938.73
	BRITISH POUNDS	GBPUSD=X 55	(238,812.63)	1.63	--	1.6288	1.0000	GBP	GBP	388,978.01
	CHINA SHENHUA ENERGY CO-H	1088 5191	(1,147,500.00)	4.09	9,779.23	0.1284	1.0000	HKD	HKD	4,691,740.07
	CHINA SHENHUA ENERGY CO-H	1088 5191	(1,555,000.00)	4.10	16,503.28	0.1284	1.0000	HKD	HKD	6,380,071.91
	EURO	EURUSD=X 50	(445,132.00)	1.38	--	1.3842	1.0000	EUR	EUR	616,151.71
	EURO	EURUSD=X 50	(340,792.74)	1.38	--	1.3842	1.0000	EUR	EUR	471,725.31
	FIELMANN AG	FIE 17873	(5,353.00)	88.37	473.45	1.3880	1.0000	EUR	EUR	473,021.04
	FIELMANN AG	FIE 17873	(6,982.00)	88.49	928.16	1.3880	1.0000	EUR	EUR	617,844.16
	HONG KONG DOLLAR	HKD 64	(423,409.04)	0.13	--	0.1284	1.0000	HKD	HKD	54,358.48
	HONG KONG DOLLAR	HKD 64	(1,007,539.59)	0.13	--	0.1284	1.0000	HKD	HKD	129,350.84
	HONG KONG DOLLAR	HKD 64	(2,372,311.15)	0.13	--	0.1284	1.0000	HKD	HKD	304,564.16
	HONG KONG DOLLAR	HKD 64	(2,573,757.22)	0.13	--	0.1284	1.0000	HKD	HKD	330,426.39
	HONG KONG DOLLAR	HKD 64	(36,545,371.17)	0.13	--	0.1284	1.0000	HKD	HKD	4,691,800.37
	HONG KONG DOLLAR	HKD 64	(49,696,294.48)	0.13	--	0.1284	1.0000	HKD	HKD	6,380,153.91
	LOJAS RENNER S.A.	LREN3 683	(32,800.00)	30.39	2,498.33	0.6026	1.0000	BRL	BRL	996,834.75
	MINTH GROUP LTD	425 5172	(202,000.00)	1.51	940.99	0.1284	1.0000	HKD	HKD	304,560.25
	MINTH GROUP LTD	425 5172	(36,000.00)	1.51	86.14	0.1284	1.0000	HKD	HKD	54,357.78
	MINTH GROUP LTD	425 5172	(86,000.00)	1.50	269.65	0.1284	1.0000	HKD	HKD	129,349.18
	PDG REALTY SA	PDGR3 5054	(807,100.00)	5.41	8,754.34	0.6026	1.0000	BRL	BRL	4,368,413.99
	PP LONDON SUMATRA INDONES PT	LSIP 530	(120,500.00)	0.25	121.25	0.0001	1.0000	IDR	IDR	29,964.95
	REPO SSB 030111	REPO SSB 030111 26045	(77,750,009.28)	1.00	--	1.0000	1.0000	USD	USD	77,750,009.28
	RUPIAH INDONESIA	IDR 68	(2,378,594,601.00)	0.00	--	0.0001	1.0000	IDR	IDR	269,732.63
	SLC AGRICOLA SA	SLCE3 1268	(6,100.00)	13.35	204.16	0.6026	1.0000	BRL	BRL	81,458.31

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
03-Mar-2011										195,064,868.25
BRAZIL	BRLUSD=X	23	(7,248,727.81)	0.60	--	0.6046	1.0000	BRL	BRL	4,382,279.07
BRAZIL	BRLUSD=X	23	(1,654,097.76)	0.60	--	0.6046	1.0000	BRL	BRL	999,998.65
BRAZIL	BRLUSD=X	23	(135,167.85)	0.60	--	0.6046	1.0000	BRL	BRL	81,716.86
BRITISH POUNDS	GBPUSD=X	55	(99,175.23)	1.63	--	1.6344	1.0000	GBP	GBP	162,092.00
CANADIAN DOLLAR	CAD	29	(15,468.45)	1.03	--	1.0300	1.0000	CAD	CAD	15,932.07
DIAGNOSTICOS DA AMERICA SA	DASA3	5176	(71,800.00)	12.19	2,193.82	0.6039	1.0000	BRL	BRL	875,335.71
EURO	EURUSD=X	50	(367,807.62)	1.40	--	1.3975	1.0000	EUR	EUR	514,011.15
HONG KONG DOLLAR	HKD	64	(2,404,390.82)	0.13	--	0.1284	1.0000	HKD	HKD	308,750.04
INFOSYS LTD	INFO	3509	(104,084.00)	66.97	26,236.69	0.0222	1.0000	INR	INR	6,970,213.88
INFOSYS LTD	INFO	3509	(43,715.00)	67.02	11,028.25	0.0222	1.0000	INR	INR	2,929,837.77
LOJAS RENNER S.A.	LREN3	683	(28,700.00)	30.42	2,188.14	0.6039	1.0000	BRL	BRL	873,068.27
MINTH GROUP LTD	425	5172	(202,000.00)	1.53	953.71	0.1284	1.0000	HKD	HKD	308,686.61
PDG REALTY SA	PDGR3	5054	(807,100.00)	5.56	11,238.36	0.6039	1.0000	BRL	BRL	4,484,103.91
PP LONDON SUMATRA INDONES PT	LSIP	530	(4,998,000.00)	0.26	5,207.31	0.0001	1.0000	IDR	IDR	1,286,927.90
PROSEGUR COMP SEGURIDAD-REGD	PSG	5253	(8,889.00)	57.68	770.21	1.3939	1.0000	EUR	EUR	512,702.46
REPO SSB 030211	REPO SSB 030211	26062	(77,425,669.23)	1.00	--	1.0000	1.0000	USD	USD	77,425,669.23
REPO SSB 030311	REPO SSB 030311	26077	(92,758,435.85)	1.00	--	1.0000	1.0000	USD	USD	92,758,435.85
RUPIAH INDONESIA	IDR	68	(264,031,647.00)	0.00	--	0.0001	1.0000	IDR	IDR	29,994.00
SLC AGRICOLA SA	SLCE3	1268	(10,800.00)	13.44	363.69	0.6039	1.0000	BRL	BRL	145,112.83
04-Mar-2011										106,532,259.01
BRAZIL	BRLUSD=X	23	(1,449,555.95)	0.61	--	0.6071	1.0000	BRL	BRL	879,958.69
BRAZIL	BRLUSD=X	23	(240,306.85)	0.61	--	0.6071	1.0000	BRL	BRL	145,879.23
BRAZIL	BRLUSD=X	23	(1,445,801.06)	0.61	--	0.6071	1.0000	BRL	BRL	877,679.27
BRAZIL	BRLUSD=X	23	(7,425,676.13)	0.61	--	0.6071	1.0000	BRL	BRL	4,507,786.17
DIAGNOSTICOS DA AMERICA SA	DASA3	5176	(41,200.00)	12.13	1,252.05	0.6078	1.0000	BRL	BRL	499,568.47
EURO	EURUSD=X	50	(878,257.98)	1.40	--	1.4007	1.0000	EUR	EUR	1,230,175.95
HONG KONG DOLLAR	HKD	64	(2,445,511.42)	0.13	--	0.1284	1.0000	HKD	HKD	314,070.70
INFOSYS LTD	INFO	3509	(14,606.00)	67.86	2,235.03	0.0222	1.0000	INR	INR	991,115.19
INFOSYS LTD	INFO	3509	(47,418.00)	67.82	12,105.76	0.0222	1.0000	INR	INR	3,216,097.04
LOCALIZA RENT A CAR	RENT3	684	(47,300.00)	14.55	1,724.90	0.6078	1.0000	BRL	BRL	688,234.70
LOJAS RENNER S.A.	LREN3	683	(36,100.00)	30.62	2,770.11	0.6078	1.0000	BRL	BRL	1,105,275.86
MINTH GROUP LTD	425	5172	(202,000.00)	1.55	970.17	0.1284	1.0000	HKD	HKD	313,979.97
PDG REALTY SA	PDGR3	5054	(168,100.00)	5.63	2,370.34	0.6078	1.0000	BRL	BRL	945,765.56

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	PP LONDON SUMATRA INDONES PT	LSIP 530	(1,436,000.00)	0.26	1,522.10	0.0001	1.0000	IDR	IDR	376,171.27
	PROSEGUR COMP SEGURIDAD-REGD	PSG 5253	(21,334.00)	57.59	1,845.79	1.3990	1.0000	EUR	EUR	1,228,676.53
	REPO SSB 030311	REPO SSB 030311 26077	(87,923,083.45)	1.00	--	1.0000	1.0000	USD	USD	87,923,083.45
	RUPIAH INDONESIA	IDR 68	(11,331,583,144.00)	0.00	--	0.0001	1.0000	IDR	IDR	1,288,740.95
07-Mar-2011										84,881,946.36
	COCA-COLA FEMSA SAB-SP ADR	KOF 10683	(25,683.00)	74.78	550.55	1.0000	1.0000	USD	USD	1,920,509.60
	EURO	EURUSD=X 50	(511,899.04)	1.40	--	1.3994	1.0000	EUR	EUR	716,356.64
	HONG KONG DOLLAR	HKD 64	(2,183,314.28)	0.13	--	0.1284	1.0000	HKD	HKD	280,415.41
	LAN AIRLINES SA	LAN 5256	(29,723.00)	27.04	2,014.31	0.0021	1.0000	CLP	CLP	803,708.24
	MINTH GROUP LTD	425 5172	(182,000.00)	1.54	866.46	0.1284	1.0000	HKD	HKD	280,413.60
	PROSEGUR COMP SEGURIDAD-REGD	PSG 5253	(12,445.00)	57.64	1,077.68	1.4014	1.0000	EUR	EUR	717,377.47
	REPO SSB 030411	REPO SSB 030411 26121	(78,371,725.18)	1.00	--	1.0000	1.0000	USD	USD	78,371,725.18
	RUPIAH INDONESIA	IDR 68	(3,306,709,480.00)	0.00	--	0.0001	1.0000	IDR	IDR	376,501.94
	SWISS FRANC	CHF 31	(1,312,213.76)	1.08	--	1.0783	1.0000	CHF	CHF	1,414,938.28
08-Mar-2011										129,071,377.48
	ABCAM PLC	ABC.L 17833	(37,823.00)	6.29	96.83	1.6157	1.0000	GBP	GBP	237,923.27
	ADMIRAL GROUP PLC	ADM 12595	(17,580.00)	26.63	188.95	1.6157	1.0000	GBP	GBP	468,168.88
	AGGREKO PLC	AGK.L 5317	(13,476.00)	24.24	132.37	1.6157	1.0000	GBP	GBP	326,724.48
	AIR LIQUIDE SA	AI 10544	(1,202.00)	129.36	62.23	1.3899	1.0000	EUR	EUR	155,495.43
	AIXTRON SE	AIXG 5218	(7,594.00)	43.76	132.97	1.3899	1.0000	EUR	EUR	332,309.82
	AMEC PLC	AMEC.L 5135	(12,160.00)	19.18	94.95	1.6157	1.0000	GBP	GBP	233,243.99
	AMERICA MOVIL-ADR SERIES L	AMX 5498	(14,782.00)	55.97	346.98	1.0000	1.0000	USD	USD	827,356.33
	AMLIN PLC	AML.L 754	(50,701.00)	6.50	133.42	1.6157	1.0000	GBP	GBP	329,348.13
	ANHEUSER-BUSCH INBEV NV	ABI 432	(5,395.00)	56.88	122.79	1.3899	1.0000	EUR	EUR	306,844.37
	ANSALDO STS SPA	STS 13476	(14,184.00)	13.68	77.67	1.3899	1.0000	EUR	EUR	194,078.00
	ANTOFAGASTA PLC	ANTO 16555	(7,596.00)	22.40	69.73	1.6157	1.0000	GBP	GBP	170,176.60
	ASHMORE GROUP PLC	ESSAX 704	(6,387.00)	5.48	15.63	1.6157	1.0000	GBP	GBP	34,991.05
	ASPEN PHARMACARE HOLDINGS LT	APN 5202	(22,066.00)	11.25	99.34	0.1450	1.0000	ZAR	ZAR	248,237.53
	ASTRA INTERNATIONAL TBK PT	ASII 5161	(20,500.00)	6.27	257.68	0.0001	1.0000	IDR	IDR	128,584.40
	ATLAS COPCO AB-A SHS	ATCOA 5068	(33,969.00)	25.26	343.35	0.1570	1.0000	SEK	SEK	858,023.86
	AVEVA GROUP PLC	AVV 5180	(10,863.00)	26.97	118.83	1.6157	1.0000	GBP	GBP	292,945.74
	AXA SA	CS 571	(14,158.00)	21.07	119.37	1.3899	1.0000	EUR	EUR	298,273.45
	AXIS BANK LTD	AXS 5208	(3,383.00)	28.85	171.08	0.0222	1.0000	INR	INR	97,587.97
	BABCOCK INTL GROUP PLC	BAB 4912	(39,482.00)	9.37	149.65	1.6157	1.0000	GBP	GBP	369,918.75

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	BANCO SANTANDER SA	SAN 4486	(23,846.00)	11.44	109.20	1.3899	1.0000	EUR	EUR	272,896.15
	BANCO SANTANDER-CHILE-ADR	SAN 13188	(2,104.00)	83.62	73.78	1.0000	1.0000	USD	USD	175,927.08
	BANGKOK DUSIT MED SERVICE-F	6DM1.SG 25270	(21,800.00)	1.69	21.58	0.0330	1.0000	THB	THB	36,927.99
	BANK RAKYAT INDONESIA PERSER	BBRI.JK 547	(178,000.00)	0.58	208.46	0.0001	1.0000	IDR	IDR	104,023.62
	BASF SE	BAS.F 11714	(16,732.00)	83.62	559.89	1.3899	1.0000	EUR	EUR	1,399,155.58
	BAYER AG-REG	BAYN.DE 16798	(5,629.00)	77.99	175.66	1.3899	1.0000	EUR	EUR	439,005.73
	BERKELEY GROUP HOLDINGS	BKG.L 15802	(19,897.00)	16.53	133.26	1.6157	1.0000	GBP	GBP	328,986.54
	BG GROUP PLC	BGMD 247	(6,580.00)	23.53	63.59	1.6157	1.0000	GBP	GBP	154,836.62
	BHP BILLITON PLC	BLT 5065	(47,954.00)	39.40	757.74	1.6157	1.0000	GBP	GBP	1,889,594.19
	BNP PARIBAS	BNP.PA 1147	(11,359.00)	73.15	332.52	1.3899	1.0000	EUR	EUR	830,951.52
	BRITVIC PLC	BVIC 12581	(29,979.00)	6.33	77.57	1.6157	1.0000	GBP	GBP	189,805.74
	BROOKFIELD ASSET MANAGE-CL A	BAM 266	(38,886.00)	31.83	519.12	1.0000	1.0000	USD	USD	1,237,832.77
	CANADIAN NATL RAILWAY CO	CNR 1153	(7,900.00)	74.40	235.18	1.0281	1.0000	CAD	CAD	587,731.45
	CANADIAN WESTERN BANK	CWB 327	(10,300.00)	30.91	127.41	1.0281	1.0000	CAD	CAD	318,400.07
	CANON INC	7751 1099	(17,600.00)	46.47	409.12	0.0121	1.0000	JPY	JPY	817,831.80
	CAPITALAND LTD	CAPL 503	(196,000.00)	2.65	506.30	0.7883	1.0000	SGD	SGD	518,776.66
	CAPITAMALLS ASIA LTD	YC0.F 17910	(271,000.00)	1.36	360.77	0.7883	1.0000	SGD	SGD	369,667.29
	CARPHONE WAREHOUSE GROUP PLC	DC.L 24344	(19,830.00)	6.01	49.32	1.6157	1.0000	GBP	GBP	119,175.47
	CENTRICA PLC	CNA 5056	(263,599.00)	5.42	573.26	1.6157	1.0000	GBP	GBP	1,428,519.97
	CHEMRING GROUP PLC	CHG 4699	(6,341.00)	53.84	138.24	1.6157	1.0000	GBP	GBP	341,420.89
	CHINA OVERSEAS LAND & INVEST	688 11716	(32,000.00)	1.74	88.40	0.1284	1.0000	HKD	HKD	55,825.59
	CHINA SHENHUA ENERGY CO-H	1088 5191	(17,000.00)	4.40	118.43	0.1284	1.0000	HKD	HKD	74,809.15
	CI FINANCIAL CORP	CIX.TO 14571	(2,997.00)	23.88	28.64	1.0281	1.0000	CAD	CAD	71,573.05
	CIE FINANCIERE RICHEMON-BR A	CFR 1007	(5,828.00)	58.62	136.72	1.0727	1.0000	CHF	CHF	341,652.79
	CLICKS GROUP LTD	CLS 5081	(42,336.00)	5.40	91.42	0.1450	1.0000	ZAR	ZAR	228,464.22
	CNOOC LTD	883 1093	(456,000.00)	2.33	1,680.20	0.1284	1.0000	HKD	HKD	1,061,704.21
	COCA-COLA FEMSA SAB-SP ADR	KOF 10683	(28,600.00)	75.07	613.24	1.0000	1.0000	USD	USD	2,147,103.76
	COLOPLAST-B	CBHD.BE 13475	(3,121.00)	142.19	177.59	0.1864	1.0000	DKK	DKK	443,784.59
	COLRUYT SA	COLR 5058	(2,782.00)	51.34	57.15	1.3899	1.0000	EUR	EUR	142,830.66
	COMPARTAMOS SAB DE CV	HPQ 24780	(124,100.00)	1.93	95.96	0.0831	1.0000	MXN	MXN	239,798.26
	CREDICORP LTD	BAP 759	(2,145.00)	107.00	96.25	1.0000	1.0000	USD	USD	229,506.27
	CYBERAGENT INC	4751 12593	(43.00)	3,531.62	75.97	0.0121	1.0000	JPY	JPY	151,859.47
	DENA CO LTD	2432 670	(15,800.00)	39.76	314.27	0.0121	1.0000	JPY	JPY	628,203.20
	DIASORIN SPA	DIA 12643	(4,747.00)	45.11	85.70	1.3899	1.0000	EUR	EUR	214,160.71
	DONGFENG MOTOR GRP CO LTD-H	489 15471	(166,000.00)	1.80	473.39	0.1284	1.0000	HKD	HKD	299,133.62

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	DUNELM GROUP PLC	DNLM.L	17847	(29,107.00)	6.56	78.04	1.6157	1.0000	GBP	GBP	190,983.83
	EDF ENERGIES NOUVELLES SA	EEN	722	(10,031.00)	44.29	177.80	1.3899	1.0000	EUR	EUR	444,313.11
	ELEKTA AB-B SHS	0O5H.L	13145	(6,156.00)	39.36	96.95	0.1570	1.0000	SEK	SEK	242,269.42
	ENQUEST PLC	ENQ	19752	(26,135.00)	2.40	26.70	1.6157	1.0000	GBP	GBP	62,655.75
	ESSILOR INTERNATIONAL	ESL.HA	586	(3,823.00)	71.49	109.37	1.3899	1.0000	EUR	EUR	273,302.51
	EURO	EURUSD=X	50	(218,522.95)	1.39	--	1.3880	1.0000	EUR	EUR	303,305.48
	EXEDY CORP	XLS	4801	(5,700.00)	31.50	89.82	0.0121	1.0000	JPY	JPY	179,552.72
	FANUC CORP	FUC.BE	509	(2,000.00)	154.56	154.64	0.0121	1.0000	JPY	JPY	309,120.42
	FCC CO LTD	FCCO	16077	(6,300.00)	23.46	73.93	0.0121	1.0000	JPY	JPY	147,790.63
	GENOMMA LAB INTERNACIONAL-B	GEKA.F	18624	(66,400.00)	2.24	59.47	0.0831	1.0000	MXN	MXN	148,624.47
	GENTING BHD	GENT	24534	(155,900.00)	3.40	490.04	0.3297	1.0000	MYR	MYR	529,641.92
	GILDAN ACTIVEWEAR INC	GIL	330	(9,600.00)	30.61	117.59	1.0281	1.0000	CAD	CAD	293,850.77
	GLOBAL LOGISTIC PROPERTIES L	GLP	23326	(193,000.00)	1.49	281.42	0.7883	1.0000	SGD	SGD	288,362.78
	GREE INC	MO	14214	(16,900.00)	16.99	143.67	0.0121	1.0000	JPY	JPY	287,211.68
	GRUPO MEXICO SAB DE CV-SER B	GMEXICOB	18807	(137,100.00)	3.66	200.99	0.0831	1.0000	MXN	MXN	502,277.54
	HALLA CLIMATE CONTROL	018880	18674	(5,250.00)	15.91	293.45	0.0009	1.0000	KRW	KRW	83,550.74
	HARGREAVES LANSDOWN PLC	HL/	17841	(4,200.00)	9.72	17.95	1.6157	1.0000	GBP	GBP	40,815.51
	HEXAGON AB-B SHS	HEXAB	4899	(10,078.00)	22.43	90.44	0.1570	1.0000	SEK	SEK	226,002.36
	HOLLYSYS AUTOMATION TECHNOLO	HOLI	17791	(4,541.00)	14.91	28.40	1.0000	1.0000	USD	USD	67,701.52
	HOME CAPITAL GROUP INC	HCG.TO	15648	(1,835.00)	59.75	43.88	1.0281	1.0000	CAD	CAD	109,644.47
	HON HAI PRECISION INDUSTRY	2317	517	(59,000.00)	3.94	815.61	0.0340	1.0000	TWD	TWD	232,224.52
	HONG KONG DOLLAR	HKD	64	(5,603,237.88)	0.13	--	0.1284	1.0000	HKD	HKD	719,249.04
	HTC CORP	2498	5307	(1,000.00)	37.02	130.03	0.0340	1.0000	TWD	TWD	37,022.37
	HYUNDAI MOBIS	012330.KS	5118	(1,569.00)	249.71	1,376.12	0.0009	1.0000	KRW	KRW	391,801.95
	HYUNDAI MOTOR CO	005387.KS	15013	(1,268.00)	165.44	736.78	0.0009	1.0000	KRW	KRW	209,773.71
	IG GROUP HOLDINGS PLC	IGG.L	5178	(40,259.00)	7.52	122.71	1.6157	1.0000	GBP	GBP	302,624.76
	IND & COMM BK OF CHINA-H	1398	15314	(857,000.00)	0.79	1,072.53	0.1284	1.0000	HKD	HKD	677,719.76
	INDIAN RUPEE	INR	71	(131,959,872.39)	0.02	--	0.0222	1.0000	INR	INR	2,927,919.05
	INDIAN RUPEE	INR	71	(313,938,386.44)	0.02	--	0.0222	1.0000	INR	INR	6,965,649.22
	INDO TAMBANGRAYA MEGAH TBK P	ITMG	19133	(27,500.00)	4.89	269.58	0.0001	1.0000	IDR	IDR	134,519.14
	INDOFOOD SUKSES MAKMUR TBK P	INDF	18524	(660,000.00)	0.56	738.71	0.0001	1.0000	IDR	IDR	368,617.94
	INFINEON TECHNOLOGIES AG	IFX.DE	20609	(10,997.00)	10.72	47.16	1.3899	1.0000	EUR	EUR	117,844.87
	INFOSYS LTD	INFO	3509	(456.00)	68.47	54.75	0.0222	1.0000	INR	INR	31,223.73
	ISHARES FTSE A50 CHINA INDEX	2823	1300	(35,200.00)	1.73	96.29	0.1284	1.0000	HKD	HKD	60,793.65
	ISRAEL CHEMICALS LTD	ICL	4769	(30,745.00)	15.99	196.74	0.2796	1.0000	ILS	ILS	491,645.89
	JOHNSON MATTHEY PLC	JCI	5192	(7,690.00)	30.29	94.81	1.6157	1.0000	GBP	GBP	232,911.28

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KAKAKU.COM INC	KSU	13464	(35.00)	6,038.66	105.73	0.0121	1.0000	JPY	JPY	211,353.26
KALBE FARMA TBK PT	ISIS	5089	(640,500.00)	0.33	423.52	0.0001	1.0000	IDR	IDR	211,338.24
KASIKORNBANK PCL-FOREIGN	NVAR.BE	23161	(103,100.00)	4.15	250.04	0.0330	1.0000	THB	THB	427,905.17
KEPPEL CORP LTD	KEP	737	(18,000.00)	9.48	166.50	0.7883	1.0000	SGD	SGD	170,594.76
KOMATSU LTD	6301	519	(4,500.00)	31.69	71.33	0.0121	1.0000	JPY	JPY	142,606.46
KONE OYJ-B	KNEBV	5304	(3,084.00)	53.53	66.07	1.3899	1.0000	EUR	EUR	165,094.33
L'OREAL	OR	398	(5,339.00)	114.36	244.33	1.3899	1.0000	EUR	EUR	610,569.09
LAN AIRLINES SA	LAN	5256	(27,920.00)	27.06	1,893.38	0.0021	1.0000	CLP	CLP	755,458.47
LANCASHIRE HOLDINGS LTD	LRE.L	14348	(25,140.00)	9.77	98.25	1.6157	1.0000	GBP	GBP	245,529.67
LANXESS AG	LXS.SW	18633	(5,865.00)	76.29	179.04	1.3899	1.0000	EUR	EUR	447,430.31
LONKING HOLDINGS LTD	3339	691	(312,000.00)	0.59	289.18	0.1284	1.0000	HKD	HKD	182,668.91
LUPIN LTD	LULU	12597	(23,927.00)	8.67	363.82	0.0222	1.0000	INR	INR	207,528.15
MAKITA CORP	6586	5182	(2,100.00)	41.76	43.87	0.0121	1.0000	JPY	JPY	87,688.28
MEGGITT PLC	MGGT.L	5148	(33,803.00)	5.67	78.32	1.6157	1.0000	GBP	GBP	191,687.39
MICHAEL PAGE INTERNATIONAL	MPI	5213	(20,588.00)	8.25	69.58	1.6157	1.0000	GBP	GBP	169,870.98
MINTH GROUP LTD	425	5172	(462,000.00)	1.56	1,499.27	0.1284	1.0000	HKD	HKD	719,299.86
MIRACA HOLDINGS INC	MRTX	15649	(5,100.00)	37.52	95.73	0.0121	1.0000	JPY	JPY	191,346.33
MISUMI GROUP INC	9962	1179	(9,700.00)	24.34	118.09	0.0121	1.0000	JPY	JPY	236,059.93
MTU AERO ENGINES HOLDING AG	MTX.DE	682	(3,935.00)	66.62	104.89	1.3899	1.0000	EUR	EUR	262,147.31
MURATA MANUFACTURING CO LTD	6981	15373	(8,300.00)	71.60	297.28	0.0121	1.0000	JPY	JPY	594,263.47
NABTESCO CORP	6268	4870	(10,000.00)	24.41	122.10	0.0121	1.0000	JPY	JPY	244,084.45
NATIONAL BANK OF GREECE	ETE	420	(34,486.00)	8.81	677.28	1.3899	1.0000	EUR	EUR	303,723.45
NEW TURKISH LIRA	TRY	200	(338,083.29)	0.63	--	0.6297	1.0000	TRY	TRY	212,898.80
NEW TURKISH LIRA	TRY	200	(472,773.00)	0.63	--	0.6297	1.0000	TRY	TRY	297,715.99
NEXT PLC	NXT.L	1183	(13,021.00)	31.06	163.47	1.6157	1.0000	GBP	GBP	404,452.99
NITORI HOLDINGS CO LTD	NI	537	(3,600.00)	86.68	156.11	0.0121	1.0000	JPY	JPY	312,064.10
NITTO DENKO CORP	6988	1175	(5,500.00)	56.41	155.20	0.0121	1.0000	JPY	JPY	310,235.17
NOBLE GROUP LTD	NOBL	1238	(31,000.00)	1.69	51.03	0.7883	1.0000	SGD	SGD	52,284.00
NOKIAN RENKAAT OYJ	NKRKF	677	(2,484.00)	39.87	39.63	1.3899	1.0000	EUR	EUR	99,040.38
NORWEGIAN AIR SHUTTLE AS	NWC.BE	17044	(7,700.00)	20.20	62.25	0.1793	1.0000	NOK	NOK	155,573.76
NOVARTIS AG-REG	NOVN	5168	(19,554.00)	55.76	436.32	1.0727	1.0000	CHF	CHF	1,090,346.30
NOVO NORDISK A/S-B	NOVOB	1077	(6,450.00)	125.76	324.58	0.1864	1.0000	DKK	DKK	811,121.32
OSAKA SECURITIES EXCHANGE CO	8697	5053	(32.00)	5,166.26	82.70	0.0121	1.0000	JPY	JPY	165,320.29
PACIFIC RUBIALES ENERGY CORP	PRE	10778	(16,003.00)	34.11	218.46	1.0281	1.0000	CAD	CAD	545,938.52
PADDY POWER PLC	PAP.L	5262	(5,440.00)	41.06	91.11	1.3899	1.0000	EUR	EUR	223,342.97
PARTNERS GROUP HOLDING AG	ETP	701	(1,012.00)	179.35	72.62	1.0727	1.0000	CHF	CHF	181,497.90

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PETROBAKKEN ENERGY LTD-A	PBN	17530	(14,339.00)	21.33	122.38	1.0281	1.0000	CAD	CAD	305,823.96
PETROFAC LTD	PFC.L	4960	(24,952.00)	23.58	237.05	1.6157	1.0000	GBP	GBP	588,340.84
PETROMINERALES LTD	PMG	18714	(4,687.00)	39.02	73.19	1.0281	1.0000	CAD	CAD	182,895.45
POINT INC	2685	1138	(900.00)	47.63	21.44	0.0121	1.0000	JPY	JPY	42,867.07
POWERTECH TECHNOLOGY INC	6239	18921	(24,000.00)	3.66	308.59	0.0340	1.0000	TWD	TWD	87,856.63
RECKITT BENCKISER GROUP PLC	RB/	752	(8,305.00)	50.32	168.87	1.6157	1.0000	GBP	GBP	417,939.33
REPO SSB 030711	REPO SSB 030711	26146	(51,763,432.45)	1.00	--	1.0000	1.0000	USD	USD	51,763,432.45
RESTAURANT GROUP PLC	RTN	693	(7,620.00)	4.53	15.43	1.6157	1.0000	GBP	GBP	34,502.40
ROLLS-ROYCE HOLDINGS PLC	RRU.F	369	(79,001.00)	9.69	307.84	1.6157	1.0000	GBP	GBP	765,283.60
ROTORK PLC	ROR.L	240	(10,881.00)	27.31	120.52	1.6157	1.0000	GBP	GBP	297,123.41
RPS GROUP PLC	RPS.L	243	(45,326.00)	3.24	60.33	1.6157	1.0000	GBP	GBP	146,710.35
SAINSBURY (J) PLC	SBRY	16372	(41,902.00)	5.93	101.07	1.6157	1.0000	GBP	GBP	248,564.90
SAIPEM SPA	SPM	430	(13,919.00)	50.94	283.72	1.3899	1.0000	EUR	EUR	709,009.16
SAMSUNG ELECTRONICS CO LTD	005930.KS	4558	(2,015.00)	805.07	5,697.71	0.0009	1.0000	KRW	KRW	1,622,219.52
SAP AG	SAP	1141	(10,340.00)	60.18	249.00	1.3899	1.0000	EUR	EUR	622,242.05
SAPUTO INC	SAP.TO	23544	(3,847.00)	43.54	67.02	1.0281	1.0000	CAD	CAD	167,501.04
SAWAI PHARMACEUTICAL CO LTD	7WS.F	18993	(700.00)	89.58	31.37	0.0121	1.0000	JPY	JPY	62,705.20
SCHNEIDER ELECTRIC SA	SU	433	(1,827.00)	162.57	118.86	1.3899	1.0000	EUR	EUR	297,017.50
SEB SA	SK	18653	(876.00)	92.35	32.37	1.3899	1.0000	EUR	EUR	80,900.96
SGS SA-REG	SGSOF	436	(450.00)	1,721.17	309.93	1.0727	1.0000	CHF	CHF	774,525.76
SHANGHAI ELECTRIC GRP CO L-H	2727	16244	(432,000.00)	0.61	416.13	0.1284	1.0000	HKD	HKD	262,881.58
SHOPRITE HOLDINGS LTD	HY7.BE	4975	(13,666.00)	14.27	78.05	0.1450	1.0000	ZAR	ZAR	195,052.78
SHRIRAM TRANSPORT FINANCE	SHRIX	19740	(4,093.00)	17.17	123.20	0.0222	1.0000	INR	INR	70,274.24
SIKA AG-BR	GLD	5308	(168.00)	2,290.29	153.97	1.0727	1.0000	CHF	CHF	384,768.79
SIMCORP A/S	SIM	15654	(751.00)	165.86	49.85	0.1864	1.0000	DKK	DKK	124,562.56
SOFTBANK CORP	DATA	15669	(34,800.00)	41.01	713.87	0.0121	1.0000	JPY	JPY	1,427,024.03
SONY FINANCIAL HOLDINGS INC	8729	14354	(171.00)	4,135.02	353.72	0.0121	1.0000	JPY	JPY	707,088.71
SOUTH AFRICA RAND	ZAR	160	(1,107,919.14)	0.15	--	0.1454	1.0000	ZAR	ZAR	161,069.88
SOUTH AFRICA RAND	ZAR	160	(1,575,272.20)	0.15	--	0.1454	1.0000	ZAR	ZAR	229,013.91
SOUTH AFRICA RAND	ZAR	160	(1,711,610.20)	0.15	--	0.1454	1.0000	ZAR	ZAR	248,834.80
SOUTH AFRICA RAND	ZAR	160	(1,344,898.66)	0.15	--	0.1454	1.0000	ZAR	ZAR	195,522.08
SPIRAX-SARCO ENGINEERING PLC	SPX.L	18684	(9,176.00)	31.78	118.31	1.6157	1.0000	GBP	GBP	291,620.11
SUEZ ENVIRONNEMENT CO	SZEVY	25761	(4,293.00)	20.62	35.43	1.3899	1.0000	EUR	EUR	88,531.12
SUMITOMO MITSUI FINANCIAL GR	SMFG	22064	(66,600.00)	36.33	1,210.41	0.0121	1.0000	JPY	JPY	2,419,603.24
TATA MOTORS LTD	TTMT	5151	(18,965.00)	25.54	849.07	0.0222	1.0000	INR	INR	484,338.06

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	TECNICAS REUNIDAS SA	TRE 706	(1,713.00)	59.73	40.94	1.3899	1.0000	EUR	EUR	102,325.97
	TELECITY GROUP PLC	3TH.F 12985	(21,437.00)	7.93	69.62	1.6157	1.0000	GBP	GBP	169,965.41
	TEVA PHARMACEUTICAL-SP ADR	TEVA 1184	(15,295.00)	49.63	318.36	1.0000	1.0000	USD	USD	759,115.10
	TIM HORTONS INC	THI.TO 4792	(4,707.00)	44.72	84.23	1.0281	1.0000	CAD	CAD	210,488.26
	TOFAS TURK OTOMOBIL FABRIKA	TOASO 22482	(41,293.00)	5.15	85.04	0.6286	1.0000	TRY	TRY	212,517.39
	TOP GLOVE CORP BHD	TOPG 5216	(56,500.00)	1.57	137.18	0.3297	1.0000	MYR	MYR	88,927.38
	TULLOW OIL PLC	TUWOY 214	(4,677.00)	23.74	46.05	1.6157	1.0000	GBP	GBP	111,045.45
	TURKIYE HALK BANKASI	TKF 18676	(42,003.00)	7.08	118.92	0.6286	1.0000	TRY	TRY	297,182.64
	ULTRA ELECTRONICS HLDGS PLC	ULE 250	(11,999.00)	27.12	131.84	1.6157	1.0000	GBP	GBP	325,427.62
	UNITED TRACTORS TBK PT	UNTR.JK 1244	(205,500.00)	2.72	1,119.00	0.0001	1.0000	IDR	IDR	558,381.97
	VICTREX PLC	VCT.L 4986	(11,830.00)	21.64	104.03	1.6157	1.0000	GBP	GBP	255,961.92
	VODAFONE GROUP PLC	VOD 1094	(280,466.00)	2.94	331.53	1.6157	1.0000	GBP	GBP	824,467.18
	WEIR GROUP PLC/THE	WEIR.L 5034	(19,261.00)	27.61	214.43	1.6157	1.0000	GBP	GBP	531,815.03
	WHITBREAD PLC	WTB 22820	(5,219.00)	27.12	58.26	1.6157	1.0000	GBP	GBP	141,559.95
	WILSON BAYLY HOLMES-OVCON	WBO 539	(9,739.00)	16.50	64.30	0.1450	1.0000	ZAR	ZAR	160,683.26
	WINCOR NIXDORF AG	WIN 4728	(4,155.00)	86.14	143.22	1.3899	1.0000	EUR	EUR	357,909.35
	WPP PLC	WPP 4917	(23,313.00)	13.12	123.97	1.6157	1.0000	GBP	GBP	305,761.45
	XSTRATA PLC	XSU.TO 363	(5,863.00)	22.51	54.44	1.6157	1.0000	GBP	GBP	131,994.98
	YAHOO JAPAN CORP	4689 5005	(2,719.00)	398.28	541.73	0.0121	1.0000	JPY	JPY	1,082,918.98
	YAMADA DENKI CO LTD	9831 564	(7,860.00)	72.86	286.48	0.0121	1.0000	JPY	JPY	572,679.25
	ZHUZHOU CSR TIMES ELECTRIC-H	3898 5078	(17,000.00)	3.77	101.37	0.1284	1.0000	HKD	HKD	64,009.94
	ZURICH FINANCIAL SERVICES AG	ZURN 12983	(4,279.00)	286.02	489.74	1.0727	1.0000	CHF	CHF	1,223,883.54
09-Mar-2011										126,689,350.93
	BM&FBOVESPA SA	BVMF3 12606	(3,200.00)	7.00	18.94	0.6042	1.0000	BRL	BRL	22,401.46
	BR MALLS PARTICIPACOES SA	BRML3F.SA 304	(22,000.00)	9.66	179.70	0.6042	1.0000	BRL	BRL	212,481.43
	BRAZIL	BRLUSD=X 23	(1,132,352.56)	0.60	--	0.6032	1.0000	BRL	BRL	683,004.14
	BRAZIL	BRLUSD=X 23	(1,818,510.38)	0.60	--	0.6032	1.0000	BRL	BRL	1,096,875.80
	BRAZIL	BRLUSD=X 23	(1,556,068.08)	0.60	--	0.6032	1.0000	BRL	BRL	938,577.77
	BRAZIL	BRLUSD=X 23	(821,940.00)	0.60	--	0.6032	1.0000	BRL	BRL	495,771.76
	BRITISH POUNDS	GBPUSD=X 55	(8,878,509.26)	1.61	--	1.6133	1.0000	GBP	GBP	14,323,698.99
	CANADIAN DOLLAR	CAD 29	(2,717,435.32)	1.03	--	1.0306	1.0000	CAD	CAD	2,800,613.54
	CCR SA	CCRO3F.SA 5107	(10,500.00)	28.89	256.55	0.6042	1.0000	BRL	BRL	303,355.57
	CIA HERING	CIA 18495	(11,200.00)	15.92	150.77	0.6042	1.0000	BRL	BRL	178,275.74
	COCA-COLA FEMSA SAB-SP ADR	KOF 10683	(11,891.00)	75.77	255.13	1.0000	1.0000	USD	USD	900,963.76
	DANISH KRONE	DKK 42	(7,401,882.83)	0.19	--	0.1860	1.0000	DKK	DKK	1,377,094.47
	DIAGNOSTICOS DA AMERICA SA	DASA3 5176	(125,900.00)	12.17	3,839.11	0.6042	1.0000	BRL	BRL	1,531,805.41

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	DIAGNOSTICOS DA AMERICA SA	DASA3 5176	(53,600.00)	12.22	1,641.52	0.6042	1.0000	BRL	BRL	654,966.17
	EURO	EURUSD=X 50	(6,825,722.89)	1.39	--	1.3880	1.0000	EUR	EUR	9,473,966.86
	EURO	EURUSD=X 50	(842,488.41)	1.39	--	1.3886	1.0000	EUR	EUR	1,169,862.56
	HONG KONG DOLLAR	HKD 64	(21,340,655.05)	0.13	--	0.1284	1.0000	HKD	HKD	2,739,352.85
	INDIAN RUPEE	INR 71	(189,261,459.83)	0.02	--	0.0222	1.0000	INR	INR	4,201,888.30
	IOCHPE-MAXION S.A.	MXIM 5007	(11,200.00)	11.85	112.22	0.6042	1.0000	BRL	BRL	132,692.08
	JAPANESE YEN	JPY 177	(937,056,550.00)	0.01	--	0.0121	1.0000	JPY	JPY	11,314,105.12
	LAN AIRLINES SA	LAN 5256	(20,736.00)	26.79	1,392.15	0.0021	1.0000	CLP	CLP	555,469.05
	LOJAS RENNER S.A.	LREN3 683	(66,400.00)	30.31	5,044.10	0.6042	1.0000	BRL	BRL	2,012,596.35
	MALAYSIAN RINGGIT	MYR 102	(269,761.21)	0.33	--	0.3295	1.0000	MYR	MYR	88,892.22
	MALAYSIAN RINGGIT	MYR 102	(1,606,668.74)	0.33	--	0.3295	1.0000	MYR	MYR	529,432.49
	MILLS ESTRUTURAS E SERVICOS	MILS3 19817	(17,037.00)	10.85	156.33	0.6042	1.0000	BRL	BRL	184,853.72
	NATURA COSMETICOS SA	NATU3 3298	(12,900.00)	26.24	286.22	0.6042	1.0000	BRL	BRL	338,437.28
	NORWEGIAN KRONE	NOK 106	(867,681.49)	0.18	--	0.1787	1.0000	NOK	NOK	155,034.48
	ODONTOPREV S.A.	ODPV3 4969	(11,000.00)	14.28	132.87	0.6042	1.0000	BRL	BRL	157,105.22
	OGX PETROLEO E GAS PARTICIPA	OGXP3F.SA 10894	(200,800.00)	12.17	6,125.25	0.6042	1.0000	BRL	BRL	2,443,973.24
	OGX PETROLEO E GAS PARTICIPA	OGXP3F.SA 10894	(55,200.00)	12.13	566.32	0.6042	1.0000	BRL	BRL	669,631.48
	PROSEGUR COMP SEGURIDAD-REGD	PSG 5253	(20,382.00)	57.54	1,174.01	1.3921	1.0000	EUR	EUR	1,172,826.81
	RAIA DROGASIL SA	RADL3 18816	(7,900.00)	7.39	49.38	0.6042	1.0000	BRL	BRL	58,384.51
	REPO SSB 030811	REPO SSB 030811 26172	(54,588,126.32)	1.00	--	1.0000	1.0000	USD	USD	54,588,126.32
	RUPIAH INDONESIA	IDR 68	(13,230,207,485.00)	0.00	--	0.0001	1.0000	IDR	IDR	1,505,200.71
	SHEKEL ISRAEL	ILS 70	(1,758,371.55)	0.28	--	0.2790	1.0000	ILS	ILS	490,617.07
	SINGAPORE DOLLAR	SGD 119	(1,775,571.03)	0.79	--	0.7875	1.0000	SGD	SGD	1,398,197.52
	SUL AMERICA SA - UNITS	SULA11 20562	(1,500.00)	11.88	15.08	0.6042	1.0000	BRL	BRL	17,823.69
	SWEDISH KRONA	SEK 118	(8,446,845.54)	0.16	--	0.1572	1.0000	SEK	SEK	1,327,744.62
	SWISS FRANC	CHF 31	(3,725,700.52)	1.07	--	1.0680	1.0000	CHF	CHF	3,978,876.44
	THAILAND BAHT	THB=X 195	(14,103,037.60)	0.03	--	0.0329	1.0000	THB	THB	464,373.96
10-Mar-2011										4,491,859,651.75
	BRAZIL	BRLUSD=X 23	(37,075.53)	0.60	--	0.6015	1.0000	BRL	BRL	22,302.41
	BRAZIL	BRLUSD=X 23	(96,629.28)	0.60	--	0.6015	1.0000	BRL	BRL	58,126.37
	BRAZIL	BRLUSD=X 23	(29,499.10)	0.60	--	0.6015	1.0000	BRL	BRL	17,744.89
	BRAZIL	BRLUSD=X 23	(219,612.03)	0.60	--	0.6015	1.0000	BRL	BRL	132,105.41
	BRAZIL	BRLUSD=X 23	(305,942.15)	0.60	--	0.6015	1.0000	BRL	BRL	184,036.42
	BRAZIL	BRLUSD=X 23	(295,055.27)	0.60	--	0.6015	1.0000	BRL	BRL	177,487.53
	BRAZIL	BRLUSD=X 23	(260,017.00)	0.60	--	0.6015	1.0000	BRL	BRL	156,410.61

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BRAZIL	BRLUSD=X	23	(2,535,214.56)	0.60	--	0.6015	1.0000	BRL	BRL	1,525,032.81
BRAZIL	BRLUSD=X	23	(560,130.62)	0.60	--	0.6015	1.0000	BRL	BRL	336,940.94
BRAZIL	BRLUSD=X	23	(1,108,273.59)	0.60	--	0.6015	1.0000	BRL	BRL	666,670.83
BRAZIL	BRLUSD=X	23	(351,667.39)	0.60	--	0.6015	1.0000	BRL	BRL	211,541.98
BRAZIL	BRLUSD=X	23	(1,084,001.76)	0.60	--	0.6015	1.0000	BRL	BRL	652,070.36
BRAZIL	BRLUSD=X	23	(502,068.64)	0.60	--	0.6015	1.0000	BRL	BRL	302,014.34
BRAZIL	BRLUSD=X	23	(4,044,897.93)	0.60	--	0.6015	1.0000	BRL	BRL	2,433,167.66
BRAZIL	BRLUSD=X	23	(3,330,947.60)	0.60	--	0.6015	1.0000	BRL	BRL	2,003,698.02
BRITISH POUNDS	GBPUSD=X	55	(330,074,000.00)	1.60	--	1.6045	1.0000	GBP	GBP	529,603,733.00
EUR/USD FWD 20110613 STAR USD	EUR	26225	(361,749,000.00)	1.38	--	1.3790	1.0000	USD	USD	498,855,488.49
EURO	EURUSD=X	50	(525,463.78)	1.39	--	1.3886	1.0000	EUR	EUR	729,648.50
EURO	EURUSD=X	50	(379,250,000.00)	1.38	--	1.3809	1.0000	EUR	EUR	523,706,325.00
GBP/USD FWD 20110617 STAR USD	GBP	26229	(342,260,000.00)	1.60	--	1.6027	1.0000	USD	USD	548,546,947.20
JAPANESE YEN	JPY	177	(32,914,772,000.00)	0.01	--	0.0120	1.0000	JPY	JPY	396,606,545.21
JPY/USD FWD 20110614 STAR USD	JPY	26227	(33,989,256,000.00)	0.01	--	0.0121	1.0000	USD	USD	409,800,302.17
LAN AIRLINES SA	LAN	5256	(21,212.00)	26.14	1,389.48	0.0021	1.0000	CLP	CLP	554,402.93
LOCALIZA RENT A CAR	RENT3	684	(110,000.00)	14.27	3,934.72	0.6024	1.0000	BRL	BRL	1,569,955.27
LOJAS RENNER S.A.	LREN3	683	(41,000.00)	30.68	3,152.50	0.6024	1.0000	BRL	BRL	1,257,848.82
MEXICAN PESO	MXN	101	(1,787,848.25)	0.08	--	0.0837	1.0000	MXN	MXN	149,599.47
MEXICAN PESO	MXN	101	(2,884,605.05)	0.08	--	0.0837	1.0000	MXN	MXN	241,371.38
MEXICAN PESO	MXN	101	(6,042,047.01)	0.08	--	0.0837	1.0000	MXN	MXN	505,572.57
OGX PETROLEO E GAS PARTICIPA	OGXP3F.SA	10894	(182,800.00)	11.57	2,541.28	0.6024	1.0000	BRL	BRL	2,115,192.15
OGX PETROLEO E GAS PARTICIPA	OGXP3F.SA	10894	(727,700.00)	11.46	16,714.43	0.6024	1.0000	BRL	BRL	8,340,502.92
PDG REALTY SA	PDGR3	5054	(201,800.00)	5.58	2,823.15	0.6024	1.0000	BRL	BRL	1,126,437.44
REPO SSB 030911	REPO SSB 030911	26197	(115,030,936.36)	1.00	--	1.0000	1.0000	USD	USD	115,030,936.36
SOUTH KOREA WON	KRWUSD=X	83	(437,958,389.00)	0.00	--	0.0009	1.0000	KRW	KRW	391,731.88
SOUTH KOREA WON	KRWUSD=X	83	(1,813,325,947.00)	0.00	--	0.0009	1.0000	KRW	KRW	1,621,929.39
SOUTH KOREA WON	KRWUSD=X	83	(93,393,476.00)	0.00	--	0.0009	1.0000	KRW	KRW	83,535.79
SOUTH KOREA WON	KRWUSD=X	83	(234,486,218.00)	0.00	--	0.0009	1.0000	KRW	KRW	209,736.20
USD/EUR FWD 20110315 STAR USD	USD	24982	(514,124,487.66)	1.00	9,581,738.08	1.0000	1.0000	USD	USD	514,124,487.66
USD/GBP FWD 20110317 STAR USD	USD	25321	(527,965,973.48)	1.00	1,637,750.45	1.0000	1.0000	USD	USD	527,965,973.48
USD/JPY FWD 20110316 STAR USD	USD	25006	(399,842,097.87)	1.00	(3,235,522.26)	1.0000	1.0000	USD	USD	399,842,097.87
11-Mar-2011										115,174,666.38
BRAZIL	BRLUSD=X	23	(3,511,007.45)	0.60	--	0.5997	1.0000	BRL	BRL	2,105,551.69
BRAZIL	BRLUSD=X	23	(1,869,773.51)	0.60	--	0.5997	1.0000	BRL	BRL	1,121,303.45

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BRAZIL	BRLUSD=X	23	(2,087,903.26)	0.60	--	0.5997	1.0000	BRL	BRL	1,252,115.90
BRAZIL	BRLUSD=X	23	(13,844,400.81)	0.60	--	0.5997	1.0000	BRL	BRL	8,302,489.24
BRAZIL	BRLUSD=X	23	(2,285,488.08)	0.60	--	0.5997	1.0000	BRL	BRL	1,370,607.54
BRAZIL	BRLUSD=X	23	(2,605,968.75)	0.60	--	0.5997	1.0000	BRL	BRL	1,562,799.85
CHILEAN PESO	CLP	32	(380,595,936.00)	0.00	--	0.0021	1.0000	CLP	CLP	788,880.23
CHILEAN PESO	CLP	32	(359,333,171.00)	0.00	--	0.0021	1.0000	CLP	CLP	744,732.37
CHILEAN PESO	CLP	32	(265,097,335.00)	0.00	--	0.0021	1.0000	CLP	CLP	551,367.99
COCA-COLA FEMSA SAB-SP ADR	KOF	10683	(11,891.00)	75.91	255.16	1.0000	1.0000	USD	USD	902,687.93
EURO	EURUSD=X	50	(387,842.76)	1.39	--	1.3902	1.0000	EUR	EUR	539,179.00
INDIAN RUPEE	INR	71	(40,164,115.59)	0.02	--	0.0221	1.0000	INR	INR	887,628.16
JAPANESE YEN	JPY	177	(26,040,880.00)	0.01	--	0.0122	1.0000	JPY	JPY	318,515.64
LAN AIRLINES SA	LAN	5256	(25,920.00)	26.14	1,698.06	0.0021	1.0000	CLP	CLP	677,526.71
LOCALIZA RENT A CAR	RENT3	684	(15,000.00)	14.35	539.54	0.6014	1.0000	BRL	BRL	215,275.87
LOJAS RENNER S.A.	LREN3	683	(102,600.00)	31.52	8,105.98	0.6014	1.0000	BRL	BRL	3,234,286.03
OGX PETROLEO E GAS PARTICIPA	OGXP3F.SA	10894	(123,800.00)	11.10	3,445.13	0.6014	1.0000	BRL	BRL	1,374,605.64
OGX PETROLEO E GAS PARTICIPA	OGXP3F.SA	10894	(55,500.00)	11.39	759.30	0.6014	1.0000	BRL	BRL	631,990.43
PDG REALTY SA	PDGR3	5054	(319,500.00)	5.60	4,484.66	0.6014	1.0000	BRL	BRL	1,789,377.21
PDG REALTY SA	PDGR3	5054	(504,500.00)	5.58	5,643.82	0.6014	1.0000	BRL	BRL	2,816,266.97
REPO SSB 031011	REPO SSB 031011	26218	(83,669,188.66)	1.00	--	1.0000	1.0000	USD	USD	83,669,188.66
USS CO LTD	4732	15408	(4,000.00)	79.57	478.15	0.0122	1.0000	JPY	JPY	318,289.86
14-Mar-2011										93,079,180.24
BRAZIL	BRLUSD=X	23	(1,050,778.90)	0.60	--	0.6006	1.0000	BRL	BRL	631,098.44
BRAZIL	BRLUSD=X	23	(5,377,485.69)	0.60	--	0.6006	1.0000	BRL	BRL	3,229,721.13
BRAZIL	BRLUSD=X	23	(2,975,108.03)	0.60	--	0.6006	1.0000	BRL	BRL	1,786,851.67
BRAZIL	BRLUSD=X	23	(4,682,466.30)	0.60	--	0.6006	1.0000	BRL	BRL	2,812,292.07
BRAZIL	BRLUSD=X	23	(357,928.43)	0.60	--	0.6006	1.0000	BRL	BRL	214,972.03
COCA-COLA FEMSA SAB-SP ADR	KOF	10683	(19,030.00)	75.54	408.21	1.0000	1.0000	USD	USD	1,437,593.74
DIAGNOSTICOS DA AMERICA SA	DASA3	5176	(75,000.00)	11.97	2,250.02	0.6000	1.0000	BRL	BRL	897,758.98
PDG REALTY SA	PDGR3	5054	(80,200.00)	5.63	905.52	0.6000	1.0000	BRL	BRL	451,855.27
REPO SSB 031111	REPO SSB 031111	26253	(81,617,036.91)	1.00	--	1.0000	1.0000	USD	USD	81,617,036.91
15-Mar-2011										91,726,734.31
BRAZIL	BRLUSD=X	23	(1,496,250.00)	0.60	--	0.5989	1.0000	BRL	BRL	896,172.74
BRAZIL	BRLUSD=X	23	(753,084.59)	0.60	--	0.5989	1.0000	BRL	BRL	451,056.89
LAN AIRLINES SA	LAN	5256	(38,090.00)	25.77	2,460.47	0.0021	1.0000	CLP	CLP	981,729.48

Performance Workbook Report

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	LOCALIZA RENT A CAR	RENT3 684	(35,600.00)	14.39	1,284.12	0.5996	1.0000	BRL	BRL	512,365.09
	PDG REALTY SA	PDGR3 5054	(104,700.00)	5.54	1,162.30	0.5996	1.0000	BRL	BRL	579,986.11
	REPO SSB 031411	REPO SSB 031411 31626	(88,305,423.99)	1.00	--	1.0000	1.0000	USD	USD	88,305,423.99
16-Mar-2011										295,659,586.91
	BRAZIL	BRLUSD=X 23	(854,522.50)	0.60	--	0.5970	1.0000	BRL	BRL	510,132.23
	BRAZIL	BRLUSD=X 23	(967,300.83)	0.60	--	0.5970	1.0000	BRL	BRL	577,458.56
	BRITISH POUNDS	GBPUSD=X 55	(768,199.06)	1.60	--	1.6002	1.0000	GBP	GBP	1,229,272.14
	BRITISH POUNDS	GBPUSD=X 55	(8,150,521.60)	1.60	--	1.6002	1.0000	GBP	GBP	13,042,464.66
	CHILEAN PESO	CLP 32	(267,472,168.00)	0.00	--	0.0021	1.0000	CLP	CLP	550,184.90
	HON HAI PRECISION INDUSTRY	2317 517	(2,393,000.00)	3.59	34,502.27	0.0339	1.0000	TWD	TWD	8,591,062.07
	LAN AIRLINES SA	LAN 5256	(16,251.00)	25.31	1,030.84	0.0021	1.0000	CLP	CLP	411,307.30
	LOCALIZA RENT A CAR	RENT3 684	(30,000.00)	14.33	1,077.56	0.5994	1.0000	BRL	BRL	429,947.76
	NOVARTIS AG-REG	NOVN 5168	(178,871.00)	53.43	3,824.69	1.0961	1.0000	CHF	CHF	9,557,921.37
	OGX PETROLEO E GAS PARTICIPA	OGXP3F.SA 10894	(89,700.00)	11.42	2,567.47	0.5994	1.0000	BRL	BRL	1,024,418.89
	RECKITT BENCKISER GROUP PLC	RB/ 752	(25,073.00)	49.12	864.24	1.6031	1.0000	GBP	GBP	1,231,463.20
	RECKITT BENCKISER GROUP PLC	RB/ 752	(265,924.00)	49.13	13,080.39	1.6031	1.0000	GBP	GBP	13,065,711.66
	REPO SSB 031511	REPO SSB 031511 31654	(89,101,167.65)	1.00	--	1.0000	1.0000	USD	USD	89,101,167.65
	SAMSUNG ELECTRONICS CO LTD	005930.KS 4558	(13,474.00)	775.04	44,045.27	0.0009	1.0000	KRW	KRW	10,442,924.48
	SAMSUNG ELECTRONICS CO LTD	005930.KS 4558	(56,313.00)	779.82	185,215.66	0.0009	1.0000	KRW	KRW	43,913,749.92
	STATE STREET BNK ST INVESTMENT FUND	8611239B5 14831	(92,402,005.31)	1.00	--	1.0000	1.0000	USD	USD	92,402,005.31
	SWISS FRANC	CHF 31	(8,719,691.66)	1.10	--	1.0985	1.0000	CHF	CHF	9,578,394.77
17-Mar-2011										178,290,845.73
	BRAZIL	BRLUSD=X 23	(1,708,986.82)	0.59	--	0.5929	1.0000	BRL	BRL	1,013,273.34
	BRAZIL	BRLUSD=X 23	(717,260.36)	0.59	--	0.5929	1.0000	BRL	BRL	425,269.99
	BRITISH POUNDS	GBPUSD=X 55	(822,246.43)	1.61	--	1.6111	1.0000	GBP	GBP	1,324,721.22
	BRITISH POUNDS	GBPUSD=X 55	(1,965,090.33)	1.61	--	1.6111	1.0000	GBP	GBP	3,165,957.03
	BRITISH POUNDS	GBPUSD=X 55	(6,303,388.75)	1.61	--	1.6111	1.0000	GBP	GBP	10,155,389.62
	CANADIAN DOLLAR	CAD 29	(92,442.29)	1.01	--	1.0072	1.0000	CAD	CAD	93,103.32
	CHILEAN PESO	CLP 32	(324,976,238.00)	0.00	--	0.0021	1.0000	CLP	CLP	673,191.53
	HON HAI PRECISION INDUSTRY	2317 517	(2,393,000.00)	3.40	32,700.71	0.0338	1.0000	TWD	TWD	8,142,484.09
	LOCALIZA RENT A CAR	RENT3 684	(93,200.00)	14.24	3,326.74	0.5976	1.0000	BRL	BRL	1,327,368.17
	NOVARTIS AG-REG	NOVN 5168	(249,833.00)	53.73	5,371.12	1.1107	1.0000	CHF	CHF	13,422,424.14
	OGX PETROLEO E GAS PARTICIPA	OGXP3F.SA 10894	(117,500.00)	11.28	1,592.40	0.5976	1.0000	BRL	BRL	1,325,404.45

Performance Workbook Report

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	RECKITT BENCKISER GROUP PLC	RB/ 752	(208,188.00)	48.88	10,187.42	1.6143	1.0000	GBP	GBP	10,175,618.70
	RECKITT BENCKISER GROUP PLC	RB/ 752	(27,257.00)	48.70	931.43	1.6143	1.0000	GBP	GBP	1,327,360.01
	RECKITT BENCKISER GROUP PLC	RB/ 752	(65,167.00)	48.68	4,767.17	1.6143	1.0000	GBP	GBP	3,172,263.48
	REPO SSB 031611	31680	(92,402,005.31)	1.00	--	1.0000	1.0000	USD	USD	92,402,005.31
	SAMSUNG ELECTRONICS CO LTD	005930.KS 4558	(21,703.00)	770.75	70,551.84	0.0009	1.0000	KRW	KRW	16,727,505.22
	SWISS FRANC	CHF 31	(12,084,208.50)	1.11	--	1.1103	1.0000	CHF	CHF	13,417,506.11
18-Mar-2011										213,293,156.28
	BR PROPERTIES SA	SPG 19316	(33,000.00)	10.26	848.33	0.5978	1.0000	BRL	BRL	338,483.29
	BR PROPERTIES SA	SPG 19316	(41,300.00)	10.26	1,061.70	0.5978	1.0000	BRL	BRL	423,616.96
	BRAZIL	BRLUSD=X 23	(2,221,018.81)	0.60	--	0.5979	1.0000	BRL	BRL	1,327,963.40
	BRAZIL	BRLUSD=X 23	(2,217,733.02)	0.60	--	0.5979	1.0000	BRL	BRL	1,325,998.83
	BRITISH POUNDS	GBPUSD=X 55	(4,873,303.16)	1.62	--	1.6201	1.0000	GBP	GBP	7,895,238.45
	BRITISH POUNDS	GBPUSD=X 55	(1,095,306.25)	1.62	--	1.6201	1.0000	GBP	GBP	1,774,505.66
	DIAGNOSTICOS DA AMERICA SA	DASA3 5176	(129,000.00)	11.41	3,688.90	0.5978	1.0000	BRL	BRL	1,471,871.50
	HON HAI PRECISION INDUSTRY	2317 517	(2,393,000.00)	3.40	32,704.76	0.0338	1.0000	TWD	TWD	8,143,495.93
	LAN AIRLINES SA	LAN 5256	(39,166.00)	24.60	2,414.42	0.0021	1.0000	CLP	CLP	963,354.85
	LOCALIZA RENT A CAR	RENT3 684	(135,400.00)	14.36	4,872.79	0.5978	1.0000	BRL	BRL	1,944,241.24
	NEW TAIWAN DOLLAR	TWD 135	(253,792,895.00)	0.03	--	0.0338	1.0000	TWD	TWD	8,581,620.98
	NOVARTIS AG-REG	NOVN 5168	(186,855.00)	54.10	4,045.34	1.1077	1.0000	CHF	CHF	10,109,284.89
	OGX PETROLEO E GAS PARTICIPA	OGXP3F.SA 10894	(411,800.00)	11.37	9,386.80	0.5978	1.0000	BRL	BRL	4,684,005.62
	RECKITT BENCKISER GROUP PLC	RB/ 752	(160,724.00)	49.07	7,896.52	1.6184	1.0000	GBP	GBP	7,887,007.64
	RECKITT BENCKISER GROUP PLC	RB/ 752	(36,073.00)	49.14	1,243.34	1.6184	1.0000	GBP	GBP	1,772,655.73
	REPO SSB 031711	31704	(90,278,957.92)	1.00	--	1.0000	1.0000	USD	USD	90,278,957.92
	SOUTH KOREA WON	KRWUSD=X 83	(11,809,923,074.00)	0.00	--	0.0009	1.0000	KRW	KRW	10,428,988.77
	SOUTH KOREA WON	KRWUSD=X 83	(49,662,142,975.00)	0.00	--	0.0009	1.0000	KRW	KRW	43,855,148.60
	SWISS FRANC	CHF 31	(9,126,662.42)	1.11	--	1.1052	1.0000	CHF	CHF	10,086,716.03
21-Mar-2011										209,097,885.90
	BR PROPERTIES SA	SPG 19316	(66,000.00)	10.16	1,680.59	0.6009	1.0000	BRL	BRL	670,554.49
	BRAZIL	BRLUSD=X 23	(386,795.85)	0.60	--	0.5979	1.0000	BRL	BRL	231,268.07
	BRAZIL	BRLUSD=X 23	(566,181.00)	0.60	--	0.5998	1.0000	BRL	BRL	339,599.93
	BRAZIL	BRLUSD=X 23	(7,834,936.26)	0.60	--	0.5998	1.0000	BRL	BRL	4,699,457.92
	BRAZIL	BRLUSD=X 23	(3,252,132.35)	0.60	--	0.5998	1.0000	BRL	BRL	1,950,655.20
	BRAZIL	BRLUSD=X 23	(2,461,999.47)	0.60	--	0.5998	1.0000	BRL	BRL	1,476,727.13
	BRAZIL	BRLUSD=X 23	(708,584.10)	0.60	--	0.5998	1.0000	BRL	BRL	425,014.46

Performance Workbook Report

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value	
	BRITISH POUNDS	GBPUSD=X	55	(6,668,508.76)	1.63	--	1.6283	1.0000	GBP	GBP	10,858,332.81
	CHILEAN PESO	CLP	32	(475,107,790.00)	0.00	--	0.0021	1.0000	CLP	CLP	986,109.97
	DIAGNOSTICOS DA AMERICA SA	DASA3	5176	(50,300.00)	11.40	1,436.86	0.6009	1.0000	BRL	BRL	573,306.72
	LAN AIRLINES SA	LAN	5256	(41,781.00)	24.97	2,614.87	0.0021	1.0000	CLP	CLP	1,043,334.81
	LOCALIZA RENT A CAR	RENT3	684	(18,500.00)	14.57	675.43	0.6009	1.0000	BRL	BRL	269,492.50
	NEW TAIWAN DOLLAR	TWD	135	(240,704,063.00)	0.03	--	0.0338	1.0000	TWD	TWD	8,132,718.72
	NOVARTIS AG-REG	NOVN	5168	(64,190.00)	54.34	1,395.87	1.1042	1.0000	CHF	CHF	3,488,267.81
	RECKITT BENCKISER GROUP PLC	RB/	752	(217,988.00)	49.79	10,865.82	1.6276	1.0000	GBP	GBP	10,853,339.37
	REPO SSB 031811	REPO SSB 031811	31724	(142,308,772.80)	1.00	--	1.0000	1.0000	USD	USD	142,308,772.80
	SLC AGRICOLA SA	SLCE3	1268	(37,100.00)	12.88	1,197.41	0.6009	1.0000	BRL	BRL	477,766.34
	SOUTH KOREA WON	KRWUSD=X	83	(18,988,245,769.00)	0.00	--	0.0009	1.0000	KRW	KRW	16,829,092.34
	SWISS FRANC	CHF	31	(3,159,149.74)	1.10	--	1.1029	1.0000	CHF	CHF	3,484,074.51
22-Mar-2011											201,698,465.94
	BRAZIL	BRLUSD=X	23	(448,475.94)	0.60	--	0.6009	1.0000	BRL	BRL	269,468.21
	BRAZIL	BRLUSD=X	23	(954,068.38)	0.60	--	0.6009	1.0000	BRL	BRL	573,255.05
	BRAZIL	BRLUSD=X	23	(343,140.00)	0.60	--	0.6009	1.0000	BRL	BRL	206,176.77
	BRAZIL	BRLUSD=X	23	(1,115,903.25)	0.60	--	0.6009	1.0000	BRL	BRL	670,494.05
	BRAZIL	BRLUSD=X	23	(795,074.86)	0.60	--	0.6009	1.0000	BRL	BRL	477,723.28
	CANADIAN DOLLAR	CAD	29	(108,356.17)	1.02	--	1.0204	1.0000	CAD	CAD	110,567.52
	CHILEAN PESO	CLP	32	(200,100,852.00)	0.00	--	0.0021	1.0000	CLP	CLP	416,964.15
	DIAGNOSTICOS DA AMERICA SA	DASA3	5176	(125,700.00)	11.56	3,641.16	0.6011	1.0000	BRL	BRL	1,452,822.67
	HON HAI PRECISION INDUSTRY	2317	517	(609,000.00)	3.54	8,649.40	0.0339	1.0000	TWD	TWD	2,153,713.29
	LAN AIRLINES SA	LAN	5256	(25,920.00)	25.46	1,653.70	0.0021	1.0000	CLP	CLP	659,827.58
	LOCALIZA RENT A CAR	RENT3	684	(157,200.00)	14.62	5,759.67	0.6011	1.0000	BRL	BRL	2,298,108.03
	MALAYSIAN RINGGIT	MYR	102	(188,595.00)	0.33	--	0.3285	1.0000	MYR	MYR	61,960.38
	NEW TAIWAN DOLLAR	TWD	135	(241,002,707.00)	0.03	--	0.0338	1.0000	TWD	TWD	8,145,836.07
	OGX PETROLEO E GAS PARTICIPA	OGXP3F.SA	10894	(205,000.00)	11.67	4,794.74	0.6011	1.0000	BRL	BRL	2,392,572.86
	REPO SSB 032111	REPO SSB 032111	31751	(181,602,724.90)	1.00	--	1.0000	1.0000	USD	USD	181,602,724.90
	SLC AGRICOLA SA	SLCE3	1268	(16,000.00)	12.89	516.92	0.6011	1.0000	BRL	BRL	206,251.13
23-Mar-2011											305,721,241.35
	ASPEN PHARMACARE HOLDINGS LT	APN	5202	(187,302.00)	11.20	4,203.63	0.1441	1.0000	ZAR	ZAR	2,097,613.46
	BR PROPERTIES SA	SPG	19316	(28,800.00)	10.21	736.64	0.6018	1.0000	BRL	BRL	293,919.11
	BRAZIL	BRLUSD=X	23	(3,980,523.50)	0.60	--	0.6016	1.0000	BRL	BRL	2,394,587.92
	BRAZIL	BRLUSD=X	23	(2,417,061.10)	0.60	--	0.6016	1.0000	BRL	BRL	1,454,046.26

Performance Workbook Report

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
BRAZIL	BRLUSD=X	23	(3,823,362.35)	0.60	--	0.6016	1.0000	BRL	BRL	2,300,043.53
CIE FINANCIERE RICHEMON-BR A	CFR	1007	(32,867.00)	56.41	1,298.74	1.1031	1.0000	CHF	CHF	1,854,052.57
CIE FINANCIERE RICHEMON-BR A	CFR	1007	(51,983.00)	56.37	4,401.95	1.1031	1.0000	CHF	CHF	2,930,224.91
DIAGNOSTICOS DA AMERICA SA	DASA3	5176	(112,500.00)	11.92	3,359.91	0.6018	1.0000	BRL	BRL	1,340,600.73
HON HAI PRECISION INDUSTRY	2317	517	(612,000.00)	3.50	8,594.36	0.0338	1.0000	TWD	TWD	2,140,007.68
LAN AIRLINES SA	LAN	5256	(32,400.00)	25.83	2,097.78	0.0021	1.0000	CLP	CLP	837,013.89
NOVARTIS AG-REG	NOVN	5168	(63,986.00)	54.61	1,398.33	1.1031	1.0000	CHF	CHF	3,494,430.26
PETROBAKKEN ENERGY LTD-A	PBN	17530	(34,749.00)	18.67	1,415.37	1.0183	1.0000	CAD	CAD	648,916.92
REPO SSB 032211	REPO SSB 032211	31783	(103,738,089.40)	1.00	--	1.0000	1.0000	USD	USD	103,738,089.40
REPO SSB 032311	REPO SSB 032311	31803	(1,264,524.57)	1.00	--	1.0000	1.0000	USD	USD	1,264,524.57
SOUTH AFRICA RAND	ZAR	160	(14,552,297.78)	0.14	--	0.1440	1.0000	ZAR	ZAR	2,095,061.57
SWISS FRANC	CHF	31	(1,680,791.35)	1.10	--	1.1004	1.0000	CHF	CHF	1,849,462.31
SWISS FRANC	CHF	31	(2,656,395.39)	1.10	--	1.1004	1.0000	CHF	CHF	2,922,970.27
SWISS FRANC	CHF	31	(3,167,875.74)	1.10	--	1.1004	1.0000	CHF	CHF	3,485,778.75
USD/CHF FWD 20110615 STAR USD	USD	25606	(20,951,902.23)	1.00	643,034.83	1.0000	1.0000	USD	USD	20,951,902.23
USD/EUR FWD 20110613 STAR USD	USD	26226	(59,861,445.09)	1.00	1,446,611.68	1.0000	1.0000	USD	USD	59,861,445.09
USD/GBP FWD 20110617 STAR USD	USD	26230	(87,766,549.92)	1.00	1,120,691.08	1.0000	1.0000	USD	USD	87,766,549.92
24-Mar-2011										195,206,774.11
ASPEN PHARMACARE HOLDINGS LT	APN	5202	(271,589.00)	11.32	6,160.74	0.1459	1.0000	ZAR	ZAR	3,074,208.05
BR PROPERTIES SA	SPG	19316	(24,800.00)	10.24	636.20	0.6036	1.0000	BRL	BRL	253,845.60
BRAZIL	BRLUSD=X	23	(488,376.00)	0.60	--	0.6025	1.0000	BRL	BRL	294,237.86
BRAZIL	BRLUSD=X	23	(2,227,542.18)	0.60	--	0.6025	1.0000	BRL	BRL	1,342,054.58
BRITISH POUNDS	GBPUSD=X	55	(2,286,659.37)	1.61	--	1.6091	1.0000	GBP	GBP	3,679,463.59
BRITISH POUNDS	GBPUSD=X	55	(8,407,647.92)	1.61	--	1.6091	1.0000	GBP	GBP	13,528,746.27
CANADIAN DOLLAR	CAD	29	(76,852.04)	1.02	--	1.0180	1.0000	CAD	CAD	78,236.83
CANADIAN DOLLAR	CAD	29	(637,268.86)	1.02	--	1.0224	1.0000	CAD	CAD	651,537.53
CANON INC	7751	1099	(224,100.00)	44.95	15,132.55	0.0124	1.0000	JPY	JPY	10,073,243.85
CANON INC	7751	1099	(324,700.00)	44.97	14,615.35	0.0124	1.0000	JPY	JPY	14,600,732.18
CHILEAN PESO	CLP	32	(464,289,772.00)	0.00	--	0.0021	1.0000	CLP	CLP	962,858.06
CIE FINANCIERE RICHEMON-BR A	CFR	1007	(246,500.00)	56.93	21,080.96	1.1037	1.0000	CHF	CHF	14,032,887.82
COMMERCIAL INTERNATIONAL BAN	COMI	18649	(35,454.00)	4.93	1,277.65	0.1680	1.0000	EGP	EGP	174,949.77
HON HAI PRECISION INDUSTRY	2317	517	(325,000.00)	3.52	4,589.59	0.0338	1.0000	TWD	TWD	1,142,813.30
JAPANESE YEN	JPY	177	(324,834,676.00)	0.01	--	0.0123	1.0000	JPY	JPY	4,009,811.21
JAPANESE YEN	JPY	177	(1,180,177,582.00)	0.01	--	0.0123	1.0000	JPY	JPY	14,568,300.90

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
JAPANESE YEN	JPY	177	(207,143,261.00)	0.01	--	0.0123	1.0000	JPY	JPY	2,557,009.56
JAPANESE YEN	JPY	177	(814,220,576.00)	0.01	--	0.0123	1.0000	JPY	JPY	10,050,869.07
LAN AIRLINES SA	LAN	5256	(51,839.00)	25.93	3,368.89	0.0021	1.0000	CLP	CLP	1,344,186.90
LOCALIZA RENT A CAR	RENT3	684	(30,100.00)	14.75	1,112.83	0.6036	1.0000	BRL	BRL	444,019.07
MITSUBISHI ESTATE CO LTD	8802	12957	(224,000.00)	17.94	6,037.15	0.0124	1.0000	JPY	JPY	4,018,737.67
OGX PETROLEO E GAS PARTICIPA	OGXP3F.SA	10894	(113,800.00)	11.96	1,635.33	0.6036	1.0000	BRL	BRL	1,361,141.49
PETROBAKKEN ENERGY LTD-A	PBN	17530	(59,222.00)	18.43	2,430.12	1.0259	1.0000	CAD	CAD	1,091,554.78
RECKITT BENCKISER GROUP PLC	RB/	752	(274,639.00)	49.47	13,602.45	1.6161	1.0000	GBP	GBP	13,587,239.45
RECKITT BENCKISER GROUP PLC	RB/	752	(74,670.00)	49.49	2,590.18	1.6161	1.0000	GBP	GBP	3,695,372.20
REPO SSB 032311	REPO SSB 032311	31803	(53,946,935.14)	1.00	--	1.0000	1.0000	USD	USD	53,946,935.14
SOUTH AFRICA RAND	ZAR	160	(743,235.68)	0.14	--	0.1440	1.0000	ZAR	ZAR	107,001.97
SOUTH AFRICA RAND	ZAR	160	(21,072,620.06)	0.15	--	0.1450	1.0000	ZAR	ZAR	3,055,996.04
SWISS FRANC	CHF	31	(859,956.50)	1.10	--	1.1004	1.0000	CHF	CHF	946,254.95
SWISS FRANC	CHF	31	(12,714,498.00)	1.10	--	1.0987	1.0000	CHF	CHF	13,969,826.58
TONENGENERAL SEKIYU KK	5012	24810	(210,000.00)	12.20	3,849.83	0.0124	1.0000	JPY	JPY	2,562,701.85
25-Mar-2011										125,790,809.05
ASPEN PHARMACARE HOLDINGS LT	APN	5202	(216,022.00)	11.45	4,956.37	0.1461	1.0000	ZAR	ZAR	2,473,229.07
BR PROPERTIES SA	SPG	19316	(45,200.00)	10.20	1,155.84	0.6037	1.0000	BRL	BRL	461,181.20
BRAZIL	BRLUSD=X	23	(420,546.00)	0.60	--	0.6022	1.0000	BRL	BRL	253,264.68
BRAZIL	BRLUSD=X	23	(2,255,003.09)	0.60	--	0.6022	1.0000	BRL	BRL	1,358,026.54
BRAZIL	BRLUSD=X	23	(735,606.38)	0.60	--	0.6022	1.0000	BRL	BRL	443,002.94
CANADIAN DOLLAR	CAD	29	(1,064,047.60)	1.02	--	1.0197	1.0000	CAD	CAD	1,084,987.87
CANON INC	7751	1099	(135,200.00)	43.13	5,836.38	0.0123	1.0000	JPY	JPY	5,830,541.04
CANON INC	7751	1099	(373,500.00)	43.40	24,348.95	0.0123	1.0000	JPY	JPY	16,208,281.66
CHILEAN PESO	CLP	32	(503,625,439.00)	0.00	--	0.0021	1.0000	CLP	CLP	1,043,980.28
CHILEAN PESO	CLP	32	(502,625,439.00)	0.00	--	0.0021	1.0000	CLP	CLP	1,043,983.19
HON HAI PRECISION INDUSTRY	2317	517	(848,000.00)	3.57	12,141.25	0.0339	1.0000	TWD	TWD	3,023,181.43
JAPANESE YEN	JPY	177	(162,040,517.00)	0.01	--	0.0123	1.0000	JPY	JPY	1,988,446.18
JAPANESE YEN	JPY	177	(1,314,977,540.00)	0.01	--	0.0123	1.0000	JPY	JPY	16,136,470.74
JAPANESE YEN	JPY	177	(473,031,668.00)	0.01	--	0.0123	1.0000	JPY	JPY	5,804,708.78
JAPANESE YEN	JPY	177	(2,897,048.00)	0.01	--	0.0123	1.0000	JPY	JPY	35,550.52
LAN AIRLINES SA	LAN	5256	(12,960.00)	25.79	837.81	0.0021	1.0000	CLP	CLP	334,284.84
MITSUBISHI ESTATE CO LTD	8802	12957	(2,000.00)	17.85	53.64	0.0123	1.0000	JPY	JPY	35,708.72
NOVARTIS AG-REG	NOVN	5168	(154,343.00)	54.67	12,675.42	1.0938	1.0000	CHF	CHF	8,437,605.97

Performance Workbook Report

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Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
	REPO SSB									
REPO SSB 032411	032411	31835	(46,967,214.82)	1.00	--	1.0000	1.0000	USD	USD	46,967,214.82
SONY FINANCIAL HOLDINGS INC	8729	14354	(522.00)	3,826.24	3,000.45	0.0123	1.0000	JPY	JPY	1,997,295.21
SOUTH AFRICA RAND	ZAR	160	(16,923,811.55)	0.15	--	0.1453	1.0000	ZAR	ZAR	2,458,641.25
SWISS FRANC	CHF	31	(7,714,081.23)	1.09	--	1.0852	1.0000	CHF	CHF	8,371,222.13
28-Mar-2011										59,471,109.76
ASPEN PHARMACARE HOLDINGS LT	APN	5202	(237,976.00)	11.53	5,502.46	0.1456	1.0000	ZAR	ZAR	2,742,981.44
BR PROPERTIES SA	SPG	19316	(77,100.00)	10.22	1,975.30	0.6022	1.0000	BRL	BRL	788,148.23
BRAZIL	BRLUSD=X	23	(763,877.48)	0.60	--	0.6010	1.0000	BRL	BRL	459,060.99
CHILEAN PESO	CLP	32	(317,938,631.00)	0.00	--	0.0021	1.0000	CLP	CLP	662,304.32
CHILEAN PESO	CLP	32	(403,650,583.00)	0.00	--	0.0021	1.0000	CLP	CLP	838,317.68
EFG-HERMES HOLDING SAE	HRHO	490	(23,982.00)	3.64	637.23	0.1680	1.0000	EGP	EGP	87,256.42
EGYPTIAN POUND	EGP	46	(1,041,126.04)	0.17	--	0.1678	1.0000	EGP	EGP	174,656.27
JAPANESE YEN	JPY	177	(89,769,238.00)	0.01	--	0.0123	1.0000	JPY	JPY	1,099,951.45
LOCALIZA RENT A CAR	RENT3	684	(11,300.00)	15.11	427.80	0.6022	1.0000	BRL	BRL	170,689.99
OGX PETROLEO E GAS PARTICIPA	OGXP3F.SA	10894	(265,300.00)	11.93	7,935.48	0.6022	1.0000	BRL	BRL	3,166,254.86
	REPO SSB									
REPO SSB 032511	032511	31862	(45,449,996.96)	1.00	--	1.0000	1.0000	USD	USD	45,449,996.96
SONY FINANCIAL HOLDINGS INC	8729	14354	(290.00)	3,787.92	1,650.22	0.0122	1.0000	JPY	JPY	1,098,498.09
SOUTH AFRICA RAND	ZAR	160	(18,838,521.64)	0.15	--	0.1451	1.0000	ZAR	ZAR	2,732,993.06
29-Mar-2011										52,603,242.90
ASPEN PHARMACARE HOLDINGS LT	APN	5202	(62,434.00)	11.63	1,456.96	0.1458	1.0000	ZAR	ZAR	726,294.55
BR PROPERTIES SA	SPG	19316	(48,500.00)	10.27	1,248.28	0.6035	1.0000	BRL	BRL	498,062.14
BRAZIL	BRLUSD=X	23	(5,258,041.12)	0.60	--	0.6042	1.0000	BRL	BRL	3,177,064.14
BRAZIL	BRLUSD=X	23	(1,308,838.35)	0.60	--	0.6042	1.0000	BRL	BRL	790,838.89
BRAZIL	BRLUSD=X	23	(283,456.33)	0.60	--	0.6042	1.0000	BRL	BRL	171,272.71
CHILEAN PESO	CLP	32	(645,412,113.00)	0.00	--	0.0021	1.0000	CLP	CLP	1,337,777.96
LOCALIZA RENT A CAR	RENT3	684	(78,500.00)	15.17	2,983.66	0.6035	1.0000	BRL	BRL	1,190,479.75
OGX PETROLEO E GAS PARTICIPA	OGXP3F.SA	10894	(45,400.00)	11.81	1,343.46	0.6035	1.0000	BRL	BRL	536,039.43
	REPO SSB									
REPO SSB 032811	032811	31888	(43,448,350.17)	1.00	--	1.0000	1.0000	USD	USD	43,448,350.17
SOUTH AFRICA RAND	ZAR	160	(4,980,964.46)	0.15	--	0.1460	1.0000	ZAR	ZAR	727,063.16
30-Mar-2011										113,867,560.54
ASPEN PHARMACARE HOLDINGS LT	APN	5202	(94,151.00)	11.69	2,207.49	0.1468	1.0000	ZAR	ZAR	1,100,434.57
BR PROPERTIES SA	SPG	19316	(20,600.00)	10.36	534.77	0.6106	1.0000	BRL	BRL	213,375.92
BRAZIL	BRLUSD=X	23	(888,190.54)	0.61	--	0.6127	1.0000	BRL	BRL	544,234.40

Performance Workbook Report

March 31, 2011

Portfolio Activity: Sale

Settle/Flow Date	Ticker	Identifier	Trade/Flow Quantity	Trade/Flow Price	Trade Commissions	FX Rate (Local-Base)	FX Rate (Base-Settle Cash)	Currency (Settle)	Cash (Bucket)	Net Value
BRAZIL	BRLUSD=X	23	(1,972,565.43)	0.61	--	0.6127	1.0000	BRL	BRL	1,208,679.80
BRAZIL	BRLUSD=X	23	(825,264.07)	0.61	--	0.6127	1.0000	BRL	BRL	505,676.51
CHILEAN PESO	CLP	32	(160,373,076.00)	0.00	--	0.0021	1.0000	CLP	CLP	332,256.13
EGYPTIAN POUND	EGP	46	(519,502.93)	0.17	--	0.1678	1.0000	EGP	EGP	87,164.92
LAN AIRLINES SA	LAN	5256	(3,888.00)	25.69	250.29	0.0021	1.0000	CLP	CLP	99,866.53
LOCALIZA RENT A CAR	RENT3	684	(72,900.00)	15.92	2,909.10	0.6106	1.0000	BRL	BRL	1,160,731.05
NEW TAIWAN DOLLAR	TWD	135	(300,000,000.00)	0.03	--	0.0339	1.0000	TWD	TWD	10,168,803.00
REPO SSB 032911	REPO SSB 032911	31937	(97,350,416.91)	1.00	--	1.0000	1.0000	USD	USD	97,350,416.91
SOUTH AFRICA RAND	ZAR	160	(7,494,454.37)	0.15	--	0.1462	1.0000	ZAR	ZAR	1,095,920.81
31-Mar-2011										136,769,047.98
ASPEN PHARMACARE HOLDINGS LT	APN	5202	(124,369.00)	11.72	2,925.05	0.1479	1.0000	ZAR	ZAR	1,458,140.08
BR PROPERTIES SA	SPG	19316	(35,100.00)	10.49	922.75	0.6147	1.0000	BRL	BRL	368,178.00
BRAZIL	BRLUSD=X	23	(1,900,929.25)	0.61	--	0.6128	1.0000	BRL	BRL	1,164,856.46
BRAZIL	BRLUSD=X	23	(349,445.74)	0.61	--	0.6128	1.0000	BRL	BRL	214,134.29
CANADIAN DOLLAR	CAD	29	(21,194.32)	1.03	--	1.0310	1.0000	CAD	CAD	21,852.07
CANADIAN DOLLAR	CAD	29	(101,715.24)	1.03	--	1.0276	1.0000	CAD	CAD	104,526.97
DANISH KRONE	DKK	42	(2,057,040.00)	0.19	--	0.1897	1.0000	DKK	DKK	390,189.51
REPO SSB 033011	REPO SSB 033011	31969	(131,593,514.40)	1.00	--	1.0000	1.0000	USD	USD	131,593,514.40
SOUTH AFRICA RAND	ZAR	160	(9,856,225.04)	0.15	--	0.1475	1.0000	ZAR	ZAR	1,453,656.19