| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS ORIGINAL FACE | LOCAL BASE | UNIT COST UNIT COST | TOTAL COST TOTAL COST | UNIT PRICE UNIT PRICE | MARKET VALUE MARKET VALUE | % CURR % FUND | UNREAL GN/LS UNREAL GN/LS |
| | | | | CASH EQUIVALENTS | | | | |
| US DOLLAR | | | | | | | EXCHANGE RATE | 1.000000 |
| 40410T007 | HBOS TREAS SVCS PLC | | | 1.730 | 25OCT02 DTC MMI ST GENERIC CUSIP | | | |
| GT73 | 9,000,000.00 | | 99.759722 | 8,978,375.00 | 99.759722 | 8,978,375.00 | 0.47<br>0.41 | 0.00 |
| 8611239B5 | STATE STREET BANK + TRUST CO | | | 1.765 | SHORT TERM INVESTMENT FUND | | | |
| GT10 | 14,666,838.71 | | 100.000000 | 14,666,838.71 | 100.000000 | 14,666,838.71 | 0.77<br>0.68 | 0.00 |
| GT24 | 3,031,855.20 | | 100.000000 | 3,031,855.20 | 100.000000 | 3,031,855.20 | 0.16<br>0.14 | 0.00 |
| GT30 | 949,758.73 | | 100.000000 | 949,758.73 | 100.000000 | 949,758.73 | 0.05<br>0.04 | 0.00 |
| GT44 | 2,871,034.88 | | 100.000000 | 2,871,034.88 | 100.000000 | 2,871,034.88 | 0.15<br>0.13 | 0.00 |
| GT49 | 1,328,527.00 | | 100.000000 | 1,328,527.00 | 100.000000 | 1,328,527.00 | 0.07<br>0.06 | 0.00 |
| GT54 | 91,619,349.72 | | 100.000000 | 91,619,349.72 | 100.000000 | 91,619,349.72 | 4.83<br>4.22 | 0.00 |
| GT71 | 1,679,399.53 | | 100.000000 | 1,679,399.53 | 100.000000 | 1,679,399.53 | 0.09<br>0.08 | 0.00 |
| GT72 | 585,802.17 | | 100.000000 | 585,802.17 | 100.000000 | 585,802.17 | 0.03<br>0.03 | 0.00 |
| GT73 | 56,540,141.73 | | 100.000000 | 56,540,141.73 | 100.000000 | 56,540,141.73 | 2.98<br>2.61 | 0.00 |
| GT74 | 657,763.06 | | 100.000000 | 657,763.06 | 100.000000 | 657,763.06 | 0.03<br>0.03 | 0.00 |
| GT76 | 1,886,167.12 | | 100.000000 | 1,886,167.12 | 100.000000 | 1,886,167.12 | 0.10<br>0.09 | 0.00 |
| | 175,816,637.85 | | | 175,816,637.85 | | 175,816,637.85 | 9.26 | 0.00 |

STATE STREET.



| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS ORIGINAL FACE | LOCAL BASE | UNIT COST UNIT COST | TOTAL COST TOTAL COST | UNIT PRICE UNIT PRICE | MARKET VALUE MARKET VALUE | % CURR % FUND | UNREAL GN/LS UNREAL GN/LS |
| 8611249J6 | STATE STREET BANK + TRUST CO | | | 1.765 | STATE STREET STIF TEACHERS | | | |
| GT01 | 8,829,181.03 | | 100.000000 | 8,829,181.03 | 100.000000 | 8,829,181.03 | 0.47<br>0.41 | 0.00 |
| 8611249K3 | STATE STREET BANK + TRUST CO | | | 1.765 | STATE ST STIF POLICE + FIRE | | | |
| GT01 | 13,836,983.02 | | 100.000000 | 13,836,983.02 | 100.000000 | 13,836,983.02 | 0.73<br>0.64 | 0.00 |
| 912795LK5 | UNITED STATES TREAS BILLS | | | .010 | 14NOV02 | | | |
| GT73 | 2,750,000.00 | | 99.593028 | 2,738,808.26 | 99.805000 | 2,744,637.50 | 0.14<br>0.13 | 5,829.24 |
| GT73 | 500,000.00 | | 99.610612 | 498,053.06 | 99.805000 | 499,025.00 | 0.03<br>0.02 | 971.94 |
| | 3,250,000.00 | | | 3,236,861.32 | | 3,243,662.50 | 0.17 | 6,801.18 |
| 912795LM1 | UNITED STATES TREAS BILLS | | | .010 | 29NOV02 | | | |
| GT73 | 750,000.00 | | 99.376667 | 745,325.00 | 99.750000 | 748,125.00 | 0.04<br>0.03 | 2,800.00 |
| GT73 | 750,000.00 | | 99.376667 | 745,325.00 | 99.750000 | 748,125.00 | 0.04<br>0.03 | 2,800.00 |
| GT73 | 250,000.00 | | 99.498472 | 248,746.18 | 99.750000 | 249,375.00 | 0.01<br>0.01 | 628.82 |
| GT73 | 500,000.00 | | 99.434542 | 497,172.71 | 99.750000 | 498,750.00 | 0.03<br>0.02 | 1,577.29 |
| GT73 | 250,000.00 | | 99.518180 | 248,795.45 | 99.750000 | 249,375.00 | 0.01<br>0.01 | 579.55 |
| GT73 | 750,000.00 | | 99.529180 | 746,468.85 | 99.750000 | 748,125.00 | 0.04<br>0.03 | 1,656.15 |
| GT73 | 750,000.00 | | 99.611805 | 747,088.54 | 99.750000 | 748,125.00 | 0.04<br>0.03 | 1,036.46 |
| GT73 | 250,000.00 | | 99.619860 | 249,049.65 | 99.750000 | 249,375.00 | 0.01<br>0.01 | 325.35 |
| GT73 | 1,250,000.00 | | 99.637778 | 1,245,472.22 | 99.750000 | 1,246,875.00 | 0.07<br>0.06 | 1,402.78 |
| GT73 | 250,000.00 | | 99.634444 | 249,086.11 | 99.750000 | 249,375.00 | 0.01<br>0.01 | 288.89 |
| GT73 | 750,000.00 | | 99.703153 | 747,773.65 | 99.750000 | 748,125.00 | 0.04<br>0.03 | 351.35 |
| GT73 | 250,000.00 | | 99.716444 | 249,291.11 | 99.750000 | 249,375.00 | 0.01<br>0.01 | 83.89 |
| GT73 | 250,000.00 | | 99.744332 | 249,360.83 | 99.750000 | 249,375.00 | 0.01<br>0.01 | 14.17 |

STATE STREET.

| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE |
|---|---|---|---|---|

| UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
|---|---|---|---|---|---|---|---|
| 217,732,801.90 | | | 217,666,993.52 | | 217,687,339.40 | 11.47<br>10.04 | 20,345.88 |

STATE STREET.



| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE |
|---|---|---|---|---|

| | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
|---|---|---|---|---|---|---|---|---|
| | | | | EQUITIES<br>++++++++ | | | | |
| AUSTRALIAN DOLLAR | | | | | | | EXCHANGE RATE | 1.840455 |
| | 606558005 | AUST + NZ BANK GRP | | NPV | | | | |
| GT74 | 29,600.000 | | 13.040922 | 386,011.28 | 17.650000 | 522,440.00 | 2.91 | 136,428.72 |
| | | | 7.518093 | 222,535.56 | 9.590020 | 283,864.59 | 0.01 | 61,329.03 |
| | 607614005 | WESTPAC BKG CORP | | NPV | | | | |
| GT44 | 270,607.000 | | 12.064413 | 3,264,714.74 | 13.850000 | 3,747,906.95 | 20.84 | 483,192.21 |
| | | | 7.100166 | 1,921,354.56 | 7.525313 | 2,036,402.38 | 0.09 | 115,047.82 |
| | 612000000 | BRAMBLES INDS LTD | | NPV | | | | |
| GT44 | 297,378.000 | | 10.281051 | 3,057,358.25 | 6.450000 | 1,918,088.10 | 10.67 | -1,139,270.15 |
| | | | 6.380602 | 1,897,450.67 | 3.504568 | 1,042,181.47 | 0.05 | -855,269.20 |
| GT74 | 18,500.000 | | 9.969704 | 184,439.53 | 6.450000 | 119,325.00 | 0.66 | -65,114.53 |
| | | | 5.436911 | 100,582.86 | 3.504568 | 64,834.51 | 0.00 | -35,748.35 |
| | ::::::::::: | | | ::::::::::: | | ::::::::::: | ::::: | ::::::::::::: |
| | 315,878.000 | | | 3,241,797.78 | | 2,037,413.10 | 11.33 | -1,204,384.68 |
| | | | | 1,998,033.53 | | 1,107,015.98 | 0.05 | -891,017.55 |
| | 614469005 | BHP BILLITON LTD | | NPV | | | | |
| GT74 | 69,423.000 | | 8.867573 | 615,613.52 | 9.050000 | 628,278.15 | 3.49 | 12,664.63 |
| | | | 5.031133 | 349,276.32 | 4.917262 | 341,371.10 | 0.02 | -7,905.22 |
| | 634926901 | FOSTERS GROUP | | NPV | | | | |
| GT44 | 528,667.000 | | 4.805804 | 2,540,670.05 | 4.610000 | 2,437,154.87 | 13.55 | -103,515.18 |
| | | | 2.468214 | 1,304,863.35 | 2.504815 | 1,324,213.24 | 0.06 | 19,349.89 |
| GT74 | 105,273.000 | | 4.118953 | 433,614.49 | 4.610000 | 485,308.53 | 2.70 | 51,694.04 |
| | | | 2.373938 | 249,911.57 | 2.504815 | 263,689.43 | 0.01 | 13,777.86 |
| | ::::::::::: | | | ::::::::::: | | ::::::::::: | ::::: | ::::::::::: |
| | 633,940.000 | | | 2,974,284.54 | | 2,922,463.40 | 16.25 | -51,821.14 |
| | | | | 1,554,774.92 | | 1,587,902.67 | 0.07 | 33,127.75 |
| | 662460005 | NATL AUSTRALIA BK | | NPV | | | | |
| GT44 | 124,480.000 | | 17.129364 | 2,132,263.20 | 33.480000 | 4,167,590.40 | 23.18 | 2,035,327.20 |
| | | | 11.042214 | 1,374,534.82 | 18.191154 | 2,264,434.83 | [illegible].10 | 889,900.01 |
| GT74 | 13,276.000 | | 29.384292 | 390,105.86 | 33.480000 | 444,480.48 | [illegible].47 | 54,374.62 |
| | | | 15.722636 | 208,733.72 | 18.191154 | 241,505.75 | [illegible].01 | 32,772.04 |
| | ::::::::::: | | | ::::::::::: | | ::::::::::: | ::::: | ::::::::::: |
| | 137,756.000 | | | 2,522,369.06 | | 4,612,070.[illegible] | [illegible].66 | 2,[illegible] |

STATE STREET.

| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
| 688692003 | NEWS CORPORATION | | | NPV | | | | |
| GT44 | 246,681.000 | | 10.010383 | 2,469,371.20 | 8.790000 | 2,168,325.99 | 12.06 | -301,045.21 |
| | | | 6.472578 | 1,596,662.00 | 4.775993 | 1,178,146.70 | 0.05 | -418,515.30 |
| GT74 | 33,905.000 | | 22.011481 | 746,299.26 | 8.790000 | 298,024.95 | 1.66 | -448,274.31 |
| | | | 12.526011 | 424,694.39 | 4.775993 | 161,930.04 | 0.01 | -262,764.35 |
| | ::::::::::: | | | ::::::::::::: | | ::::::::::::: | ::::: | ::::::::::::: |
| | 280,586.000 | | | 3,215,670.46 | | 2,466,350.94 | 13.72 | -749,319.52 |
| | | | | 2,021,356.39 | | 1,340,076.74 | 0.06 | -681,279.65 |
| 695498006 | WMC LTD | | | NPV | | | | |
| GT74 | 46,490.000 | | 7.623024 | 354,394.37 | 7.090000 | 329,614.10 | 1.83 | -24,780.27 |
| | | | 4.118752 | 191,480.76 | 3.852308 | 179,093.81 | 0.01 | -12,386.95 |
| 698123908 | WOOLWORTHS LTD | | | NPV | | | | |
| GT74 | 57,969.000 | | 10.508636 | 609,175.14 | 12.300000 | 713,018.70 | 3.97 | 103,843.56 |
| | | | 5.514484 | 319,669.12 | 6.683130 | 387,414.36 | 0.02 | 67,745.24 |
| | 1,842,249.000 | | | 17,184,030.89 | | 17,979,556.22 | 100.00 | 795,525.33 |
| | | | | 10,161,749.70 | | 9,769,082.22 | 0.45 | -392,667.48 |

CANADIAN DOLLAR — EXCHANGE RATE 1.586227

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 003924958 | ABITIBI CONSOLIDATED INC | | | COM | | | | |
| GT74 | 23,400.000 | | 11.759453 | 275,171.21 | 10.660000 | 249,444.00 | 8.91 | -25,727.21 |
| | | | 7.774139 | 181,914.86 | 6.720350 | 157,256.18 | 0.01 | -24,658.68 |
| 013716956 | ALCAN INC | | | COM | | | | |
| GT74 | 3,800.000 | | 48.710000 | 185,098.00 | 39.250000 | 149,150.00 | 5.33 | -35,948.00 |
| | | | 33.091032 | 125,745.92 | 24.744252 | 94,028.16 | 0.00 | -31,717.76 |
| 05534B950 | BCE INC | | | COM | | | | |
| GT74 | 27,500.000 | | 24.595167 | 676,367.10 | 28.100000 | 772,750.00 | 27.59 | 96,382.90 |
| | | | 15.562622 | 427,972.10 | 17.714993 | 487,162.30 | 0.02 | 59,190.20 |
| 097751200 | BOMBARDIER INC | | | CLASS B | | | | |
| GT74 | 19,600.000 | | 23.050279 | 451,785.47 | 4.360000 | 85,456.00 | 3.05 | -366,329.47 |
| | | | 15.577079 | 305,310.75 | 2.748661 | 53,873.75 | 0.00 | -251,437.00 |

STATE STREET.



| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
| 867229957 | SUNCOR ENERGY INC | | | COM NPV | | | | |
| GT74 | 10,800.000 | | 25.853761 | 279,220.62 | 27.310000 | 294,948.00 | 10.53 | 15,727.38 |
| | | | 16.471532 | 177,892.55 | 17.216956 | 185,943.12 | 0.01 | 8,050.57 |
| 87971M954 | TELUS CORP | | | NON VTG SHS | | | | |
| GT74 | 17,000.000 | | 10.430652 | 177,321.08 | 10.800000 | 183,600.00 | 6.56 | 6,278.92 |
| | | | 6.590719 | 112,042.22 | 6.808609 | 115,746.36 | 0.01 | 3,704.14 |
| 884903105 | THOMSON CORP | | | COM | | | | |
| GT74 | 25,800.000 | | 54.009533 | 1,393,445.96 | 39.449466 | 1,017,796.22 | 36.34 | -375,649.74 |
| | | | 36.223462 | 934,565.32 | 24.870000 | 641,646.01 | 0.03 | -292,919.31 |
| 989139951 | ZARLINK SEMICONDUCTOR INC | | | COM | | | | |
| GT74 | 14,000.000 | | 36.060000 | 504,840.00 | 3.390000 | 47,460.00 | 1.69 | -457,380.00 |
| | | | 24.497283 | 342,961.96 | 2.137147 | 29,920.06 | 0.00 | -313,041.90 |
| | 141,900.000 | | | 3,943,249.44 | | 2,800,604.22 | 100.00 | -1,142,645.22 |
| | | | | 2,608,405.68 | | 1,765,575.94 | 0.08 | -842,829.74 |

SWISS FRANC — EXCHANGE RATE 1.473229

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 553397902 | SWISSCOM AG | | | CHF9 (REGD) | | | | |
| GT74 | 2,534.000 | | 437.018650 | 1,107,405.26 | 409.500000 | 1,037,673.00 | 2.13 | -69,732.26 |
| | | | 264.999542 | 671,508.84 | 277.960860 | 704,352.82 | 0.03 | 32,843.98 |
| 710306903 | NOVARTIS AG | | | CHF0.50 REGD | | | | |
| GT44 | 124,720.000 | | 33.898761 | 4,227,853.51 | 58.250000 | 7,264,940.00 | 14.88 | 3,037,086.49 |
| | | | 24.376090 | 3,040,185.93 | 39.538999 | 4,931,303.96 | 0.23 | 1,891,118.03 |
| GT74 | 25,319.000 | | 66.377610 | 1,680,614.71 | 58.250000 | 1,474,831.75 | 3.02 | -205,782.96 |
| | | | 39.017844 | 987,892.78 | 39.538999 | 1,001,087.92 | 0.05 | 13,195.14 |
| | ::::::::::: | | | :::::::::::: | | :::::::::::: | ::::: | :::::::::::: |
| | 150,039.000 | | | 5,908,468.22 | | 8,739,771.75 | 17.91 | 2,831,303.53 |
| | | | | 4,028,078.71 | | 5,932,391.88 | 0.27 | 1,904,313.17 |
| 711038901 | ROCHE HOLDINGS AG | | | GENUSSCHEINE NPV | | | | |
| GT44 | 56,360.000 | | 114.233487 | 6,438,199.30 | 99.650000 | 5,616,274.00 | 11.51 | -821,925.30 |
| | | | 80.822182 | 4,555,138.18 | 67.640537 | 3,812,220.64 | 0.18 | -742,917.54 |
| GT74 | 6,000.000 | | 159.500000 | 957,000.00 | 99.650000 | 597,900.00 | 1.23 | -359,100.00 |
| | | | 93.095197 | 558,571.18 | 67.640537 | 405,843.22 | 0.02 | -152,727.96 |
| | ::::::::::: | | | :::::::::::: | | :::::::::::: | ::::: | :::::::::::: |
| | 62,360.000 | | | 7,395,199.30 | | 6,214,174.00 | 12.73 | -1,181,025.30 |
| | | | | 5,113,709.36 | | 4,218,063.86 | 0.19 | -895,645.50 |

STATE STREET.

| ASSET ID | ASSET DESCRIPTION | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | RATE / MATURITY DATE / MKT PRICE | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
|---|---|---|---|---|---|---|---|---|---|---|
| | 711076901 HOLCIM | | | | CHF10(BEARER) | | | | | |
| GT74 | | 3.137.000 | | 376.624179 | 1.181.470.05 | | 233.250000 | 731.705.25 | 1.50 | -449.764.80 |
| | | | | 212.799407 | 667.551.74 | | 158.325691 | 496.667.69 | 0.02 | -170.884.05 |
| | 712387901 NESTLE SA | | | | CHF1 (REGD) | | | | | |
| GT44 | | 40.870.000 | | 225.383471 | 9.211.422.45 | | 322.000000 | 13.160.140.00 | 26.96 | 3.948.717.55 |
| | | | | 147.995478 | 6.048.575.17 | | 218.567514 | 8.932.854.29 | 0.41 | 2.884.279.12 |
| GT74 | | 3.821.000 | | 368.140505 | 1.406.664.87 | | 322.000000 | 1.230.362.00 | 2.52 | -176.302.87 |
| | | | | 218.765807 | 835.904.15 | | 218.567514 | 835.146.47 | 0.04 | -757.68 |
| | | 44.691.000 | | | 10.618.087.32 | | | 14.390.502.00 | 29.48 | 3.772.414.68 |
| | | | | | 6.884.479.32 | | | 9.768.000.76 | 0.45 | 2.883.521.44 |
| | 712611904 UBS AG | | | | CHF.80 (REGD) | | | | | |
| GT44 | | 127.334.000 | | 76.997278 | 9.804.371.44 | | 61.300000 | 7.805.574.20 | 15.99 | -1.998.797.24 |
| | | | | 50.433288 | 6.421.872.30 | | 41.609281 | 5.298.276.24 | 0.24 | -1.123.596.06 |
| GT74 | | 10.500.000 | | 82.633333 | 867.650.00 | | 61.300000 | 643.650.00 | 1.32 | -224.000.00 |
| | | | | 48.230510 | 506.420.35 | | 41.609281 | 436.897.45 | 0.02 | -69.522.90 |
| | | 137.834.000 | | | 10.672.021.44 | | | 8.449.224.20 | 17.31 | -2.222.797.24 |
| | | | | | 6.928.292.65 | | | 5.735.173.69 | 0.26 | -1.193.118.96 |
| | 715111902 RICHEMONT (CIE FIN) | | | | A CHF1 (BR) EQUITY UNIT | | | | | |
| GT74 | | 32.792.000 | | 47.562794 | 1.559.679.13 | | 21.850000 | 716.505.20 | 1.47 | -843.173.93 |
| | | | | 27.837431 | 912.845.03 | | 14.831367 | 486.350.19 | 0.02 | -426.494.84 |
| | 717158901 CREDIT SUISSE GRP | | | | CHF3 (REGD) | | | | | |
| GT74 | | 16.518.000 | | 50.237744 | 829.827.05 | | 28.900000 | 477.370.20 | 0.98 | -352.456.85 |
| | | | | 31.444018 | 519.392.29 | | 19.616774 | 324.029.87 | 0.01 | -195.362.42 |
| | 718981905 SWISS REINSURANCE | | | | CHF0.1 | | | | | |
| GT44 | | 79.311.000 | | 92.639734 | 7.347.349.93 | | 82.850000 | 6.570.916.35 | 13.46 | -776.433.58 |
| | | | | 61.708396 | 4.894.154.60 | | 56.237014 | 4.460.213.82 | 0.21 | -433.940.78 |
| GT74 | | 15.885.000 | | 156.672499 | 2.488.742.65 | | 82.850000 | 1.316.072.25 | 2.70 | -1.172.670.40 |
| | | | | 95.805890 | 1.521.876.56 | | 56.237014 | 893.324.97 | 0.04 | -628.551.59 |
| | | 95.196.000 | | | 9.836.092.58 | | | 7.886.988.60 | 16.16 | -1.949.103.98 |
| | | | | | 6.416.031.16 | | | 5.353.538.79 | 0.25 | -1.062.492.37 |
| | | 545.101.000 | | | 49.108.250.35 | | | 48.643.914.20 | 99.66 | -464.336.15 |
| | | | | | 32.141.889.10 | | | 33.018.569.5[illegible] | [illegible]52 | 876.680.45 |

STATE STREET.



| ASSET ID | ASSET DESCRIPTION | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | RATE / MATURITY DATE / MKT PRICE | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
|---|---|---|---|---|---|---|---|---|---|---|
| | EURO CURRENCY | | | | | | | | EXCHANGE RATE | 1.011891 |
| | >> GERMANY | | | | | | | | | |
| | 484628904 SAP AG | | | | NPV | | | | | |
| GT74 | | 1.300.000 | | 150.141992 | 195.184.59 | | 46.340000 | 60.242.00 | 0.06 | -134.942.59 |
| | | | | 132.797277 | 172.636.46 | | 45.795446 | 59.534.08 | 0.00 | -113.102.38 |
| | 494290901 E ON AG | | | | NPV | | | | | |
| GT44 | | 122.480.000 | | 48.970574 | 5.997.915.91 | | 47.800000 | 5.854.544.00 | 5.80 | -143.371.91 |
| | | | | 52.502539 | 6.430.510.95 | | 47.238289 | 5.785.745.70 | 0.27 | -644.765.25 |
| | 504141904 METRO AG | | | | ORD NPV | | | | | |
| GT74 | | 10.800.000 | | 46.504166 | 502.244.99 | | 17.880000 | 193.104.00 | 0.19 | -309.140.99 |
| | | | | 39.907313 | 430.998.98 | | 17.669887 | 190.834.78 | 0.01 | -240.164.20 |
| | 506921907 BAYER AG | | | | ORD NPV | | | | | |
| GT44 | | 111.899.000 | | 46.789259 | 5.235.671.34 | | 17.450000 | 1.952.637.55 | 1.93 | -3.283.033.79 |
| | | | | 41.522584 | 4.646.335.62 | | 17.244940 | 1.929.691.59 | 0.09 | -2.716.644.03 |
| | 523148906 ALLIANZ AG | | | | NPV(REGD)(VINKULIERT) | | | | | |
| GT44 | | 12.358.000 | | 262.123077 | 3.239.316.99 | | 86.650000 | 1.070.820.70 | 1.06 | -2.168.496.29 |
| | | | | 228.781639 | 2.827.283.49 | | 85.631753 | 1.058.237.20 | 0.05 | -1.769.046.29 |
| GT74 | | 1.800.000 | | 270.910628 | 487.639.13 | | 86.650000 | 155.970.00 | 0.15 | -331.669.13 |
| | | | | 248.253567 | 446.856.42 | | 85.631753 | 154.137.16 | 0.01 | -292.719.26 |
| | | 14.158.000 | | | 3.726.956.12 | | | 1.226.790.70 | 1.22 | -2.500.165.42 |
| | | | | | 3.274.139.91 | | | 1.212.374.36 | 0.06 | -2.061.765.55 |
| | 529412900 MUENCHENER RUCKVERS AG | | | | NPV(REGD) | | | | | |
| GT74 | | 1.200.000 | | 190.706783 | 228.848.14 | | 106.690000 | 128.028.00 | 0.13 | -100.820.14 |
| | | | | 186.914200 | 224.297.04 | | 105.436257 | 126.523.51 | 0.01 | -97.773.53 |
| | 546834904 AIXTRON | | | | ORD NPV | | | | | |
| GT74 | | 6.800.000 | | 68.176232 | 463.598.38 | | 4.720000 | 32.096.00 | 0.03 | -431.502.38 |
| | | | | 60.919478 | 414.252.45 | | 4.664534 | 31.718.83 | 0.00 | -382.533.62 |

STATE STREET.

| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
| 552902900 | DAIMLERCHRYSLER AG | | | ORD NPV(REGD) | | | | |
| GT74 | 11,100.000 | | 52.128983 | 578,631.71 | 33.900000 | 376,290.00 | 0.37 | -202,341.71 |
| | | | 46.332887 | 514,295.05 | 33.501632 | 371,868.12 | 0.02 | -142,426.93 |
| 563692904 | THYSSENKRUPP AG | | | NPV | | | | |
| GT74 | 28,200.000 | | 17.247917 | 486,391.25 | 11.200000 | 315,840.00 | 0.31 | -170,551.25 |
| | | | 15.224507 | 429,331.11 | 11.068386 | 312,128.48 | 0.01 | -117,202.63 |
| 572797900 | SIEMENS AG NPV (REGD) | | | NPV (REGD) | | | | |
| GT74 | 10,550.000 | | 78.900569 | 832,401.00 | 34.000000 | 358,700.00 | 0.36 | -473,701.00 |
| | | | 72.202998 | 761,741.63 | 33.600457 | 354,484.82 | 0.02 | -407,256.81 |
| 575035902 | DEUTSCHE BANK AG | | | ORD NPV (REGD) | | | | |
| GT44 | 28,678.000 | | 62.562608 | 1,794,170.47 | 46.050000 | 1,320,621.90 | 1.31 | -473,548.57 |
| | | | 61.236253 | 1,756,133.25 | 45.508854 | 1,305,102.92 | 0.06 | -451,030.33 |
| GT74 | 2,400.000 | | 97.646671 | 234,352.01 | 46.050000 | 110,520.00 | 0.11 | -123,832.01 |
| | | | 89.441287 | 214,659.09 | 45.508854 | 109,221.25 | 0.01 | -105,437.84 |
| | ::::::::::: | | | ::::::::::::: | | ::::::::::::: | :::: | ::::::::::::: |
| | 31,078.000 | | | 2,028,522.48 | | 1,431,141.90 | 1.42 | -597,380.58 |
| | | | | 1,970,792.34 | | 1,414,324.17 | 0.07 | -556,468.17 |
| 575602909 | BAYERISCHE MOTOREN WERKE AG | | | EUR1 | | | | |
| GT44 | 110,970.000 | | 31.534193 | 3,499,349.42 | 32.510000 | 3,607,634.70 | 3.57 | 108,285.28 |
| | | | 32.347452 | 3,589,596.74 | 32.127966 | 3,565,240.43 | 0.16 | -24,356.31 |
| GT74 | 6,100.000 | | 37.250000 | 227,225.00 | 32.510000 | 198,311.00 | 0.20 | -28,914.00 |
| | | | 33.628238 | 205,132.25 | 32.127966 | 195,980.59 | 0.01 | -9,151.66 |
| | ::::::::::: | | | ::::::::::::: | | ::::::::::::: | :::: | ::::::::::: |
| | 117,070.000 | | | 3,726,574.42 | | 3,805,945.70 | 3.77 | 79,371.28 |
| | | | | 3,794,728.99 | | 3,761,221.02 | 0.17 | -33,507.97 |
| 578599904 | EPCOS | | | ORD NPV | | | | |
| GT74 | 4,800.000 | | 109.607727 | 526,117.09 | 7.190000 | 34,512.00 | 0.03 | -491,605.09 |
| | | | 96.962446 | 465,419.74 | 7.105508 | 34,106.44 | 0.00 | -431,313.30 |
| 588950907 | INFINEON TECHNOLOGIES AG | | | ORD NPV | | | | |
| GT74 | 12,500.000 | | 11.891451 | 148,643.14 | 5.610000 | 70,125.00 | 0.07 | -78,518.14 |
| | | | 11.659076 | 145,738.45 | 5.544075 | 69,300.94 | 0.00 | -76,437.51 |
| | ********** | | | ********** | | ********** | ***** | ********** |
| | 483,935.000 | | | 24,677,700.56 | | 15,839,996.85 | 15.69 | -8,837,703.71 |
| | | | | 23,675,218.72 | | 15,653,856.84 | 0.72 | -8,021,361.88 |

>> SPAIN

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| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
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| | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
| 550190904 | BBVA (BILB VIZ ARG) | | | EURO.49 | | | | |
| GT74 | 61,700.000 | | 14.539307 | 897,075.26 | 7.560000 | 466,452.00 | 0.46 | -430,623.26 |
| | | | 13.328203 | 822,350.14 | 7.471160 | 460,970.60 | 0.02 | -361,379.54 |
| 570594903 | BCO SANT CENT HISP | | | EURO.50(REGD) | | | | |
| GT44 | 572,256.000 | | 7.596322 | 4,347,040.64 | 5.170000 | 2,958,563.52 | 2.93 | -1,388,477.12 |
| | | | 7.531884 | 4,310,166.02 | 5.109246 | 2,923,796.65 | 0.13 | -1,386,369.37 |
| 573252905 | TELEFONICA SA | | | EUR 1 | | | | |
| GT44 | 420,859.000 | | 14.019531 | 5,900,245.98 | 7.540000 | 3,173,276.86 | 3.14 | -2,726,969.12 |
| | | | 13.655260 | 5,746,938.96 | 7.451395 | 3,135,986.84 | 0.14 | -2,610,952.12 |
| GT74 | 16,390.000 | | 19.356173 | 317,247.67 | 7.540000 | 123,580.60 | 0.12 | -193,667.07 |
| | | | 17.474202 | 286,402.17 | 7.451395 | 122,128.37 | 0.01 | -164,273.80 |
| | ::::::::::: | | | ::::::::::::: | | ::::::::::::: | :::: | ::::::::::::: |
| | 437,249.000 | | | 6,217,493.65 | | 3,296,857.46 | 3.27 | -2,920,636.19 |
| | | | | 6,033,341.13 | | 3,258,115.21 | 0.15 | -2,775,225.92 |
| 711131904 | INDITEX | | | EURO.15 | | | | |
| GT74 | 23,800.000 | | 17.863934 | 425,161.63 | 20.500000 | 487,900.00 | 0.48 | 62,738.37 |
| | | | 15.817573 | 376,458.23 | 20.259099 | 482,166.56 | 0.02 | 105,708.33 |
| | ********** | | | ********** | | ********** | **** | ********** |
| | 1,095,005.000 | | | 11,886,771.18 | | 7,209,772.98 | 7.14 | -4,676,998.20 |
| | | | | 11,542,315.52 | | 7,125,049.02 | 0.33 | -4,417,266.50 |

>> FINLAND

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| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
| 505125906 | UPM KYMMENE OY | | | NPV | | | | |
| GT74 | 10,700.000 | | 33.207964 | 355,325.22 | 27.800000 | 297,460.00 | 0.29 | -57,865.22 |
| | | | 29.524022 | 315,907.04 | 27.473315 | 293,964.47 | 0.01 | -21,942.57 |
| 590294906 | NOKIA (AB) OY | | | EURO.06 | | | | |
| GT44 | 155,087.000 | | 22.319494 | 3,461,463.44 | 13.450000 | 2,085,920.15 | 2.07 | -1,375,543.29 |
| | | | 20.264228 | 3,142,718.32 | 13.291945 | 2,061,407.95 | 0.10 | -1,081,310.37 |
| GT74 | 84,600.000 | | 42.332202 | 3,581,304.28 | 13.450000 | 1,137,870.00 | 1.13 | -2,443,434.28 |
| | | | 37.791387 | 3,197,151.33 | 13.291945 | 1,124,498.59 | 0.05 | -2,072,652.74 |
| | ::::::::::: | | | ::::::::::::: | | ::::::::::::: | :::: | ::::::::::::: |
| | 239,687.000 | | | 7,042,767.72 | | 3,223,790.15 | 3.19 | -3,818,977.57 |
| | | | | 6,339,869.65 | | 3,185,906.54 | 0.15 | -3,153,963.11 |
| | ********** | | | ********** | | ********** | **** | ********** |
| | 250,387.000 | | | 7,398,092.94 | | 3,521,250.15 | 3.49 | -3,876,842.79 |
| | | | | 6,655,776.69 | | 3,479,871.01 | 0.16 | -3,175,905.68 |

>> FRANCE

| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | |
|---|---|---|---|---|---|---|---|
| | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
| 400212908 | BOUYGUES | | | EUR1 | | | | |
| GT74 | 27.400.000 | | 62.385478 | 1.709.362.10 | 26.000000 | 712.400.00 | 0.71 | -996.962.10 |
| | | | 54.348822 | 1.489.157.71 | 25.694467 | 704.028.40 | 0.03 | -785.129.31 |
| 401140009 | AIR LIQUIDE(L ) | | | EUR11 | | | | |
| GT74 | 3.262.000 | | 140.252765 | 457.504.52 | 125.000000 | 407.750.00 | 0.40 | -49.754.52 |
| | | | 124.647149 | 406.599.00 | 123.531092 | 402.958.42 | 0.02 | -3.640.58 |
| 406141903 | LVMH MOET HENNESSY | | | EUR0.30 | | | | |
| GT74 | 3.800.000 | | 90.004450 | 342.016.91 | 36.900000 | 140.220.00 | 0.14 | -201.796.91 |
| | | | 80.954468 | 307.626.98 | 36.466378 | 138.572.24 | 0.01 | -169.054.74 |
| 450270004 | LAFARGE | | | EUR4(BR) | | | | |
| GT44 | 28.210.000 | | 100.651266 | 2.839.372.22 | 80.800000 | 2.279.368.00 | 2.26 | -560.004.22 |
| | | | 90.387189 | 2.549.822.60 | 79.850498 | 2.252.582.54 | 0.10 | -297.240.06 |
| 458836004 | MICHELIN(CGDE) | | | EUR2(REGD) | | | | |
| GT74 | 1.575.000 | | 33.500000 | 52.762.50 | 28.420000 | 44.761.50 | 0.04 | -8.001.00 |
| | | | 30.242851 | 47.632.49 | 28.086029 | 44.235.50 | 0.00 | -3.396.99 |
| 471279901 | RENAULT (REGIE NATIONALE) | | | EUR3.81 | | | | |
| GT74 | 10.300.000 | | 50.091237 | 515.939.74 | 43.590000 | 448.977.00 | 0.44 | -66.962.74 |
| | | | 44.972220 | 463.213.87 | 43.077762 | 443.700.95 | 0.02 | -19.512.92 |
| 473681906 | AVENTIS SA | | | EUR3.82 | | | | |
| GT44 | 115.360.000 | | 50.773984 | 5.857.286.81 | 53.000000 | 6.114.080.00 | 6.06 | 256.793.19 |
| | | | 53.223994 | 6.139.919.93 | 52.377183 | 6.042.231.82 | 0.28 | -97.688.11 |
| 483410007 | SCHNEIDER ELECTRIC | | | EUR8 | | | | |
| GT74 | 6.000.000 | | 53.767307 | 322.603.84 | 44.880000 | 269.280.00 | 0.27 | -53.323.84 |
| | | | 48.054492 | 288.326.95 | 44.352603 | 266.115.62 | 0.01 | -22.211.33 |
| 483477907 | VIVENDI UNIVERSAL | | | EUR5.5 | | | | |
| GT74 | 28.600.000 | | 35.914090 | 1.027.142.98 | 11.350000 | 324.610.00 | 0.32 | -702.532.98 |
| | | | 32.349115 | 925.184.69 | 11.216623 | 320.795.42 | 0.01 | -604.389.27 |
| 490541000 | TOTAL FINA ELF | | | EUR10 SERIE B | | | | |
| GT44 | 58.740.000 | | 114.074248 | 6.700.721.31 | 133.200000 | 7.824.168.00 | 7.75 | 1.123.446.69 |
| | | | 115.648072 | 6.793.167.75 | 131.634731 | 7.732.224.12 | 0.36 | 939.056.37 |

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| 564156909 | CARREFOUR | | | EUR2.50 | | | | |
| GT74 | 3.100.000 | | 53.751332 | 166.629.13 | 40.600000 | 125.860.00 | 0.12 | -40.769.13 |
| | | | 50.359245 | 156.113.66 | 40.122899 | 124.380.99 | 0.01 | -31.732.67 |
| 567173901 | SANOFI SYNTHELABO | | | EUR2 | | | | |
| GT74 | 28.600.000 | | 60.148952 | 1.720.260.02 | 57.050000 | 1.631.630.00 | 1.62 | -88.630.02 |
| | | | 54.634073 | 1.562.534.49 | 56.379590 | 1.612.456.28 | 0.07 | 49.921.79 |
| 585284904 | ACCOR | | | EUR3 | | | | |
| GT74 | 6.400.000 | | 46.980002 | 300.672.01 | 29.550000 | 189.120.00 | 0.19 | -111.552.01 |
| | | | 41.747348 | 267.183.03 | 29.202750 | 186.897.60 | 0.01 | -80.285.43 |
| 596233908 | STMICROELECTRONICS | | | EUR1.04 | | | | |
| GT74 | 20.000.000 | | 51.972345 | 1.039.446.91 | 13.610000 | 272.200.00 | 0.27 | -767.246.91 |
| | | | 47.266782 | 945.335.65 | 13.450065 | 269.001.31 | 0.01 | -676.334.34 |
| 598181907 | DANONE | | | EUR1 | | | | |
| GT74 | 2.400.000 | | 153.643171 | 368.743.61 | 122.000000 | 292.800.00 | 0.29 | -75.943.61 |
| | | | 139.419012 | 334.605.63 | 120.566346 | 289.359.23 | 0.01 | -45.246.40 |
| 599711900 | TF1 TV FRANCAISE | | | EUR0.20 | | | | |
| GT74 | 6.100.000 | | 69.316608 | 422.831.31 | 21.490000 | 131.089.00 | 0.13 | -291.742.31 |
| | | | 60.115592 | 366.705.11 | 21.237465 | 129.548.54 | 0.01 | -237.156.57 |
| 708842901 | AXA | | | EUR2.29 | | | | |
| GT44 | 203.358.000 | | 27.674147 | 5.627.759.24 | 9.930000 | 2.019.344.94 | 2.00 | -3.608.414.30 |
| | | | 28.869475 | 5.870.838.68 | 9.813310 | 1.995.615.08 | 0.09 | -3.875.223.60 |
| 721247906 | ESSILOR INTL | | | EUR0.35 | | | | |
| GT74 | 4.500.000 | | 40.556907 | 182.506.08 | 41.040000 | 184.680.00 | 0.18 | 2.173.92 |
| | | | 36.503273 | 164.264.73 | 40.557728 | 182.509.78 | 0.01 | 18.245.05 |
| 730968906 | BNP PARIBAS | | | EUR2 | | | | |
| GT74 | 6.700.000 | | 41.944951 | 281.031.17 | 32.980000 | 220.966.00 | 0.22 | -60.065.17 |
| | | | 40.996791 | 274.678.50 | 32.592443 | 218.369.37 | 0.01 | -56.309.13 |
| | ********** | | | ********** | | ********** | ***** | ********** |
| | 564.405.000 | | | 29.934.592.41 | | 23.633.304.44 | 23.41 | -6.301.287.97 |
| | | | | 29.352.911.45 | | 23.355.583.21 | 1.08 | -5.997.328.24 |

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|---|---|---|---|---|---|---|---|---|
| | UNITS ORIGINAL FACE | LOCAL BASE | UNIT COST UNIT COST | TOTAL COST TOTAL COST | UNIT PRICE UNIT PRICE | MARKET VALUE MARKET VALUE | % CURR % FUND | UNREAL GN/LS UNREAL GN/LS |
| 505160903 | OTE (HELLENIC TLCM) | | | EUR2.20(CR) | | | | |
| GT74 | 21,600.000 | | 17.134171 | 370,098.09 | 11.420000 | 246,672.00 | 0.24 | -123,426.09 |
| | | | 15.387444 | 332,368.78 | 11.285801 | 243,773.29 | 0.01 | -88,595.49 |
| | ********** | | | ********** | | ********** | **** | ********** |
| | 21,600.000 | | | 370,098.09 | | 246,672.00 | 0.24 | -123,426.09 |
| | | | | 332,368.78 | | 243,773.29 | 0.01 | -88,595.49 |
| >> IRELAND | | | | | | | | |
| ******* | | | | | | | | |
| 402068001 | ALLIED IRISH BANKS | | | EURO.32 (DUBLIN LISTING) | | | | |
| GT74 | 21,300.000 | | 9.547907 | 203,370.42 | 12.100000 | 257,730.00 | 0.26 | 54,359.58 |
| | | | 8.587862 | 182,921.45 | 11.957810 | 254,701.35 | 0.01 | 71,779.90 |
| 418224002 | CRH | | | ORD IEPD.32(DUBLIN LISTING) | | | | |
| GT74 | 21,175.000 | | 17.146932 | 363,086.28 | 11.350000 | 240,336.25 | 0.24 | -122,750.03 |
| | | | 15.252908 | 322,980.32 | 11.216623 | 237,511.99 | 0.01 | -85,468.33 |
| 445525900 | IRISH LIFE + PERM | | | ORD EURO.32 | | | | |
| GT74 | 14,000.000 | | 12.354966 | 172,969.52 | 11.500000 | 161,000.00 | 0.16 | -11,969.52 |
| | | | 11.064664 | 154,905.29 | 11.364860 | 159,108.05 | 0.01 | 4,202.76 |
| | ********** | | | ********** | | ********** | **** | ********** |
| | 56,475.000 | | | 739,426.22 | | 659,066.25 | 0.65 | -80,359.97 |
| | | | | 660,807.06 | | 651,321.39 | 0.03 | -9,485.67 |
| >> ITALY | | | | | | | | |
| ***** | | | | | | | | |
| 405671009 | ASSIC GENERALI | | | EUR1.00 | | | | |
| GT74 | 6,500.000 | | 37.688317 | 244,974.06 | 14.840000 | 96,460.00 | 0.10 | -148,514.06 |
| | | | 33.024698 | 214,660.54 | 14.665611 | 95,326.47 | 0.00 | -119,334.07 |
| 529750903 | TELECOM ITALIA SPA | | | EURO.55 | | | | |
| GT44 | 483,966.000 | | 5.032901 | 2,435,753.06 | 7.210000 | 3,489,394.86 | 3.46 | 1,053,641.80 |
| | | | 5.410834 | 2,618,659.77 | 7.125273 | 3,448,390.05 | 0.16 | 829,730.28 |
| 714505906 | ENI | | | EUR1 | | | | |
| GT44 | 375,834.000 | | 12.762301 | 4,796,506.54 | 13.880000 | 5,216,575.92 | 5.17 | 420,069.38 |
| | | | 12.317444 | 4,629,314.32 | 13.716892 | 5,155,274.55 | 0.24 | 525,960.23 |
| GT74 | 55,155.000 | | 13.221191 | 729,214.79 | 13.880000 | 765,551.40 | 0.76 | 36,336.61 |
| | | | 12.101452 | 667,455.61 | 13.716892 | 756,555.20 | 0.03 | 89,099.59 |
| | ********** | | | ********** | | ********** | **** | ********** |
| | 430,989.000 | | | 5,525,721.33 | | 5,982,127.3[illegible] | [illegible]93 | [illegible] |

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| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS ORIGINAL FACE | LOCAL BASE | UNIT COST UNIT COST | TOTAL COST TOTAL COST | UNIT PRICE UNIT PRICE | MARKET VALUE MARKET VALUE | % CURR % FUND | UNREAL GN/LS UNREAL GN/LS |
| | | | | 8,130,090.24 | | 9,455,546.27 | 0.44 | 1,325,456.03 |
| >> LUXEMBOURG | | | | | | | | |
| ********** | | | | | | | | |
| 549343903 | SES GLOBAL | | | FDR EACH REP 1 A NPV | | | | |
| GT74 | 20,700.000 | | 12.576884 | 260,341.50 | 5.000000 | 103,500.00 | 0.10 | -156,841.50 |
| | | | 11.125486 | 230,297.57 | 4.941244 | 102,283.74 | 0.00 | -128,013.83 |
| | ********** | | | ********** | | ********** | **** | ********** |
| | 20,700.000 | | | 260,341.50 | | 103,500.00 | 0.10 | -156,841.50 |
| | | | | 230,297.57 | | 102,283.74 | 0.00 | -128,013.83 |
| >> NETHERLANDS | | | | | | | | |
| ********** | | | | | | | | |
| 414881904 | REED ELSEVIER NV | | | EURO.06 | | | | |
| GT44 | 208,732.000 | | 12.214733 | 2,549,605.72 | 12.090000 | 2,523,569.88 | 2.50 | -26,035.84 |
| | | | 12.457352 | 2,600,247.94 | 11.947927 | 2,493,914.74 | 0.11 | -106,333.20 |
| 497095901 | VNU NV | | | EURO.20 | | | | |
| GT44 | 43,903.000 | | 39.991629 | 1,755,752.48 | 23.510000 | 1,032,159.53 | 1.02 | -723,592.95 |
| | | | 38.273475 | 1,680,320.39 | 23.233728 | 1,020,030.35 | 0.05 | -660,290.04 |
| GT74 | 7,080.000 | | 58.528814 | 414,384.00 | 23.510000 | 166,450.80 | 0.16 | -247,933.20 |
| | | | 52.833164 | 374,058.80 | 23.233728 | 164,494.79 | 0.01 | -209,564.01 |
| | ********** | | | ********** | | ********** | **** | ********** |
| | 50,983.000 | | | 2,170,136.48 | | 1,198,610.33 | 1.19 | -971,526.15 |
| | | | | 2,054,379.19 | | 1,184,525.14 | 0.05 | -869,854.05 |
| 520270901 | ROYAL DUTCH PETROL | | | EURO.56(BR) | | | | |
| GT74 | 29,600.000 | | 54.719978 | 1,619,711.36 | 40.850000 | 1,209,160.00 | 1.20 | -410,551.36 |
| | | | 49.400763 | 1,462,262.59 | 40.369961 | 1,194,950.84 | 0.06 | -267,311.75 |
| 520907908 | HAGEMEYER | | | EUR1.2 | | | | |
| GT74 | 18,000.000 | | 30.713258 | 552,838.65 | 7.660000 | 137,880.00 | 0.14 | -414,958.65 |
| | | | 27.469579 | 494,452.42 | 7.569985 | 136,259.74 | 0.01 | -358,192.68 |
| 525076907 | ABN AMRO HLDGS NV | | | EURO.56 | | | | |
| GT44 | 289,670.000 | | 18.278814 | 5,294,824.08 | 11.080000 | 3,209,543.60 | 3.18 | -2,085,280.48 |
| | | | 17.829148 | 5,164,569.25 | 10.949796 | 3,171,827.40 | 0.15 | -1,992,741.85 |
| GT74 | 34,563.000 | | 21.714861 | 750,530.73 | 11.080000 | 382,958.0[illegible] | 0.38 | -367,572.69 |
| | | | 20.156856 | 696,681.41 | 10.949796 | 378,457.80 | 0.02 | -318,223.61 |
| | ********** | | | ********** | | ********** | **** | ********** |
| | 324,233.000 | | | 6,045,354.81 | | 3,592,501.6[illegible] | 3.56 | -2,452,851.17 |
| | | | | 5,861,250.66 | | 3,550,285.2[illegible] | 0.16 | -2,310,965.46 |

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| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | |
|---|---|---|---|---|---|---|---|
| | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
| 525260907 | AHOLD (KON )NV | | | EURO.25 | | | | |
| GT44 | 223,085.000 | | 31.551700 | 7,038,710.90 | 11.990000 | 2,674,789.15 | 2.65 | -4,363,921.75 |
| | | | 30.981757 | 6,911,565.20 | 11.849102 | 2,643,356.99 | 0.12 | -4,268,208.21 |
| 540260908 | NUMICO (KON) NV | | | CVA (PART EXCH) EURO.25 | | | | |
| GT74 | 6,300.000 | | 25.131444 | 158,328.10 | 10.780000 | 67,914.00 | 0.07 | -90,414.10 |
| | | | 23.502573 | 148,066.21 | 10.653321 | 67,115.92 | 0.00 | -80,950.29 |
| 548155902 | TPG NV | | | EURO.48 | | | | |
| GT44 | 76,612.000 | | 12.885881 | 987,213.08 | 16.960000 | 1,299,339.52 | 1.29 | 312,126.44 |
| | | | 15.265165 | 1,169,494.81 | 16.760699 | 1,284,070.64 | 0.06 | 114,575.83 |
| 564089902 | UNILEVER NV | | | CVA NLG1.12 | | | | |
| GT74 | 1,900.000 | | 55.989016 | 106,379.13 | 59.900000 | 113,810.00 | 0.11 | 7,430.87 |
| | | | 55.186032 | 104,853.46 | 59.196099 | 112,472.59 | 0.01 | 7,619.13 |
| 592737902 | AEGON NV | | | EURO.12 | | | | |
| GT74 | 73,514.000 | | 33.038480 | 2,428,790.82 | 9.500000 | 698,383.00 | 0.69 | -1,730,407.82 |
| | | | 29.901892 | 2,198,207.66 | 9.388363 | 690,176.12 | 0.03 | -1,508,031.54 |
| 594936908 | ASML HOLDING NV | | | EURO.02 | | | | |
| GT74 | 21,000.000 | | 43.663011 | 916,923.23 | 6.220000 | 130,620.00 | 0.13 | -786,303.23 |
| | | | 38.880759 | 816,495.94 | 6.146907 | 129,085.05 | 0.01 | -687,410.89 |
| 595607904 | KON KPN NV | | | EURO.24 | | | | |
| GT74 | 84,200.000 | | 5.467215 | 460,339.52 | 5.250000 | 442,050.00 | 0.44 | -18,289.52 |
| | | | 5.371694 | 452,296.66 | 5.188306 | 436,855.35 | 0.02 | -15,441.31 |
| 598662906 | PHILIPS ELEC(KON) | | | EURO.20 | | | | |
| GT44 | 208,922.000 | | 39.718972 | 8,298,167.07 | 14.700000 | 3,071,153.40 | 3.04 | -5,227,013.67 |
| | | | 36.731590 | 7,674,037.32 | 14.527256 | 3,035,063.46 | 0.14 | -4,638,973.86 |
| GT74 | 15,300.000 | | 43.629557 | 667,532.22 | 14.700000 | 224,910.00 | 0.22 | -442,622.22 |
| | | | 39.239029 | 600,357.14 | 14.527256 | 222,267.02 | 0.01 | -378,090.12 |
| | ::::::::::: | | | ::::::::::: | | ::::::::::: | :::: | ::::::::::: |
| | 224,222.000 | | | 8,965,699.29 | | 3,296,063.40 | 3.26 | -5,669,635.89 |
| | | | | 8,274,394.46 | | 3,257,330.48 | 0.15 | -5,017,063.98 |
| 710804907 | HEINEKEN NV | | | EUR2 | | | | |
| GT44 | 41,706.000 | | 42.911929 | 1,789,684.90 | 39.710000 | 1,656,145.26 | 1.64 | -133,539.64 |
| | | | 41.409451 | 1,727,022.58 | 39.243357 | 1,636,683.46 | 0.08 | -90,339.12 |
| GT74 | 30,096.000 | | 46.660943 | 1,404,307.75 | 39.710000 | 1,195,112.1[illegible] | [illegible]18 | -209,195.59 |
| | | | 42.553765 | 1,280,698.12 | 39.243357 | 1,181,068.0[illegible] | [illegible]05 | -99,630.04 |
| | ::::::::::: | | | ::::::::::: | | ::::::::::: | :::: | ::::::::::: |
| | 71,802.000 | | | 3,193,992.65 | | 2,851,257.4[illegible] | [illegible]8[illegible] | [illegible] |
| | | | | 3,007,720.70 | | 2,817,751.5[illegible] | [illegible]13 | [illegible]16 |

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| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | |
|---|---|---|---|---|---|---|---|
| | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
| 715418901 | ING GROEP NV | | | CVA EURO.24 | | | | |
| GT44 | 348,308.000 | | 17.728740 | 6,175,062.01 | 14.010000 | 4,879,795.08 | 4.83 | -1,295,266.93 |
| | | | 18.933459 | 6,594,675.38 | 13.845365 | 4,822,451.31 | 0.22 | -1,772,224.07 |
| GT74 | 11,800.000 | | 36.018008 | 425,012.49 | 14.010000 | 165,318.00 | 0.16 | -259,694.49 |
| | | | 32.786551 | 386,881.30 | 13.845365 | 163,375.30 | 0.01 | -223,506.00 |
| | ::::::::::: | | | ::::::::::: | | ::::::::::: | :::: | ::::::::::: |
| | 360,108.000 | | | 6,600,074.50 | | 5,045,113.08 | 5.00 | -1,554,961.42 |
| | | | | 6,981,556.68 | | 4,985,826.61 | 0.23 | -1,995,730.07 |
| | ********** | | | ********** | | ********** | ***** | ********** |
| | 1,774,291.000 | | | 43,794,098.24 | | 25,281,061.42 | 25.04 | -18,513,036.82 |
| | | | | 42,537,244.58 | | 24,983,976.95 | 1.15 | -17,553,267.63 |
| >> PORTUGAL | | | | | | | | |
| ******** | | | | | | | | |
| 410359905 | ELEC DE PORTUGAL | | | EUR1 | | | | |
| GT44 | 355,800.000 | | 2.433645 | 865,890.89 | 1.510000 | 537,258.00 | 0.53 | -328,632.89 |
| | | | 2.191223 | 779,637.28 | 1.492256 | 530,944.54 | 0.02 | -248,692.74 |
| | ********** | | | ********** | | ********** | **** | ********** |
| | 355,800.000 | | | 865,890.89 | | 537,258.00 | 0.53 | -328,632.89 |
| | | | | 779,637.28 | | 530,944.54 | 0.02 | -248,692.74 |
| | 5,544,053.000 | | | 128,133,460.48 | | 86,599,864.27 | 85.77 | -41,533,596.21 |
| | | | | 123,896,667.89 | | 85,582,206.26 | 3.95 | -38,314,461.63 |
| POUND STERLING | | | | | | EXCHANGE RATE | | 0.635890 |
| 005665906 | BHP BILLITON | | | ORD USD0.50 | | | | |
| GT74 | 61,514.000 | | 3.263065 | 200,724.15 | 2.950000 | 181,466.30 | 0.40 | -19,257.85 |
| | | | 5.064243 | 311,521.87 | 4.639167 | 285,373.73 | 0.01 | -26,148.14 |
| 010812006 | BOC GROUP | | | ORD GBP0.25 | | | | |
| GT74 | 20,600.000 | | 10.393217 | 214,100.28 | 8.670000 | 178,602.00 | 0.39 | -35,498.28 |
| | | | 15.089318 | 310,839.95 | 13.634434 | 280,869.33 | 0.01 | -29,970.62 |

STATE STREET.

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|---|---|---|---|---|---|---|---|---|---|---|
| | 011144003 BOOTS CO | | | | GBP 0.25 | | | | | |
| GT44 | | 102,484.000 | | 6.350587 | | 650,833.58 | 5.285000 | 541,627.94 | 1.18 | -109,205.64 |
| | | | | 9.114233 | | 934,063.04 | 8.311186 | 851,763.58 | 0.04 | -82,299.46 |
| | 023691900 REUTERS GROUP | | | | ORD GBP0.25 | | | | | |
| GT74 | | 74,500.000 | | 6.964854 | | 518,881.63 | 2.260000 | 168,370.00 | 0.37 | -350,511.63 |
| | | | | 10.448819 | | 778,437.04 | 3.554074 | 264,778.50 | 0.01 | -513,658.54 |
| | 023740905 DIAGEO | | | | ORD GBX28.935185 | | | | | |
| GT44 | | 542,711.000 | | 6.129837 | | 3,326,730.15 | 7.890000 | 4,281,989.79 | 9.33 | 955,259.64 |
| | | | | 9.593608 | | 5,206,556.69 | 12.407806 | 6,733,853.01 | 0.31 | 1,527,296.32 |
| | 026349902 BAE SYSTEMS | | | | ORD GBP0.025 | | | | | |
| GT74 | | 87,790.000 | | 3.373368 | | 296,148.01 | 1.920000 | 168,556.80 | 0.37 | -127,591.21 |
| | | | | 4.852574 | | 426,007.48 | 3.019390 | 265,072.26 | 0.01 | -160,935.22 |
| | 028758902 BRIT AMER TOBACCO | | | | ORD GBP0.25 | | | | | |
| GT44 | | 253,763.000 | | 7.145365 | | 1,813,229.26 | 6.490000 | 1,646,921.87 | 3.59 | -166,307.39 |
| | | | | 10.413128 | | 2,642,466.56 | 10.206168 | 2,589,947.74 | 0.12 | -52,518.82 |
| | 040828907 STANDARD CHARTERED | | | | ORD USD0.50 | | | | | |
| GT74 | | 38,000.000 | | 7.883801 | | 299,584.43 | 6.550000 | 248,900.00 | 0.54 | -50,684.43 |
| | | | | 11.619205 | | 441,529.79 | 10.300524 | 391,419.90 | 0.02 | -50,109.89 |
| | 050025006 HILTON GROUP | | | | ORD GBP0.10 | | | | | |
| GT44 | | 419,240.000 | | 1.997116 | | 837,271.08 | 1.600000 | 670,784.00 | 1.46 | -166,487.08 |
| | | | | 3.127293 | | 1,311,086.37 | 2.516158 | 1,054,874.27 | 0.05 | -256,212.10 |
| | 053315909 COMPASS GROUP | | | | ORD GBP0.10 | | | | | |
| GT44 | | 414,092.000 | | 4.346958 | | 1,800,040.54 | 2.650000 | 1,097,343.80 | 2.39 | -702,696.74 |
| | | | | 6.834552 | | 2,830,133.23 | 4.167387 | 1,725,681.80 | 0.08 | -1,104,451.43 |
| GT74 | | 42,100.000 | | 4.493102 | | 189,159.60 | 2.650000 | 111,565.00 | 0.24 | -77,594.60 |
| | | | | 6.666467 | | 280,658.27 | 4.167387 | 175,447.01 | 0.01 | -105,211.26 |
| | | ::::::::::: | | | | ::::::::::::: | | ::::::::::::: | :::: | ::::::::::::: |
| | | 456,192.000 | | | | 1,989,200.14 | | 1,208,908.80 | 2.63 | -780,291.34 |
| | | | | | | 3,110,791.50 | | 1,901,128.81 | 0.09 | -1,209,662.69 |
| | 054052907 HSBC HLDGS | | | | ORD USD0.50 | | | | | |
| GT44 | | 322,690.000 | | 8.259138 | | 2,665,141.29 | 6.440000 | 2,078,123.60 | 4.53 | -587,017.69 |
| | | | | 11.890770 | | 3,837,032.56 | 10.127538 | 3,268,055.17 | 0.15 | -568,977.39 |

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|---|---|---|---|---|---|---|---|---|---|---|
| | 057343907 CENTRICA | | | | GBP0.055555 | | | | | |
| GT74 | | 51,000.000 | | 2.538859 | | 129,481.80 | 1.657500 | 84,532.50 | 0.18 | -44,949.30 |
| | | | | 3.777242 | | 192,639.33 | 2.606583 | 132,935.73 | 0.01 | -59,703.60 |
| | 057487902 UNILEVER | | | | ORD GBP0.014 | | | | | |
| GT44 | | 596,682.000 | | 5.697966 | | 3,399,874.04 | 5.770000 | 3,442,855.14 | 7.50 | 42,981.10 |
| | | | | 8.175817 | | 4,878,363.06 | 9.073896 | 5,414,230.67 | 0.25 | 535,867.61 |
| GT74 | | 64,100.000 | | 4.576121 | | 293,329.35 | 5.770000 | 369,857.00 | 0.81 | 76,527.65 |
| | | | | 6.638634 | | 425,536.45 | 9.073896 | 581,636.76 | 0.03 | 156,100.31 |
| | | ::::::::::: | | | | ::::::::::::: | | ::::::::::::: | :::: | ::::::::::: |
| | | 660,782.000 | | | | 3,693,203.39 | | 3,812,712.14 | 8.30 | 119,508.75 |
| | | | | | | 5,303,899.51 | | 5,995,867.43 | 0.28 | 691,967.92 |
| | 061070900 CADBURY SCHWEPPES | | | | ORD GBP0.125 | | | | | |
| GT44 | | 368,040.000 | | 3.181214 | | 1,170,814.18 | 4.250000 | 1,564,170.00 | 3.41 | 393,355.82 |
| | | | | 4.883807 | | 1,797,436.24 | 6.683546 | 2,459,812.23 | 0.11 | 662,375.99 |
| | 067760009 PEARSON | | | | ORD GBP0.25 | | | | | |
| GT74 | | 47,400.000 | | 11.610159 | | 550,321.56 | 5.095000 | 241,503.00 | 0.53 | -308,818.56 |
| | | | | 16.773087 | | 795,044.33 | 8.012392 | 379,787.38 | 0.02 | -415,256.95 |
| | 070995006 PRUDENTIAL PLC | | | | ORD GBP0.05 | | | | | |
| GT44 | | 370,051.000 | | 5.640834 | | 2,087,396.21 | 3.395000 | 1,256,323.14 | 2.74 | -831,073.07 |
| | | | | 8.717818 | | 3,226,037.44 | 5.338974 | 1,975,692.56 | 0.09 | -1,250,344.88 |
| GT74 | | 52,700.000 | | 9.088293 | | 478,953.02 | 3.395000 | 178,916.50 | 0.39 | -300,036.52 |
| | | | | 13.355780 | | 703,849.59 | 5.338974 | 281,363.92 | 0.01 | -422,485.67 |
| | | ::::::::::: | | | | ::::::::::::: | | ::::::::::::: | :::: | ::::::::::::: |
| | | 422,751.000 | | | | 2,566,349.23 | | 1,435,239.64 | 3.13 | -1,131,109.59 |
| | | | | | | 3,929,887.03 | | 2,257,056.48 | 0.10 | -1,672,830.55 |
| | 071921001 VODAFONE GROUP | | | | ORD USD0.10 | | | | | |
| GT44 | | 3,001,978.000 | | 0.888719 | | 2,667,913.43 | 0.815000 | 2,446,612.07 | 5.33 | -221,301.36 |
| | | | | 1.333558 | | 4,003,313.03 | 1.281668 | 3,847,539.78 | 0.18 | -155,773.25 |
| GT74 | | 1,518,561.000 | | 2.177995 | | 3,307,417.62 | 0.815000 | 1,237,627.21 | 2.70 | -2,069,790.41 |
| | | | | 3.215371 | | 4,882,736.75 | 1.281668 | 1,946,291.36 | 0.09 | -2,936,445.39 |
| | | ::::::::::::: | | | | ::::::::::::: | | ::::::::::::: | :::: | ::::::::::::: |
| | | 4,520,539.000 | | | | 5,975,331.05 | | 3,684,239.28 | 8.02 | -2,291,091.77 |
| | | | | | | 8,886,049.78 | | 5,793,831.14 | 0.27 | -3,092,218.64 |

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|---|---|---|---|---|---|---|---|---|
| | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
| 072664006 | RMC GROUP | | | ORD GBP0.25 | | | | |
| GT44 | 69,250.000 | | 7.598165 | 526,172.92 | 4.190000 | 290,157.50 | 0.63 | -236,015.42 |
| | | | 11.446043 | 792,638.48 | 6.589190 | 456,301.40 | 0.02 | -336,337.08 |
| 075478008 | ROYAL BK SCOT GRP | | | ORD GBP0.25 | | | | |
| GT74 | 40,500.000 | | 14.799656 | 599,386.07 | 12.000000 | 486,000.00 | 1.06 | -113,386.07 |
| | | | 21.053173 | 852,653.50 | 18.871188 | 764,283.13 | 0.04 | -88,370.37 |
| 079805909 | BP PLC | | | ORD USD0.25 | | | | |
| GT44 | 572,452.000 | | 5.369430 | 3,073,740.85 | 4.250000 | 2,432,921.00 | 5.30 | -640,819.85 |
| | | | 7.813689 | 4,472,961.90 | 6.683546 | 3,826,009.22 | 0.18 | -646,952.68 |
| 079980900 | SHIRE PHARMA GROUP | | | ORD GBP0.05 | | | | |
| GT74 | 11,500.000 | | 10.015732 | 115,180.92 | 5.150000 | 59,225.00 | 0.13 | -55,955.92 |
| | | | 14.630390 | 168,249.48 | 8.098885 | 93,137.18 | 0.00 | -75,112.30 |
| 080341001 | SHELL TRNSPT+TRDG | | | ORD GBP0.25(REGD) | | | | |
| GT44 | 912,808.000 | | 4.266505 | 3,894,499.68 | 3.790000 | 3,459,542.32 | 7.54 | -434,957.36 |
| | | | 6.525271 | 5,956,319.98 | 5.960150 | 5,440,472.91 | 0.25 | -515,847.07 |
| 081827008 | SMITHS GROUP | | | ORD GBP0.25 | | | | |
| GT44 | 79,532.000 | | 11.220395 | 892,380.48 | 6.410000 | 509,800.12 | 1.11 | -382,580.36 |
| | | | 17.723341 | 1,409,572.75 | 10.080360 | 801,711.18 | 0.04 | -607,861.57 |
| GT74 | 58,100.000 | | 7.974436 | 463,314.73 | 6.410000 | 372,421.00 | 0.81 | -90,893.73 |
| | | | 11.497595 | 668,010.25 | 10.080360 | 585,668.90 | 0.03 | -82,341.35 |
| | ::::::::::: | | | ::::::::::::: | | ::::::::::::: | :::: | ::::::::::::: |
| | 137,632.000 | | | 1,355,695.21 | | 882,221.12 | 1.92 | -473,474.09 |
| | | | | 2,077,583.00 | | 1,387,380.08 | 0.06 | -690,202.92 |
| 087061008 | LLOYDS TSB GROUP | | | ORD GBP0.25 | | | | |
| GT44 | 738,512.000 | | 5.515910 | 4,073,565.95 | 4.695000 | 3,467,313.84 | 7.55 | -606,252.11 |
| | | | 8.280346 | 6,115,134.54 | 7.383352 | 5,452,694.40 | 0.25 | -662,440.14 |
| GT74 | 14,290.000 | | 6.427803 | 91,853.31 | 4.695000 | 67,091.55 | 0.15 | -24,761.76 |
| | | | 9.467430 | 135,289.58 | 7.383352 | 105,508.11 | 0.00 | -29,781.47 |
| | ::::::::::: | | | ::::::::::::: | | ::::::::::::: | :::: | ::::::::::::: |
| | 752,802.000 | | | 4,165,419.26 | | 3,534,405.39 | 7.70 | -631,013.87 |
| | | | | 6,250,424.12 | | 5,558,202.51 | 0.26 | -692,221.61 |
| 087628905 | BG GROUP | | | ORD GBP0.10 | | | | |
| GT74 | 85,000.000 | | 2.663214 | 226,373.23 | 2.492500 | 211,862.50 | 0.46 | -14,510.73 |
| | | | 3.995389 | 339,608.09 | 3.919703 | 333,174.76 | 0.02 | -6,433.33 |

STATE STREET.



| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
| 088470000 | TESCO | | | ORD GBP0.05 | | | | |
| GT44 | 711,893.000 | | 2.435753 | 1,733,995.54 | 2.057500 | 1,464,719.85 | 3.19 | -269,275.69 |
| | | | 3.511406 | 2,499,745.47 | 3.235623 | 2,303,417.02 | 0.11 | -196,328.45 |
| 088869904 | 3I GROUP | | | ORD GBP0.50 | | | | |
| GT44 | 113,870.000 | | 12.636759 | 1,438,947.71 | 4.310000 | 490,779.70 | 1.07 | -948,168.01 |
| | | | 18.908748 | 2,153,139.15 | 6.777902 | 771,799.68 | 0.04 | -1,381,339.47 |
| 092528900 | GLAXOSMITHKLINE | | | ORD GBP0.25 | | | | |
| GT44 | 369,811.000 | | 14.842801 | 5,489,031.24 | 12.300000 | 4,548,675.30 | 9.91 | -940,355.94 |
| | | | 22.630230 | 8,368,908.05 | 19.342968 | 7,153,242.38 | 0.33 | -1,215,665.67 |
| GT74 | 7,600.000 | | 19.496076 | 148,170.18 | 12.300000 | 93,480.00 | 0.20 | -54,690.18 |
| | | | 27.295491 | 207,445.73 | 19.342968 | 147,006.56 | 0.01 | -60,439.17 |
| | ::::::::::: | | | ::::::::::::: | | ::::::::::::: | ::::: | ::::::::::::: |
| | 377,411.000 | | | 5,637,201.42 | | 4,642,155.30 | 10.11 | -995,046.12 |
| | | | | 8,576,353.78 | | 7,300,248.94 | 0.34 | -1,276,104.84 |
| 097404008 | WPP GROUP | | | ORD GBP0.10 | | | | |
| GT44 | 178,850.000 | | 8.568899 | 1,532,547.62 | 4.265000 | 762,795.25 | 1.66 | -769,752.37 |
| | | | 12.550708 | 2,244,694.04 | 6.707135 | 1,199,571.07 | 0.06 | -1,045,122.97 |
| 097640007 | WOLSELEY | | | ORD GBP0.25 | | | | |
| GT44 | 110,553.000 | | 6.760960 | 747,444.38 | 5.055000 | 558,845.41 | 1.22 | -188,598.97 |
| | | | 10.059249 | 1,112,080.13 | 7.949488 | 878,839.75 | 0.04 | -233,240.38 |
| 305875908 | HBOS | | | ORD GBP0.25 | | | | |
| GT74 | 22,400.000 | | 5.613395 | 125,740.04 | 5.875000 | 131,600.00 | 0.29 | 5,859.96 |
| | | | 8.441454 | 189,088.57 | 9.239019 | 206,954.03 | 0.01 | 17,865.46 |
| 306167909 | BRAMBLES INDUSTRIE | | | ORD GBP0.05 | | | | |
| GT74 | 35,000.000 | | 5.204908 | 182,171.78 | 2.070000 | 72,450.00 | 0.16 | -109,721.78 |
| | | | 7.599682 | 265,988.86 | 3.255280 | 113,934.80 | 0.01 | -152,054.06 |
| 306752908 | TI AUTOMOTIVE | | | A SHS GBP0.0001 | | | | |
| GT44 | 156,700.000 | | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 |
| 307385906 | KINGFISHER | | | ORD GBP0.1375 | | | | |
| GT44 | 290,339.000 | | 2.044901 | 593,714.61 | 2.060000 | 598,098.34 | 1.30 | 4,383.73 |
| | | | 3.192390 | 926,875.27 | 3.239554 | 940,568.87 | 0.04 | 13,693.60 |

STATE STREET.

| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS<br>ORIGINAL FACE | LOCAL<br>BASE | UNIT COST<br>UNIT COST | TOTAL COST<br>TOTAL COST | UNIT PRICE<br>UNIT PRICE | MARKET VALUE<br>MARKET VALUE | % CURR<br>% FUND | UNREAL GN/LS<br>UNREAL GN/LS |
| 312238900 | NATIONAL GRID GRP | | | ORD GBP0.10 | | | | |
| GT74 | 50,900.000 | | 5.340528 | 271,832.88 | 4.515000 | 229,813.50 | 0.50 | -42,019.38 |
| | | | 7.950588 | 404,684.93 | 7.100285 | 361,404.49 | 0.02 | -43,280.44 |
| 312748908 | MARKS + SPENCER GP | | | ORD GBP0.25 | | | | |
| GT74 | 36,995.000 | | 2.704085 | 100,037.63 | 3.210000 | 118,753.95 | 0.26 | 18,716.32 |
| | | | 3.834663 | 141,863.34 | 5.048043 | 186,752.35 | 0.01 | 44,889.01 |
| 313486904 | BARCLAYS | | | ORD GBP0.25 | | | | |
| GT44 | 965,161.000 | | 3.310901 | 3,195,552.09 | 3.715000 | 3,585,573.11 | 7.81 | 390,021.02 |
| | | | 5.054023 | 4,877,945.91 | 5.842205 | 5,638,668.81 | 0.26 | 760,722.90 |
| GT74 | 43,100.000 | | 5.289426 | 227,974.24 | 3.715000 | 160,116.50 | 0.35 | -67,857.74 |
| | | | 7.923476 | 341,501.82 | 5.842205 | 251,799.05 | 0.01 | -89,702.77 |
| | 1,008,261.000 | | | 3,423,526.33 | | 3,745,689.61 | 8.16 | 322,163.28 |
| | | | | 5,219,447.73 | | 5,890,467.86 | 0.27 | 671,020.13 |
| | 14,125,112.000 | | | 56,640,973.29 | | 46,368,683.40 | 100.99 | -10,272,289.89 |
| | | | | 84,859,688.89 | | 72,919,346.74 | 3.36 | -11,940,342.15 |

HONG KONG DOLLAR — EXCHANGE RATE 7.799568

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 607355906 | CHINA MOBILE (HK) | | | HKD0.10 | | | | |
| GT74 | 99,000.000 | | 47.173286 | 4,670,155.36 | 18.000000 | 1,782,000.00 | 4.04 | -2,888,155.36 |
| | | | 6.048615 | 598,812.85 | 2.307820 | 228,474.19 | 0.01 | -370,338.66 |
| 619027006 | CHEUNG KONG(HLDGS) | | | HKD0.50 | | | | |
| GT44 | 307,000.000 | | 77.627874 | 23,831,757.47 | 49.200000 | 15,104,400.00 | 34.28 | -8,727,357.47 |
| | | | 9.977548 | 3,063,107.37 | 6.308042 | 1,936,568.79 | 0.09 | -1,126,538.58 |
| GT74 | 59,000.000 | | 95.110284 | 5,611,506.75 | 49.200000 | 2,902,800.00 | 6.59 | -2,708,706.75 |
| | | | 12.194452 | 719,472.65 | 6.308042 | 372,174.46 | 0.02 | -347,298.19 |
| | 366,000.000 | | | 29,443,264.22 | | 18,007,200.00 | 40.87 | -11,436,064.22 |
| | | | | 3,782,580.02 | | 2,308,743.25 | 0.11 | -1,473,836.77 |
| 622657906 | PETROCHINA CO | | | HKD0.10 H SHS | | | | |
| GT44 | 9,530,000.000 | | 1.283768 | 12,234,307.24 | 1.580000 | 15,057,400.00 | 34.18 | 2,823,092.76 |
| | | | 0.164838 | 1,570,902.66 | 0.202575 | 1,930,542.82 | [illegible]09 | 359,640.16 |

STATE STREET.



| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS<br>ORIGINAL FACE | LOCAL<br>BASE | UNIT COST<br>UNIT COST | TOTAL COST<br>TOTAL COST | UNIT PRICE<br>UNIT PRICE | MARKET VALUE<br>MARKET VALUE | % CURR<br>% FUND | UNREAL GN/LS<br>UNREAL GN/LS |
| 628193906 | JOHNSON ELEC HLDGS | | | HKD0.0125 | | | | |
| GT74 | 177,500.000 | | 15.965735 | 2,833,918.04 | 7.800000 | 1,384,500.00 | 3.14 | -1,449,418.04 |
| | | | 2.047057 | 363,352.65 | 1.000055 | 177,509.83 | 0.01 | -185,842.82 |
| 628625907 | LI + FUNG | | | HKD0.025 | | | | |
| GT74 | 156,000.000 | | 16.233088 | 2,532,361.78 | 7.400000 | 1,154,400.00 | 2.62 | -1,377,961.78 |
| | | | 2.081365 | 324,692.93 | 0.948770 | 148,008.20 | 0.01 | -176,684.73 |
| 640837001 | HANG SENG BANK | | | HKD5 | | | | |
| GT74 | 30,100.000 | | 86.452567 | 2,602,222.26 | 81.750000 | 2,460,675.00 | 5.59 | -141,547.26 |
| | | | 11.084281 | 333,636.87 | 10.481350 | 315,488.63 | 0.01 | -18,148.24 |
| 643532005 | HONG KONG ELECTRIC | | | HKD1 | | | | |
| GT44 | 261,000.000 | | 30.818079 | 8,043,518.65 | 33.000000 | 8,613,000.00 | 19.55 | 569,481.35 |
| | | | 3.951155 | 1,031,251.35 | 4.231004 | 1,104,291.93 | 0.05 | 73,040.58 |
| 644806002 | HUTCHISON WHAMPOA | | | HKD0.25 | | | | |
| GT74 | 54,000.000 | | 108.316538 | 5,849,093.04 | 45.200000 | 2,440,800.00 | 5.54 | -3,408,293.04 |
| | | | 13.887941 | 749,948.80 | 5.795193 | 312,940.41 | 0.01 | -437,008.39 |
| 685992000 | SUN HUNG KAI PROPS | | | HKD0.50 | | | | |
| GT44 | 231,000.000 | | 70.695795 | 16,330,728.53 | 45.800000 | 10,579,800.00 | 24.01 | -5,750,928.53 |
| | | | 9.080225 | 2,097,531.91 | 5.872120 | 1,356,459.74 | 0.06 | -741,072.17 |
| GT74 | 18,000.000 | | 54.334024 | 978,012.44 | 45.800000 | 824,400.00 | 1.87 | -153,612.44 |
| | | | 6.965946 | 125,387.02 | 5.872120 | 105,698.16 | 0.00 | -19,688.86 |
| | 249,000.000 | | | 17,308,740.97 | | 11,404,200.00 | 25.89 | -5,904,540.97 |
| | | | | 2,222,918.93 | | 1,462,157.90 | 0.07 | -760,761.03 |
| 686774001 | SWIRE PACIFIC | | | A HKD0.60 | | | | |
| GT74 | 57,500.000 | | 49.108492 | 2,823,738.30 | 30.800000 | 1,771,000.00 | 4.02 | -1,052,738.30 |
| | | | 6.296496 | 362,048.54 | 3.948937 | 227,063.86 | 0.01 | -134,984.68 |
| | 10,980,100.000 | | | 88,341,319.86 | | 64,075,175.00 | 145.44 | -24,266,144.86 |
| | | | | 11,340,145.60 | | 8,215,221.02 | 0.38 | -3,124,924.58 |

JAPANESE YEN — EXCHANGE RATE 121.740048

STATE STREET.

| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
| 601941909 | AIFUL CORP | | | JPY50 | | | | |
| GT74 | 3,260.000 | | 9,480.587730 | 30,906,716.00 | 7,030.000000 | 22,917,800.00 | 0.43 | -7,988,916.00 |
| | | | 89.629752 | 292,192.99 | 57.745993 | 188,251.94 | 0.01 | -103,941.05 |
| 604978908 | ACOM CO | | | JPY50 | | | | |
| GT44 | 26,440.000 | | 10,492.438011 | 277,420,061.00 | 5,140.000000 | 135,901,600.00 | 2.55 | -141,518,461.00 |
| | | | 95.876909 | 2,534,985.47 | 42.221110 | 1,116,326.16 | 0.05 | -1,418,659.31 |
| GT74 | 7,000.000 | | 9,343.512000 | 65,404,584.00 | 5,140.000000 | 35,980,000.00 | 0.68 | -29,424,584.00 |
| | | | 75.417934 | 527,925.54 | 42.221110 | 295,547.77 | 0.01 | -232,377.77 |
| | 33,440.000 | | | 342,824,645.00 | | 171,881,600.00 | 3.23 | -170,943,045.00 |
| | | | | 3,062,911.01 | | 1,411,873.93 | 0.07 | -1,651,037.08 |
| 612927905 | NTT DOCOMO | | | NPV | | | | |
| GT44 | 888.000 | | 294,480.695946 | 261,498,858.00 | 208,000.000000 | 184,704,000.00 | 3.47 | -76,794,858.00 |
| | | | 2,527.087050 | 2,244,053.30 | 1,708.558551 | 1,517,199.99 | 0.07 | -726,853.31 |
| GT74 | 218.000 | | 521,179.591743 | 113,617,151.00 | 208,000.000000 | 45,344,000.00 | 0.85 | -68,273,151.00 |
| | | | 4,801.377523 | 1,046,700.30 | 1,708.558551 | 372,465.76 | 0.02 | -674,234.54 |
| | 1,106.000 | | | 375,116,009.00 | | 230,048,000.00 | 4.32 | -145,068,009.00 |
| | | | | 3,290,753.60 | | 1,889,665.75 | 0.09 | -1,401,087.85 |
| 617232004 | CANON INC | | | JPY50 | | | | |
| GT44 | 212,000.000 | | 3,334.480948 | 706,909,961.00 | 3,980.000000 | 843,760,000.00 | 15.85 | 136,850,039.00 |
| | | | 27.950218 | 5,925,446.22 | 32.692611 | 6,930,833.48 | 0.32 | 1,005,387.26 |
| GT74 | 6,000.000 | | 4,606.940000 | 27,641,640.00 | 3,980.000000 | 23,880,000.00 | 0.45 | -3,761,640.00 |
| | | | 37.778642 | 226,671.85 | 32.692611 | 196,155.66 | 0.01 | -30,516.19 |
| | 218,000.000 | | | 734,551,601.00 | | 867,640,000.00 | 16.30 | 133,088,399.00 |
| | | | | 6,152,118.07 | | 7,126,989.14 | 0.33 | 974,871.07 |
| 619560006 | CHUBU ELEC POWER | | | JPY500 | | | | |
| GT74 | 7,000.000 | | 2,615.017714 | 18,305,124.00 | 2,050.000000 | 14,350,000.00 | 0.27 | -3,955,124.00 |
| | | | 21.655737 | 151,590.16 | 16.839159 | 117,874.11 | 0.01 | -33,716.05 |
| 619640006 | CHUGAI PHARM CO | | | JPY50 | | | | |
| GT74 | 21,800.000 | | 1,687.183761 | 36,780,606.00 | 1,030.000000 | 22,454,000.00 | 0.42 | -14,326,606.00 |
| | | | 15.922671 | 347,114.22 | 8.460651 | 184,442.18 | 0.01 | -162,672.04 |

STATE STREET.



| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
| 625090006 | DAI NIPPON PRINTNG | | | JPY50 | | | | |
| GT74 | 12,000.000 | | 1,518.540000 | 18,222,480.00 | 1,319.000000 | 15,828,000.00 | 0.30 | -2,394,480.00 |
| | | | 12.951742 | 155,420.91 | 10.834561 | 130,014.73 | 0.01 | -25,406.18 |
| 625144001 | DAIWA SECURITIES GROUP INC | | | JPY50 | | | | |
| GT74 | 42,000.000 | | 1,082.812619 | 45,478,130.00 | 672.000000 | 28,224,000.00 | 0.53 | -17,254,130.00 |
| | | | 9.789095 | 411,141.98 | 5.519958 | 231,838.25 | 0.01 | -179,303.73 |
| 635652001 | FUJI PHOTO FILM CO | | | JPY50 | | | | |
| GT44 | 90,000.000 | | 4,500.070556 | 405,006,350.00 | 3,630.000000 | 326,700,000.00 | 6.14 | -78,306,350.00 |
| | | | 35.996362 | 3,239,672.56 | 29.817632 | 2,683,586.92 | 0.12 | -556,085.64 |
| 642872006 | HIROSE ELECTRIC | | | JPY50 | | | | |
| GT74 | 5,200.000 | | 15,206.137885 | 79,071,917.00 | 8,740.000000 | 45,448,000.00 | 0.85 | -33,623,917.00 |
| | | | 142.395738 | 740,457.84 | 71.792316 | 373,320.04 | 0.02 | -367,137.80 |
| 642910004 | HITACHI | | | JPY50 | | | | |
| GT44 | 376,000.000 | | 1,382.878088 | 519,962,161.00 | 610.000000 | 229,360,000.00 | 4.31 | -290,602,161.00 |
| | | | 12.779177 | 4,804,970.43 | 5.010677 | 1,884,014.37 | 0.09 | -2,920,956.06 |
| GT74 | 45,000.000 | | 1,084.959933 | 48,823,197.00 | 610.000000 | 27,450,000.00 | 0.52 | -21,373,197.00 |
| | | | 9.313177 | 419,092.95 | 5.010677 | 225,480.44 | 0.01 | -193,612.51 |
| | 421,000.000 | | | 568,785,358.00 | | 256,810,000.00 | 4.82 | -311,975,358.00 |
| | | | | 5,224,063.38 | | 2,109,494.81 | 0.10 | -3,114,568.57 |
| 643514003 | HONDA MOTOR CO | | | JPY50 | | | | |
| GT44 | 90,000.000 | | 4,654.607956 | 418,914,716.00 | 4,930.000000 | 443,700,000.00 | 8.34 | 24,785,284.00 |
| | | | 37.924649 | 3,413,218.37 | 40.496123 | 3,644,651.10 | 0.17 | 231,432.73 |
| 644150005 | HOYA CORP | | | JPY50 | | | | |
| GT44 | 39,100.000 | | 7,099.996189 | 277,609,851.00 | 7,550.000000 | 295,205,000.00 | 5.55 | 17,595,149.00 |
| | | | 64.565739 | 2,524,520.38 | 62.017390 | 2,424,879.94 | 0.11 | -99,640.44 |
| GT74 | 3,400.000 | | 8,139.183235 | 27,673,223.00 | 7,550.000000 | 25,670,000.00 | 0.48 | -2,003,223.00 |
| | | | 69.168788 | 235,173.88 | 62.017390 | 210,859.13 | 0.01 | -24,314.75 |
| | 42,500.000 | | | 305,283,074.00 | | 320,875,000.00 | 6.03 | 15,591,926.00 |
| | | | | 2,759,694.26 | | 2,635,739.07 | 0.12 | -123,955.19 |
| 647549906 | JAPAN TELECOM HLDG | | | NPV | | | | |
| GT74 | 45.000 | | 446,795.333333 | 20,105,790.00 | 303,000.000000 | 13,635,000.00 | 0.26 | -6,470,790.00 |
| | | | 3,488.953111 | 157,002.89 | 2,488.909812 | 112,000.94 | 0.01 | -45,001.95 |

STATE STREET.

| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS<br>ORIGINAL FACE | LOCAL<br>BASE | UNIT COST<br>UNIT COST | TOTAL COST<br>TOTAL COST | UNIT PRICE<br>UNIT PRICE | MARKET VALUE<br>MARKET VALUE | % CURR<br>% FUND | UNREAL GN/LS<br>UNREAL GN/LS |
| 648004000 | AEON CO LTD | | | JPY50 | | | | |
| GT74 | 23,000.000 | | 1,953.788478 | 44,937,135.00 | 3,120.000000 | 71,760,000.00 | 1.35 | 26,822,865.00 |
| | | | 18.471175 | 424,837.03 | 25.628378 | 589,452.70 | 0.03 | 164,615.67 |
| 648348001 | KANSAI ELEC POWER | | | JPY500 | | | | |
| GT74 | 10,000.000 | | 1,867.947300 | 18,679,473.00 | 1,710.000000 | 17,100,000.00 | 0.32 | -1,579,473.00 |
| | | | 15.657514 | 156,575.14 | 14.046323 | 140,463.23 | 0.01 | -16,111.91 |
| 649099009 | KEYENCE CORP | | | JPY50 | | | | |
| GT74 | 1,000.000 | | 35,649.840000 | 35,649,840.00 | 20,440.000000 | 20,440,000.00 | 0.38 | -15,209,840.00 |
| | | | 337.034640 | 337,034.64 | 167.898735 | 167,898.73 | 0.01 | -169,135.91 |
| 654493907 | JAPAN AIRLINES SYS | | | NPV | | | | |
| GT74 | 39,000.000 | | 420.278205 | 16,390,850.00 | 420.278205 | 16,390,850.00 | 0.31 | 0.00 |
| | | | 3.809261 | 148,561.17 | 3.452259 | 134,638.11 | 0.01 | -13,923.06 |
| 655103000 | MABUCHI MOTOR CO | | | JPY50 | | | | |
| GT74 | 1,600.000 | | 12,952.908125 | 20,724,653.00 | 10,750.000000 | 17,200,000.00 | 0.32 | -3,524,653.00 |
| | | | 122.457181 | 195,931.49 | 88.302906 | 141,284.65 | 0.01 | -54,646.84 |
| 659672000 | MITSUBISHI ESTATE | | | JPY50 | | | | |
| GT74 | 41,000.000 | | 1,329.298390 | 54,501,234.00 | 973.000000 | 39,893,000.00 | 0.75 | -14,608,234.00 |
| | | | 11.041375 | 452,696.37 | 7.992440 | 327,690.03 | 0.02 | -125,006.34 |
| 659706006 | MITSUBISHI HVY IND | | | JPY50 | | | | |
| GT74 | 96,000.000 | | 375.618000 | 36,059,328.00 | 332.000000 | 31,872,000.00 | 0.60 | -4,187,328.00 |
| | | | 3.467848 | 332,913.40 | 2.727122 | 261,803.74 | 0.01 | -71,109.66 |
| 659760003 | MITSUI FUDOSAN CO | | | JPY50 | | | | |
| GT74 | 52,000.000 | | 1,248.139192 | 64,903,238.00 | 990.000000 | 51,480,000.00 | 0.97 | -13,423,238.00 |
| | | | 10.523557 | 547,224.98 | 8.132082 | 422,868.24 | 0.02 | -124,356.74 |
| 659844005 | MITSUBISHI MOTOR | | | JPY50 | | | | |
| GT74 | 140,000.000 | | 345.593600 | 48,383,104.00 | 246.000000 | 34,440,000.00 | 0.65 | -13,943,104.00 |
| | | | 3.253494 | 455,489.18 | 2.020699 | 282,897.87 | 0.01 | -172,591.31 |
| 661040006 | MURATA MFG CO | | | JPY50 | | | | |
| GT74 | 4,100.000 | | 14,100.000000 | 57,810,000.00 | 6,200.000000 | 25,420,000.00 | 0.48 | -32,390,000.00 |
| | | | 131.847915 | 540,576.45 | 50.928188 | 208,805.57 | 0.01 | -331,770.88 |

STATE STREET.



| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS<br>ORIGINAL FACE | LOCAL<br>BASE | UNIT COST<br>UNIT COST | TOTAL COST<br>TOTAL COST | UNIT PRICE<br>UNIT PRICE | MARKET VALUE<br>MARKET VALUE | % CURR<br>% FUND | UNREAL GN/LS<br>UNREAL GN/LS |
| 663955003 | NINTENDO CO | | | JPY50 | | | | |
| GT44 | 24,200.000 | | 19,131.825041 | 462,990,166.00 | 14,180.000000 | 343,156,000.00 | 6.45 | -119,834,166.00 |
| | | | 155.262965 | 3,757,363.75 | 116.477694 | 2,818,760.18 | 0.13 | -938,603.57 |
| GT74 | 5,600.000 | | 18,772.732500 | 105,127,302.00 | 14,180.000000 | 79,408,000.00 | 1.49 | -25,719,302.00 |
| | | | 164.253729 | 919,820.88 | 116.477694 | 652,275.08 | 0.03 | -267,545.80 |
| | ::::::::::: | | | ::::::::::::::: | | ::::::::::::::: | :::: | ::::::::::::::: |
| | 29,800.000 | | | 568,117,468.00 | | 422,564,000.00 | 7.94 | -145,553,468.00 |
| | | | | 4,677,184.63 | | 3,471,035.26 | 0.16 | -1,206,149.37 |
| 664028008 | NIKKO CORDIAL CORP | | | JPY50 | | | | |
| GT74 | 74,000.000 | | 684.977270 | 50,688,318.00 | 579.000000 | 42,846,000.00 | 0.80 | -7,842,318.00 |
| | | | 5.520841 | 408,542.21 | 4.756036 | 351,946.63 | 0.02 | -56,595.58 |
| 664040003 | NEC CORP | | | JPY50 | | | | |
| GT74 | 67,000.000 | | 2,695.694896 | 180,611,558.00 | 587.000000 | 39,329,000.00 | 0.74 | -141,282,558.00 |
| | | | 25.116194 | 1,682,785.03 | 4.821749 | 323,057.21 | 0.01 | -1,359,727.82 |
| 664137007 | NIPPON TEL+TEL CP | | | JPY50000 | | | | |
| GT74 | 28.000 | | 1,220,000.000000 | 34,160,000.00 | 405,000.000000 | 11,340,000.00 | 0.21 | -22,820,000.00 |
| | | | 11,408.117143 | 319,427.28 | 3,326.760640 | 93,149.30 | 0.00 | -226,277.98 |
| 664180007 | NITTO DENKO CORP | | | JPY50 | | | | |
| GT74 | 5,000.000 | | 4,152.507600 | 20,762,538.00 | 3,090.000000 | 15,450,000.00 | 0.29 | -5,312,538.00 |
| | | | 33.052386 | 165,261.93 | 25.381952 | 126,909.76 | 0.01 | -38,352.17 |
| 664232006 | NIKON CORP | | | JPY50 | | | | |
| GT74 | 30,000.000 | | 1,079.559700 | 32,386,791.00 | 929.000000 | 27,870,000.00 | 0.52 | -4,516,791.00 |
| | | | 9.038115 | 271,143.46 | 7.631014 | 228,930.42 | 0.01 | -42,213.04 |
| 664286002 | NISSAN MOTOR CO | | | JPY50 | | | | |
| GT74 | 96,000.000 | | 548.814104 | 52,686,154.00 | 904.000000 | 86,784,000.00 | 1.63 | 34,097,846.00 |
| | | | 4.815854 | 462,322.00 | 7.425658 | 712,863.20 | 0.03 | 250,541.20 |
| 664310000 | NOMURA HOLDINGS | | | JPY50 | | | | |
| GT74 | 28,000.000 | | 2,134.031893 | 59,752,893.00 | 1,600.000000 | 44,800,000.00 | 0.84 | -14,952,893.00 |
| | | | 18.132656 | 507,714.37 | 13.142758 | 367,997.23 | 0.02 | -139,717.14 |
| 666114004 | ORIX CORP | | | JPY50 | | | | |
| GT74 | 6,400.000 | | 10,466.102344 | 66,983,055.00 | 7,170.000000 | 45,888,000.00 | 0.86 | -21,095,055.00 |
| | | | 89.639894 | 573,695.32 | 58.895985 | 376,934.30 | 0.02 | -196,761.02 |

STATE STREET.

| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS<br>ORIGINAL FACE | LOCAL<br>BASE | UNIT COST<br>UNIT COST | TOTAL COST<br>TOTAL COST | UNIT PRICE<br>UNIT PRICE | MARKET VALUE<br>MARKET VALUE | % CURR<br>% FUND | UNREAL GN/LS<br>UNREAL GN/LS |
| 670329903 | PROMISE CO | | | JPY50 | | | | |
| GT74 | 300.000 | | 8,634.713333 | 2,590,414.00 | 4,690.000000 | 1,407,000.00 | 0.03 | -1,183,414.00 |
| | | | 69.825300 | 20,947.59 | 38.524710 | 11,557.41 | 0.00 | -9,390.18 |
| 674720008 | ROHM CO | | | JPY50 | | | | |
| GT44 | 10,700.000 | | 15,839.648785 | 169,484,242.00 | 14,290.000000 | 152,903,000.00 | 2.87 | -16,581,242.00 |
| | | | 135.280105 | 1,447,497.12 | 117.381258 | 1,255,979.46 | 0.06 | -191,517.66 |
| GT74 | 3,900.000 | | 29,400.000000 | 114,660,000.00 | 14,290.000000 | 55,731,000.00 | 1.05 | -58,929,000.00 |
| | | | 274.916918 | 1,072,175.98 | 117.381258 | 457,786.91 | 0.02 | -614,389.07 |
| | ::::::::::: | | | ::::::::::::::: | | ::::::::::::::: | :::: | ::::::::::::::: |
| | 14,600.000 | | | 284,144,242.00 | | 208,634,000.00 | 3.92 | -75,510,242.00 |
| | | | | 2,519,673.10 | | 1,713,766.37 | 0.08 | -805,906.73 |
| 676396005 | SMC CORP | | | JPY50 | | | | |
| GT44 | 11,200.000 | | 16,708.292143 | 187,132,872.00 | 10,960.000000 | 122,752,000.00 | 2.31 | -64,380,872.00 |
| | | | 153.199252 | 1,715,831.62 | 90.027893 | 1,008,312.40 | 0.05 | -707,519.22 |
| 677528002 | SANKYO CO | | | JPY50 | | | | |
| GT74 | 10,000.000 | | 2,448.065500 | 24,480,655.00 | 1,576.000000 | 15,760,000.00 | 0.30 | -8,720,655.00 |
| | | | 23.144083 | 231,440.83 | 12.945617 | 129,456.17 | 0.01 | -101,984.66 |
| 679390005 | SEKISUI HOUSE | | | JPY50 | | | | |
| GT74 | 41,000.000 | | 1,043.115049 | 42,767,717.00 | 909.000000 | 37,269,000.00 | 0.70 | -5,498,717.00 |
| | | | 9.414291 | 385,985.93 | 7.466729 | 306,135.91 | 0.01 | -79,850.02 |
| 680468006 | SHIONOGI + CO | | | JPY50 | | | | |
| GT74 | 39,000.000 | | 1,886.962000 | 73,591,518.00 | 1,314.000000 | 51,246,000.00 | 0.96 | -22,345,518.00 |
| | | | 17.733831 | 691,619.39 | 10.793490 | 420,946.11 | 0.02 | -270,673.28 |
| 682150008 | SONY CORP | | | JPY50 | | | | |
| GT44 | 34,500.000 | | 7,296.639275 | 251,734,055.00 | 5,110.000000 | 176,295,000.00 | 3.31 | -75,439,055.00 |
| | | | 60.256483 | 2,078,848.68 | 41.974684 | 1,448,126.59 | 0.07 | -630,722.09 |
| GT74 | 13,500.000 | | 10,595.090370 | 143,033,720.00 | 5,110.000000 | 68,985,000.00 | 1.30 | -74,048,720.00 |
| | | | 98.630176 | 1,331,507.37 | 41.974684 | 566,658.23 | 0.03 | -764,849.14 |
| | ::::::::::: | | | ::::::::::::::: | | ::::::::::::::: | :::: | ::::::::::::::: |
| | 48,000.000 | | | 394,767,775.00 | | 245,280,000.00 | 4.61 | -149,487,775.00 |
| | | | | 3,410,356.05 | | 2,014,784.82 | 0.09 | -1,395,571.23 |
| 685890006 | SUMITOMO RLTY+DEV | | | JPY50 | | | | |
| GT74 | 18,000.000 | | 495.985056 | 8,927,731.00 | 700.000000 | 12,600,000.00 | 0.24 | 3,672,269.00 |
| | | | 4.683927 | 84,310.69 | 5.749957 | 103,499.2[illegible] | [illegible]00 | 19,188.53 |

STATE STREET.



| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS<br>ORIGINAL FACE | LOCAL<br>BASE | UNIT COST<br>UNIT COST | TOTAL COST<br>TOTAL COST | UNIT PRICE<br>UNIT PRICE | MARKET VALUE<br>MARKET VALUE | % CURR<br>% FUND | UNREAL GN/LS<br>UNREAL GN/LS |
| 686550005 | SUZUKI MOTOR CORP | | | JPY50 | | | | |
| GT74 | 30,000.000 | | 1,358.830933 | 40,764,928.00 | 1,373.000000 | 41,190,000.00 | 0.77 | 425,072.00 |
| | | | 11.212844 | 336,385.33 | 11.278129 | 338,343.88 | 0.02 | 1,958.55 |
| 686930009 | TDK CORP | | | JPY50 | | | | |
| GT74 | 5,900.000 | | 7,152.495254 | 42,199,722.00 | 4,730.000000 | 27,907,000.00 | 0.52 | -14,292,722.00 |
| | | | 57.195722 | 337,454.76 | 38.853279 | 229,234.34 | 0.01 | -108,220.42 |
| 687012005 | MITSUI SUMITOMO INSURANCE CO | | | JPY50 | | | | |
| GT74 | 74,000.000 | | 601.266095 | 44,493,691.00 | 571.000000 | 42,254,000.00 | 0.79 | -2,239,691.00 |
| | | | 5.624971 | 416,247.85 | 4.690322 | 347,083.81 | 0.02 | -69,164.04 |
| 687044008 | TAKEDA CHEM INDS | | | JPY50 | | | | |
| GT44 | 97,000.000 | | 4,185.938845 | 406,036,068.00 | 4,910.000000 | 476,270,000.00 | 8.95 | 70,233,932.00 |
| | | | 34.269534 | 3,324,144.82 | 40.331839 | 3,912,188.37 | 0.18 | 588,043.55 |
| 687049007 | ADVANTEST | | | JPY50 | | | | |
| GT74 | 8,100.000 | | 19,011.078765 | 153,989,738.00 | 4,730.000000 | 38,313,000.00 | 0.72 | -115,676,738.00 |
| | | | 177.335283 | 1,436,415.79 | 38.853279 | 314,711.56 | 0.01 | -1,121,704.23 |
| 689567006 | TOKYO ELECTRON | | | JPY50 | | | | |
| GT74 | 13,900.000 | | 14,694.077482 | 204,247,677.00 | 4,660.000000 | 64,774,000.00 | 1.22 | -139,473,677.00 |
| | | | 138.760845 | 1,928,775.75 | 38.278283 | 532,068.13 | 0.02 | -1,396,707.62 |
| 689654002 | TOKYU CORP | | | JPY50 | | | | |
| GT74 | 70,000.000 | | 541.934871 | 37,935,441.00 | 449.000000 | 31,430,000.00 | 0.59 | -6,505,441.00 |
| | | | 5.116133 | 358,129.33 | 3.688186 | 258,173.05 | 0.01 | -99,956.28 |
| 689714004 | TORAY INDS INC | | | JPY50 | | | | |
| GT74 | 99,000.000 | | 374.469192 | 37,072,450.00 | 296.000000 | 29,304,000.00 | 0.55 | -7,768,450.00 |
| | | | 3.344553 | 331,110.71 | 2.431410 | 240,709.61 | 0.01 | -90,401.10 |
| 691898001 | USHIO INC | | | JPY50 | | | | |
| GT74 | 12,000.000 | | 2,802.952667 | 33,635,432.00 | 1,290.000000 | 15,480,000.00 | 0.29 | -18,155,432.00 |
| | | | 26.495322 | 317,943.86 | 10.596349 | 127,156.18 | 0.01 | -190,787.68 |
| 698556008 | YAMATO TRANSPORT | | | JPY50 | | | | |
| GT74 | 9,000.000 | | 2,349.033222 | 21,141,299.00 | 1,830.000000 | 16,470,000.00 | 0.31 | -4,671,299.00 |
| | | | 18.681037 | 168,129.33 | 15.032030 | 135,288.27 | 0.01 | -32,841.06 |
| | 2,332,279.000 | | | 6,903,459,516.00 | | 5,321,718,250.00 | [illegible]98 | -1,581,741,266.00 |
| | | | | 60,072,171.05 | | 43,713,784.70 | [illegible]02 | -16,358,386.35 |

STATE STREET.

| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS<br>ORIGINAL FACE | LOCAL<br>BASE | UNIT COST<br>UNIT COST | TOTAL COST<br>TOTAL COST | UNIT PRICE<br>UNIT PRICE | MARKET VALUE<br>MARKET VALUE | % CURR<br>% FUND | UNREAL GN/LS<br>UNREAL GN/LS |
| **NORWEGIAN KRONE** | | | | | | | EXCHANGE RATE | 7.410848 |
| 464580000 | NORSK HYDRO AS | | | NOK20 | | | | |
| GT74 | 3,500.000 | | 386.498146 | 1,352,743.51 | 279.000000 | 976,500.00 | 24.25 | -376,243.51 |
| | | | 42.359649 | 148,258.77 | 37.647513 | 131,766.30 | 0.01 | -16,492.47 |
| 713360907 | STATOIL ASA | | | NOK2.50 | | | | |
| GT74 | 54,000.000 | | 67.366107 | 3,637,769.77 | 56.500000 | 3,051,000.00 | 75.75 | -586,769.77 |
| | | | 7.381890 | 398,622.07 | 7.623959 | 411,693.78 | 0.02 | 13,071.71 |
| | 57,500.000 | | | 4,990,513.28 | | 4,027,500.00 | 100.00 | -963,013.28 |
| | | | | 546,880.84 | | 543,460.08 | 0.03 | -3,420.76 |
| **SWEDISH KRONA** | | | | | | | EXCHANGE RATE | 9.272479 |
| 484652904 | FORENINGSSPARBK | | | SEK20 SER A | | | | |
| GT74 | 27,600.000 | | 139.477825 | 3,849,587.97 | 92.500000 | 2,553,000.00 | 10.61 | -1,296,587.97 |
| | | | 14.942985 | 412,426.39 | 9.975757 | 275,330.90 | 0.01 | -137,095.49 |
| 565990900 | ASTRAZENECA | | | ORD USD0.25 | | | | |
| GT74 | 63,200.000 | | 416.728530 | 26,337,243.10 | 276.000000 | 17,443,200.00 | 72.52 | -8,894,043.10 |
| | | | 44.631663 | 2,820,721.10 | 29.765503 | 1,881,179.78 | 0.09 | -939,541.32 |
| 569878903 | ASSA ABLOY | | | SEK1 SER B | | | | |
| GT74 | 30,900.000 | | 149.184467 | 4,609,800.02 | 90.000000 | 2,781,000.00 | 11.56 | -1,828,800.02 |
| | | | 14.720361 | 454,859.16 | 9.706142 | 299,919.79 | 0.01 | -154,939.37 |
| 570366906 | SVENSKA HANDELSBANKEN SERIES A | | | PV SEK4 | | | | |
| GT74 | 10,800.000 | | 155.888751 | 1,683,598.51 | 115.500000 | 1,247,400.00 | 5.19 | -436,198.51 |
| | | | 16.513989 | 178,351.08 | 12.456216 | 134,527.13 | 0.01 | -43,823.95 |
| 595937905 | ERICSSON (LM) TEL | | | SEK1 SER B | | | | |
| GT74 | 8,670.000 | | 51.569088 | 447,103.99 | 3.370000 | 29,217.90 | 0.12 | -417,886.09 |
| | | | 5.534679 | 47,985.67 | 0.363441 | 3,151.03 | 0.00 | -44,834.64 |
| | 141,170.000 | | | 36,927,333.59 | | 24,053,817.90 | 100.00 | -12,873,515.69 |
| | | | | 3,914,343.40 | | 2,594,108.63 | 0.12 | -1,320,234.77 |

STATE STREET.



| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS<br>ORIGINAL FACE | LOCAL<br>BASE | UNIT COST<br>UNIT COST | TOTAL COST<br>TOTAL COST | UNIT PRICE<br>UNIT PRICE | MARKET VALUE<br>MARKET VALUE | % CURR<br>% FUND | UNREAL GN/LS<br>UNREAL GN/LS |
| **SINGAPORE DOLLAR** | | | | | | | EXCHANGE RATE | 1.777248 |
| 617520903 | DBS GROUP HLDGS | | | SGD1 | | | | |
| GT74 | 20,000.000 | | 21.061994 | 421,239.88 | 11.200000 | 224,000.00 | 12.37 | -197,239.88 |
| | | | 12.076831 | 241,536.63 | 6.301878 | 126,037.56 | 0.01 | -115,499.07 |
| 681075909 | SINGAPORE TELECOMM | | | SGD0.15 | | | | |
| GT74 | 976,000.000 | | 2.057058 | 2,007,688.32 | 1.380000 | 1,346,880.00 | 74.38 | -660,808.32 |
| | | | 1.159759 | 1,131,924.72 | 0.776481 | 757,845.84 | 0.03 | -374,078.88 |
| 681173001 | SINGAPORE AIRLINES | | | SGD0.5 | | | | |
| GT74 | 25,000.000 | | 12.181454 | 304,536.36 | 9.600000 | 240,000.00 | 13.25 | -64,536.36 |
| | | | 6.701513 | 167,537.82 | 5.401610 | 135,040.24 | 0.01 | -32,497.58 |
| | 1,021,000.000 | | | 2,733,464.56 | | 1,810,880.00 | 100.00 | -922,584.56 |
| | | | | 1,540,999.17 | | 1,018,923.64 | 0.05 | -522,075.53 |
| **US DOLLAR** | | | | | | | EXCHANGE RATE | 1.000000 |
| 60070K103 | ACE LTD | | | COM | | | | |
| GT10 | 14,800.000 | | 38.257999 | 566,218.38 | 29.610000 | 438,228.00 | 0.02<br>0.02 | -127,990.38 |
| 611506111 | ACCENTURE LTD BERMUDA | | | CL A | | | | |
| GT71 | 67,700.000 | | 14.394272 | 974,492.19 | 14.280000 | 966,756.00 | 0.05<br>0.04 | -7,736.19 |
| 624182100 | COOPER INDUSTRIES LTD | | | CL A | | | | |
| GT10 | 5,200.000 | | 52.306308 | 271,992.80 | 30.350000 | 157,820.00 | 0.01<br>0.01 | -114,172.80 |
| 647766101 | INGERSOLL RAND COMPANY LIMITED | | | CL A | | | | |
| GT10 | 9,542.000 | | 43.181942 | 412,042.09 | 34.440000 | 328,626.48 | 0.02<br>0.02 | -83,415.61 |

STATE STREET.

| | ASSET ID / ASSET DESCRIPTION | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
|---|---|---|---|---|---|---|---|---|---|
| | G6359F103 NABORS INDUSTRIES LTD | | | | SHS | | | | |
| GT10 | | 8,100.000 | | 48.931957 | 396,348.85 | 32.750000 | 265,275.00 | 0.01<br>0.01 | -131,073.85 |
| | G65422100 NOBLE CORPORATION | | | | SHS | | | | |
| GT10 | | 7,500.000 | | 42.597133 | 319,478.50 | 31.000000 | 232,500.00 | 0.01<br>0.01 | -86,978.50 |
| | G90078109 TRANSOCEAN INC | | | | SHS | | | | |
| GT10 | | 17,892.000 | | 32.554092 | 582,457.81 | 20.800000 | 372,153.60 | 0.02<br>0.02 | -210,304.21 |
| | G98255105 XL CAPITAL LTD | | | | SHS A | | | | |
| GT10 | | 7,700.000 | | 84.673764 | 651,987.98 | 73.500000 | 565,950.00 | 0.03<br>0.03 | -86,037.98 |
| GT71 | | 43,500.000 | | 47.995558 | 2,087,806.77 | 73.500000 | 3,197,250.00 | 0.17<br>0.15 | 1,109,443.23 |
| | | 51,200.000 | | | 2,739,794.75 | | 3,763,200.00 | 0.20 | 1,023,405.25 |
| | 000886101 ADC TELECOMMUNICATIONS INC | | | | COM | | | | |
| GT10 | | 44,740.000 | | 13.366402 | 598,012.84 | 1.150000 | 51,451.00 | 0.00<br>0.00 | -546,561.84 |
| GT76 | | 202,100.000 | | 5.319025 | 1,074,975.00 | 1.150000 | 232,415.00 | 0.01<br>0.01 | -842,560.00 |
| | | 246,840.000 | | | 1,672,987.84 | | 283,866.00 | 0.01 | -1,389,121.84 |
| | 001055102 AFLAC INC | | | | COM | | | | |
| GT10 | | 29,100.000 | | 25.542425 | 743,284.57 | 30.690000 | 893,079.00 | 0.05<br>0.04 | 149,794.43 |
| | 00130H105 AES CORP | | | | COM | | | | |
| GT10 | | 30,498.000 | | 19.924607 | 607,660.65 | 2.510000 | 76,549.98 | 0.00<br>0.00 | -531,110.67 |
| | 001765106 AMR CORP DEL | | | | COM | | | | |
| GT10 | | 8,700.000 | | 32.136369 | 279,586.41 | 4.180000 | 36,366.00 | 0.00<br>0.00 | -243,220.41 |

STATE STREET.



| | ASSET ID / ASSET DESCRIPTION | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
|---|---|---|---|---|---|---|---|---|---|
| | 00184A105 AOL TIME WARNER INC | | | | COM | | | | |
| GT10 | | 251,022.000 | | 34.699190 | 8,710,260.15 | 11.700000 | 2,936,957.40 | 0.15<br>0.14 | -5,773,302.75 |
| | 001957109 AT + T CORP | | | | COM | | | | |
| GT10 | | 216,320.000 | | 21.388217 | 4,626,699.15 | 12.010000 | 2,598,003.20 | 0.14<br>0.12 | -2,028,695.95 |
| GT49 | | 88,900.000 | | 18.519983 | 1,646,426.47 | 12.010000 | 1,067,689.00 | 0.06<br>0.05 | -578,737.47 |
| | | 305,220.000 | | | 6,273,125.62 | | 3,665,692.20 | 0.19 | -2,607,433.42 |
| | 00209A106 AT + T WIRELESS SVCS INC | | | | COM | | | | |
| GT10 | | 152,298.000 | | 16.342756 | 2,488,968.99 | 4.120000 | 627,467.76 | 0.03<br>0.03 | -1,861,501.23 |
| | 002824100 ABBOTT LABS | | | | COM NPV | | | | |
| GT10 | | 87,921.000 | | 31.600734 | 2,778,368.14 | 40.400000 | 3,552,008.40 | 0.19<br>0.16 | 773,640.26 |
| | 002896207 ABERCROMBIE AND FITCH CO | | | | COM CL A | | | | |
| GT76 | | 41,800.000 | | 24.576869 | 1,027,313.11 | 19.670000 | 822,206.00 | 0.04<br>0.04 | -205,107.11 |
| | 00508B102 ACTUATE CORP | | | | COM | | | | |
| GT76 | | 214,300.000 | | 5.272615 | 1,129,921.44 | 0.970000 | 207,871.00 | 0.01<br>0.01 | -922,050.44 |
| | 00651F108 ADAPTEC INC | | | | COM | | | | |
| GT76 | | 86,300.000 | | 13.781434 | 1,189,337.79 | 4.410000 | 380,583.00 | 0.02<br>0.02 | -808,754.79 |
| | 00724F101 ADOBE SYS INC | | | | COM | | | | |
| GT10 | | 13,480.000 | | 28.768671 | 387,801.69 | 19.100000 | 257,468.00 | 0.01<br>0.01 | -130,333.69 |
| | 007903107 ADVANCED MICRO DEVICES INC | | | | COM | | | | |
| GT10 | | 19,160.000 | | 14.067419 | 269,531.75 | 5.340000 | 102,314.40 | 0.01<br>0.00 | -167,217.35 |

STATE STREET.

| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
| 00817Y108 | AETNA INC | | | COM | | | | |
| GT10 | 8,500.000 | | 32.235751 | 274,003.88 | 35.810000 | 304,385.00 | 0.02<br>0.01 | 30,381.12 |
| 00826T108 | AFFYMETRIX INC | | | OC CAP STK | | | | |
| GT76 | 49,200.000 | | 27.252432 | 1,340,819.67 | 20.800000 | 1,023,360.00 | 0.05<br>0.05 | -317,459.67 |
| 00846U101 | AGILENT TECHNOLOGIES INC | | | COM | | | | |
| GT10 | 26,099.000 | | 31.506973 | 822,300.48 | 13.060000 | 340,852.94 | 0.02<br>0.02 | -481,447.54 |
| 009158106 | AIR PRODS + CHEMS INC | | | COM | | | | |
| GT10 | 12,779.000 | | 31.155430 | 398,135.24 | 42.010000 | 536,845.79 | 0.03<br>0.02 | 138,710.55 |
| 009363102 | AIRGAS INC | | | COM | | | | |
| GT76 | 22,700.000 | | 15.098400 | 342,733.69 | 13.130000 | 298,051.00 | 0.02<br>0.01 | -44,682.69 |
| 013068101 | ALBERTO CULVER CO | | | CL B CONV | | | | |
| GT10 | 3,300.000 | | 44.798382 | 147,834.66 | 49.030000 | 161,799.00 | 0.01<br>0.01 | 13,964.34 |
| 013104104 | ALBERTSONS INC | | | COM | | | | |
| GT10 | 22,921.000 | | 30.507525 | 699,262.98 | 24.160000 | 553,771.36 | 0.03<br>0.03 | -145,491.62 |
| 013817101 | ALCOA INC | | | COM | | | | |
| GT10 | 47,410.000 | | 23.357799 | 1,107,393.27 | 19.300000 | 915,013.00 | 0.05<br>0.04 | -192,380.27 |
| GT49 | 23,600.000 | | 35.479269 | 837,310.76 | 19.300000 | 455,480.00 | 0.02<br>0.02 | -381,830.76 |
| | ::::::::::<br>71,010.000 | | | ::::::::::::<br>1,944,704.03 | | ::::::::::::<br>1,370,493.00 | ::::<br>0.07 | ::::::::::::<br>-574,211.03 |
| 017361106 | ALLEGHENY ENERGY INC | | | COM | | | | |
| GT10 | 7,000.000 | | 39.070651 | 273,494.56 | 13.100000 | 91,700.00 | 0.00<br>0.00 | -181,794.56 |

STATE STREET.



| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS / ORIGINAL FACE | LOCAL / BASE | UNIT COST / UNIT COST | TOTAL COST / TOTAL COST | UNIT PRICE / UNIT PRICE | MARKET VALUE / MARKET VALUE | % CURR / % FUND | UNREAL GN/LS / UNREAL GN/LS |
| 01741R102 | ALLEGHENY TECHNOLOGIES INC | | | COM | | | | |
| GT10 | 4,500.000 | | 17.485147 | 78,683.16 | 6.920000 | 31,140.00 | 0.00<br>0.00 | -47,543.16 |
| GT49 | 16,800.000 | | 14.695886 | 246,890.88 | 6.920000 | 116,256.00 | 0.01<br>0.01 | -130,634.88 |
| | ::::::::::<br>21,300.000 | | | ::::::::::<br>325,574.04 | | ::::::::::<br>147,396.00 | ::::<br>0.01 | ::::::::::<br>-178,178.04 |
| 018490102 | ALLERGAN INC | | | COM | | | | |
| GT10 | 7,310.000 | | 51.633938 | 377,444.09 | 54.400000 | 397,664.00 | 0.02<br>0.02 | 20,219.91 |
| 019589308 | ALLIED WASTE INDUSTRIES INC | | | | | | | |
| GT10 | 11,050.000 | | 11.798304 | 130,371.26 | 7.350000 | 81,217.50 | 0.00<br>0.00 | -49,153.76 |
| GT76 | 102,300.000 | | 10.891240 | 1,114,173.85 | 7.350000 | 751,905.00 | 0.04<br>0.03 | -362,268.85 |
| | ::::::::::<br>113,350.000 | | | ::::::::::::<br>1,244,545.11 | | ::::::::::<br>833,122.50 | ::::<br>0.04 | ::::::::::::<br>-411,422.61 |
| 020002101 | ALLSTATE CORP | | | COM | | | | |
| GT10 | 39,667.000 | | 28.494526 | 1,130,292.35 | 35.550000 | 1,410,161.85 | 0.07<br>0.07 | 279,869.50 |
| 020039103 | ALLTEL CORP | | | COM | | | | |
| GT10 | 17,465.000 | | 46.401347 | 810,399.52 | 40.130000 | 700,870.45 | 0.04<br>0.03 | -109,529.07 |
| 021441100 | ALTERA CORP | | | | | | | |
| GT10 | 21,420.000 | | 38.426168 | 823,088.52 | 8.670000 | 185,711.40 | 0.01<br>0.01 | -637,377.12 |
| GT76 | 52,700.000 | | 9.138534 | 481,600.75 | 8.670000 | 456,909.00 | 0.02<br>0.02 | -24,691.75 |
| | ::::::::::<br>74,120.000 | | | ::::::::::::<br>1,304,689.27 | | ::::::::::<br>642,620.40 | ::::<br>0.03 | ::::::::::::<br>-662,068.87 |

STATE STREET.

| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS ORIGINAL FACE | LOCAL BASE | UNIT COST UNIT COST | TOTAL COST TOTAL COST | UNIT PRICE UNIT PRICE | MARKET VALUE MARKET VALUE | % CURR % FUND | UNREAL GN/LS UNREAL GN/LS |
| 023139108 | AMBAC FINL GROUP INC | | | COM | | | | |
| GT10 | 6,000.000 | | 59.945900 | 359,675.40 | 53.890000 | 323,340.00 | 0.02 0.01 | -36,335.40 |
| GT76 | 22,600.000 | | 56.650771 | 1,280,307.43 | 53.890000 | 1,217,914.00 | 0.06 0.06 | -62,393.43 |
| | 28,600.000 | | | 1,639,982.83 | | 1,541,254.00 | 0.08 | -98,728.83 |
| 023551104 | AMERADA HESS CORP | | | COM NPV | | | | |
| GT10 | 4,996.000 | | 55.193801 | 275,748.23 | 67.880000 | 339,128.48 | 0.02 0.02 | 63,380.25 |
| 023608102 | AMEREN CORP | | | COM | | | | |
| GT10 | 8,200.000 | | 42.339815 | 347,186.48 | 41.650000 | 341,530.00 | 0.02 0.02 | -5,656.48 |
| 02364W105 | AMERICA MOVIL S A DEC V | | | SPONS ADR REPSTG SER L SHS | | | | |
| GT74 | 31,800.000 | | 20.804739 | 661,590.71 | 12.080000 | 384,144.00 | 0.02 0.02 | -277,446.71 |
| 025537101 | AMERICAN ELEC PWR INC | | | COM | | | | |
| GT10 | 19,090.000 | | 36.245889 | 691,934.03 | 28.510000 | 544,255.90 | 0.03 0.03 | -147,678.13 |
| GT49 | 37,600.000 | | 38.323205 | 1,440,952.51 | 28.510000 | 1,071,976.00 | 0.06 0.05 | -368,976.51 |
| | 56,690.000 | | | 2,132,886.54 | | 1,616,231.90 | 0.09 | -516,654.64 |
| 025816109 | AMERICAN EXPRESS CO | | | COM | | | | |
| GT10 | 74,806.000 | | 23.251673 | 1,739,364.67 | 31.180000 | 2,332,451.08 | 0.12 0.11 | 593,086.41 |
| 026375105 | AMERICAN GREETINGS CORP | | | CL A | | | | |
| GT10 | 3,700.000 | | 13.740200 | 50,838.74 | 16.100000 | 59,570.00 | 0.00 0.00 | 8,731.26 |
| 026874107 | AMERICAN INTL GROUP INC | | | COM | | | | |
| GT10 | 146,922.000 | | 39.785895 | 5,845,423.22 | 54.700000 | 8,036,633.40 | 0.42 0.37 | 2,191,210.18 |

STATE STREET.



| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS ORIGINAL FACE | LOCAL BASE | UNIT COST UNIT COST | TOTAL COST TOTAL COST | UNIT PRICE UNIT PRICE | MARKET VALUE MARKET VALUE | % CURR % FUND | UNREAL GN/LS UNREAL GN/LS |
| 029066107 | AMERICAN PWR CONVERSION CORP | | | COM | | | | |
| GT10 | 10,950.000 | | 31.071726 | 340,235.40 | 9.560000 | 104,682.00 | 0.01 0.00 | -235,553.40 |
| 029712106 | AMERICAN STD COS INC DEL | | | COM | | | | |
| GT10 | 4,100.000 | | 75.481098 | 309,472.50 | 63.620000 | 260,842.00 | 0.01 0.01 | -48,630.50 |
| 03073E105 | AMERISOURCEBERGEN CORP | | | COM | | | | |
| GT10 | 6,000.000 | | 65.202643 | 391,215.86 | 71.420000 | 428,520.00 | 0.02 0.02 | 37,304.14 |
| GT76 | 8,346.000 | | 59.780515 | 498,928.18 | 71.420000 | 596,071.32 | 0.03 0.03 | 97,143.14 |
| | 14,346.000 | | | 890,144.04 | | 1,024,591.32 | 0.05 | 134,447.28 |
| 031162100 | AMGEN INC | | | COM | | | | |
| GT10 | 71,964.000 | | 26.817725 | 1,929,910.76 | 41.700000 | 3,000,898.80 | 0.16 0.14 | 1,070,988.04 |
| 032165102 | AMSOUTH BANCORPORATION | | | COM | | | | |
| GT10 | 20,100.000 | | 19.301990 | 387,970.00 | 20.740000 | 416,874.00 | 0.02 0.02 | 28,904.00 |
| 032511107 | ANADARKO PETE CORP | | | COM | | | | |
| GT10 | 13,960.000 | | 47.120631 | 657,804.01 | 44.540000 | 621,778.40 | 0.03 0.03 | -36,025.61 |
| 032654105 | ANALOG DEVICES INC | | | COM | | | | |
| GT10 | 20,500.000 | | 29.786330 | 610,619.76 | 19.700000 | 403,850.00 | 0.02 0.02 | -206,769.76 |
| 034425108 | ANDREW CORP | | | COM | | | | |
| GT10 | 5,500.000 | | 18.341764 | 100,879.70 | 6.550000 | 36,025.00 | 0.00 0.00 | -64,854.70 |
| 035229103 | ANHEUSER BUSCH COS INC | | | COM | | | | |
| GT10 | 48,926.000 | | 28.181684 | 1,378,817.08 | 50.600000 | 2,475,655.60 | 0.13 0.11 | 1,096,838.52 |
| GT49 | 18,500.000 | | 45.451311 | 840,849.25 | 50.600000 | 936,100.00 | 0.05 0.04 | 95,250.75 |
| | 67,426.000 | | | 2,219,666.33 | | 3,411,755.60 | 0.18 | 1,192,089.27 |

STATE STREET.

| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS ORIGINAL FACE | LOCAL BASE | UNIT COST UNIT COST | TOTAL COST TOTAL COST | UNIT PRICE UNIT PRICE | MARKET VALUE MARKET VALUE | % CURR % FUND | UNREAL GN/LS UNREAL GN/LS |
| 03674B104 | ANTHEM INC | | | COM | | | | |
| 6T10 | 8,000.000 | | 64.539501 | 516,316.01 | 65.000000 | 520,000.00 | 0.03 | 3,683.99 |
| | | | | | | | 0.02 | |
| 6T76 | 26,900.000 | | 53.511341 | 1,439,455.08 | 65.000000 | 1,748,500.00 | 0.09 | 309,044.92 |
| | | | | | | | 0.08 | |
| | ::::::::::: | | | ::::::::::::: | | ::::::::::::: | :::: | ::::::::::: |
| | 34,900.000 | | | 1,955,771.09 | | 2,268,500.00 | 0.12 | 312,728.91 |
| 037389103 | AON CORP | | | COM | | | | |
| 6T10 | 15,288.000 | | 28.502579 | 435,747.43 | 20.490000 | 313,251.12 | 0.02 | -122,496.31 |
| | | | | | | | 0.01 | |
| 037411105 | APACHE CORP | | | COM | | | | |
| 6T10 | 8,149.000 | | 39.396472 | 321,041.85 | 59.450000 | 484,458.05 | 0.03 | 163,416.20 |
| | | | | | | | 0.02 | |
| 03760A101 | APOGENT TECHNOLOGIES INC | | | COM | | | | |
| 6T71 | 192,900.000 | | 20.060690 | 3,869,707.04 | 18.660000 | 3,599,514.00 | 0.19 | -270,193.04 |
| | | | | | | | 0.17 | |
| 037604105 | APOLLO GROUP INC | | | CL A | | | | |
| 6T10 | 9,800.000 | | 37.949209 | 371,902.25 | 43.430000 | 425,614.00 | 0.02 | 53,711.75 |
| | | | | | | | 0.02 | |
| 037833100 | APPLE COMPUTER | | | COM NPV | | | | |
| 6T10 | 20,148.000 | | 15.203361 | 306,317.31 | 14.500000 | 292,146.00 | 0.02 | -14,171.31 |
| | | | | | | | 0.01 | |
| 038020103 | APPLERA CORP APPLIED BIOSYS | | | COM | | | | |
| 6T10 | 11,876.000 | | 20.431365 | 242,642.89 | 18.300000 | 217,330.80 | 0.01 | -25,312.09 |
| | | | | | | | 0.01 | |
| 03822W109 | APPLIED MICRO CIRCUITS CORP | | | CDT COM | | | | |
| 6T10 | 16,900.000 | | 56.734921 | 958,820.17 | 2.860000 | 48,334.00 | 0.00 | -910,486.17 |
| | | | | | | | 0.00 | |
| 038222105 | APPLIED MATERIALS INC | | | COM | | | | |
| 6T10 | 92,468.000 | | 11.041579 | 1,020,992.71 | 11.550000 | 1,068,005.40 | 0.06 | 47,012.69 |
| | | | | | | | 0.05 | |

STATE STREET.



| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS ORIGINAL FACE | LOCAL BASE | UNIT COST UNIT COST | TOTAL COST TOTAL COST | UNIT PRICE UNIT PRICE | MARKET VALUE MARKET VALUE | % CURR % FUND | UNREAL GN/LS UNREAL GN/LS |
| 039483102 | ARCHER DANIELS MIDLAND CO | | | COM | | | | |
| 6T10 | 36,588.000 | | 10.790326 | 394,796.43 | 12.510000 | 457,715.88 | 0.02 | 62,919.45 |
| | | | | | | | 0.02 | |
| 04033V104 | ARIBA INC | | | COM | | | | |
| 6T76 | 263,100.000 | | 5.204855 | 1,369,397.38 | 1.340000 | 352,554.00 | 0.02 | -1,016,843.38 |
| | | | | | | | 0.02 | |
| 044204105 | ASHLAND INC | | | COM | | | | |
| 6T10 | 3,900.000 | | 41.978200 | 163,714.98 | 26.790000 | 104,481.00 | 0.01 | -59,233.98 |
| | | | | | | | 0.00 | |
| 046265104 | ASTORIA FINL CORP | | | COM | | | | |
| 6T76 | 30,100.000 | | 31.500380 | 948,161.45 | 24.400000 | 734,440.00 | 0.04 | -213,721.45 |
| | | | | | | | 0.03 | |
| 052769106 | AUTODESK INCORPORATED | | | COM STK NPV | | | | |
| 6T10 | 6,400.000 | | 21.067450 | 134,831.68 | 12.670000 | 81,088.00 | 0.00 | -53,743.68 |
| | | | | | | | 0.00 | |
| 053015103 | AUTOMATIC DATA PROCESSING INC | | | COM | | | | |
| 6T10 | 34,857.000 | | 27.410609 | 955,451.60 | 34.770000 | 1,211,977.89 | 0.06 | 256,526.29 |
| | | | | | | | 0.06 | |
| 053332102 | AUTOZONE INC | | | COM | | | | |
| 6T10 | 6,000.000 | | 50.569625 | 303,417.75 | 78.860000 | 473,160.00 | 0.02 | 169,742.25 |
| | | | | | | | 0.02 | |
| 053499109 | AVAYA INC | | | COM | | | | |
| 6T10 | 20,300.000 | | 8.858167 | 179,820.78 | 1.430000 | 29,029.00 | 0.00 | -150,791.78 |
| | | | | | | | 0.00 | |
| 053611109 | AVERY DENNISON CORP | | | COM | | | | |
| 6T10 | 6,180.000 | | 59.917429 | 370,289.71 | 56.980000 | 352,136.40 | 0.02 | -18,153.31 |
| | | | | | | | 0.02 | |
| 6T71 | 26,200.000 | | 53.092481 | 1,391,023.01 | 56.980000 | 1,492,876.00 | 0.08 | 101,852.99 |
| | | | | | | | 0.07 | |
| | ::::::::::: | | | ::::::::::::: | | ::::::::::::: | :::: | ::::::::::: |
| | 32,380.000 | | | 1,761,312.72 | | 1,845,012.40 | 0.10 | 83,699.68 |

STATE STREET.

| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS<br>ORIGINAL FACE | LOCAL<br>BASE | UNIT COST<br>UNIT COST | TOTAL COST<br>TOTAL COST | UNIT PRICE<br>UNIT PRICE | MARKET VALUE<br>MARKET VALUE | % CURR<br>% FUND | UNREAL GN/LS<br>UNREAL GN/LS |
| 054303102 | AVON PRODS INC | | | COM | | | | |
| GT10 | 13,334.000 | | 31.166888 | 415,579.29 | 46.100000 | 614,697.40 | 0.03<br>0.03 | 199,118.11 |
| GT49 | 4,200.000 | | 45.591500 | 191,484.30 | 46.100000 | 193,620.00 | 0.01<br>0.01 | 2,135.70 |
| | ::::::::::<br>17,534.000 | | | ::::::::::<br>607,063.59 | | ::::::::::<br>808,317.40 | ::::<br>0.04 | ::::::::::<br>201,253.81 |
| 054937107 | BB+T CORP | | | COM | | | | |
| GT10 | 27,165.000 | | 35.392612 | 961,440.30 | 35.040000 | 951,861.60 | 0.05<br>0.04 | -9,578.70 |
| 055472104 | BISYS GROUP INC | | | COM | | | | |
| GT76 | 29,900.000 | | 22.080508 | 660,207.20 | 16.710000 | 499,629.00 | 0.03<br>0.02 | -160,578.20 |
| 055482103 | BJ SVCS CO | | | COM | | | | |
| GT10 | 8,800.000 | | 37.763460 | 332,318.45 | 26.000000 | 228,800.00 | 0.01<br>0.01 | -103,518.45 |
| 055921100 | BMC SOFTWARE INC | | | COM | | | | |
| GT10 | 13,531.000 | | 30.623995 | 414,373.27 | 13.070000 | 176,850.17 | 0.01<br>0.01 | -237,523.10 |
| 056990930 | BACHOW INVESTMENT PARTNERS III | | | | | | | |
| GT24 | 8,524,389.000 | | 1.000000 | 8,524,389.00 | 0.971507 | 8,281,503.58 | 0.44<br>0.38 | -242,885.42 |
| 057224107 | BAKER HUGHES INC | | | COM | | | | |
| GT10 | 18,986.000 | | 25.234270 | 479,097.85 | 29.030000 | 551,163.58 | 0.03<br>0.03 | 72,065.73 |
| 058498106 | BALL CORP | | | COM | | | | |
| GT10 | 3,200.000 | | 30.257487 | 96,823.96 | 50.390000 | 161,248.00 | 0.01<br>0.01 | 64,424.04 |
| 060505104 | BANK AMER CORP | | | COM | | | | |
| GT10 | 84,588.000 | | 45.089753 | 3,814,052.04 | 63.800000 | 5,396,714.40 | 0.28<br>0.25 | 1,582,662.36 |
| GT49 | 11,600.000 | | 54.074472 | 627,263.88 | 63.800000 | 740,080.00 | 04<br>03 | 112,816.12 |
| | ::::::::::<br>96,188.000 | | | ::::::::::<br>4,441,315.92 | | ::::::::::<br>6,136,794.40 | ::<br>3[illegible] | ::::::::::<br>1,[illegible] |

STATE STREET.



| ASSET ID | ASSET DESCRIPTION | RATE | MATURITY DATE | MKT PRICE | | | | |
|---|---|---|---|---|---|---|---|---|
| | UNITS<br>ORIGINAL FACE | LOCAL<br>BASE | UNIT COST<br>UNIT COST | TOTAL COST<br>TOTAL COST | UNIT PRICE<br>UNIT PRICE | MARKET VALUE<br>MARKET VALUE | % CURR<br>% FUND | UNREAL GN/LS<br>UNREAL GN/LS |
| 064057102 | BANK NEW YORK INC | | | COM | | | | |
| GT10 | 40,880.000 | | 21.787835 | 890,686.71 | 28.740000 | 1,174,891.20 | 0.06<br>0.05 | 284,204.49 |
| 06423A103 | BANK ONE CORP | | | COM | | | | |
| GT10 | 66,003.000 | | 39.131860 | 2,582,820.17 | 37.400000 | 2,468,512.20 | 0.13<br>0.11 | -114,307.97 |
| GT49 | 7,200.000 | | 36.511400 | 262,882.08 | 37.400000 | 269,280.00 | 0.01<br>0.01 | 6,397.92 |
| | ::::::::::<br>73,203.000 | | | ::::::::::<br>2,845,702.25 | | ::::::::::<br>2,737,792.20 | ::::<br>0.14 | ::::::::::<br>-107,910.05 |
| 067383109 | BARD C R INC | | | COM | | | | |
| GT10 | 2,900.000 | | 57.402097 | 166,466.08 | 54.630000 | 158,427.00 | 0.01<br>0.01 | -8,039.08 |
| 071707103 | BAUSCH + LOMB INC | | | COM | | | | |
| GT10 | 3,000.000 | | 37.731283 | 113,193.85 | 33.170000 | 99,510.00 | 0.01<br>0.00 | -13,683.85 |
| GT71 | 46,650.000 | | 38.312035 | 1,787,256.41 | 33.170000 | 1,547,380.50 | 0.08<br>0.07 | -239,875.91 |
| | ::::::::::<br>49,650.000 | | | ::::::::::<br>1,900,450.26 | | ::::::::::<br>1,646,890.50 | ::::<br>0.09 | ::::::::::<br>-253,559.76 |
| 071813109 | BAXTER INTL INC | | | COM | | | | |
| GT10 | 33,910.000 | | 26.064628 | 883,851.55 | 30.550000 | 1,035,950.50 | 0.05<br>0.05 | 152,098.95 |
| 073902108 | BEAR STEARNS COS INC | | | COM | | | | |
| GT10 | 5,600.000 | | 58.677902 | 328,596.25 | 56.400000 | 315,840.00 | 0.02<br>0.01 | -12,756.25 |
| 075887109 | BECTON DICKINSON + CO | | | COM | | | | |
| GT10 | 14,413.000 | | 27.957484 | 402,951.21 | 28.400000 | 409,329.20 | 0.02<br>0.02 | 6,377.99 |
| 075896100 | BED BATH + BEYOND INC | | | COM | | | | |
| GT10 | 16,400.000 | | 24.389619 | 399,989.75 | 32.570000 | 534,148.00 | 0.03<br>0.02 | 134,158.25 |

STATE STREET.