

# Holdings

FIXED INCOME CASH ACCOUNT  
EMPLOYEES RETIREMENT SYS OF RI

FUND: ZU03

As of: February 29, 2012

View Date: March 27, 2012



STATE STREET.

Base Currency: USD - USD

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	-0.020	Local	1.000000	-0.02	1.000000	-0.02	0.00	0.00
			Base	1.000000	-0.02	1.000000	-0.02	0.00	0.00

<b>US DOLLAR Total</b>		-0.020	Local		-0.02		-0.02	0.00	0.00
			Base		-0.02		-0.02	0.00	0.00

<b>CASH Total</b>		-0.020	Base		-0.02		-0.02	0.00	0.00
-------------------	--	--------	------	--	-------	--	-------	------	------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				0.2215398	31 Dec 2099			
		1,112,883.040	Local	100.000000	1,112,883.04	100.000000	1,112,883.04	0.00	0.90
			Base	100.000000	1,112,883.04	100.000000	1,112,883.04	0.00	0.79

<b>US DOLLAR Total</b>		1,112,883.040	Local		1,112,883.04		1,112,883.04	0.00	0.90
			Base		1,112,883.04		1,112,883.04	0.00	0.79

<b>CASH EQUIVALENT Total</b>		1,112,883.040	Base		1,112,883.04		1,112,883.04	0.00	0.79
------------------------------	--	---------------	------	--	--------------	--	--------------	------	------

## EQUITY

AUSTRALIAN DOLLAR Exchange Rate: 0.925540

695757005	ILUKA RESOURCES LTD COMMON STOCK NPV	55,736.000	Local	17.083036	952,140.09	16.700000	930,791.20	-21,348.89	58.25
			Base	17.630190	982,636.28	18.043521	1,005,673.66	23,037.38	0.71

# Holdings

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
B4N2S4904	QR NATIONAL LTD COMMON STOCK								
		170,646.000	Local	3.760335	641,686.18	3.910000	667,225.86	25,539.68	41.75
			Base	3.944937	673,187.78	4.224561	720,904.40	47,716.62	0.51
<b>AUSTRALIAN DOLLAR Total</b>									
		226,382.000	Local		1,593,826.27		1,598,017.06	4,190.79	100.00
			Base		1,655,824.06		1,726,578.06	70,754.00	1.22
<b>BRAZILIAN REAL</b>									
							Exchange Rate:	1.716900	
218985901	CYRELA BRAZIL REALTY SA EMP COMMON STOCK NPV								
		68,200.000	Local	17.300830	1,179,916.60	17.320000	1,181,224.00	1,307.40	13.19
			Base	10.033283	684,269.93	10.087949	687,998.14	3,728.21	0.49
B010V1902	CIA HERING COMMON STOCK NPV								
		22,900.000	Local	35.335261	809,177.47	46.190000	1,057,751.00	248,573.53	11.81
			Base	20.778308	475,823.25	26.903139	616,081.89	140,258.64	0.44
B08K3S903	LOCALIZA RENT A CAR COMMON STOCK NPV								
		41,000.000	Local	29.342501	1,203,042.55	31.720000	1,300,520.00	97,477.45	14.52
			Base	16.940420	694,557.21	18.475159	757,481.51	62,924.30	0.54
B1RYG5906	BR MALLS PARTICIPACOES SA COMMON STOCK NPV								
		149,800.000	Local	19.632969	2,941,018.78	22.010000	3,297,098.00	356,079.22	36.82
			Base	11.214473	1,679,928.05	12.819617	1,920,378.59	240,450.54	1.36
B614LY900	CIELO SA COMMON STOCK NPV								
		34,500.000	Local	47.708908	1,645,957.32	61.400000	2,118,300.00	472,342.68	23.66
			Base	27.301640	941,906.59	35.762129	1,233,793.46	291,886.87	0.87
<b>BRAZILIAN REAL Total</b>									
		316,400.000	Local		7,779,112.72		8,954,893.00	1,175,780.28	100.00
			Base		4,476,485.03		5,215,733.59	739,248.56	3.70
<b>EURO CURRENCY</b>									
							Exchange Rate:	0.747552	
<b>FRANCE</b>									
B011JK902	GEMALTO COMMON STOCK EUR1.0								

# Holdings

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		27,548.000	Local Base	42.208892 55.347734	1,162,770.57 1,524,719.39	42.885000 57.367247	1,181,395.98 1,580,352.91	18,625.41 55,633.52	100.00 1.12
<b>FRANCE Total</b>		27,548.000	Local Base	42.21	1,162,770.57 1,524,719.39		1,181,395.98 1,580,352.91	18,625.41 55,633.52	100.00 1.12
<b>EURO CURRENCY Total</b>		27,548.000	Local Base		1,162,770.57 1,524,719.39		1,181,395.98 1,580,352.91	18,625.41 55,633.52	100.00 1.12
<b>HONG KONG DOLLAR</b>							Exchange Rate:	7.755700	
671825909	GREAT WALL MOTOR COMPANY H COMMON STOCK CNY1.	608,500.000	Local Base	13.537480 1.744245	8,237,556.86 1,061,372.81	15.620000 2.014003	9,504,770.00 1,225,520.58	1,267,213.14 164,147.77	51.72 0.87
B5B23W909	SANDS CHINA LTD COMMON STOCK USD.01	304,400.000	Local Base	25.140178 3.238024	7,652,670.15 985,654.48	29.150000 3.758526	8,873,260.00 1,144,095.31	1,220,589.85 158,440.83	48.28 0.81
<b>HONG KONG DOLLAR Total</b>		912,900.000	Local Base		15,890,227.01 2,047,027.29		18,378,030.00 2,369,615.89	2,487,802.99 322,588.60	100.00 1.68
<b>JAPANESE YEN</b>							Exchange Rate:	80.940000	
633243902	FAST RETAILING CO LTD COMMON STOCK	7,500.000	Local Base	14,058.133867 182.941425	105,436,004.00 1,372,060.69	16,830.000000 207.931801	126,225,000.00 1,559,488.51	20,788,996.00 187,427.82	100.00 1.11
<b>JAPANESE YEN Total</b>		7,500.000	Local Base		105,436,004.00 1,372,060.69		126,225,000.00 1,559,488.51	20,788,996.00 187,427.82	100.00 1.11
<b>POUND STERLING</b>							Exchange Rate:	0.625998	
093031904	IMAGINATION TECH GROUP PLC COMMON STOCK GBP.1								

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

Books Closed

Prepared by State Street

# Holdings

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	150,607.000	Local		5.893301	887,572.38	6.155000	926,986.09	39,413.71	32.88
		Base		9.287828	1,398,811.87	9.832300	1,480,813.18	82,001.31	1.05
316383900	INTERTEK GROUP PLC COMMON STOCK GBP.01								
	30,440.000	Local		21.598522	657,459.02	23.150000	704,686.00	47,226.98	25.00
		Base		34.024498	1,035,705.71	36.980949	1,125,700.08	89,994.37	0.80
B282YM908	TELECITY GROUP PLC COMMON STOCK								
	38,089.000	Local		6.933760	264,099.98	6.895000	262,623.66	-1,476.32	9.32
		Base		11.015322	419,562.61	11.014412	419,527.95	-34.66	0.30
B4WQ2Z900	AGGREKO PLC COMMON STOCK GBP.370839								
	41,789.000	Local		21.396219	894,126.59	22.130000	924,790.57	30,663.98	32.80
		Base		33.761991	1,410,879.83	35.351551	1,477,305.95	66,426.12	1.05
<b>POUND STERLING Total</b>									
	260,925.000	Local			2,703,257.97		2,819,086.32	115,828.35	100.00
		Base			4,264,960.02		4,503,347.16	238,387.14	3.19
<b>US DOLLAR</b>								Exchange Rate:	1.000000
00448Q201	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001								
	92,200.000	Local		11.183212	1,031,092.14	10.500000	968,100.00	-62,992.14	0.78
		Base		11.183212	1,031,092.14	10.500000	968,100.00	-62,992.14	0.69
02916P103	AMERICAN RAILCAR INDUSTRIES COMMON STOCK USD.01								
	19,300.000	Local		29.840287	575,917.54	29.500000	569,350.00	-6,567.54	0.46
		Base		29.840287	575,917.54	29.500000	569,350.00	-6,567.54	0.40
032346108	AMYLIN PHARMACEUTICALS INC COMMON STOCK USD.001								
	60,100.000	Local		17.789161	1,069,128.56	17.090000	1,027,109.00	-42,019.56	0.83
		Base		17.789161	1,069,128.56	17.090000	1,027,109.00	-42,019.56	0.73
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
	20,100.000	Local		82.532321	1,658,899.65	84.120000	1,690,812.00	31,912.35	1.36
		Base		82.532321	1,658,899.65	84.120000	1,690,812.00	31,912.35	1.20
037833100	APPLE INC COMMON STOCK NPV								
	5,400.000	Local		382.735093	2,066,769.50	542.440000	2,929,176.00	862,406.50	2.36

# Holdings

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	382.735093	2,066,769.50	542.440000	2,929,176.00	862,406.50	2.08
045327103	ASPEN TECHNOLOGY INC COMMON STOCK USD.1							
		35,600.000 Local	18.396380	654,911.13	20.560000	731,936.00	77,024.87	0.59
		Base	18.396380	654,911.13	20.560000	731,936.00	77,024.87	0.52
067806109	BARNES GROUP INC COMMON STOCK USD.01							
		47,700.000 Local	24.708964	1,178,617.58	27.700000	1,321,290.00	142,672.42	1.06
		Base	24.708964	1,178,617.58	27.700000	1,321,290.00	142,672.42	0.94
073302101	BE AEROSPACE INC COMMON STOCK USD.01							
		32,200.000 Local	39.884208	1,284,271.50	45.840000	1,476,048.00	191,776.50	1.19
		Base	39.884208	1,284,271.50	45.840000	1,476,048.00	191,776.50	1.05
09062X103	BIOGEN IDEC INC COMMON STOCK USD.0005							
		15,500.000 Local	109.925384	1,703,843.45	116.470000	1,805,285.00	101,441.55	1.45
		Base	109.925384	1,703,843.45	116.470000	1,805,285.00	101,441.55	1.28
09689U102	BODY CENTRAL CORP COMMON STOCK							
		17,500.000 Local	27.562917	482,351.04	27.840000	487,200.00	4,848.96	0.39
		Base	27.562917	482,351.04	27.840000	487,200.00	4,848.96	0.35
101388106	BOTTOMLINE TECHNOLOGIES INC COMMON STOCK USD.001							
		38,600.000 Local	28.341226	1,093,971.32	28.100000	1,084,660.00	-9,311.32	0.87
		Base	28.341226	1,093,971.32	28.100000	1,084,660.00	-9,311.32	0.77
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1							
		48,500.000 Local	31.525908	1,529,006.56	32.170000	1,560,245.00	31,238.44	1.26
		Base	31.525908	1,529,006.56	32.170000	1,560,245.00	31,238.44	1.11
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
		10,900.000 Local	37.307891	406,656.01	38.500000	419,650.00	12,993.99	0.34
		Base	37.307891	406,656.01	38.500000	419,650.00	12,993.99	0.30
13342B105	CAMERON INTERNATIONAL CORP COMMON STOCK USD.01							
		25,400.000 Local	54.468043	1,383,488.28	55.710000	1,415,034.00	31,545.72	1.14
		Base	54.468043	1,383,488.28	55.710000	1,415,034.00	31,545.72	1.00
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
		43,800.000 Local	61.844328	2,708,781.58	68.390000	2,995,482.00	286,700.42	2.41

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

Books Closed

Prepared by State Street

# Holdings

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	61.844328	2,708,781.58	68.390000	2,995,482.00	286,700.42	2.12
184496107	CLEAN HARBORS INC COMMON STOCK USD.01							
	15,900.000	Local	60.642825	964,220.91	67.160000	1,067,844.00	103,623.09	0.86
		Base	60.642825	964,220.91	67.160000	1,067,844.00	103,623.09	0.76
194014106	COLFAX CORP COMMON STOCK USD.001							
	27,200.000	Local	34.331809	933,825.20	34.020000	925,344.00	-8,481.20	0.75
		Base	34.331809	933,825.20	34.020000	925,344.00	-8,481.20	0.66
20441W203	COMPANHIA DE BEBIDAS PRF ADR ADR NPV							
	37,500.000	Local	36.004384	1,350,164.40	40.010000	1,500,375.00	150,210.60	1.21
		Base	36.004384	1,350,164.40	40.010000	1,500,375.00	150,210.60	1.06
20605P101	CONCHO RESOURCES INC COMMON STOCK USD.001							
	16,500.000	Local	103.010955	1,699,680.75	106.840000	1,762,860.00	63,179.25	1.42
		Base	103.010955	1,699,680.75	106.840000	1,762,860.00	63,179.25	1.25
229669106	CUBIC CORP COMMON STOCK NPV							
	26,038.000	Local	39.726668	1,034,402.98	47.800000	1,244,616.40	210,213.42	1.00
		Base	39.726668	1,034,402.98	47.800000	1,244,616.40	210,213.42	0.88
229678107	CUBIST PHARMACEUTICALS INC COMMON STOCK USD.001							
	37,300.000	Local	38.955294	1,453,032.46	42.860000	1,598,678.00	145,645.54	1.29
		Base	38.955294	1,453,032.46	42.860000	1,598,678.00	145,645.54	1.13
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	10,100.000	Local	64.157603	647,991.79	72.500000	732,250.00	84,258.21	0.59
		Base	64.157603	647,991.79	72.500000	732,250.00	84,258.21	0.52
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01							
	39,900.000	Local	26.048686	1,039,342.57	30.010000	1,197,399.00	158,056.43	0.96
		Base	26.048686	1,039,342.57	30.010000	1,197,399.00	158,056.43	0.85
284131208	ELAN CORP PLC SPONS ADR ADR							
	113,900.000	Local	13.445464	1,531,438.40	12.500000	1,423,750.00	-107,688.40	1.15
		Base	13.445464	1,531,438.40	12.500000	1,423,750.00	-107,688.40	1.01
29266S106	ENDOLOGIX INC COMMON STOCK USD.001							
	54,100.000	Local	12.342416	667,724.70	13.230000	715,743.00	48,018.30	0.58

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

Books Closed

Prepared by State Street

# Holdings

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	12.342416	667,724.70	13.230000	715,743.00	48,018.30	0.51
30212P303	EXPEDIA INC COMMON STOCK USD.001							
		55,300.000 Local	30.004633	1,659,256.21	34.050000	1,882,965.00	223,708.79	1.52
		Base	30.004633	1,659,256.21	34.050000	1,882,965.00	223,708.79	1.33
30241L109	FEI COMPANY COMMON STOCK NPV							
		31,100.000 Local	42.884473	1,333,707.10	44.520000	1,384,572.00	50,864.90	1.12
		Base	42.884473	1,333,707.10	44.520000	1,384,572.00	50,864.90	0.98
315616102	F5 NETWORKS INC COMMON STOCK NPV							
		16,800.000 Local	124.232032	2,087,098.14	124.960000	2,099,328.00	12,229.86	1.69
		Base	124.232032	2,087,098.14	124.960000	2,099,328.00	12,229.86	1.49
361448103	GATX CORP COMMON STOCK USD.625							
		22,800.000 Local	42.806487	975,987.90	43.490000	991,572.00	15,584.10	0.80
		Base	42.806487	975,987.90	43.490000	991,572.00	15,584.10	0.70
371532102	GENESCO INC COMMON STOCK USD1.							
		7,900.000 Local	57.630492	455,280.89	68.140000	538,306.00	83,025.11	0.43
		Base	57.630492	455,280.89	68.140000	538,306.00	83,025.11	0.38
393122106	GREEN MOUNTAIN COFFEE ROASTE COMMON STOCK USD.1							
		24,400.000 Local	69.253004	1,689,773.30	64.970000	1,585,268.00	-104,505.30	1.28
		Base	69.253004	1,689,773.30	64.970000	1,585,268.00	-104,505.30	1.12
402629208	GULFMARK OFFSHORE INC CL A COMMON STOCK USD.01							
		17,800.000 Local	52.356043	931,937.57	50.240000	894,272.00	-37,665.57	0.72
		Base	52.356043	931,937.57	50.240000	894,272.00	-37,665.57	0.63
402635304	GULFPORT ENERGY CORP COMMON STOCK USD.01							
		42,100.000 Local	33.277120	1,400,966.75	33.620000	1,415,402.00	14,435.25	1.14
		Base	33.277120	1,400,966.75	33.620000	1,415,402.00	14,435.25	1.00
428291108	HEXCEL CORP COMMON STOCK USD.01							
		82,200.000 Local	25.120580	2,064,911.71	25.270000	2,077,194.00	12,282.29	1.67
		Base	25.120580	2,064,911.71	25.270000	2,077,194.00	12,282.29	1.47
45774N108	INNOPHOS HOLDINGS INC COMMON STOCK USD.001							
		29,600.000 Local	50.481252	1,494,245.07	50.380000	1,491,248.00	-2,997.07	1.20

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

Books Closed

Prepared by State Street



# Holdings

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	50.481252	1,494,245.07	50.380000	1,491,248.00	-2,997.07	1.06
461202103	INTUIT INC COMMON STOCK USD.01							
		17,900.000 Local	56.053332	1,003,354.65	57.840000	1,035,336.00	31,981.35	0.83
		Base	56.053332	1,003,354.65	57.840000	1,035,336.00	31,981.35	0.73
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
		2,900.000 Local	416.090772	1,206,663.24	511.620000	1,483,698.00	277,034.76	1.20
		Base	416.090772	1,206,663.24	511.620000	1,483,698.00	277,034.76	1.05
46612J507	JDS UNIPHASE CORP COMMON STOCK USD.001							
		107,400.000 Local	13.880080	1,490,720.61	13.040000	1,400,496.00	-90,224.61	1.13
		Base	13.880080	1,490,720.61	13.040000	1,400,496.00	-90,224.61	0.99
481165108	JOY GLOBAL INC COMMON STOCK USD1.							
		14,700.000 Local	92.203492	1,355,391.33	86.960000	1,278,312.00	-77,079.33	1.03
		Base	92.203492	1,355,391.33	86.960000	1,278,312.00	-77,079.33	0.91
48562P103	KAPSTONE PAPER AND PACKAGING COMMON STOCK USD.0001							
		28,419.000 Local	19.391585	551,089.46	20.100000	571,221.90	20,132.44	0.46
		Base	19.391585	551,089.46	20.100000	571,221.90	20,132.44	0.40
501889208	LKQ CORP COMMON STOCK USD.01							
		39,600.000 Local	30.231633	1,197,172.65	31.860000	1,261,656.00	64,483.35	1.02
		Base	30.231633	1,197,172.65	31.860000	1,261,656.00	64,483.35	0.89
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001							
		26,300.000 Local	47.995430	1,262,279.80	55.610000	1,462,543.00	200,263.20	1.18
		Base	47.995430	1,262,279.80	55.610000	1,462,543.00	200,263.20	1.04
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
		149,000.000 Local	6.948977	1,035,397.57	6.590000	981,910.00	-53,487.57	0.79
		Base	6.948977	1,035,397.57	6.590000	981,910.00	-53,487.57	0.70
532457108	ELI LILLY + CO COMMON STOCK NPV							
		45,800.000 Local	39.121073	1,791,745.13	39.240000	1,797,192.00	5,446.87	1.45
		Base	39.121073	1,791,745.13	39.240000	1,797,192.00	5,446.87	1.27
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK NPV							
		10,500.000 Local	39.337840	413,047.32	46.190000	484,995.00	71,947.68	0.39

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

Books Closed

Prepared by State Street

# Holdings

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	39.337840	413,047.32	46.190000	484,995.00	71,947.68	0.34
539320101	LIZ CLAIBORNE INC COMMON STOCK USD1.							
		80,400.000 Local	9.555047	768,225.81	9.780000	786,312.00	18,086.19	0.63
		Base	9.555047	768,225.81	9.780000	786,312.00	18,086.19	0.56
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.01							
		25,800.000 Local	62.906857	1,622,996.92	67.020000	1,729,116.00	106,119.08	1.39
		Base	62.906857	1,622,996.92	67.020000	1,729,116.00	106,119.08	1.23
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001							
		11,600.000 Local	69.585563	807,192.53	79.410000	921,156.00	113,963.47	0.74
		Base	69.585563	807,192.53	79.410000	921,156.00	113,963.47	0.65
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
		36,000.000 Local	40.041465	1,441,492.74	43.180000	1,554,480.00	112,987.26	1.25
		Base	40.041465	1,441,492.74	43.180000	1,554,480.00	112,987.26	1.10
585464100	MELCO CROWN ENTERTAINME ADR ADR USD.01							
		143,900.000 Local	12.102463	1,741,544.38	12.630000	1,817,457.00	75,912.62	1.46
		Base	12.102463	1,741,544.38	12.630000	1,817,457.00	75,912.62	1.29
58733R102	MERCADOLIBRE INC COMMON STOCK USD.001							
		28,000.000 Local	93.506403	2,618,179.27	97.310000	2,724,680.00	106,500.73	2.19
		Base	93.506403	2,618,179.27	97.310000	2,724,680.00	106,500.73	1.93
61166W101	MONSANTO CO COMMON STOCK USD.01							
		22,400.000 Local	73.580047	1,648,193.05	77.380000	1,733,312.00	85,118.95	1.40
		Base	73.580047	1,648,193.05	77.380000	1,733,312.00	85,118.95	1.23
64110W102	NETEASE.COM INC ADR ADR USD.0001							
		26,900.000 Local	49.698814	1,336,898.11	52.420000	1,410,098.00	73,199.89	1.14
		Base	49.698814	1,336,898.11	52.420000	1,410,098.00	73,199.89	1.00
64118Q107	NETSUITE INC COMMON STOCK USD.01							
		26,500.000 Local	46.239942	1,225,358.45	47.700000	1,264,050.00	38,691.55	1.02
		Base	46.239942	1,225,358.45	47.700000	1,264,050.00	38,691.55	0.90
65248E104	NEWS CORP CL A COMMON STOCK USD.01							
		84,400.000 Local	18.648629	1,573,944.32	19.870000	1,677,028.00	103,083.68	1.35

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

Books Closed

Prepared by State Street

# Holdings

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	18.648629	1,573,944.32	19.870000	1,677,028.00	103,083.68	1.19
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
		52,600.000 Local	46.212558	2,430,780.56	54.270000	2,854,602.00	423,821.44	2.30
		Base	46.212558	2,430,780.56	54.270000	2,854,602.00	423,821.44	2.02
682159108	ON ASSIGNMENT INC COMMON STOCK USD.01							
		72,200.000 Local	12.252445	884,626.54	13.880000	1,002,136.00	117,509.46	0.81
		Base	12.252445	884,626.54	13.880000	1,002,136.00	117,509.46	0.71
683399109	ONYX PHARMACEUTICALS INC COMMON STOCK USD.001							
		33,100.000 Local	40.899268	1,353,765.77	38.320000	1,268,392.00	-85,373.77	1.02
		Base	40.899268	1,353,765.77	38.320000	1,268,392.00	-85,373.77	0.90
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.							
		14,300.000 Local	38.296703	547,642.85	50.400000	720,720.00	173,077.15	0.58
		Base	38.296703	547,642.85	50.400000	720,720.00	173,077.15	0.51
693656100	PVH CORP COMMON STOCK USD1.							
		26,400.000 Local	75.656936	1,997,343.11	85.010000	2,244,264.00	246,920.89	1.81
		Base	75.656936	1,997,343.11	85.010000	2,244,264.00	246,920.89	1.59
696429307	PALL CORP COMMON STOCK USD.1							
		36,600.000 Local	56.141351	2,054,773.44	63.450000	2,322,270.00	267,496.56	1.87
		Base	56.141351	2,054,773.44	63.450000	2,322,270.00	267,496.56	1.65
726505100	PLAINS EXPLORATION + PRODUCT COMMON STOCK USD.01							
		25,800.000 Local	44.077305	1,137,194.47	44.070000	1,137,006.00	-188.47	0.92
		Base	44.077305	1,137,194.47	44.070000	1,137,006.00	-188.47	0.81
731068102	POLARIS INDUSTRIES INC COMMON STOCK USD.01							
		21,100.000 Local	64.211284	1,354,858.09	66.060000	1,393,866.00	39,007.91	1.12
		Base	64.211284	1,354,858.09	66.060000	1,393,866.00	39,007.91	0.99
73278L105	POOL CORP COMMON STOCK USD.001							
		19,500.000 Local	32.215354	628,199.40	36.400000	709,800.00	81,600.60	0.57
		Base	32.215354	628,199.40	36.400000	709,800.00	81,600.60	0.50
741503403	PRICELINE.COM INC COMMON STOCK USD.008							
		6,100.000 Local	544.997752	3,324,486.29	627.020000	3,824,822.00	500,335.71	3.08

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

Books Closed

Prepared by State Street

# Holdings

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	544.997752	3,324,486.29	627.020000	3,824,822.00	500,335.71	2.71
750086100	RACKSPACE HOSTING INC COMMON STOCK USD.001							
		28,700.000 Local	47.212583	1,355,001.13	52.240000	1,499,288.00	144,286.87	1.21
		Base	47.212583	1,355,001.13	52.240000	1,499,288.00	144,286.87	1.06
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
		10,000.000 Local	148.103386	1,481,033.86	173.730000	1,737,300.00	256,266.14	1.40
		Base	148.103386	1,481,033.86	173.730000	1,737,300.00	256,266.14	1.23
75524B104	RBC BEARINGS INC COMMON STOCK USD.01							
		10,000.000 Local	42.695001	426,950.01	45.510000	455,100.00	28,149.99	0.37
		Base	42.695001	426,950.01	45.510000	455,100.00	28,149.99	0.32
767754104	RITE AID CORP COMMON STOCK USD1.							
		453,900.000 Local	1.410059	640,025.67	1.540000	699,006.00	58,980.33	0.56
		Base	1.410059	640,025.67	1.540000	699,006.00	58,980.33	0.50
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01							
		7,300.000 Local	32.967237	240,660.83	29.820000	217,686.00	-22,974.83	0.18
		Base	32.967237	240,660.83	29.820000	217,686.00	-22,974.83	0.15
82967N108	SIRIUS XM RADIO INC COMMON STOCK USD.001							
		815,600.000 Local	2.026571	1,652,871.56	2.260000	1,843,256.00	190,384.44	1.48
		Base	2.026571	1,652,871.56	2.260000	1,843,256.00	190,384.44	1.31
858586100	STEPAN CO COMMON STOCK USD1.							
		11,300.000 Local	86.602468	978,607.89	87.430000	987,959.00	9,351.11	0.80
		Base	86.602468	978,607.89	87.430000	987,959.00	9,351.11	0.70
881609101	TESORO CORP COMMON STOCK USD.167							
		60,700.000 Local	28.242437	1,714,315.91	26.530000	1,610,371.00	-103,944.91	1.30
		Base	28.242437	1,714,315.91	26.530000	1,610,371.00	-103,944.91	1.14
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008							
		10,000.000 Local	77.515268	775,152.68	85.470000	854,700.00	79,547.32	0.69
		Base	77.515268	775,152.68	85.470000	854,700.00	79,547.32	0.61
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01							
		12,330.000 Local	98.781661	1,217,977.88	118.790000	1,464,680.70	246,702.82	1.18

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

Books Closed

Prepared by State Street

# Holdings

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	98.781661	1,217,977.88	118.790000	1,464,680.70	246,702.82	1.04
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
		24,800.000 Local	58.751572	1,457,038.98	63.800000	1,582,240.00	125,201.02	1.27
		Base	58.751572	1,457,038.98	63.800000	1,582,240.00	125,201.02	1.12
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333							
		30,200.000 Local	80.093940	2,418,837.00	89.240000	2,695,048.00	276,211.00	2.17
		Base	80.093940	2,418,837.00	89.240000	2,695,048.00	276,211.00	1.91
92335C106	VERA BRADLEY INC COMMON STOCK							
		23,700.000 Local	37.635630	891,964.43	36.700000	869,790.00	-22,174.43	0.70
		Base	37.635630	891,964.43	36.700000	869,790.00	-22,174.43	0.62
92345Y106	VERISK ANALYTICS INC CLASS A COMMON STOCK USD.001							
		24,900.000 Local	36.914759	919,177.50	43.500000	1,083,150.00	163,972.50	0.87
		Base	36.914759	919,177.50	43.500000	1,083,150.00	163,972.50	0.77
928241108	VIOPHARMA INC COMMON STOCK USD.002							
		46,300.000 Local	29.321758	1,357,597.39	32.060000	1,484,378.00	126,780.61	1.20
		Base	29.321758	1,357,597.39	32.060000	1,484,378.00	126,780.61	1.05
929740108	WABTEC CORP COMMON STOCK USD.01							
		28,600.000 Local	71.324849	2,039,890.68	74.730000	2,137,278.00	97,387.32	1.72
		Base	71.324849	2,039,890.68	74.730000	2,137,278.00	97,387.32	1.51
960413102	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01							
		19,800.000 Local	59.389893	1,175,919.88	60.230000	1,192,554.00	16,634.12	0.96
		Base	59.389893	1,175,919.88	60.230000	1,192,554.00	16,634.12	0.85
966387102	WHITING PETROLEUM CORP COMMON STOCK USD.001							
		39,100.000 Local	52.111106	2,037,544.24	58.640000	2,292,824.00	255,279.76	1.85
		Base	52.111106	2,037,544.24	58.640000	2,292,824.00	255,279.76	1.62
966837106	WHOLE FOODS MARKET INC COMMON STOCK NPV							
		16,400.000 Local	75.175771	1,232,882.65	80.740000	1,324,136.00	91,253.35	1.07
		Base	75.175771	1,232,882.65	80.740000	1,324,136.00	91,253.35	0.94
980745103	WOODWARD INC COMMON STOCK USD.00292							
		13,100.000 Local	41.426660	542,689.24	43.770000	573,387.00	30,697.76	0.46

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

Books Closed

Prepared by State Street

# Holdings

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	41.426660	542,689.24	43.770000	573,387.00	30,697.76	0.41
98954A107	ZILLOW INC COMMON STOCK							
		30,500.000	28.804252	878,529.70	31.920000	973,560.00	95,030.30	0.78
		Base	28.804252	878,529.70	31.920000	973,560.00	95,030.30	0.69
989817101	ZUMIEZ INC COMMON STOCK NPV							
		18,600.000	30.758209	572,102.69	31.420000	584,412.00	12,309.31	0.47
		Base	30.758209	572,102.69	31.420000	584,412.00	12,309.31	0.41
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
		28,100.000	48.009148	1,349,057.07	52.470000	1,474,407.00	125,349.93	1.19
		Base	48.009148	1,349,057.07	52.470000	1,474,407.00	125,349.93	1.04
G81477104	SINA CORP COMMON STOCK USD.133							
		22,700.000	64.828876	1,471,615.49	68.060000	1,544,962.00	73,346.51	1.24
		Base	64.828876	1,471,615.49	68.060000	1,544,962.00	73,346.51	1.09
<b>US DOLLAR Total</b>								
		4,243,987.000		114,874,696.86		123,044,763.00	8,170,066.14	99.10
		Base		114,874,696.86		123,044,763.00	8,170,066.14	87.20
<b>EQUITY Total</b>								
		5,995,642.000		130,215,773.34		139,999,879.12	9,784,105.78	99.21
		Base					0.00	

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

Books Closed

Prepared by State Street

# Holdings

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		7,108,525.020	Base	131,328,656.36		141,112,762.14	9,784,105.78	0.00 100.00

# Holdings

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH

### AUSTRALIAN DOLLAR

Exchange Rate: 0.925540

AUD	AUSTRALIAN DOLLAR								
		17,327.250	Local	1.000000	17,327.25	1.000000	17,327.25	0.00	35.75
			Base	1.007650	17,459.80	1.080450	18,721.23	1,261.43	0.02

### AUSTRALIAN DOLLAR Total

		17,327.250	Local		17,327.25		17,327.25	0.00	35.75
			Base		17,459.80		18,721.23	1,261.43	0.02

### CANADIAN DOLLAR

Exchange Rate: 0.984950

CAD	CANADIAN DOLLAR								
		-249,865.800	Local	1.000000	-249,865.80	1.000000	-249,865.80	0.00	84.68
			Base	0.985902	-246,343.09	1.015280	-253,683.74	-7,340.65	0.29

### CANADIAN DOLLAR Total

		-249,865.800	Local		-249,865.80		-249,865.80	0.00	84.68
			Base		-246,343.09		-253,683.74	-7,340.65	0.29

## EURO CURRENCY

Exchange Rate: 0.747552

### INTERNATIONAL

EUR	EURO CURRENCY								
		-302,512.890	Local	1.000000	-302,512.89	1.000000	-302,512.89	0.00	84.08
			Base	1.293215	-391,214.31	1.337700	-404,671.37	-13,457.06	0.46

### INTERNATIONAL Total

		-302,512.890	Local	1.00	-302,512.89		-302,512.89	0.00	84.08
			Base		-391,214.31		-404,671.37	-13,457.06	0.46

### EURO CURRENCY Total

		-302,512.890	Local		-302,512.89		-302,512.89	0.00	84.08
			Base		-391,214.31		-404,671.37	-13,457.06	0.46

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

Books Closed

Prepared by State Street



# Holdings

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>HONG KONG DOLLAR</b>							Exchange Rate:	7.755700
HKD	HONG KONG DOLLAR							
		1,441,635.780	Local	1,441,635.78	1.000000	1,441,635.78	0.00	93.22
			Base	185,788.97	0.128937	185,880.81	91.84	0.21
<b>HONG KONG DOLLAR Total</b>								
		1,441,635.780	Local	1,441,635.78		1,441,635.78	0.00	93.22
			Base	185,788.97		185,880.81	91.84	0.21
<b>JAPANESE YEN</b>							Exchange Rate:	80.940000
JPY	JAPANESE YEN							
		3,464,302.840	Local	3,464,302.84	1.000000	3,464,302.84	0.00	23.52
			Base	44,428.38	0.012355	42,800.88	-1,627.50	0.05
<b>JAPANESE YEN Total</b>								
		3,464,302.840	Local	3,464,302.84		3,464,302.84	0.00	23.52
			Base	44,428.38		42,800.88	-1,627.50	0.05
<b>POUND STERLING</b>							Exchange Rate:	0.625998
GBP	POUND STERLING							
		-307,236.270	Local	-307,236.27	1.000000	-307,236.27	0.00	82.73
			Base	-477,351.76	1.597449	-490,794.33	-13,442.57	0.56
<b>POUND STERLING Total</b>								
		-307,236.270	Local	-307,236.27		-307,236.27	0.00	82.73
			Base	-477,351.76		-490,794.33	-13,442.57	0.56
<b>SWEDISH KRONA</b>							Exchange Rate:	6.575700
SEK	SWEDISH KRONA							
		541,155.950	Local	541,155.95	1.000000	541,155.95	0.00	99.36
			Base	80,851.67	0.152075	82,296.33	1,444.66	0.09

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

Books Closed

Prepared by State Street

# Holdings

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>SWEDISH KRONA Total</b>								
		541,155.95		541,155.95		541,155.95	0.00	99.36
				80,851.67		82,296.33	1,444.66	0.09
							Exchange Rate:	1.000000
<b>US DOLLAR</b>								
USD	US DOLLAR							
		-5,008,640.610	Local	-5,008,640.61	1.000000	-5,008,640.61	0.00	5.82
			Base	-5,008,640.61	1.000000	-5,008,640.61	0.00	5.69
<b>US DOLLAR Total</b>								
		-5,008,640.610	Local	-5,008,640.61		-5,008,640.61	0.00	5.82
			Base	-5,008,640.61		-5,008,640.61	0.00	5.69
<b>CASH Total</b>								
		-403,833.750	Base	-5,795,020.95		-5,828,090.80	-33,069.85	7.37
<b>CASH EQUIVALENT</b>								
							Exchange Rate:	1.000000
38099G9D0	GOLDMAN FUTURES CASH COLLATERAL FEDL01				0.06	31 Dec 2030		
		6,500,000.000	Local	6,500,000.00	100.000000	6,500,000.00	0.00	7.55
			Base	6,500,000.00	100.000000	6,500,000.00	0.00	7.39
85749P9B9	STATE STR INSTL LIQUID RESVS				0.2215398	31 Dec 2099		
		74,338,116.170	Local	74,338,116.17	100.000000	74,338,116.17	0.00	86.34
			Base	74,338,116.17	100.000000	74,338,116.17	0.00	84.48
<b>US DOLLAR Total</b>								
		80,838,116.170	Local	80,838,116.17		80,838,116.17	0.00	93.89
			Base	80,838,116.17		80,838,116.17	0.00	91.87
<b>CASH EQUIVALENT Total</b>								
		80,838,116.170	Base	80,838,116.17		80,838,116.17	0.00	91.87

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

Books Closed

Prepared by State Street

# Holdings

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05

As of: February 29, 2012

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

# Holdings

RUSSELL OVERLAY FUND  
 RUSSELL IMPLMNTTION SRVCS INC  
 FUND: ZU05



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		80,434,282.420	Base	75,043,095.22		75,010,025.37	-33,069.85	0.00 99.24

# Holdings - Futures Contracts

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
----------	-------------------	--------------	------------------------	------------------------	---------------	------------------	-----------------	-------------------	------------------	--------

## FUTURES LONG

### AUSTRALIAN DOLLAR

Exchange Rate: 0.925540

99Z373625	ASX SPI 200 INDEX FUTURES MAR12 XSFE						15 Mar 2012			
40.00		1,000.000	Local	4,288,000.00	4,202,710.35	4,288.000000		85,289.65	54,149.65	31,140.00
			Base	4,632,971.02		4,632.971022		92,151.23	58,254.18	33,897.05
										0.04

### AUSTRALIAN DOLLAR Total

40.000		1,000.000	Local	4,288,000.00	4,202,710.35			85,289.65	54,149.65	31,140.00	64.25
			Base					92,151.23	58,254.18	33,897.05	0.04

### CANADIAN DOLLAR

Exchange Rate: 0.984950

99Z389035	S+P TSE 60 INDEX FUTURES MAR12 XMOD						15 Mar 2012			
42.00		8,400.000	Local	6,029,520.00	5,676,711.40	717.800000		352,808.60	398,000.60	-45,192.00
			Base	6,121,650.85		728.767958		358,199.50	399,699.32	-41,499.82
										0.05

### CANADIAN DOLLAR Total

42.000		8,400.000	Local	6,029,520.00	5,676,711.40			352,808.60	398,000.60	-45,192.00	15.32
			Base					358,199.50	399,699.32	-41,499.82	0.05

### EURO CURRENCY

Exchange Rate: 0.747552

#### FRANCE

99Z347926	CAC 40 INDEX FUTURES MAR12 XMON						16 Mar 2012			
110.00		1,100.000	Local	3,796,100.00	3,726,025.05	3,451.000000		70,074.95	75,849.95	-5,775.00
			Base	5,078,041.39		4,616.401267		93,739.23	101,817.21	-8,077.98
										0.01

### FRANCE Total

110.000		1,100.000	Local	3,796,100.00	3,726,025.05			70,074.95	75,849.95	-5,775.00	1.61
			Base					93,739.23	101,817.21	-8,077.98	0.01

#### GERMANY

99Z235162	EURO STOXX 50 INDEX FUTURES MAR12 XEUR						16 Mar 2012			
168.00		1,680.000	Local	4,216,800.00	3,808,707.06	2,510.000000		408,092.94	426,236.94	-18,144.00
			Base	5,640,811.61		3,357.625958		545,905.76	572,159.30	-26,253.54
										0.03

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

Books Closed

Prepared by State Street

# Holdings - Futures Contracts

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
99Z339923	DAX INDEX FUTURES MAR12 XEUR						16 Mar 2012			
20.00		500.000	Local 3,427,250.00	2,916,925.00	6,854.500000	510,325.00		528,775.00	-18,450.00	
			Base 4,584,630.90		9,169.261804	682,661.54		709,801.31	-27,139.77	0.03
<b>GERMANY Total</b>										
188.000		2,180.000	Local 7,644,050.00	6,725,632.06		918,417.94		955,011.94	-36,594.00	10.17
			Base			1,228,567.30		1,281,960.61	-53,393.31	0.06
<b>ITALY</b>										
99Z387427	FTSE MIB INDEX FUTURES MAR12 XDMI						16 Mar 2012			
12.00		60.000	Local 981,540.00	900,175.00	16,359.000000	81,365.00		82,145.00	-780.00	
			Base 1,313,005.65		21,883.427507	108,841.93		110,267.37	-1,425.44	0.00
<b>ITALY Total</b>										
12.000		60.000	Local 981,540.00	900,175.00		81,365.00		82,145.00	-780.00	0.22
			Base			108,841.93		110,267.37	-1,425.44	0.00
<b>NETHERLANDS</b>										
99Z481691	AEX INDEX FUTURES MAR12 XAMS						16 Mar 2012			
18.00		3,600.000	Local 1,166,940.00	1,163,232.00	324.150000	3,708.00		9,036.00	-5,328.00	
			Base 1,561,015.15		433.615320	4,960.19		12,129.48	-7,169.29	0.01
<b>NETHERLANDS Total</b>										
18.000		3,600.000	Local 1,166,940.00	1,163,232.00		3,708.00		9,036.00	-5,328.00	1.48
			Base			4,960.19		12,129.48	-7,169.29	0.01
<b>SPAIN</b>										
99Z466601	IBEX 35 INDEX FUTURES MAR12 XMRV						16 Mar 2012			
14.00		140.000	Local 1,182,930.00	1,232,385.00	8,449.500000	-49,455.00		-40,635.00	-8,820.00	
			Base 1,582,404.97		11,302.892642	-66,155.93		-54,546.41	-11,609.52	0.01
<b>SPAIN Total</b>										
14.000		140.000	Local 1,182,930.00	1,232,385.00		-49,455.00		-40,635.00	-8,820.00	2.45
			Base			-66,155.93		-54,546.41	-11,609.52	0.01
<b>EURO CURRENCY Total</b>										
342.000		7,080.000	Local 14,771,560.00	13,747,449.11		1,024,110.89		1,081,407.89	-57,297.00	15.92
			Base			1,369,952.72		1,451,628.26	-81,675.54	0.09

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

Books Closed

Prepared by State Street

# Holdings - Futures Contracts

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
<b>HONG KONG DOLLAR</b>										Exchange Rate: 7.755700
99Z396154	HANG SENG INDEX FUTURES MAR12 XHKF						29 Mar 2012			
14.00	700.000	Local	15,155,000.00	14,957,011.58	21,650.000000	197,988.42		93,198.42	104,790.00	
		Base	1,954,046.70		2,791.495287	25,528.12		12,017.46	13,510.66	0.02
<b>HONG KONG DOLLAR Total</b>										
14.000	700.000	Local	15,155,000.00	14,957,011.58		197,988.42		93,198.42	104,790.00	6.78
		Base				25,528.12		12,017.46	13,510.66	0.02
<b>JAPANESE YEN</b>										Exchange Rate: 80.940000
99Z341382	TOPIX INDEX FUTURES MAR12 XTKS						09 Mar 2012			
114.00	1,140,000.000	Local	950,190,000.00	841,260,000.00	833.500000	108,930,000.00		120,193,200.00	-11,263,200.00	
		Base	11,739,436.62		10.297751	1,345,811.71		1,492,805.07	-146,993.36	0.17
<b>JAPANESE YEN Total</b>										
114.000	1,140,000.000	Local	950,190,000.00	841,260,000.00		108,930,000.00		120,193,200.00	-11,263,200.00	76.48
		Base				1,345,811.71		1,492,805.07	-146,993.36	0.17
<b>POUND STERLING</b>										Exchange Rate: 0.625998
99Z341390	FTSE 100 INDEX FUTURES MAR12 XLIF						16 Mar 2012			
125.00	1,250.000	Local	7,316,250.00	6,786,625.00	5,853.000000	529,625.00		593,750.00	-64,125.00	
		Base	11,687,337.66		9,349.870127	846,049.03		940,410.82	-94,361.79	0.11
<b>POUND STERLING Total</b>										
125.000	1,250.000	Local	7,316,250.00	6,786,625.00		529,625.00		593,750.00	-64,125.00	17.27
		Base				846,049.03		940,410.82	-94,361.79	0.11
<b>SWEDISH KRONA</b>										Exchange Rate: 6.575700
99Z469100	OMX 30 INDEX FUTURES MAR12 XSTO						16 Mar 2012			
99.00	9,900.000	Local	10,924,650.00	10,670,953.96	1,103.500000	253,696.04		257,161.04	-3,465.00	
		Base	1,661,366.85		167.814833	38,580.84		39,100.65	-519.81	0.00

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

Books Closed

Prepared by State Street

# Holdings - Futures Contracts

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
<b>SWEDISH KRONA Total</b>										
99.000		9,900.000	Local	10,924,650.00	10,670,953.96	253,696.04		257,161.04	-3,465.00	0.64
			Base			38,580.84		39,100.65	-519.81	0.00
								Exchange Rate:	1.000000	
<b>US DOLLAR</b>										
99Z341408	RUSSELL 2000 MINI INDEX FTRS MAR12 ICUS						16 Mar 2012			
75.00		7,500.000	Local	6,075,000.00	5,520,405.00	810.000000		659,445.00	-104,850.00	
			Base	6,075,000.00		810.000000		659,445.00	-104,850.00	0.12
<b>US DOLLAR Total</b>										
75.000		7,500.000	Local	6,075,000.00	5,520,405.00	554,595.00		659,445.00	-104,850.00	0.12
			Base			554,595.00		659,445.00	-104,850.00	0.12
<b>FUTURES LONG Total</b>										
851.000		1,175,830.000	Base			4,630,868.15		5,053,360.76	-422,492.61	0.59



# Holdings - Futures Contracts

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
----------	-------------------	--------------	------------------------	------------------------	---------------	------------------	-----------------	-------------------	------------------	--------

## FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

99Z341424	S+P 500 E MINI INDEX FUTURES MAR12 XIOM						19 Mar 2012			
-255.00	-12,750.000	Local	-17,396,100.00	-17,499,375.00	1,364.400000	103,275.00		0.00	103,275.00	
		Base	-17,396,100.00		1,364.400000	103,275.00		0.00	103,275.00	0.12
99Z467823	10YR US TREASURY NOTE FUTURES JUN12 XCBT						20 Jun 2012			
-25.00	-2,500,000.000	Local	-327,382.81	-3,272,852.50	130.953125	2,945,469.69		2,956,457.19	-10,987.50	
		Base	-327,382.81		130.953125	2,945,469.69		2,956,457.19	-10,987.50	0.01
99Z528046	5YR US TREASURY NOTE FUTURES JUN12 XCBT						29 Jun 2012			
-63.00	-6,300,000.000	Local	-775,982.81	-7,754,414.09	123.171875	6,978,431.28		6,992,338.53	-13,907.25	
		Base	-775,982.81		123.171875	6,978,431.28		6,992,338.53	-13,907.25	0.02
99Z534739	2YR US TREASURY NOTE FUTURES JUN12 XCBT						29 Jun 2012			
-35.00	-7,000,000.000	Local	-770,820.32	-7,707,169.61	110.117188	6,936,349.29		6,938,606.79	-2,257.50	
		Base	-770,820.32		110.117188	6,936,349.29		6,938,606.79	-2,257.50	0.00
99Z536072	30YR US TREASURY BOND FUTURES JUN12 XCBT						20 Jun 2012			
-27.00	-2,700,000.000	Local	-3,824,718.75	-3,822,187.50	141.656250	-2,531.25		-21,991.50	19,460.25	
		Base	-3,824,718.75		141.656250	-2,531.25		-21,991.50	19,460.25	0.02
<b>US DOLLAR Total</b>										
-405.000	-18,512,750.000	Local	-23,095,004.69	-40,055,998.70		16,960,994.01		16,865,411.01	95,583.00	0.17
		Base				16,960,994.01		16,865,411.01	95,583.00	0.17
<b>FUTURES SHORT Total</b>										
-405.000	-18,512,750.000	Base				16,960,994.01		16,865,411.01	95,583.00	0.17

# Holdings - Futures Contracts

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
<b>FUTURES Total</b>										
446.000		-17,336,920.000	Base			21,591,862.16		21,918,771.77	-326,909.61	0.76

# Holdings

RUSSELL 2000 INDEX FUND

SSGA

FUND: ZU06



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				0.2215398	31 Dec 2099		
		29,569.280	Local	100.000000		29,569.28	0.00	0.01
			Base	100.000000		29,569.28	0.00	0.01

<b>US DOLLAR Total</b>								
		29,569.280	Local			29,569.28	0.00	0.01
			Base			29,569.28	0.00	0.01

## CASH EQUIVALENT Total

		29,569.280	Base			29,569.28	0.00	0.01
--	--	------------	------	--	--	-----------	------	------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

782996144	RUSSELL 2000 INDEX FUND NON LENDING							
		10,836,049.735	Local	29.946380		324,500,461.67	51.676000	559,963,706.11
			Base	29.946380		324,500,461.67	51.676000	559,963,706.11

<b>US DOLLAR Total</b>								
		10,836,049.735	Local			324,500,461.67		559,963,706.11
			Base			324,500,461.67		559,963,706.11

## EQUITY Total

		10,836,049.735	Base			324,500,461.67		559,963,706.11
--	--	----------------	------	--	--	----------------	--	----------------

# Holdings

RUSSELL 2000 INDEX FUND

SSGA

FUND: ZU06



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		10,865,619.015	Base	324,530,030.95		559,993,275.39	235,463,244.44	0.00 100.00

# Holdings

MSCI EX US INDEX FUND

SSGA

FUND: ZU08



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				1.0	31 Dec 2099		
		142,744.490	Local	100.000000		142,744.49	0.00	0.01
			Base	100.000000		142,744.49	0.00	0.01

<b>US DOLLAR Total</b>								
		142,744.490	Local			142,744.49	0.00	0.01
			Base			142,744.49	0.00	0.01

## CASH EQUIVALENT Total

		142,744.490	Base			142,744.49	0.00	0.01
--	--	-------------	------	--	--	------------	------	------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

55599Y932	MSCI ACWI EX US INDEX FUND NON LENDING (ZVG9)									
		82,553,641.277	Local	9.998136		825,382,500.91	15.093000	1,245,982,107.79	420,599,606.88	99.99
			Base	9.998136		825,382,500.91	15.093000	1,245,982,107.79	420,599,606.88	99.99

<b>US DOLLAR Total</b>										
		82,553,641.277	Local			825,382,500.91		1,245,982,107.79	420,599,606.88	99.99
			Base			825,382,500.91		1,245,982,107.79	420,599,606.88	99.99

## EQUITY Total

		82,553,641.277	Base			825,382,500.91		1,245,982,107.79	420,599,606.88	0.00	99.99
--	--	----------------	------	--	--	----------------	--	------------------	----------------	------	-------

# Holdings

MSCI EX US INDEX FUND

SSGA

FUND: ZU08



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		82,696,385.767	Base	825,525,245.40		1,246,124,852.28	420,599,606.88	0.00 100.00

# Holdings

SSGA S&P 500 INDEX FUND

SSGA

FUND: ZU14



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				1.0	31 Dec 2099		
		42,809.160	Local	100.000000			42,809.16	0.00
			Base	100.000000			42,809.16	0.00

<b>US DOLLAR Total</b>		42,809.160	Local				42,809.16	0.00
			Base				42,809.16	0.00

## CASH EQUIVALENT Total

		42,809.160	Base				42,809.16	0.00
--	--	------------	------	--	--	--	-----------	------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

782995930	S + P 500 FLAGSHIP FUND NON LENDING							
		5,600,212.010	Local	220.229506			1,233,331,926.26	290.093000
			Base	220.229506			1,233,331,926.26	290.093000

<b>US DOLLAR Total</b>		5,600,212.010	Local				1,233,331,926.26	1,624,582,302.62
			Base				1,233,331,926.26	1,624,582,302.62

## EQUITY Total

		5,600,212.010	Base				1,233,331,926.26	1,624,582,302.62
--	--	---------------	------	--	--	--	------------------	------------------

# Holdings

SSGA S&P 500 INDEX FUND

SSGA

FUND: ZU14



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		5,643,021.170	Base	1,233,374,735.42		1,624,625,111.78	391,250,376.36	0.00 100.00



# Holdings

GOLDMAN SACHS ASSET MANAGEMENT  
 GOLDMAN SACHS ASSET MGMT  
 FUND: ZU25



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>CASH</b>								
<b>JAPANESE YEN</b>							Exchange Rate:	80.940000
JPY	JAPANESE YEN	-0.50	1.000000	-0.50	1.000000	-0.50	0.00	100.00
				0.00	0.012355	-0.01	-0.01	100.00
<b>JAPANESE YEN Total</b>		-0.50		-0.50		-0.50	0.00	100.00
				0.00		-0.01	-0.01	100.00
<b>CASH Total</b>		-0.50		0.00		-0.01	-0.01	100.00
							0.00	

# Holdings

GOLDMAN SACHS ASSET MANAGEMENT  
 GOLDMAN SACHS ASSET MGMT  
 FUND: ZU25



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		-0.500	Base	0.00		-0.01	-0.01	0.00 100.00

# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
56,373.000	Local	1.000000	56,373.00	1.000000	56,373.00	0.00	0.01	
	Base	1.000000	56,373.00	1.000000	56,373.00	0.00	0.01	

US DOLLAR Total								
56,373.000	Local		56,373.00		56,373.00	0.00	0.01	
	Base		56,373.00		56,373.00	0.00	0.01	

CASH Total								
56,373.000	Base		56,373.00		56,373.00	0.00	0.00	0.01

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				0.2215398	31 Dec 2099		
29,970.400	Local	100.000000	29,970.40	100.000000	29,970.40	0.00	0.01	
	Base	100.000000	29,970.40	100.000000	29,970.40	0.00	0.01	

US DOLLAR Total								
29,970.400	Local		29,970.40		29,970.40	0.00	0.01	
	Base		29,970.40		29,970.40	0.00	0.01	

CASH EQUIVALENT Total								
29,970.400	Base		29,970.40		29,970.40	0.00	0.00	0.01

## EQUITY

CANADIAN DOLLAR Exchange Rate: 0.984950

09099J986	BIRCH HILL EQUITY PRTNS III LP LIMITED PARTNERSHIP							
11,968,638.650	Local	0.998510	11,950,808.89	1.037549	12,418,049.06	467,240.17	100.00	
	Base	0.924250	11,062,012.43	1.053403	12,607,796.40	1,545,783.97	2.13	

# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>CANADIAN DOLLAR Total</b>									
		11,968,638.650	Local	11,950,808.89		12,418,049.06	467,240.17	100.00	
			Base	11,062,012.43		12,607,796.40	1,545,783.97	2.13	
							Exchange Rate:	0.747552	
<b>EURO CURRENCY</b>									
<b>GERMANY</b>									
914SVW901	CVC EUROPEAN EQ PTNERS V(C)LP								
		10,103,548.760	Local	1.000000	10,103,548.76	1.230998	12,437,448.32	2,333,899.56	21.64
			Base	1.378021	13,922,900.20	1.646706	16,637,569.45	2,714,669.25	2.81
99ZELV904	CVC EUROPEAN EQUITY PTNERS IV PARTNERSHIP D								
		8,925,125.590	Local	1.000000	8,925,125.59	1.232738	11,002,341.47	2,077,215.88	19.14
			Base	1.340476	11,963,917.67	1.649033	14,717,827.62	2,753,909.95	2.48
<b>GERMANY Total</b>									
		19,028,674.350	Local	2.00	19,028,674.35		23,439,789.79	4,411,115.44	40.78
			Base		25,886,817.87		31,355,397.07	5,468,579.20	5.29
<b>LUXEMBOURG</b>									
996VQS900	NORDIC CAPITAL FUND VII								
		8,873,946.080	Local	1.000000	8,873,946.08	0.884826	7,851,898.21	-1,022,047.87	13.66
			Base	1.400894	12,431,458.28	1.183631	10,503,480.98	-1,927,977.30	1.77
99ZWZS906	CHARTERHOUSE CAPITAL PARTNERS VIII LIMITED LP								
		11,321,821.770	Local	1.000000	11,321,821.77	0.996800	11,285,591.94	-36,229.83	19.64
			Base	1.379225	15,615,334.33	1.333419	15,096,731.65	-518,602.68	2.55
<b>LUXEMBOURG Total</b>									
		20,195,767.850	Local	2.00	20,195,767.85		19,137,490.15	-1,058,277.70	33.30
			Base		28,046,792.61		25,600,212.63	-2,446,579.98	4.32
<b>NORWAY</b>									
990CPG905	NORDIC CAPITAL VI								
		10,833,332.680	Local	1.000000	10,833,332.68	0.748505	8,108,803.68	-2,724,529.00	14.11
			Base	1.377153	14,919,156.98	1.001275	10,847,143.32	-4,072,013.66	1.83
<b>NORWAY Total</b>									

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

Books Closed

Prepared by State Street

# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,833,332.680	Local Base	1.00	10,833,332.68 14,919,156.98	8,108,803.68 10,847,143.32	-2,724,529.00 -4,072,013.66	14.11 1.83	
<b>UNITED STATES</b>									
56899A921	NORDIC V LP								
		2,628,989.460	Local Base	0.618151 0.797160	1,625,112.88 2,095,724.67	2.583032 3.455321	6,790,763.90 9,084,002.05	5,165,651.02 6,988,277.38	11.81 1.53
<b>UNITED STATES Total</b>									
		2,628,989.460	Local Base	0.62	1,625,112.88 2,095,724.67	6,790,763.90 9,084,002.05	5,165,651.02 6,988,277.38	11.81 1.53	
<b>EURO CURRENCY Total</b>									
		52,686,764.340	Local Base		51,682,887.76 70,948,492.13	57,476,847.52 76,886,755.07	5,793,959.76 5,938,262.94	100.00 12.98	
<b>SWEDISH KRONA</b>							Exchange Rate:	6.575700	
99HTHM906	NORDIC CAPITAL III ALPHA L.P.								
		35,411,209.670	Local Base	0.003377 0.000483	119,570.01 17,117.73	0.021593 0.003284	764,634.25 116,281.80	645,064.24 99,164.07	100.00 0.02
<b>SWEDISH KRONA Total</b>									
		35,411,209.670	Local Base		119,570.01 17,117.73	764,634.25 116,281.80	645,064.24 99,164.07	100.00 0.02	
<b>US DOLLAR</b>							Exchange Rate:	1.000000	
013998919	PROVIDENCE EQUITY PARTNERS V LIMITED PARTNERS								
		21,050,631.000	Local Base	0.925196 0.925196	19,475,964.48 19,475,964.48	0.809143 0.809143	17,032,970.72 17,032,970.72	-2,442,993.76 -2,442,993.76	3.39 2.87
014991921	PROVIDENCE EQUITY PARTNERS VI LP								
		19,289,143.000	Local Base	1.000000 1.000000	19,289,143.00 19,289,143.00	1.142355 1.142355	22,035,048.95 22,035,048.95	2,745,905.95 2,745,905.95	4.38 3.72
021999917	ALTA PARTNERS VIII, L.P.								
		9,547,131.000	Local	1.000000	9,547,131.00	0.503587	4,807,811.06	-4,739,319.94	0.96

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

Books Closed

Prepared by State Street

# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.000000	9,547,131.00	0.503587	4,807,811.06	-4,739,319.94	0.81
02199G994	ALTA BIOPHARMA PARTNERS III LP							
		12,987,898.000 Local	0.944107	12,261,960.40	0.492331	6,394,344.81	-5,867,615.59	1.27
		Base	0.944107	12,261,960.40	0.492331	6,394,344.81	-5,867,615.59	1.08
03599J927	FOCUS VENTURES III LP LIMITED PARTNERSHIP							
		15,088,354.250 Local	0.990154	14,939,796.78	0.878396	13,253,550.02	-1,686,246.76	2.64
		Base	0.990154	14,939,796.78	0.878396	13,253,550.02	-1,686,246.76	2.24
05199B931	AURORA EQUITY PARTNERS III LP LIMITED PARTNERSHIP							
		12,510,990.000 Local	0.861523	10,778,508.42	1.141955	14,286,987.59	3,508,479.17	2.84
		Base	0.861523	10,778,508.42	1.141955	14,286,987.59	3,508,479.17	2.41
05199N9A9	AURORA EQUITY AURORA EQUITY PARTNERS II							
		12,694,672.000 Local	0.527259	6,693,378.36	0.454543	5,770,274.29	-923,104.07	1.15
		Base	0.527259	6,693,378.36	0.454543	5,770,274.29	-923,104.07	0.97
05199Q987	LEEDS WELD EQUITY PRTNR IV LP							
		8,408,931.810 Local	1.000000	8,408,931.81	1.248617	10,499,535.21	2,090,603.40	2.09
		Base	1.000000	8,408,931.81	1.248617	10,499,535.21	2,090,603.40	1.77
053998977	AVENUE SPECIAL SITUATIONS IV L P							
		266,809.760 Local	1.000000	266,809.76	7.159944	1,910,342.94	1,643,533.18	0.38
		Base	1.000000	266,809.76	7.159944	1,910,342.94	1,643,533.18	0.32
05399G995	AVENUE SPECIAL SITUATIONS FUND V LP							
		2,134,399.000 Local	0.031283	66,770.86	0.980137	2,092,003.43	2,025,232.57	0.42
		Base	0.031283	66,770.86	0.980137	2,092,003.43	2,025,232.57	0.35
05799V907	BAIN CAPITAL FUND X LIMITED PARTNERSHIP							
		17,262,140.280 Local	1.000000	17,262,140.28	0.963068	16,624,614.92	-637,525.36	3.31
		Base	1.000000	17,262,140.28	0.963068	16,624,614.92	-637,525.36	2.81
12399H916	CONSTELLATION VENTURE CAP III LIMITED PARTNERSHIP							
		12,728,653.920 Local	1.000000	12,728,653.92	0.986314	12,554,449.56	-174,204.36	2.50
		Base	1.000000	12,728,653.92	0.986314	12,554,449.56	-174,204.36	2.12
12799C939	CVC EUROPEAN EQTY PARTNRS III							
		14,517,716.460 Local	0.482850	7,009,880.84	0.588119	8,538,144.89	1,528,264.05	1.70

# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	0.482850	7,009,880.84	0.588119	8,538,144.89	1,528,264.05	1.44
143999951	COLLER INTL PARTNERS IV LP							
	9,410,017.650	Local	0.506253	4,763,849.99	0.555199	5,224,432.39	460,582.40	1.04
		Base	0.506253	4,763,849.99	0.555199	5,224,432.39	460,582.40	0.88
144999984	COLLER INTL PARTNERS V LP LP							
	7,657,500.000	Local	1.000000	7,657,500.00	1.233765	9,447,555.49	1,790,055.49	1.88
		Base	1.000000	7,657,500.00	1.233765	9,447,555.49	1,790,055.49	1.59
148995921	CASTILE VENTURES III LP							
	3,620,562.710	Local	1.000000	3,620,562.71	0.663843	2,403,485.21	-1,217,077.50	0.48
		Base	1.000000	3,620,562.71	0.663843	2,403,485.21	-1,217,077.50	0.41
15299C911	CENTERBRIDGE PARTNERS LP							
	9,872,748.000	Local	1.000000	9,872,748.00	1.388016	13,703,532.19	3,830,784.19	2.72
		Base	1.000000	9,872,748.00	1.388016	13,703,532.19	3,830,784.19	2.31
32299A928	FIRST RESERVE X LIMITED PARTNERSHIP							
	6,969,349.720	Local	0.865964	6,035,204.83	1.455269	10,142,278.60	4,107,073.77	2.02
		Base	0.865964	6,035,204.83	1.455269	10,142,278.60	4,107,073.77	1.71
32299B918	FIRST RESERVE FUND XI LIMITED PARTNERSHIP							
	14,746,324.930	Local	1.000000	14,746,324.93	0.927363	13,675,196.13	-1,071,128.80	2.72
		Base	1.000000	14,746,324.93	0.927363	13,675,196.13	-1,071,128.80	2.31
324992924	FENWAY PARTNERS CAP FUND II							
	16,004,036.000	Local	0.676214	10,822,151.70	0.263572	4,218,215.78	-6,603,935.92	0.84
		Base	0.676214	10,822,151.70	0.263572	4,218,215.78	-6,603,935.92	0.71
324992932	FENWAY PARTNERS CAPITAL FD III LP							
	14,287,414.000	Local	1.000000	14,287,414.00	0.763858	10,913,555.48	-3,373,858.52	2.17
		Base	1.000000	14,287,414.00	0.763858	10,913,555.48	-3,373,858.52	1.84
38799A920	GRANITE GLOBAL VENTURES II LP UNIT							
	10,975,060.230	Local	0.938073	10,295,407.18	0.920995	10,107,975.60	-187,431.58	2.01
		Base	0.938073	10,295,407.18	0.920995	10,107,975.60	-187,431.58	1.71
38799A961	GRANITE GLOBAL VENTURES 111 LIMITED PARTNERSHIP							
	12,600,903.300	Local	1.000000	12,600,903.30	1.346038	16,961,294.68	4,360,391.38	3.37

# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.000000	12,600,903.30	1.346038	16,961,294.68	4,360,391.38	2.86
393993951	GREEN EQUITY INVESTORS V LP							
		13,863,269.070 Local	1.000000	13,863,269.07	1.145358	15,878,406.14	2,015,137.07	3.16
		Base	1.000000	13,863,269.07	1.145358	15,878,406.14	2,015,137.07	2.68
417991999	HARVEST PARTNERS III LIMITED PARTNERSHIP							
		10,097,584.000 Local	0.823396	8,314,309.72	0.000000	0.00	-8,314,309.72	0.00
		Base	0.823396	8,314,309.72	0.000000	0.00	-8,314,309.72	0.00
45199A905	TRILANTIC CAPITAL PARTNERS IV LIMITED PARTNERSHIP							
		4,617,248.660 Local	1.000000	4,617,248.66	1.002786	4,630,112.31	12,863.65	0.92
		Base	1.000000	4,617,248.66	1.002786	4,630,112.31	12,863.65	0.78
45799Q938	MATLIN PATTERSON GLOBAL OPPORTUNITIES FUND							
		9,389,144.970 Local	0.608692	5,715,092.99	0.000000	0.00	-5,715,092.99	0.00
		Base	0.608692	5,715,092.99	0.000000	0.00	-5,715,092.99	0.00
48660Q912	KAYNE ANDERSON ENERGY FD IV LP							
		8,459,631.700 Local	1.000000	8,459,631.70	1.311038	11,090,898.62	2,631,266.92	2.21
		Base	1.000000	8,459,631.70	1.311038	11,090,898.62	2,631,266.92	1.87
48699B928	KAYNE ANDERSON ENERGY FUND III							
		7,932,844.450 Local	0.858523	6,810,526.84	1.194493	9,475,727.17	2,665,200.33	1.88
		Base	0.858523	6,810,526.84	1.194493	9,475,727.17	2,665,200.33	1.60
50299C975	LNK PARTNERS LP							
		10,113,005.330 Local	1.000000	10,113,005.33	2.092276	21,159,198.34	11,046,193.01	4.21
		Base	1.000000	10,113,005.33	2.092276	21,159,198.34	11,046,193.01	3.57
52199B982	LEAPFROG VENTURES II L.P LIMITED PARTNERSHIP							
		7,370,541.330 Local	1.000000	7,370,541.33	0.989850	7,295,730.34	-74,810.99	1.45
		Base	1.000000	7,370,541.33	0.989850	7,295,730.34	-74,810.99	1.23
532998929	LIGHTHOUSE CAPITAL PARTNERS V LP							
		1,454,190.040 Local	1.000000	1,454,190.04	0.833455	1,212,001.96	-242,188.08	0.24
		Base	1.000000	1,454,190.04	0.833455	1,212,001.96	-242,188.08	0.20
53299X940	LIGHTHOUSE CAPITAL PARTNERS VI LP							
		12,525,000.000 Local	1.000000	12,525,000.00	1.083607	13,572,177.68	1,047,177.68	2.70



# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base	1.000000	12,525,000.00	1.083607	13,572,177.68	1,047,177.68	2.29	
56499J926	MHR INSITUTIONAL ADVISORS III VENTURE CAPITAL								
		14,396,644.360	Local	1.000000	14,396,644.36	1.209431	17,411,747.98	3,015,103.62	3.46
			Base	1.000000	14,396,644.36	1.209431	17,411,747.98	3,015,103.62	2.94
62899X911	NAUTIC V LP								
		1,047,666.150	Local	0.434647	455,364.82	9.015370	9,445,097.98	8,989,733.16	1.88
			Base	0.434647	455,364.82	9.015370	9,445,097.98	8,989,733.16	1.59
63999X942	NAUTIC PARTNERS VI LP LIMITED PARTNERSHIP								
		14,352,577.240	Local	1.000000	14,352,577.24	1.046695	15,022,770.83	670,193.59	2.99
			Base	1.000000	14,352,577.24	1.046695	15,022,770.83	670,193.59	2.54
67099Z996	OCM OPPORTUNITIES FUND II LP								
		11,749,532.000	Local	0.043589	512,145.18	0.000065	763.72	-511,381.46	0.00
			Base	0.043589	512,145.18	0.000065	763.72	-511,381.46	0.00
68899A942	THOMAS MCNERNEY + PARTNERS LP								
		14,028,617.650	Local	0.899249	12,615,227.01	0.465881	6,535,666.42	-6,079,560.59	1.30
			Base	0.899249	12,615,227.01	0.465881	6,535,666.42	-6,079,560.59	1.10
69599F959	PALADIN HOLDINGS III LP LIMITED PARTNERSHIP								
		3,462,052.000	Local	1.000000	3,462,052.00	1.440165	4,985,926.12	1,523,874.12	0.99
			Base	1.000000	3,462,052.00	1.440165	4,985,926.12	1,523,874.12	0.84
702995937	PARTHENON INVESTORS II LP								
		17,891,976.000	Local	0.810745	14,505,824.23	0.683991	12,237,950.56	-2,267,873.67	2.43
			Base	0.810745	14,505,824.23	0.683991	12,237,950.56	-2,267,873.67	2.07
70399A927	PARTHENON INVESTORS								
		11,443,178.000	Local	0.563807	6,451,744.00	0.000000	0.00	-6,451,744.00	0.00
			Base	0.563807	6,451,744.00	0.000000	0.00	-6,451,744.00	0.00
71499D928	PERSEUS PARTNERS VII LP								
		12,091,200.100	Local	1.000000	12,091,200.10	1.255938	15,185,797.67	3,094,597.57	3.02
			Base	1.000000	12,091,200.10	1.255938	15,185,797.67	3,094,597.57	2.56
730816915	POINT 406 VENTURES I LP								
		6,101,379.940	Local	1.000000	6,101,379.94	1.172749	7,155,387.22	1,054,007.28	1.42

# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.000000	6,101,379.94	1.172749	7,155,387.22	1,054,007.28	1.21
730998911	POINT JUDITH VENTURE FUND II LIMITED PARTNERSHIP							
		3,917,845.700 Local	1.000000	3,917,845.70	1.227844	4,810,503.34	892,657.64	0.96
		Base	1.000000	3,917,845.70	1.227844	4,810,503.34	892,657.64	0.81
74299S913	WASHINGTON + CONGRESS MANAGERS LLC (TRIUMPH PARTNER)							
		10,632,625.640 Local	0.496367	5,277,688.61	0.002461	26,166.89	-5,251,521.72	0.01
		Base	0.496367	5,277,688.61	0.002461	26,166.89	-5,251,521.72	0.00
74399T944	PROV EQ PRTNRS IV OFFSHORE							
		8,742,856.000 Local	0.503662	4,403,445.76	0.079163	692,110.71	-3,711,335.05	0.14
		Base	0.503662	4,403,445.76	0.079163	692,110.71	-3,711,335.05	0.12
74399T951	PROV EQ PRTNRS III OFFSHORE PROV EQ PRTNRS III OFFSHORE							
		681,768.000 Local	0.219839	149,878.99	0.000000	0.00	-149,878.99	0.00
		Base	0.219839	149,878.99	0.000000	0.00	-149,878.99	0.00
74399W996	PROVIDENCE EQUITY PARTNERS III							
		15,105,012.000 Local	0.051527	778,320.27	0.028682	433,241.95	-345,078.32	0.09
		Base	0.051527	778,320.27	0.028682	433,241.95	-345,078.32	0.07
74499V955	PROVIDENCE EQUITY PART IV							
		12,867,736.000 Local	0.621126	7,992,479.45	0.168238	2,164,842.17	-5,827,637.28	0.43
		Base	0.621126	7,992,479.45	0.168238	2,164,842.17	-5,827,637.28	0.37
77099A925	TPG PARTNERS IV PRIVATE PLACEMENT							
		12,518,047.080 Local	0.890404	11,146,119.57	0.741305	9,279,690.89	-1,866,428.68	1.85
		Base	0.890404	11,146,119.57	0.741305	9,279,690.89	-1,866,428.68	1.57
77099A958	TPG PARTNERS V L.P.							
		16,264,815.240 Local	1.000000	16,264,815.24	0.708649	11,526,045.06	-4,738,770.18	2.29
		Base	1.000000	16,264,815.24	0.708649	11,526,045.06	-4,738,770.18	1.95
77099B915	TPG PARTNERS VI LIMITED PARTNERSHIP							
		5,503,419.770 Local	1.000000	5,503,419.77	0.981323	5,400,632.40	-102,787.37	1.07
		Base	1.000000	5,503,419.77	0.981323	5,400,632.40	-102,787.37	0.91
82999C922	W CAPITAL PARTNERS II LP							
		8,455,609.670 Local	1.000000	8,455,609.67	1.108566	9,373,601.39	917,991.72	1.86

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

Books Closed

Prepared by State Street

# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.000000	8,455,609.67	1.108566	9,373,601.39	917,991.72	1.58
82999U997	W CAPITAL PARTNERS L P							
	8,305,896.530	Local	0.859049	7,135,169.29	0.434871	3,611,993.53	-3,523,175.76	0.72
		Base	0.859049	7,135,169.29	0.434871	3,611,993.53	-3,523,175.76	0.61
830990966	SKM EQUITY FUND II							
	7,966,584.000	Local	0.942745	7,510,454.84	0.195119	1,554,431.90	-5,956,022.94	0.31
		Base	0.942745	7,510,454.84	0.195119	1,554,431.90	-5,956,022.94	0.26
87299C928	TPG PARTNERS II L P							
	7,293,048.560	Local	0.584194	4,260,555.41	0.000000	0.00	-4,260,555.41	0.00
		Base	0.584194	4,260,555.41	0.000000	0.00	-4,260,555.41	0.00
88699Q988	THOMAS MCNERNEY PARTNERS II							
	8,917,569.810	Local	1.000000	8,917,569.81	1.013219	9,035,451.17	117,881.36	1.80
		Base	1.000000	8,917,569.81	1.013219	9,035,451.17	117,881.36	1.52
929999928	VS+A COMMUNICATIONS PARTNS III							
	6,384,064.000	Local	0.678485	4,331,490.87	0.229520	1,465,270.37	-2,866,220.50	0.29
		Base	0.678485	4,331,490.87	0.229520	1,465,270.37	-2,866,220.50	0.25
93099P945	WLR RECOVERY FUND IV LIMITED PARTNERSHIP							
	6,152,098.240	Local	1.000000	6,152,098.24	1.054171	6,485,363.55	333,265.31	1.29
		Base	1.000000	6,152,098.24	1.054171	6,485,363.55	333,265.31	1.09
94199M832	WELLSPRING CAPITAL PRT III LP LP							
	13,029,139.780	Local	0.768244	10,009,552.07	0.331740	4,322,286.83	-5,687,265.24	0.86
		Base	0.768244	10,009,552.07	0.331740	4,322,286.83	-5,687,265.24	0.73
950992982	WELLSPRING CAPITAL PARTNERS II L P							
	11,219,574.560	Local	0.277031	3,108,175.30	0.002336	26,208.93	-3,081,966.37	0.01
		Base	0.277031	3,108,175.30	0.002336	26,208.93	-3,081,966.37	0.00
95099B925	WELLSPRING CAPITAL PARTNERS IV LP							
	17,787,169.810	Local	1.000000	17,787,169.81	1.137545	20,233,706.08	2,446,536.27	4.02
		Base	1.000000	17,787,169.81	1.137545	20,233,706.08	2,446,536.27	3.41
ACI00O085	OCM EUROPEAN PRINC FD III LIMITED PARTNERSHIP							
	2,989,477.000	Local	1.000000	2,989,477.00	1.000000	2,989,477.00	0.00	0.59

# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	1.000000	2,989,477.00	1.000000	2,989,477.00	0.00	0.50
ACI013E28	SUMMIT PARTNERS CREDIT FUND LP LIMITED PARTNERSHIP							
		3,711,153.640 Local	1.000000	3,711,153.64	1.000000	3,711,153.64	0.00	0.74
		Base	1.000000	3,711,153.64	1.000000	3,711,153.64	0.00	0.63
ACI01AD56	BRAEMAR ENERGY VENTURES III LP LIMITED PARTNERSHIP							
		781,251.000 Local	1.000000	781,251.00	1.000000	781,251.00	0.00	0.16
		Base	1.000000	781,251.00	1.000000	781,251.00	0.00	0.13
<b>US DOLLAR Total</b>								
		646,245,432.040 Local		538,201,851.42		502,816,389.80	-35,385,461.62	99.98
		Base		538,201,851.42		502,816,389.80	-35,385,461.62	84.86
<b>EQUITY Total</b>								
		746,312,044.700 Base		620,229,473.71		592,427,223.07	-27,802,250.64	99.99

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

Books Closed

Prepared by State Street

# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		746,398,388.100	Base	620,315,817.11		592,513,566.47	-27,802,250.64	0.00 100.00

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				0.2215398	31 Dec 2099		
	16,001,769.050	Local	100.000000	16,001,769.05	100.000000	16,001,769.05	0.00	4.01
		Base	100.000000	16,001,769.05	100.000000	16,001,769.05	0.00	4.01

<b>US DOLLAR Total</b>	16,001,769.050	Local		16,001,769.05		16,001,769.05	0.00	4.01
		Base		16,001,769.05		16,001,769.05	0.00	4.01

<b>CASH EQUIVALENT Total</b>	16,001,769.050	Base		16,001,769.05		16,001,769.05	0.00	0.00	4.01
------------------------------	----------------	------	--	---------------	--	---------------	------	------	------

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

001055AJ1	AFLAC INC SR UNSECURED 02/22 4.				4.0	15 Feb 2022		
	1,270,000.000	Local	99.794961	1,267,396.00	101.417000	1,287,995.90	20,599.90	0.32
		Base	99.794961	1,267,396.00	101.417000	1,287,995.90	20,599.90	0.32

00163MAK0	PROLOGIS LP COMPANY GUAR 12/19 6.625				6.625	01 Dec 2019		
	400,000.000	Local	105.764250	423,057.00	112.449000	449,796.00	26,739.00	0.11
		Base	105.764250	423,057.00	112.449000	449,796.00	26,739.00	0.11

00163MAL8	PROLOGIS LP COMPANY GUAR 08/17 4.5				4.5	15 Aug 2017		
	1,790,000.000	Local	99.385028	1,778,992.00	102.792000	1,839,976.80	60,984.80	0.46
		Base	99.385028	1,778,992.00	102.792000	1,839,976.80	60,984.80	0.46

00206RAS1	AT+T INC SR UNSECURED 02/39 6.55				6.55	15 Feb 2039		
	1,650,000.000	Local	110.811000	1,828,381.50	127.520000	2,104,080.00	275,698.50	0.53
		Base	110.811000	1,828,381.50	127.520000	2,104,080.00	275,698.50	0.53

00440EAK3	ACE INA HOLDINGS COMPANY GUAR 03/18 5.8				5.8	15 Mar 2018		
	2,300,000.000	Local	106.977043	2,460,472.00	120.688000	2,775,824.00	315,352.00	0.70
		Base	106.977043	2,460,472.00	120.688000	2,775,824.00	315,352.00	0.70

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

Books Closed

Prepared by State Street

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
01958XBS5	ALLIED WASTE NORTH AMER COMPANY GUAR 06/17 6.875				6.875	01 Jun 2017		
		1,720,000.000	Local 106.560320	1,832,837.50	104.875000	1,803,850.00	-28,987.50	0.45
			Base 106.560320	1,832,837.50	104.875000	1,803,850.00	-28,987.50	0.45
02005AAF5	ALLY MASTER OWNER TRUST AMOT 2010 2 A 144A				4.25	15 Apr 2017		
		4,200,000.000	Local 99.981100	4,199,206.20	108.052930	4,538,223.06	339,016.86	1.14
Original Face:		4,200,000.000	Base 99.981100	4,199,206.20	108.052930	4,538,223.06	339,016.86	1.14
02005AAH1	ALLY MASTER OWNER TRUST AMOT 2010 3 B 144A				3.47	15 Apr 2015		
		750,000.000	Local 103.691407	777,685.55	101.490560	761,179.20	-16,506.35	0.19
Original Face:		750,000.000	Base 103.691407	777,685.55	101.490560	761,179.20	-16,506.35	0.19
02005AAM0	ALLY MASTER OWNER TRUST AMOT 2010 2 B 144A				4.59	15 Apr 2017		
		1,800,000.000	Local 100.582380	1,810,482.84	106.661010	1,919,898.18	109,415.34	0.48
Original Face:		1,800,000.000	Base 100.582380	1,810,482.84	106.661010	1,919,898.18	109,415.34	0.48
02005LAF1	ALLY AUTO RECEIVABLES TRUST ALLYA 2010 2 C 144A				3.51	15 Nov 2016		
		1,425,000.000	Local 102.691406	1,463,352.54	104.335290	1,486,777.88	23,425.34	0.37
Original Face:		1,425,000.000	Base 102.691406	1,463,352.54	104.335290	1,486,777.88	23,425.34	0.37
02005MAG7	ALLY AUTO RECEIVABLES TRUST ALLYA 2010 3 B 144A				2.29	16 Nov 2015		
		1,610,000.000	Local 100.052180	1,610,840.09	102.547950	1,651,022.00	40,181.91	0.41
Original Face:		1,610,000.000	Base 100.052180	1,610,840.09	102.547950	1,651,022.00	40,181.91	0.41
025816AW9	AMERICAN EXPRESS CO SR UNSECURED 09/16 5.5				5.5	12 Sep 2016		
		3,340,000.000	Local 106.724677	3,564,604.20	112.222000	3,748,214.80	183,610.60	0.94
			Base 106.724677	3,564,604.20	112.222000	3,748,214.80	183,610.60	0.94
029912AT9	AMERICAN TOWER CORP SR UNSECURED 10/17 7.				7.0	15 Oct 2017		
		1,551,000.000	Local 112.301820	1,741,801.23	115.346000	1,789,016.46	47,215.23	0.45
			Base 112.301820	1,741,801.23	115.346000	1,789,016.46	47,215.23	0.45
029912BE1	AMERICAN TOWER CORP SR UNSECURED 11/21 5.9				5.9	01 Nov 2021		
		1,600,000.000	Local 99.858000	1,597,728.00	111.047000	1,776,752.00	179,024.00	0.44
			Base 99.858000	1,597,728.00	111.047000	1,776,752.00	179,024.00	0.44
03027WAA0	AMERICAN TOWER TRUST AMTT 2007 1A AFX 144A				5.4197	15 Apr 2037		
		1,760,000.000	Local 106.138317	1,868,034.38	105.964700	1,864,978.72	-3,055.66	0.47
Original Face:		1,760,000.000	Base 106.138317	1,868,034.38	105.964700	1,864,978.72	-3,055.66	0.47

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

Books Closed

Prepared by State Street

# Holdings

BROWN BROTHERS BOND DEPT  
 BROWN BROTHERS BOND DEPT.  
 FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
03063PAD4	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2010 3 B				2.04	08 Sep 2015			
		1,230,000.000	Local	99.971339	1,229,647.47	100.228350	1,232,808.71	3,161.24	0.31
Original Face:		1,230,000.000	Base	99.971339	1,229,647.47	100.228350	1,232,808.71	3,161.24	0.31
03064AAD6	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2009 1 B				9.79	15 Apr 2014			
		1,800,000.000	Local	114.728125	2,065,106.25	107.041710	1,926,750.78	-138,355.47	0.48
Original Face:		1,800,000.000	Base	114.728125	2,065,106.25	107.041710	1,926,750.78	-138,355.47	0.48
03064CAD2	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2010 1 B				3.72	17 Nov 2014			
		450,000.000	Local	102.250000	460,125.00	101.929540	458,682.93	-1,442.07	0.11
Original Face:		450,000.000	Base	102.250000	460,125.00	101.929540	458,682.93	-1,442.07	0.11
03064CAE0	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2010 1 C				5.19	17 Aug 2015			
		1,700,000.000	Local	107.246094	1,823,183.59	105.880530	1,799,969.01	-23,214.58	0.45
Original Face:		1,700,000.000	Base	107.246094	1,823,183.59	105.880530	1,799,969.01	-23,214.58	0.45
03064MAD0	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2011 1 B				2.19	08 Feb 2016			
		1,675,000.000	Local	99.977370	1,674,620.95	101.237490	1,695,727.96	21,107.01	0.42
Original Face:		1,675,000.000	Base	99.977370	1,674,620.95	101.237490	1,695,727.96	21,107.01	0.42
03064PAC5	AMERICREDIT AUTOMOBILE RECEIVA AMCAR 2011 3 A3				1.17	08 Jan 2016			
		1,635,000.000	Local	99.987110	1,634,789.25	100.308680	1,640,046.92	5,257.67	0.41
Original Face:		1,635,000.000	Base	99.987110	1,634,789.25	100.308680	1,640,046.92	5,257.67	0.41
034863AA8	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/14 9.375				9.375	08 Apr 2014			
		1,400,000.000	Local	121.505000	1,701,070.00	115.029000	1,610,406.00	-90,664.00	0.40
			Base	121.505000	1,701,070.00	115.029000	1,610,406.00	-90,664.00	0.40
03938LAM6	ARCELORMITTAL SR UNSECURED 06/19 9.85				9.85	01 Jun 2019			
		2,720,000.000	Local	119.178291	3,241,649.52	121.293000	3,299,169.60	57,520.08	0.83
			Base	119.178291	3,241,649.52	121.293000	3,299,169.60	57,520.08	0.83
04044TAJ5	ARISTOTLE HOLDING INC 02/22 3.9				3.9	15 Feb 2022			
		1,200,000.000	Local	97.847000	1,174,164.00	102.259000	1,227,108.00	52,944.00	0.31
			Base	97.847000	1,174,164.00	102.259000	1,227,108.00	52,944.00	0.31
05377RAC8	AVIS BUDGET RENTAL CAR FUNDING AESOP 2009 2A A 144A				5.68	20 Feb 2014			
		2,225,000.000	Local	107.666769	2,395,585.62	103.474800	2,302,314.30	-93,271.32	0.58
Original Face:		2,225,000.000	Base	107.666769	2,395,585.62	103.474800	2,302,314.30	-93,271.32	0.58



# Holdings

BROWN BROTHERS BOND DEPT  
 BROWN BROTHERS BOND DEPT.  
 FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
05377RAF1	AVIS BUDGET RENTAL CAR FUNDING AESOP 2010 3A A 144A				4.64	20 May 2016			
		550,000.000	Local	106.326705	584,796.88	108.106750	594,587.13	9,790.25	0.15
Original Face:		550,000.000	Base	106.326705	584,796.88	108.106750	594,587.13	9,790.25	0.15
05377RAL8	AVIS BUDGET RENTAL CAR FUNDING AESOP 2010 5A A 144A				3.15	20 Mar 2017			
		4,250,000.000	Local	99.998860	4,249,951.55	103.518040	4,399,516.70	149,565.15	1.10
Original Face:		4,250,000.000	Base	99.998860	4,249,951.55	103.518040	4,399,516.70	149,565.15	1.10
05524VAA5	BANC OF AMERICA RE REMIC TRUST BAMLL 2011 FSHN A 144A				4.42	11 Jul 2033			
		4,750,000.000	Local	101.996600	4,844,838.50	110.932000	5,269,270.00	424,431.50	1.32
Original Face:		4,750,000.000	Base	101.996600	4,844,838.50	110.932000	5,269,270.00	424,431.50	1.32
055921AB6	BMC SOFTWARE INC SR UNSECURED 02/22 4.25				4.25	15 Feb 2022			
		660,000.000	Local	99.468000	656,488.80	103.469000	682,895.40	26,406.60	0.17
			Base	99.468000	656,488.80	103.469000	682,895.40	26,406.60	0.17
06051GEA3	BANK OF AMERICA CORP SR UNSECURED 08/16 6.5				6.5	01 Aug 2016			
		3,730,000.000	Local	104.427322	3,895,139.10	108.094000	4,031,906.20	136,767.10	1.01
			Base	104.427322	3,895,139.10	108.094000	4,031,906.20	136,767.10	1.01
06739GBP3	BARCLAYS BANK PLC SUBORDINATED 10/20 5.14				5.14	14 Oct 2020			
		3,920,000.000	Local	95.314946	3,736,345.90	96.179000	3,770,216.80	33,870.90	0.94
			Base	95.314946	3,736,345.90	96.179000	3,770,216.80	33,870.90	0.94
084664BG5	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/13 5.				5.0	15 Aug 2013			
		1,700,000.000	Local	108.690000	1,847,730.00	106.422000	1,809,174.00	-38,556.00	0.45
			Base	108.690000	1,847,730.00	106.422000	1,809,174.00	-38,556.00	0.45
11102AAA9	BRITISH TELECOM PLC SR UNSECURED 01/18 5.95				5.95	15 Jan 2018			
		1,750,000.000	Local	103.699000	1,814,732.50	116.826000	2,044,455.00	229,722.50	0.51
			Base	103.699000	1,814,732.50	116.826000	2,044,455.00	229,722.50	0.51
12620TAE1	CNH EQUIPMENT TRUST CNH 2009 B B				0.01	16 Nov 2015			
		3,790,000.000	Local	98.449219	3,731,225.39	98.801450	3,744,574.96	13,349.57	0.94
Original Face:		3,790,000.000	Base	98.449219	3,731,225.39	98.801450	3,744,574.96	13,349.57	0.94
126650BP4	CVS PASS THROUGH TRUST PASS THRU CE 12/28 6.036				6.036	10 Dec 2028			
		1,639,010.360	Local	94.204407	1,544,019.99	110.240000	1,806,845.02	262,825.03	0.45
Original Face:		1,790,000.000	Base	94.204407	1,544,019.99	110.240000	1,806,845.02	262,825.03	0.45

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
126650BQ2	CVS PASS THROUGH TRUST PASS THRU CE 01/30 6.943				6.943	10 Jan 2030			
		1,713,579.710	Local	99.070813	1,697,657.35	115.004000	1,970,685.21	273,027.86	0.49
Original Face:		1,815,000.000	Base	99.070813	1,697,657.35	115.004000	1,970,685.21	273,027.86	0.49
126659AA9	CVS PASS THROUGH TRUST PASS THRU CE 144A 07/31 8.353				8.353	10 Jul 2031			
		621,704.990	Local	109.096567	678,258.80	127.719000	794,035.40	115,776.60	0.20
Original Face:		650,000.000	Base	109.096567	678,258.80	127.719000	794,035.40	115,776.60	0.20
13033LKX4	CALIFORNIA ST HLTH FACS FING A CASMED 08/24 FIXED OID 5.25				5.25	15 Aug 2024			
		2,155,000.000	Local	98.385000	2,120,196.75	118.392000	2,551,347.60	431,150.85	0.64
			Base	98.385000	2,120,196.75	118.392000	2,551,347.60	431,150.85	0.64
13342BAC9	CAMERON INTL CORP SR UNSECURED 07/18 6.375				6.375	15 Jul 2018			
		1,605,000.000	Local	116.021963	1,862,152.50	118.296000	1,898,650.80	36,498.30	0.48
			Base	116.021963	1,862,152.50	118.296000	1,898,650.80	36,498.30	0.48
140420MV9	CAPITAL ONE BANK USA NA SUBORDINATED 07/19 8.8				8.8	15 Jul 2019			
		2,914,000.000	Local	125.395180	3,654,015.54	122.207000	3,561,111.98	-92,903.56	0.89
			Base	125.395180	3,654,015.54	122.207000	3,561,111.98	-92,903.56	0.89
14312AAE1	CARMAX AUTO OWNER TRUST CARMX 2011 3 B				2.17	17 Jul 2017			
		1,580,000.000	Local	99.991720	1,579,869.18	100.416290	1,586,577.38	6,708.20	0.40
Original Face:		1,580,000.000	Base	99.991720	1,579,869.18	100.416290	1,586,577.38	6,708.20	0.40
14312YAF6	CARMAX AUTO OWNER TRUST CARMX 2010 3 C				2.59	15 Aug 2016			
		850,000.000	Local	99.680992	847,288.43	101.919020	866,311.67	19,023.24	0.22
Original Face:		850,000.000	Base	99.680992	847,288.43	101.919020	866,311.67	19,023.24	0.22
165182AX4	CHESAPEAKE FUNDING LLC CF 2011 2A A 144A				1.5105	07 Apr 2024			
		5,570,000.000	Local	100.000000	5,570,000.00	100.660150	5,606,770.36	36,770.36	1.40
Original Face:		5,570,000.000	Base	100.000000	5,570,000.00	100.660150	5,606,770.36	36,770.36	1.40
167501XC4	CHICAGO IL BRD OF EDU CHIEDU 12/27 ZEROCPNOID 0				0.01	01 Dec 2027			
		4,010,000.000	Local	33.320000	1,336,132.00	51.113000	2,049,631.30	713,499.30	0.51
			Base	33.320000	1,336,132.00	51.113000	2,049,631.30	713,499.30	0.51
167505KH8	CHICAGO IL BRD OF EDU CHIEDU 12/39 FIXED 6.138				6.138	01 Dec 2039			
		960,000.000	Local	106.063000	1,018,204.80	112.554000	1,080,518.40	62,313.60	0.27
Original Face:		960,000.000	Base	106.063000	1,018,204.80	112.554000	1,080,518.40	62,313.60	0.27

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

Books Closed

Prepared by State Street

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
167505NH5	CHICAGO IL BRD OF EDU CHIEDU 12/40 FIXED 6.519					6.519	01 Dec 2040		
	2,400,000.000	Local		100.000000	2,400,000.00	117.517000	2,820,408.00	420,408.00	0.71
Original Face:	2,400,000.000	Base		100.000000	2,400,000.00	117.517000	2,820,408.00	420,408.00	0.71
17121DAE9	CHRYSLER FINANCIAL AUTO SECURI CFAST 2010 A C					2.0	08 Jan 2014		
	1,900,000.000	Local		99.992010	1,899,848.19	100.241040	1,904,579.76	4,731.57	0.48
Original Face:	1,900,000.000	Base		99.992010	1,899,848.19	100.241040	1,904,579.76	4,731.57	0.48
172967CY5	CITIGROUP INC SR UNSECURED 05/15 4.7					4.7	29 May 2015		
	1,700,000.000	Local		105.247000	1,789,199.00	105.703000	1,796,951.00	7,752.00	0.45
		Base		105.247000	1,789,199.00	105.703000	1,796,951.00	7,752.00	0.45
172967FT3	CITIGROUP INC SR UNSECURED 01/22 4.5					4.5	14 Jan 2022		
	1,920,000.000	Local		100.977281	1,938,763.80	102.733000	1,972,473.60	33,709.80	0.49
		Base		100.977281	1,938,763.80	102.733000	1,972,473.60	33,709.80	0.49
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4					6.4	15 May 2038		
	1,700,000.000	Local		108.393000	1,842,681.00	124.362000	2,114,154.00	271,473.00	0.53
		Base		108.393000	1,842,681.00	124.362000	2,114,154.00	271,473.00	0.53
200339CG2	COMERICA BANK SUBORDINATED 11/16 5.75					5.75	21 Nov 2016		
	1,426,000.000	Local		104.663635	1,492,503.44	111.876000	1,595,351.76	102,848.32	0.40
		Base		104.663635	1,492,503.44	111.876000	1,595,351.76	102,848.32	0.40
233851AJ3	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/15 2.3					2.3	09 Jan 2015		
	3,005,000.000	Local		99.874000	3,001,213.70	101.714000	3,056,505.70	55,292.00	0.77
		Base		99.874000	3,001,213.70	101.714000	3,056,505.70	55,292.00	0.77
24736TAA5	DELTA AIR LINES 2009 1A PASS THRU CE 12/19 7.75					7.75	17 Dec 2019		
	443,008.840	Local		107.198023	474,896.72	113.000000	500,599.99	25,703.27	0.13
Original Face:	505,000.000	Base		107.198023	474,896.72	113.000000	500,599.99	25,703.27	0.13
249030AA5	DENTSPLY INTERNATIONAL SR UNSECURED 08/13 VAR					2.0026	15 Aug 2013		
	785,000.000	Local		100.000000	785,000.00	100.701000	790,502.85	5,502.85	0.20
		Base		100.000000	785,000.00	100.701000	790,502.85	5,502.85	0.20
249030AB3	DENTSPLY INTERNATIONAL SR UNSECURED 08/16 2.75					2.75	15 Aug 2016		
	980,000.000	Local		99.857000	978,598.60	101.150000	991,270.00	12,671.40	0.25
		Base		99.857000	978,598.60	101.150000	991,270.00	12,671.40	0.25

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

Books Closed

Prepared by State Street

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
2511295D0	DETROIT MI CITY SCH DIST DETSCD 05/39 FIXED 7.747				7.747	01 May 2039			
		3,280,000.000	Local 104.865373	3,439,584.25	126.896000	4,162,188.80	722,604.55		1.04
Original Face:		3,280,000.000	Base 104.865373	3,439,584.25	126.896000	4,162,188.80	722,604.55		1.04
25389JAJ5	DIGITAL REALTY TRUST LP COMPANY GUAR 03/21 5.25				5.25	15 Mar 2021			
		635,000.000	Local 102.395000	650,208.25	105.308000	668,705.80	18,497.55		0.17
			Base 102.395000	650,208.25	105.308000	668,705.80	18,497.55		0.17
292505AG9	ENCANA CORP SR UNSECURED 02/38 6.5				6.5	01 Feb 2038			
		800,000.000	Local 99.981000	799,848.00	112.488000	899,904.00	100,056.00		0.23
			Base 99.981000	799,848.00	112.488000	899,904.00	100,056.00		0.23
292506AA0	ENCANA HLDINGS FIN CORP COMPANY GUAR 05/14 5.8				5.8	01 May 2014			
		1,000,000.000	Local 107.921000	1,079,210.00	108.504000	1,085,040.00	5,830.00		0.27
			Base 107.921000	1,079,210.00	108.504000	1,085,040.00	5,830.00		0.27
29372EAB4	ENTERPRISE FLEET FINANCING LLC EFF 2011 2 A2 144A				1.43	20 Oct 2016			
		2,450,000.000	Local 99.995640	2,449,893.18	100.027780	2,450,680.61	787.43		0.61
Original Face:		2,450,000.000	Base 99.995640	2,449,893.18	100.027780	2,450,680.61	787.43		0.61
29372EAG3	ENTERPRISE FLEET FINANCING LLC EFF 2011 3 A2 144A				1.62	20 May 2017			
		2,630,000.000	Local 99.999150	2,629,977.65	100.176560	2,634,643.53	4,665.88		0.66
Original Face:		2,630,000.000	Base 99.999150	2,629,977.65	100.176560	2,634,643.53	4,665.88		0.66
299808AD7	EVEREST REINSURANCE HLDG SR UNSECURED 10/14 5.4				5.4	15 Oct 2014			
		750,000.000	Local 100.566000	754,245.00	105.260000	789,450.00	35,205.00		0.20
			Base 100.566000	754,245.00	105.260000	789,450.00	35,205.00		0.20
301655AA4	EXETER AUTOMOBILE RECEIVABLES EART 2012 1A A 144A				2.02	15 Aug 2016			
		3,930,000.000	Local 99.999520	3,929,981.14	100.000720	3,930,028.30	47.16		0.98
Original Face:		3,930,000.000	Base 99.999520	3,929,981.14	100.000720	3,930,028.30	47.16		0.98
30212PAH8	EXPEDIA INC COMPANY GUAR 08/20 5.95				5.95	15 Aug 2020			
		3,455,000.000	Local 100.357742	3,467,360.00	102.143000	3,529,040.65	61,680.65		0.88
			Base 100.357742	3,467,360.00	102.143000	3,529,040.65	61,680.65		0.88
30251TAA7	FNBC 1993 A PASS THRU TR PASS THRU CE 01/18 8.08				8.08	05 Jan 2018			
		754,281.320	Local 108.835501	820,925.85	112.388000	847,721.69	26,795.84		0.21
Original Face:		1,150,000.000	Base 108.835501	820,925.85	112.388000	847,721.69	26,795.84		0.21

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

Books Closed

Prepared by State Street

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
303901AS1	FAIRFAX FINL HLDGS LTD SENIOR NOTES 144A 05/21 5.8				5.8	15 May 2021		
		2,900,000.000	Local 95.505205	2,769,650.95	98.060000	2,843,740.00	74,089.05	0.71
			Base 95.505205	2,769,650.95	98.060000	2,843,740.00	74,089.05	0.71
3128JRYK6	FED HM LN PC POOL 847914				5.886	01 Oct 2037		
		737,832.670	Local 102.863281	758,958.89	108.398000	799,795.86	40,836.97	0.20
Original Face:		2,463,070.000	Base 102.863281	758,958.89	108.398000	799,795.86	40,836.97	0.20
3128LUJQ0	FED HM LN PC POOL 1J0271				4.407	01 Feb 2037		
		345,083.990	Local 100.425783	346,553.30	105.594000	364,387.99	17,834.69	0.09
Original Face:		1,355,000.000	Base 100.425783	346,553.30	105.594000	364,387.99	17,834.69	0.09
3128M6WB0	FED HM LN PC POOL G04842				6.0	01 Oct 2038		
		2,458,720.520	Local 108.140625	2,658,875.74	110.612000	2,719,639.94	60,764.20	0.68
Original Face:		5,082,525.000	Base 108.140625	2,658,875.74	110.612000	2,719,639.94	60,764.20	0.68
3128NH4L4	FED HM LN PC POOL 1J1727				5.73	01 Jun 2037		
		439,647.510	Local 102.699217	451,514.55	106.673000	468,985.19	17,470.64	0.12
Original Face:		3,592,861.000	Base 102.699217	451,514.55	106.673000	468,985.19	17,470.64	0.12
3128NHRU9	FED HM LN PC POOL 1J1399				3.088	01 Dec 2036		
		843,359.770	Local 102.187501	861,808.27	106.043000	894,324.00	32,515.73	0.22
Original Face:		4,930,000.000	Base 102.187501	861,808.27	106.043000	894,324.00	32,515.73	0.22
3128NKEJ1	FED HM LN PC POOL 1J2837				5.863	01 Sep 2037		
		1,241,244.780	Local 102.468752	1,271,888.03	106.784000	1,325,450.83	53,562.80	0.33
Original Face:		4,530,000.000	Base 102.468752	1,271,888.03	106.784000	1,325,450.83	53,562.80	0.33
3128QGLN0	FED HM LN PC POOL 1N0333				2.24	01 Dec 2036		
		131,729.610	Local 100.046876	131,791.36	105.241000	138,633.56	6,842.20	0.03
Original Face:		425,000.000	Base 100.046876	131,791.36	105.241000	138,633.56	6,842.20	0.03
3128S4CH8	FED HM LN PC POOL 1Q0072				2.561	01 Apr 2036		
		563,882.200	Local 100.140627	564,675.17	106.356000	599,722.55	35,047.38	0.15
Original Face:		2,290,000.000	Base 100.140627	564,675.17	106.356000	599,722.55	35,047.38	0.15
3134G2JV5	FREDDIE MAC NOTES 06/14 1.25				1.25	06 Jun 2014		
		1,800,000.000	Local 100.685000	1,812,330.00	100.224000	1,804,032.00	-8,298.00	0.45
			Base 100.685000	1,812,330.00	100.224000	1,804,032.00	-8,298.00	0.45

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

Books Closed

Prepared by State Street

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31402CVW9	FNMA POOL 725229				6.0	01 Mar 2034		
	4,435,328.880	Local	110.531249	4,902,424.43	111.639000	4,951,556.81	49,132.38	1.24
Original Face:	36,000,000.000	Base	110.531249	4,902,424.43	111.639000	4,951,556.81	49,132.38	1.24
31410GWX7	FNMA POOL 889062				6.0	01 Jan 2038		
	1,670,411.910	Local	107.968749	1,803,522.85	111.196000	1,857,431.23	53,908.38	0.47
Original Face:	5,111,550.000	Base	107.968749	1,803,522.85	111.196000	1,857,431.23	53,908.38	0.47
31410YNX8	FNMA POOL 901406 BBA LIBOR USD 12 MONTH				6.114	01 Sep 2036		
	1,231,398.820	Local	102.828124	1,266,224.31	107.730000	1,326,585.95	60,361.64	0.33
Original Face:	7,355,000.000	Base	102.828124	1,266,224.31	107.730000	1,326,585.95	60,361.64	0.33
31411E2N6	FNMA POOL 906281 BBA LIBOR USD 12 MONTH				2.786	01 Jan 2037		
	385,444.320	Local	100.234371	386,347.69	106.656000	411,099.49	24,751.80	0.10
Original Face:	1,820,000.000	Base	100.234371	386,347.69	106.656000	411,099.49	24,751.80	0.10
31413QKA5	FNMA POOL 952189				6.0	01 Oct 2037		
	1,296,595.830	Local	107.515626	1,394,043.12	110.143000	1,428,109.55	34,066.43	0.36
Original Face:	4,231,861.000	Base	107.515626	1,394,043.12	110.143000	1,428,109.55	34,066.43	0.36
31414HKF3	FNMA POOL 966594				6.0	01 Jan 2038		
	0.010	Local	100.000000	0.01	110.143000	0.01	0.00	0.00
		Base	100.000000	0.01	110.143000	0.01	0.00	0.00
31416B4E5	FNMA POOL 995521 BBA LIBOR USD 12 MONTH				5.709	01 May 2037		
	179,786.760	Local	103.906239	186,809.66	107.932000	194,047.45	7,237.79	0.05
Original Face:	590,000.000	Base	103.906239	186,809.66	107.932000	194,047.45	7,237.79	0.05
31416BQA9	FNMA POOL 995149				6.5	01 Oct 2038		
	3,076,230.460	Local	109.828125	3,378,566.24	113.221000	3,482,938.89	104,372.65	0.87
Original Face:	9,150,000.000	Base	109.828125	3,378,566.24	113.221000	3,482,938.89	104,372.65	0.87
31418MEC2	FNMA POOL AD0130				6.5	01 Aug 2039		
	818,641.540	Local	109.156249	893,598.40	112.846000	923,804.23	30,205.83	0.23
Original Face:	2,199,750.000	Base	109.156249	893,598.40	112.846000	923,804.23	30,205.83	0.23
31418MPZ9	FNMA POOL AD0439				6.0	01 Jul 2039		
	3,038,666.870	Local	108.437500	3,295,054.39	110.143000	3,346,878.85	51,824.46	0.84
Original Face:	5,885,025.000	Base	108.437500	3,295,054.39	110.143000	3,346,878.85	51,824.46	0.84

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

Books Closed

Prepared by State Street

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31418MU34	FNMA POOL AD0601				6.0	01 Sep 2037			
		4,295,458.430	Local	109.140625	4,688,090.19	110.580000	4,749,917.93	61,827.74	1.19
Original Face:		8,970,000.000	Base	109.140625	4,688,090.19	110.580000	4,749,917.93	61,827.74	1.19
31677AAA2	FIFTH THIRD BANK SUBORDINATED 02/15 4.75				4.75	01 Feb 2015			
		1,900,000.000	Local	101.103684	1,920,970.00	105.489000	2,004,291.00	83,321.00	0.50
			Base	101.103684	1,920,970.00	105.489000	2,004,291.00	83,321.00	0.50
33832GAC3	5400 WESTHEIMER CT DEP BONDS 144A 04/16 7.5				7.5	11 Apr 2016			
		839,663.110	Local	108.941852	914,744.54	108.659600	912,374.58	-2,369.96	0.23
Original Face:		918,032.160	Base	108.941852	914,744.54	108.659600	912,374.58	-2,369.96	0.23
34528QAQ7	FORD CREDIT FLOORPLAN MASTER O FORDF 2010 3 A1 144A				4.2	15 Feb 2017			
		3,500,000.000	Local	103.660156	3,628,105.47	108.659780	3,803,092.30	174,986.83	0.95
Original Face:		3,500,000.000	Base	103.660156	3,628,105.47	108.659780	3,803,092.30	174,986.83	0.95
34528QBR4	FORD CREDIT FLOORPLAN MASTER O FORDF 2012 2 C				2.86	15 Jan 2019			
		3,420,000.000	Local	99.968740	3,418,930.91	99.924680	3,417,424.06	-1,506.85	0.86
Original Face:		3,420,000.000	Base	99.968740	3,418,930.91	99.924680	3,417,424.06	-1,506.85	0.86
34529LAF1	FORD CREDIT AUTO OWNER TRUST FORDO 2010 A B				2.93	15 Nov 2015			
		850,000.000	Local	99.969191	849,738.12	104.058830	884,500.06	34,761.94	0.22
Original Face:		850,000.000	Base	99.969191	849,738.12	104.058830	884,500.06	34,761.94	0.22
34529PAF2	FORD CREDIT AUTO OWNER TRUST FORDO 2011 A C				2.62	15 Oct 2016			
		675,000.000	Local	99.981701	674,876.48	102.804610	693,931.12	19,054.64	0.17
Original Face:		675,000.000	Base	99.981701	674,876.48	102.804610	693,931.12	19,054.64	0.17
35177PAV9	FRANCE TELECOM SR UNSECURED 09/16 2.75				2.75	14 Sep 2016			
		520,000.000	Local	99.014000	514,872.80	104.000000	540,800.00	25,927.20	0.14
			Base	99.014000	514,872.80	104.000000	540,800.00	25,927.20	0.14
36176F2J6	GNMA II POOL 765177				4.682	20 Feb 2062			
		2,700,000.000	Local	109.988125	2,969,679.38	109.988100	2,969,678.70	-0.68	0.74
Original Face:		2,700,000.000	Base	109.988125	2,969,679.38	109.988100	2,969,678.70	-0.68	0.74
36192EAA9	GTP CELLULAR SITES LLC SECURED 144A 03/42 3.721				3.721	15 Mar 2042			
		3,750,000.000	Local	100.000000	3,750,000.00	100.127000	3,754,762.50	4,762.50	0.94
Original Face:		3,750,000.000	Base	100.000000	3,750,000.00	100.127000	3,754,762.50	4,762.50	0.94

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

Books Closed

Prepared by State Street

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
37970RAB4	GLOUCESTER CNTY VA INDL DEV AU GLODEV 09/38 ADJUSTABLE VAR					5.125	01 Sep 2038		
	1,600,000.000	Local		104.472000	1,671,552.00	107.659000	1,722,544.00	50,992.00	0.43
		Base		104.472000	1,671,552.00	107.659000	1,722,544.00	50,992.00	0.43
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375					5.375	15 Mar 2020		
	3,200,000.000	Local		100.561734	3,217,975.50	102.473000	3,279,136.00	61,160.50	0.82
		Base		100.561734	3,217,975.50	102.473000	3,279,136.00	61,160.50	0.82
392274WH5	GTR ORLANDO FL AVIATION AUTH A GREAPT 10/18 FIXED 5.25					5.25	01 Oct 2018		
	1,670,000.000	Local		109.927000	1,835,780.90	119.513000	1,995,867.10	160,086.20	0.50
		Base		109.927000	1,835,780.90	119.513000	1,995,867.10	160,086.20	0.50
40414LAA7	HCP INC SR UNSECURED 01/18 6.7					6.7	30 Jan 2018		
	1,700,000.000	Local		110.495000	1,878,415.00	116.551000	1,981,367.00	102,952.00	0.50
		Base		110.495000	1,878,415.00	116.551000	1,981,367.00	102,952.00	0.50
40428HPG1	HSBC USA INC SR UNSECURED 02/15 2.375					2.375	13 Feb 2015		
	1,860,000.000	Local		99.787000	1,856,038.20	101.408000	1,886,188.80	30,150.60	0.47
		Base		99.787000	1,856,038.20	101.408000	1,886,188.80	30,150.60	0.47
42805RAZ2	HERTZ VEHICLE FINANCING LLC HERTZ 2010 1A A2 144A					3.74	25 Feb 2017		
	1,600,000.000	Local		103.584360	1,657,349.76	106.020110	1,696,321.76	38,972.00	0.42
Original Face:	1,600,000.000	Base		103.584360	1,657,349.76	106.020110	1,696,321.76	38,972.00	0.42
42805RBF5	HERTZ VEHICLE FINANCING LLC HERTZ 2011 1A A2 144A					3.29	25 Mar 2018		
	5,530,000.000	Local		99.993000	5,529,612.90	103.964840	5,749,255.65	219,642.75	1.44
Original Face:	5,530,000.000	Base		99.993000	5,529,612.90	103.964840	5,749,255.65	219,642.75	1.44
44890BAE6	HYUNDAI AUTO RECEIVABLES TRUST HART 2011 A B					2.45	15 Apr 2016		
	2,825,000.000	Local		99.983340	2,824,529.36	103.058800	2,911,411.10	86,881.74	0.73
Original Face:	2,825,000.000	Base		99.983340	2,824,529.36	103.058800	2,911,411.10	86,881.74	0.73
4521518T3	ILLINOIS ST ILS 01/13 FIXED 3.321					3.321	01 Jan 2013		
	2,130,000.000	Local		100.850892	2,148,124.00	101.961000	2,171,769.30	23,645.30	0.54
		Base		100.850892	2,148,124.00	101.961000	2,171,769.30	23,645.30	0.54
4521518U0	ILLINOIS ST ILS 01/14 FIXED 4.071					4.071	01 Jan 2014		
	805,000.000	Local		103.143081	830,301.80	103.722000	834,962.10	4,660.30	0.21
		Base		103.143081	830,301.80	103.722000	834,962.10	4,660.30	0.21

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

Books Closed

Prepared by State Street



# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
460146CA9	INTL PAPER CO SR UNSECURED 06/18 7.95					7.95	15 Jun 2018		
	1,500,000.000	Local		118.086000	1,771,290.00	125.358000	1,880,370.00	109,080.00	0.47
		Base		118.086000	1,771,290.00	125.358000	1,880,370.00	109,080.00	0.47
460146CG6	INTL PAPER CO SR UNSECURED 02/22 4.75					4.75	15 Feb 2022		
	1,005,000.000	Local		100.635692	1,011,388.70	108.941000	1,094,857.05	83,468.35	0.27
		Base		100.635692	1,011,388.70	108.941000	1,094,857.05	83,468.35	0.27
461202AA1	INTUIT INC SR UNSECURED 03/12 5.4					5.4	15 Mar 2012		
	180,000.000	Local		94.500000	170,100.00	100.122000	180,219.60	10,119.60	0.05
		Base		94.500000	170,100.00	100.122000	180,219.60	10,119.60	0.05
461202AB9	INTUIT INC SR UNSECURED 03/17 5.75					5.75	15 Mar 2017		
	875,000.000	Local		92.075429	805,660.00	113.619000	994,166.25	188,506.25	0.25
		Base		92.075429	805,660.00	113.619000	994,166.25	188,506.25	0.25
462590HW3	IOWA STUDENT LOAN LIQUIDITY CO ISLLC 2011 1 A						25 Jun 2042		
	3,770,000.000	Local		94.388560	3,558,448.71	94.400000	3,558,880.00	431.29	0.89
		Base		94.388560	3,558,448.71	94.400000	3,558,880.00	431.29	0.89
46625HGY0	JPMORGAN CHASE + CO SR UNSECURED 01/18 6.					6.0	15 Jan 2018		
	3,300,000.000	Local		105.170545	3,470,628.00	115.865000	3,823,545.00	352,917.00	0.96
		Base		105.170545	3,470,628.00	115.865000	3,823,545.00	352,917.00	0.96
46637EAC7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2011 PLSD A2 144A					3.3638	13 Nov 2044		
	950,000.000	Local		100.499900	954,749.05	104.069200	988,657.40	33,908.35	0.25
Original Face:	950,000.000	Base		100.499900	954,749.05	104.069200	988,657.40	33,908.35	0.25
49306CAH4	KEY BANK NA SUBORDINATED 07/14 5.8					5.8	01 Jul 2014		
	1,500,000.000	Local		104.878000	1,573,170.00	108.219000	1,623,285.00	50,115.00	0.41
		Base		104.878000	1,573,170.00	108.219000	1,623,285.00	50,115.00	0.41
49326EEC3	KEYCORP SR UNSECURED 08/15 3.75					3.75	13 Aug 2015		
	1,700,000.000	Local		100.687647	1,711,690.00	105.377000	1,791,409.00	79,719.00	0.45
		Base		100.687647	1,711,690.00	105.377000	1,791,409.00	79,719.00	0.45
544435C32	LOS ANGELES CA DEPT OF ARPTS LOSAPT 05/39 FIXED 6.582					6.582	15 May 2039		
	1,380,000.000	Local		100.062344	1,380,860.35	122.218000	1,686,608.40	305,748.05	0.42
Original Face:	1,380,000.000	Base		100.062344	1,380,860.35	122.218000	1,686,608.40	305,748.05	0.42

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

Books Closed

Prepared by State Street

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
55259PAD8	M+I MARSHALL + ILSLEY BK SUBORDINATED 01/17 5.					5.0	17 Jan 2017		
	700,000.000	Local	102.000000	714,000.00	106.770000	747,390.00	33,390.00	0.19	
		Base	102.000000	714,000.00	106.770000	747,390.00	33,390.00	0.19	
55313UAC3	MMAF EQUIPMENT FINANCE LLC MMAF 2009 AA A3 144A					2.37	15 Nov 2013		
	1,117,188.440	Local	99.984140	1,117,011.25	100.397930	1,121,634.07	4,622.82	0.28	
Original Face:	2,500,000.000	Base	99.984140	1,117,011.25	100.397930	1,121,634.07	4,622.82	0.28	
55313UAD1	MMAF EQUIPMENT FINANCE LLC MMAF 2009 AA A4 144A					3.51	15 Jan 2030		
	2,250,000.000	Local	102.000000	2,295,000.00	103.488070	2,328,481.58	33,481.58	0.58	
Original Face:	2,250,000.000	Base	102.000000	2,295,000.00	103.488070	2,328,481.58	33,481.58	0.58	
571748AR3	MARSH + MCLENNAN COS INC SR UNSECURED 07/21 4.8					4.8	15 Jul 2021		
	1,835,000.000	Local	100.860831	1,850,796.25	111.495000	2,045,933.25	195,137.00	0.51	
		Base	100.860831	1,850,796.25	111.495000	2,045,933.25	195,137.00	0.51	
57582PJQ4	MASSACHUSETTS ST MAS 05/37 FLOATING VAR					0.936	01 May 2037		
	3,450,000.000	Local	81.000000	2,794,500.00	81.150000	2,799,675.00	5,175.00	0.70	
Original Face:	3,450,000.000	Base	81.000000	2,794,500.00	81.150000	2,799,675.00	5,175.00	0.70	
59156RAR9	METLIFE INC SR UNSECURED 08/18 6.817					6.817	15 Aug 2018		
	3,180,000.000	Local	118.305324	3,762,109.30	122.378000	3,891,620.40	129,511.10	0.97	
		Base	118.305324	3,762,109.30	122.378000	3,891,620.40	129,511.10	0.97	
61747WAF6	MORGAN STANLEY SR UNSECURED 01/21 5.75					5.75	25 Jan 2021		
	3,500,000.000	Local	101.385000	3,548,475.00	99.123000	3,469,305.00	-79,170.00	0.87	
		Base	101.385000	3,548,475.00	99.123000	3,469,305.00	-79,170.00	0.87	
644617AB8	NEW HAMPSHIRE ST HGR EDU LOAN NHSHGR 10/25 FLOATING VAR					1.09575	25 Oct 2025		
	2,065,000.000	Local	97.492190	2,013,213.72	97.053000	2,004,144.45	-9,069.27	0.50	
		Base	97.492190	2,013,213.72	97.053000	2,004,144.45	-9,069.27	0.50	
645918ZA4	NEW JERSEY ST ECON DEV AUTH RE NJSDEV 09/13 FIXED 2.657					2.657	01 Sep 2013		
	2,900,000.000	Local	100.000000	2,900,000.00	101.268000	2,936,772.00	36,772.00	0.74	
		Base	100.000000	2,900,000.00	101.268000	2,936,772.00	36,772.00	0.74	
652482BJ8	NEWS AMERICA INC COMPANY GUAR 12/34 6.2					6.2	15 Dec 2034		
	1,650,000.000	Local	101.599303	1,676,388.50	116.018000	1,914,297.00	237,908.50	0.48	
		Base	101.599303	1,676,388.50	116.018000	1,914,297.00	237,908.50	0.48	

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

Books Closed

Prepared by State Street

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
655844AE8	NORFOLK SOUTHERN CORP SR UNSECURED 05/17 7.7				7.7	15 May 2017		
		830,000.000	Local 113.987976	946,100.20	126.208000	1,047,526.40	101,426.20	0.26
			Base 113.987976	946,100.20	126.208000	1,047,526.40	101,426.20	0.26
67087MAA4	OBP DEPOSITOR LLC TRUST OBP 2010 OBP A 144A				4.6462	15 Jul 2045		
		2,550,000.000	Local 102.056155	2,602,431.96	113.040000	2,882,520.00	280,088.04	0.72
Original Face:		2,550,000.000	Base 102.056155	2,602,431.96	113.040000	2,882,520.00	280,088.04	0.72
682439AA2	1166 AVENUE OF THE AMERICAS CO AACMT 2005 C6A A1 144A				5.6896	13 Oct 2037		
		3,350,000.000	Local 101.984375	3,416,476.56	116.542600	3,904,177.10	487,700.54	0.98
Original Face:		3,350,000.000	Base 101.984375	3,416,476.56	116.542600	3,904,177.10	487,700.54	0.98
68268NAE3	ONEOK PARTNERS LP COMPANY GUAR 03/19 8.625				8.625	01 Mar 2019		
		1,500,000.000	Local 107.751000	1,616,265.00	128.824000	1,932,360.00	316,095.00	0.48
			Base 107.751000	1,616,265.00	128.824000	1,932,360.00	316,095.00	0.48
70659PAB7	PENARTH MASTER ISSUER PENAR 2011 1A A1 144A				0.8955	18 May 2015		
		1,950,000.000	Local 100.000000	1,950,000.00	100.213360	1,954,160.52	4,160.52	0.49
Original Face:		1,950,000.000	Base 100.000000	1,950,000.00	100.213360	1,954,160.52	4,160.52	0.49
709221TF2	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/37 FIXED 5.848				5.848	01 Dec 2037		
		1,955,000.000	Local 97.781161	1,911,621.70	117.788000	2,302,755.40	391,133.70	0.58
Original Face:		1,955,000.000	Base 97.781161	1,911,621.70	117.788000	2,302,755.40	391,133.70	0.58
717883LV2	PHILADELPHIA SCH DIST PA PHISCD 09/30 FIXED 5.995				5.995	01 Sep 2030		
		2,875,000.000	Local 100.000000	2,875,000.00	105.838000	3,042,842.50	167,842.50	0.76
			Base 100.000000	2,875,000.00	105.838000	3,042,842.50	167,842.50	0.76
75076PAP0	RAILSPLITTER IL TOBACCO SETTLE RAIGEN 06/20 FIXED OID 5.25				5.25	01 Jun 2020		
		3,055,000.000	Local 100.805694	3,079,613.95	114.117000	3,486,274.35	406,660.40	0.87
			Base 100.805694	3,079,613.95	114.117000	3,486,274.35	406,660.40	0.87
755111BV2	RAYTHEON COMPANY SR UNSECURED 12/14 1.4				1.4	15 Dec 2014		
		1,920,000.000	Local 99.879000	1,917,676.80	101.780000	1,954,176.00	36,499.20	0.49
			Base 99.879000	1,917,676.80	101.780000	1,954,176.00	36,499.20	0.49
759351AJ8	REINSURANCE GRP OF AMER SR UNSECURED 06/21 5.				5.0	01 Jun 2021		
		1,800,000.000	Local 99.553433	1,791,961.80	104.146000	1,874,628.00	82,666.20	0.47
			Base 99.553433	1,791,961.80	104.146000	1,874,628.00	82,666.20	0.47

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
761713AD8	REYNOLDS AMERICAN INC SR SECURED 06/13 7.25					7.25	01 Jun 2013		
	2,910,000.000	Local	106.209741	3,090,703.45	106.323000	3,093,999.30	3,295.85	0.77	
		Base	106.209741	3,090,703.45	106.323000	3,093,999.30	3,295.85	0.77	
78010XAK7	ROYAL BK OF SCOTLAND PLC BANK GUARANT 01/21 6.125					6.125	11 Jan 2021		
	3,600,000.000	Local	100.207000	3,607,452.00	108.652000	3,911,472.00	304,020.00	0.98	
		Base	100.207000	3,607,452.00	108.652000	3,911,472.00	304,020.00	0.98	
78446EAF4	SMART TRUST SMAT 2011 1USA A4A 144A					2.52	14 Nov 2016		
	2,260,000.000	Local	99.975510	2,259,446.53	101.921920	2,303,435.39	43,988.86	0.58	
Original Face:	2,260,000.000	Base	99.975510	2,259,446.53	101.921920	2,303,435.39	43,988.86	0.58	
78446NAG2	SMART TRUST SMAT 2011 4USA A4B 144A					1.6005	14 Aug 2017		
	1,590,000.000	Local	100.000000	1,590,000.00	100.481890	1,597,662.05	7,662.05	0.40	
Original Face:	1,590,000.000	Base	100.000000	1,590,000.00	100.481890	1,597,662.05	7,662.05	0.40	
80282DAC6	SANTANDER DRIVE AUTO RECEIVABL SDART 2010 1 A3					1.84	17 Nov 2014		
	1,075,000.000	Local	99.995990	1,074,956.89	100.737090	1,082,923.72	7,966.83	0.27	
Original Face:	1,075,000.000	Base	99.995990	1,074,956.89	100.737090	1,082,923.72	7,966.83	0.27	
80282DAD4	SANTANDER DRIVE AUTO RECEIVABL SDART 2010 1 A4					2.43	15 May 2017		
	2,425,000.000	Local	99.971930	2,424,319.30	102.123540	2,476,495.85	52,176.55	0.62	
Original Face:	2,425,000.000	Base	99.971930	2,424,319.30	102.123540	2,476,495.85	52,176.55	0.62	
80282LAA2	SANTANDER DRIVE AUTO RECEIVABL SDART 2011 S1A B 144A					1.48	15 May 2017		
	537,701.580	Local	99.993500	537,666.63	99.474580	534,876.39	-2,790.24	0.13	
Original Face:	1,055,000.000	Base	99.993500	537,666.63	99.474580	534,876.39	-2,790.24	0.13	
80282NAA8	SANTANDER DRIVE AUTO RECEIVABL SDART 2011 S2A B 144A					2.06	15 Jun 2017		
	1,570,967.050	Local	99.998860	1,570,949.14	99.908820	1,569,534.64	-1,414.50	0.39	
Original Face:	2,645,000.000	Base	99.998860	1,570,949.14	99.908820	1,569,534.64	-1,414.50	0.39	
816851AF6	SEMPRA ENERGY SR UNSECURED 02/13 6.					6.0	01 Feb 2013		
	690,000.000	Local	103.723391	715,691.40	104.803000	723,140.70	7,449.30	0.18	
		Base	103.723391	715,691.40	104.803000	723,140.70	7,449.30	0.18	
816851AL3	SEMPRA ENERGY SR UNSECURED 11/13 8.9					8.9	15 Nov 2013		
	1,000,000.000	Local	117.313000	1,173,130.00	111.701000	1,117,010.00	-56,120.00	0.28	
		Base	117.313000	1,173,130.00	111.701000	1,117,010.00	-56,120.00	0.28	

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

Books Closed

Prepared by State Street

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
817565BM5	SERVICE CORP INTL SR UNSECURED 10/18 7.625					7.625	01 Oct 2018		
	1,600,000.000	Local		111.500000	1,784,000.00	116.375000	1,862,000.00	78,000.00	0.47
		Base		111.500000	1,784,000.00	116.375000	1,862,000.00	78,000.00	0.47
83368RAA0	SOCIETE GENERALE SR UNSECURED 144A 04/21 5.2					5.2	15 Apr 2021		
	3,400,000.000	Local		100.654529	3,422,254.00	96.717000	3,288,378.00	-133,876.00	0.82
		Base		100.654529	3,422,254.00	96.717000	3,288,378.00	-133,876.00	0.82
840555CZ7	SOUTH TEXAS HIGHER EDUCATION 10/24 1					1.411	01 Oct 2024		
	2,373,000.000	Local		96.696540	2,294,608.89	96.618000	2,292,745.14	-1,863.75	0.57
Original Face:	2,373,000.000	Base		96.696540	2,294,608.89	96.618000	2,292,745.14	-1,863.75	0.57
842475F75	STHRN CALIFORNIA ST PUBLIC PWR STNPWR 07/40 FIXED 5.943					5.943	01 Jul 2040		
	2,040,000.000	Local		100.000000	2,040,000.00	115.653000	2,359,321.20	319,321.20	0.59
		Base		100.000000	2,040,000.00	115.653000	2,359,321.20	319,321.20	0.59
845467AF6	SOUTHWESTERN ENERGY CO COMPANY GUAR 144A 03/22 4.1					4.1	15 Mar 2022		
	2,540,000.000	Local		99.877000	2,536,875.80	99.877000	2,536,875.80	0.00	0.64
		Base		99.877000	2,536,875.80	99.877000	2,536,875.80	0.00	0.64
85590AAL8	STARWOOD HOTELS + RESORT SR UNSECURED 05/18 6.75					6.75	15 May 2018		
	1,700,000.000	Local		108.500000	1,844,500.00	116.250000	1,976,250.00	131,750.00	0.49
		Base		108.500000	1,844,500.00	116.250000	1,976,250.00	131,750.00	0.49
88732JAH1	TIME WARNER CABLE INC COMPANY GUAR 05/17 5.85					5.85	01 May 2017		
	1,150,000.000	Local		89.434652	1,028,498.50	117.668000	1,353,182.00	324,683.50	0.34
		Base		89.434652	1,028,498.50	117.668000	1,353,182.00	324,683.50	0.34
88880CAB9	TOBACCO SECURITIZATION AUTH MN TOBGEN 03/15 FIXED 3.093					3.093	01 Mar 2015		
	260,000.000	Local		100.000000	260,000.00	102.016000	265,241.60	5,241.60	0.07
		Base		100.000000	260,000.00	102.016000	265,241.60	5,241.60	0.07
893830AT6	TRANSOCEAN INC COMPANY GUAR 03/38 6.8					6.8	15 Mar 2038		
	3,300,000.000	Local		98.102212	3,237,373.00	116.918000	3,858,294.00	620,921.00	0.97
		Base		98.102212	3,237,373.00	116.918000	3,858,294.00	620,921.00	0.97
907818DA3	UNION PACIFIC CORP SR UNSECURED 08/18 5.7					5.7	15 Aug 2018		
	565,000.000	Local		97.513000	550,948.45	120.222000	679,254.30	128,305.85	0.17
		Base		97.513000	550,948.45	120.222000	679,254.30	128,305.85	0.17

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

Books Closed

Prepared by State Street

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912803AY9	STRIP PRINC 11/21 0.00000					0.01	15 Nov 2021		
	4,580,000.000	Local		72.066000	3,300,622.80	82.199000	3,764,714.20	464,091.40	0.94
		Base		72.066000	3,300,622.80	82.199000	3,764,714.20	464,091.40	0.94
912803BM4	STRIP PRINC 11/27 0.00000					0.01	15 Nov 2027		
	6,100,000.000	Local		61.392000	3,744,912.00	63.979000	3,902,719.00	157,807.00	0.98
		Base		61.392000	3,744,912.00	63.979000	3,902,719.00	157,807.00	0.98
912810PX0	US TREASURY N/B 05/38 4.5					4.5	15 May 2038		
	5,300,000.000	Local		126.266948	6,692,148.27	127.859000	6,776,527.00	84,378.73	1.70
		Base		126.266948	6,692,148.27	127.859000	6,776,527.00	84,378.73	1.70
912828KN9	US TREASURY N/B 04/14 1.875					1.875	30 Apr 2014		
	4,000,000.000	Local		104.160156	4,166,406.25	103.313000	4,132,520.00	-33,886.25	1.04
		Base		104.160156	4,166,406.25	103.313000	4,132,520.00	-33,886.25	1.04
912828QA1	US TREASURY N/B 03/16 2.25					2.25	31 Mar 2016		
	22,000,000.000	Local		106.561232	23,443,471.00	106.391000	23,406,020.00	-37,451.00	5.86
		Base		106.561232	23,443,471.00	106.391000	23,406,020.00	-37,451.00	5.86
912828RL6	US TREASURY N/B 10/14 0.5					0.5	15 Oct 2014		
	3,000,000.000	Local		100.398438	3,011,953.13	100.281000	3,008,430.00	-3,523.13	0.75
		Base		100.398438	3,011,953.13	100.281000	3,008,430.00	-3,523.13	0.75
912828RR3	US TREASURY N/B 11/21 2.					2.0	15 Nov 2021		
	3,500,000.000	Local		99.859375	3,495,078.13	100.500000	3,517,500.00	22,421.87	0.88
		Base		99.859375	3,495,078.13	100.500000	3,517,500.00	22,421.87	0.88
91324PAW2	UNITEDHEALTH GROUP INC SR UNSECURED 06/17 6.					6.0	15 Jun 2017		
	410,000.000	Local		99.188000	406,670.80	120.633000	494,595.30	87,924.50	0.12
		Base		99.188000	406,670.80	120.633000	494,595.30	87,924.50	0.12
91324PBJ0	UNITEDHEALTH GROUP INC SR UNSECURED 02/18 6.					6.0	15 Feb 2018		
	1,150,000.000	Local		107.930217	1,241,197.50	122.156000	1,404,794.00	163,596.50	0.35
		Base		107.930217	1,241,197.50	122.156000	1,404,794.00	163,596.50	0.35
917546HX4	UTAH ST BRD OF RGTS STUDENT LO UTSSTD 05/29 FLOATINOID VAR					1.397	01 May 2029		
	1,800,000.000	Local		97.378910	1,752,820.38	97.362000	1,752,516.00	-304.38	0.44
		Base		97.378910	1,752,820.38	97.362000	1,752,516.00	-304.38	0.44

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

Books Closed

Prepared by State Street

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92343VAK0	VERIZON COMMUNICATIONS SR UNSECURED 02/38 6.4					6.4	15 Feb 2038		
	750,000.000	Local		104.769000	785,767.50	125.295000	939,712.50	153,945.00	0.24
		Base		104.769000	785,767.50	125.295000	939,712.50	153,945.00	0.24
94707VAB6	WEATHERFORD BERMUDA COMPANY GUAR 09/40 6.75					6.75	15 Sep 2040		
	1,800,000.000	Local		105.510000	1,899,180.00	119.002000	2,142,036.00	242,856.00	0.54
		Base		105.510000	1,899,180.00	119.002000	2,142,036.00	242,856.00	0.54
94973VAM9	WELLPOINT INC SR UNSECURED 06/17 5.875					5.875	15 Jun 2017		
	1,605,000.000	Local		104.550224	1,678,031.10	117.532000	1,886,388.60	208,357.50	0.47
		Base		104.550224	1,678,031.10	117.532000	1,886,388.60	208,357.50	0.47
959802AB5	WESTERN UNION CO/THE SR UNSECURED 10/16 5.93					5.93	01 Oct 2016		
	1,610,000.000	Local		113.200711	1,822,531.45	115.081000	1,852,804.10	30,272.65	0.46
		Base		113.200711	1,822,531.45	115.081000	1,852,804.10	30,272.65	0.46
959802AP4	WESTERN UNION CO/THE SR UNSECURED 08/18 3.65					3.65	22 Aug 2018		
	1,080,000.000	Local		99.908000	1,079,006.40	107.287000	1,158,699.60	79,693.20	0.29
		Base		99.908000	1,079,006.40	107.287000	1,158,699.60	79,693.20	0.29
96041RAA7	WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2010 1A A 144A					1.75	17 Dec 2012		
	64,451.820	Local		100.000000	64,451.82	100.007420	64,456.60	4.78	0.02
Original Face:	2,500,000.000	Base		100.000000	64,451.82	100.007420	64,456.60	4.78	0.02
96041RAB5	WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2010 1A B 144A					5.0	15 May 2015		
	1,000,000.000	Local		100.000000	1,000,000.00	101.269230	1,012,692.30	12,692.30	0.25
Original Face:	1,000,000.000	Base		100.000000	1,000,000.00	101.269230	1,012,692.30	12,692.30	0.25
96041TAE5	WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2011 1A A3 144A					1.49	16 Jun 2014		
	1,740,000.000	Local		99.996500	1,739,939.10	100.076590	1,741,332.67	1,393.57	0.44
Original Face:	1,740,000.000	Base		99.996500	1,739,939.10	100.076590	1,741,332.67	1,393.57	0.44
96041TAG0	WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2011 1A B 144A					2.6	15 Oct 2014		
	820,000.000	Local		99.983730	819,866.59	100.456450	823,742.89	3,876.30	0.21
Original Face:	820,000.000	Base		99.983730	819,866.59	100.456450	823,742.89	3,876.30	0.21
96950FAB0	WILLIAMS PARTNERS LP SR UNSECURED 02/15 3.8					3.8	15 Feb 2015		
	1,750,000.000	Local		101.542629	1,776,996.00	105.798000	1,851,465.00	74,469.00	0.46
		Base		101.542629	1,776,996.00	105.798000	1,851,465.00	74,469.00	0.46

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

Books Closed

Prepared by State Street

# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
		362,065,022.100	Local	367,583,170.08		383,269,038.56	15,685,868.48	95.99
Original Face:		238,627,674.160	Base	367,583,170.08		383,269,038.56	15,685,868.48	95.99
<b>FIXED INCOME Total</b>								
		362,065,022.100	Base	367,583,170.08		383,269,038.56	15,685,868.48	0.00 95.99
Original Face:		238,627,674.160						



# Holdings

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		378,066,791.150	Base	383,584,939.13		399,270,807.61	15,685,868.48	0.00
		238,627,674.160						100.00

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR							
		17,689.890	Local	1.000000	17,689.89	1.000000	17,689.89	0.00
			Base	1.000000	17,689.89	1.000000	17,689.89	0.00

<b>US DOLLAR Total</b>		17,689.890	Local		17,689.89		17,689.89	0.00
			Base		17,689.89		17,689.89	0.00

<b>CASH Total</b>		17,689.890	Base		17,689.89		17,689.89	0.00
-------------------	--	------------	------	--	-----------	--	-----------	------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				0.2215398	31 Dec 2099		
		43,026,934.000	Local	100.000000	43,026,934.00	100.000000	43,026,934.00	8.80
			Base	100.000000	43,026,934.00	100.000000	43,026,934.00	8.80

<b>US DOLLAR Total</b>		43,026,934.000	Local		43,026,934.00		43,026,934.00	8.80
			Base		43,026,934.00		43,026,934.00	8.80

<b>CASH EQUIVALENT Total</b>		43,026,934.000	Base		43,026,934.00		43,026,934.00	8.80
------------------------------	--	----------------	------	--	---------------	--	---------------	------

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

01F030439	FNMA TBA MARCH				3.0	01 Dec 2099		
		7,500,000.000	Local	103.745313	7,780,898.44	103.766000	7,782,450.00	1,551.56
Original Face:		7,500,000.000	Base	103.745313	7,780,898.44	103.766000	7,782,450.00	1,551.56

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
01F032633	FNMA TBA MAR11 SINGLE FAMILY					3.5	01 Dec 2099		
	13,000,000.000	Local		103.490415	13,453,753.89	103.344000	13,434,720.00	-19,033.89	2.75
Original Face:	13,000,000.000	Base		103.490415	13,453,753.89	103.344000	13,434,720.00	-19,033.89	2.75
01F040438	FNMA TBA MAR 15 SINGLE FAM					4.0	01 Dec 2099		
	-2,800,000.000	Local		105.859375	-2,964,062.50	105.875000	-2,964,500.00	-437.50	0.61
Original Face:	2,800,000.000	Base		105.859375	-2,964,062.50	105.875000	-2,964,500.00	-437.50	0.61
01F0406A0	FNMA OCT TBA TBAXXX					4.0	01 Oct 2041		
	1,200,000.000	Local		104.906250	1,258,875.00	0.000000	0.00	-1,258,875.00	0.00
Original Face:	1,200,000.000	Base		104.906250	1,258,875.00	0.000000	0.00	-1,258,875.00	0.00
01F042434	FNMA TBA MAR 15 SINGLE FAM					4.5	31 Dec 2099		
	-1,900,000.000	Local		106.875000	-2,030,625.00	106.992000	-2,032,848.00	-2,223.00	0.42
Original Face:	7,400,000.000	Base		106.875000	-2,030,625.00	106.992000	-2,032,848.00	-2,223.00	0.42
01F042632	FNMA TBA MAR 30 SINGLE FAM					4.5	01 Dec 2099		
	-2,700,000.000	Local		106.562500	-2,877,187.50	106.547000	-2,876,769.00	418.50	0.59
Original Face:	34,700,000.000	Base		106.562500	-2,877,187.50	106.547000	-2,876,769.00	418.50	0.59
01F050635	FNMA TBA MAR 30 SINGLE FAM					5.0	01 Dec 2099		
	12,800,000.000	Local		107.902945	13,811,576.92	107.969000	13,820,032.00	8,455.08	2.83
Original Face:	12,800,000.000	Base		107.902945	13,811,576.92	107.969000	13,820,032.00	8,455.08	2.83
01F052631	FNMA TBA MAR 30 SINGLE FAM					5.5	01 Dec 2099		
	-2,500,000.000	Local		108.781250	-2,719,531.25	108.891000	-2,722,275.00	-2,743.75	0.56
Original Face:	63,380,000.000	Base		108.781250	-2,719,531.25	108.891000	-2,722,275.00	-2,743.75	0.56
01F060634	FNMA TBA MAR 30 SINGLE FAM					6.0	01 Dec 2099		
	-3,500,000.000	Local		109.796875	-3,842,890.63	110.000000	-3,850,000.00	-7,109.37	0.79
Original Face:	73,900,000.000	Base		109.796875	-3,842,890.63	110.000000	-3,850,000.00	-7,109.37	0.79
01N032634	GOVERNMENT NATL MTG ASSN					3.5	01 Dec 2099		
	3,500,000.000	Local		104.843750	3,669,531.25	104.813000	3,668,455.00	-1,076.25	0.75
Original Face:	3,500,000.000	Base		104.843750	3,669,531.25	104.813000	3,668,455.00	-1,076.25	0.75
01N040637	GNMA I TBA MAR 30 SINGLE FAM					4.0	01 Dec 2099		
	-400,000.000	Local		107.734375	-430,937.50	107.672000	-430,688.00	249.50	0.09
Original Face:	400,000.000	Base		107.734375	-430,937.50	107.672000	-430,688.00	249.50	0.09

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
01N042633	GNMA I TBA MAR 30 SINGLE FAM					4.5	15 Dec 2099		
	400,000.000	Local		109.500000	438,000.00	108.969000	435,876.00	-2,124.00	0.09
Original Face:	400,000.000	Base		109.500000	438,000.00	108.969000	435,876.00	-2,124.00	0.09
01N050636	GNMA I TBA MAR 30 SINGLE FAM					5.0	15 Dec 2099		
	-8,200,000.000	Local		110.656250	-9,073,812.50	110.422000	-9,054,604.00	19,208.50	1.85
Original Face:	8,200,000.000	Base		110.656250	-9,073,812.50	110.422000	-9,054,604.00	19,208.50	1.85
01N050636	GNMA I TBA MAR 30 SINGLE FAM					5.0	15 Dec 2099		
	4,000,000.000	Local		110.484375	4,419,375.00	110.422000	4,416,880.00	-2,495.00	0.90
Original Face:	4,000,000.000	Base		110.484375	4,419,375.00	110.422000	4,416,880.00	-2,495.00	0.90
02R040631	FHLMC GOLD SINGLE FAMILY MARCH					4.0	01 Dec 2099		
	7,000,000.000	Local		104.921875	7,344,531.25	104.891000	7,342,370.00	-2,161.25	1.50
Original Face:	7,000,000.000	Base		104.921875	7,344,531.25	104.891000	7,342,370.00	-2,161.25	1.50
02R042637	FHLMC TBA MAR 30 GOLD SINGLE					4.5	31 Dec 2099		
	-7,800,000.000	Local		105.984375	-8,266,781.25	106.203000	-8,283,834.00	-17,052.75	1.69
Original Face:	7,800,000.000	Base		105.984375	-8,266,781.25	106.203000	-8,283,834.00	-17,052.75	1.69
02R052628	FHLMC TBA FEB 30 GOLD SINGLE					5.5	01 Dec 2099		
045424FJ2	ASSET SECURITIZATION CORPORATI ASC 1997 D5 PS1					1.585063	14 Feb 2043		
	0.330	Local		6.060606	0.02	1.102100	0.00	-0.02	0.00
		Base		6.060606	0.02	1.102100	0.00	-0.02	0.00
05947UVM7	BANC OF AMERICA COMMERCIAL MOR BACM 2004 4 A5					4.576	10 Jul 2042		
	145,361.010	Local		102.011722	148,285.27	101.066200	146,910.85	-1,374.42	0.03
Original Face:	340,000.000	Base		102.011722	148,285.27	101.066200	146,910.85	-1,374.42	0.03
05948XT27	BANC OF AMERICA MORTGAGE SECUR BOAMS 2004 A 2A2					2.841001	25 Feb 2034		
	0.050	Local		100.000000	0.05	89.058100	0.04	-0.01	0.00
		Base		100.000000	0.05	89.058100	0.04	-0.01	0.00
05952XAG9	BANC OF AMERICA FUNDING CORPOR BAF 2010 R4 2A1 144A					4.5	26 Mar 2037		
05955CAA5	BANC OF AMERICA FUNDING CORPOR BAF 2009 R1 A1					5.02975	20 May 2036		
	81,479.980	Local		97.240598	79,231.62	100.547900	81,926.41	2,694.79	0.02
Original Face:	550,000.000	Base		97.240598	79,231.62	100.547900	81,926.41	2,694.79	0.02

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
07324NAF0	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006 3A M4 144A					0.64839	25 Oct 2036		
	0.050	Local	100.000000		0.05	21.180200	0.01	-0.04	0.00
		Base	100.000000		0.05	21.180200	0.01	-0.04	0.00
07324NAG8	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006 3A M5 144A					0.69839	25 Oct 2036		
	0.070	Local	100.000000		0.07	12.169600	0.01	-0.06	0.00
		Base	100.000000		0.07	12.169600	0.01	-0.06	0.00
07324NAH6	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006 3A M6 144A					0.77839	25 Oct 2036		
	0.050	Local	100.000000		0.05	7.485800	0.00	-0.05	0.00
		Base	100.000000		0.05	7.485800	0.00	-0.05	0.00
07324NAJ2	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006 3A B1 144A					1.01839	25 Oct 2036		
	0.030	Local	100.000000		0.03	2.948000	0.00	-0.03	0.00
		Base	100.000000		0.03	2.948000	0.00	-0.03	0.00
07324NAK9	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006 3A B2 144A					1.56839	25 Oct 2036		
	0.030	Local	100.000000		0.03	0.834600	0.00	-0.03	0.00
		Base	100.000000		0.03	0.834600	0.00	-0.03	0.00
07324SAK8	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2004 1 IO 144A					1.25	25 Apr 2034		
	1,056,073.330	Local	6.702732		70,785.77	3.934760	41,553.95	-29,231.82	0.01
Original Face:	5,905,000.000	Base	6.702732		70,785.77	3.934760	41,553.95	-29,231.82	0.01
07324YAA7	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006 2A IO 144A					3.1745	25 Jul 2036		
	3,055,352.140	Local	8.836900		269,998.41	3.289800	100,514.97	-169,483.44	0.02
Original Face:	6,365,000.000	Base	8.836900		269,998.41	3.289800	100,514.97	-169,483.44	0.02
07325BAG3	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006 4A M4 144A					0.61839	25 Dec 2036		
	0.070	Local	114.285714		0.08	23.178500	0.02	-0.06	0.00
		Base	114.285714		0.08	23.178500	0.02	-0.06	0.00
07325BAH1	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006 4A M5 144A					0.65839	25 Dec 2036		
	0.060	Local	116.666667		0.07	16.501800	0.01	-0.06	0.00
		Base	116.666667		0.07	16.501800	0.01	-0.06	0.00
07325BAJ7	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006 4A M6 144A					0.73839	25 Dec 2036		
	0.070	Local	114.285714		0.08	12.208200	0.01	-0.07	0.00
		Base	114.285714		0.08	12.208200	0.01	-0.07	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
07325BAK4	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006 4A B1 144A					0.91839	25 Dec 2036		
	0.060	Local		116.666667	0.07	9.341700	0.01	-0.06	0.00
		Base		116.666667	0.07	9.341700	0.01	-0.06	0.00
07325BAM0	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006 4A B3 144A					2.66839	25 Dec 2036		
	0.040	Local		125.000000	0.05	2.063100	0.00	-0.05	0.00
		Base		125.000000	0.05	2.063100	0.00	-0.05	0.00
07325MAJ3	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2007 1 B1 144A					0.88839	25 Mar 2037		
	0.020	Local		100.000000	0.02	10.961200	0.00	-0.02	0.00
		Base		100.000000	0.02	10.961200	0.00	-0.02	0.00
07325MAK0	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2007 1 B2 144A					1.36839	25 Mar 2037		
	0.040	Local		125.000000	0.05	6.472000	0.00	-0.05	0.00
		Base		125.000000	0.05	6.472000	0.00	-0.05	0.00
07325MAL8	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2007 1 B3 144A					3.56839	25 Mar 2037		
	0.030	Local		100.000000	0.03	3.472700	0.00	-0.03	0.00
		Base		100.000000	0.03	3.472700	0.00	-0.03	0.00
125044BC0	CDC COMMERCIAL MORTGAGE TRUST CDCMT 2002 FX1 XCL 144A					1.336433	15 May 2035		
	2,805,843.650	Local		5.945280	166,815.26	2.340100	65,659.55	-101,155.71	0.01
Original Face:	14,420,000.000	Base		5.945280	166,815.26	2.340100	65,659.55	-101,155.71	0.01
12645NAA3	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2011 7R A1 144A					1.5228	28 Aug 2047		
	778,982.850	Local		100.000000	778,982.85	98.121520	764,349.81	-14,633.04	0.16
Original Face:	1,000,000.000	Base		100.000000	778,982.85	98.121520	764,349.81	-14,633.04	0.16
21H040632	GOVERNMENT NATIONAL MTG ASSN					4.0	01 Dec 2099		
	300,000.000	Local		108.156250	324,468.75	107.672000	323,016.00	-1,452.75	0.07
Original Face:	300,000.000	Base		108.156250	324,468.75	107.672000	323,016.00	-1,452.75	0.07
31283GHX8	FED HM LN PC POOL G00246					8.0	01 Jul 2024		
	5,388.720	Local		103.437551	5,573.96	119.101000	6,418.02	844.06	0.00
Original Face:	731,340.000	Base		103.437551	5,573.96	119.101000	6,418.02	844.06	0.00
31283H3M5	FED HM LN PC POOL G01704 G0 1704					5.5	01 Jul 2033		
	690,385.910	Local		100.828125	696,103.17	108.973000	752,334.24	56,231.07	0.15
Original Face:	4,780,000.000	Base		100.828125	696,103.17	108.973000	752,334.24	56,231.07	0.15

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31283H6B6	FED HM LN PC POOL G01766				6.5	01 Oct 2032			
		186,639.070	Local	101.734374	189,876.09	113.645000	212,105.97	22,229.88	0.04
Original Face:		990,000.000	Base	101.734374	189,876.09	113.645000	212,105.97	22,229.88	0.04
31283H6W0	FED HM LN PC POOL G01785				6.0	01 May 2033			
		185,844.420	Local	102.765620	190,984.17	111.580000	207,365.20	16,381.03	0.04
Original Face:		1,090,000.000	Base	102.765620	190,984.17	111.580000	207,365.20	16,381.03	0.04
31283HTN5	FED HM LN PC POOL G01457				6.0	01 Aug 2029			
		67,647.920	Local	102.546878	69,370.83	111.580000	75,481.55	6,110.72	0.02
Original Face:		1,555,000.000	Base	102.546878	69,370.83	111.580000	75,481.55	6,110.72	0.02
31283HWY7	FED HM LN PC POOL G01563				5.5	01 Jun 2033			
		346,944.760	Local	99.093755	343,800.59	108.973000	378,076.11	34,275.52	0.08
Original Face:		2,790,000.000	Base	99.093755	343,800.59	108.973000	378,076.11	34,275.52	0.08
31283HX75	FED HM LN PC POOL G01602				6.0	01 Sep 2033			
		365,963.120	Local	101.843749	372,710.56	111.580000	408,341.65	35,631.09	0.08
Original Face:		3,905,000.000	Base	101.843749	372,710.56	111.580000	408,341.65	35,631.09	0.08
31283HXM2	FED HM LN PC POOL G01584				5.0	01 Aug 2033			
		81,838.870	Local	99.234361	81,212.28	108.000000	88,385.98	7,173.70	0.02
Original Face:		427,524.000	Base	99.234361	81,212.28	108.000000	88,385.98	7,173.70	0.02
31283HYW9	FED HM LN PC POOL G01625				5.0	01 Nov 2033			
		2,232,084.220	Local	99.515625	2,221,272.57	108.000000	2,410,650.96	189,378.39	0.49
Original Face:		8,300,000.000	Base	99.515625	2,221,272.57	108.000000	2,410,650.96	189,378.39	0.49
31283KCR7	FED HM LN PC POOL G10980				6.5	01 Dec 2014			
		2,900.840	Local	102.187297	2,964.29	105.695000	3,066.04	101.75	0.00
Original Face:		343,350.000	Base	102.187297	2,964.29	105.695000	3,066.04	101.75	0.00
31283KFL7	FED HM LN PC POOL G11071				7.5	01 Dec 2015			
		20,526.480	Local	105.906225	21,738.82	106.797000	21,921.66	182.84	0.00
Original Face:		2,032,011.000	Base	105.906225	21,738.82	106.797000	21,921.66	182.84	0.00
31283KFM5	FED HM LN PC POOL G11072				7.5	01 Dec 2015			
		37,847.540	Local	105.906223	40,082.90	107.138000	40,549.10	466.20	0.01
Original Face:		6,864,859.000	Base	105.906223	40,082.90	107.138000	40,549.10	466.20	0.01

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31283KY77	FED HM LN PC POOL G11634					5.5	01 Nov 2019		
	4,430.800	Local	102.250158	4,530.50	108.741000	4,818.10	287.60	0.00	
Original Face:	28,664.000	Base	102.250158	4,530.50	108.741000	4,818.10	287.60	0.00	
31287MT59	FED HM LN PC POOL C62372					6.5	01 Jan 2032		
	247,322.780	Local	102.609388	253,776.39	113.645000	281,069.97	27,293.58	0.06	
Original Face:	10,540,000.000	Base	102.609388	253,776.39	113.645000	281,069.97	27,293.58	0.06	
31287NVF2	FED HM LN PC POOL C63314					6.5	01 Jan 2032		
	387,128.960	Local	103.906249	402,251.18	113.645000	439,952.71	37,701.53	0.09	
Original Face:	7,427,000.000	Base	103.906249	402,251.18	113.645000	439,952.71	37,701.53	0.09	
31287QND9	FED HM LN PC POOL C64888					6.5	01 Mar 2032		
	26,351.460	Local	100.718708	26,540.85	113.645000	29,947.12	3,406.27	0.01	
Original Face:	980,000.000	Base	100.718708	26,540.85	113.645000	29,947.12	3,406.27	0.01	
31287SCS4	FED HM LN PC POOL C66381					6.5	01 Apr 2032		
	59,598.790	Local	103.671853	61,787.17	113.645000	67,731.04	5,943.87	0.01	
Original Face:	2,728,250.000	Base	103.671853	61,787.17	113.645000	67,731.04	5,943.87	0.01	
31287SJ99	FED HM LN PC POOL C66588					7.0	01 Apr 2032		
	240,411.630	Local	103.281256	248,300.15	116.733000	280,639.71	32,339.56	0.06	
Original Face:	2,200,000.000	Base	103.281256	248,300.15	116.733000	280,639.71	32,339.56	0.06	
31287TLY9	FED HM LN PC POOL C67543					6.5	01 Jan 2032		
	239,651.420	Local	103.671862	248,451.09	113.645000	272,351.86	23,900.77	0.06	
Original Face:	4,593,036.000	Base	103.671862	248,451.09	113.645000	272,351.86	23,900.77	0.06	
31287U4K5	FED HM LN PC POOL C68926					6.5	01 Jul 2032		
	94,760.760	Local	104.531232	99,054.59	113.739000	107,779.94	8,725.35	0.02	
Original Face:	620,000.000	Base	104.531232	99,054.59	113.739000	107,779.94	8,725.35	0.02	
31287XG59	FED HM LN PC POOL C70220					6.5	01 Aug 2032		
	106,718.550	Local	104.625007	111,654.29	113.645000	121,280.30	9,626.01	0.02	
Original Face:	2,335,637.000	Base	104.625007	111,654.29	113.645000	121,280.30	9,626.01	0.02	
31288CNX5	FED HM LN PC POOL C74006					6.5	01 Aug 2032		
	126,544.130	Local	103.921873	131,507.03	113.645000	143,811.08	12,304.05	0.03	
Original Face:	5,608,671.000	Base	103.921873	131,507.03	113.645000	143,811.08	12,304.05	0.03	

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

Books Closed

Prepared by State Street



# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31288GYL0	FED HM LN PC POOL C77915					6.5	01 Feb 2033		
	71,647.330	Local		104.453132	74,837.88	113.645000	81,423.61	6,585.73	0.02
Original Face:	1,280,000.000	Base		104.453132	74,837.88	113.645000	81,423.61	6,585.73	0.02
3128CUKL9	FED HM LN PC POOL G30299					7.0	01 Sep 2026		
	139,124.080	Local		103.759155	144,353.97	115.715000	160,987.43	16,633.46	0.03
Original Face:	580,000.000	Base		103.759155	144,353.97	115.715000	160,987.43	16,633.46	0.03
3128E33N2	FED HM LN PC POOL D97105					6.5	01 Nov 2026		
	17,947.950	Local		102.265607	18,354.58	111.708000	20,049.30	1,694.72	0.00
Original Face:	50,000.000	Base		102.265607	18,354.58	111.708000	20,049.30	1,694.72	0.00
3128E35Z3	FED HM LN PC POOL D97164					6.5	01 Jan 2027		
	26,851.500	Local		102.312534	27,472.45	111.708000	29,995.27	2,522.82	0.01
Original Face:	45,000.000	Base		102.312534	27,472.45	111.708000	29,995.27	2,522.82	0.01
3128E37F5	FED HM LN PC POOL D97194					7.0	01 Feb 2027		
	42,222.490	Local		104.023448	43,921.29	115.609000	48,813.00	4,891.71	0.01
Original Face:	100,000.000	Base		104.023448	43,921.29	115.609000	48,813.00	4,891.71	0.01
3128E37H1	FED HM LN PC POOL D97196					6.5	01 Feb 2027		
	23,630.070	Local		102.515651	24,224.52	111.708000	26,396.68	2,172.16	0.01
Original Face:	75,000.000	Base		102.515651	24,224.52	111.708000	26,396.68	2,172.16	0.01
3128E3WC4	FED HM LN PC POOL D96943					7.0	01 Mar 2026		
	22,984.860	Local		103.249965	23,731.86	115.774000	26,610.49	2,878.63	0.01
Original Face:	100,000.000	Base		103.249965	23,731.86	115.774000	26,610.49	2,878.63	0.01
3128E3ZD9	FED HM LN PC POOL D97040					7.0	01 Jul 2026		
	28,803.100	Local		103.296833	29,752.69	115.902000	33,383.37	3,630.68	0.01
Original Face:	74,302.000	Base		103.296833	29,752.69	115.902000	33,383.37	3,630.68	0.01
3128E4AA0	FED HM LN PC POOL D97201					7.0	01 Jan 2027		
	16,422.250	Local		103.572897	17,009.00	114.791000	18,851.26	1,842.26	0.00
Original Face:	75,000.000	Base		103.572897	17,009.00	114.791000	18,851.26	1,842.26	0.00
3128EYW69	FED HM LN PC POOL D62469					6.5	01 Jun 2024		
	5,917.110	Local		99.390412	5,881.04	112.757000	6,671.96	790.92	0.00
Original Face:	195,837.000	Base		99.390412	5,881.04	112.757000	6,671.96	790.92	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3128FUYP2	FED HM LN PC POOL D85218				8.5	01 Mar 2027			
		8,603.940	Local	104.656239	9,004.56	100.393000	8,637.75	-366.81	0.00
Original Face:		1,222,465.000	Base	104.656239	9,004.56	100.393000	8,637.75	-366.81	0.00
3128G2D76	FED HM LN PC POOL D89126				6.5	01 May 2024			
		7,255.330	Local	99.390655	7,211.12	111.598000	8,096.80	885.68	0.00
Original Face:		300,000.000	Base	99.390655	7,211.12	111.598000	8,096.80	885.68	0.00
3128GDQ37	FED HM LN PC POOL E78574				6.5	01 Sep 2014			
		1,625.160	Local	102.187477	1,660.71	105.695000	1,717.71	57.00	0.00
Original Face:		538,056.000	Base	102.187477	1,660.71	105.695000	1,717.71	57.00	0.00
3128GDR93	FED HM LN PC POOL E78612				6.5	01 Sep 2014			
		18,152.540	Local	102.187518	18,549.63	105.695000	19,186.33	636.70	0.00
Original Face:		866,776.000	Base	102.187518	18,549.63	105.695000	19,186.33	636.70	0.00
3128GDXR6	FED HM LN PC POOL E78788				6.5	01 Oct 2014			
		13,440.530	Local	102.187637	13,734.56	105.695000	14,205.97	471.41	0.00
Original Face:		1,000,000.000	Base	102.187637	13,734.56	105.695000	14,205.97	471.41	0.00
3128GG2G7	FED HM LN PC POOL E80775				7.5	01 Jun 2015			
		2,500.610	Local	105.906159	2,648.30	101.346000	2,534.27	-114.03	0.00
Original Face:		510,257.000	Base	105.906159	2,648.30	101.346000	2,534.27	-114.03	0.00
3128GGG98	FED HM LN PC POOL E80224				7.5	01 Mar 2015			
		1,242.130	Local	105.903569	1,315.46	100.302000	1,245.88	-69.58	0.00
Original Face:		159,316.000	Base	105.903569	1,315.46	100.302000	1,245.88	-69.58	0.00
3128GGT37	FED HM LN PC POOL E80570				7.5	01 May 2015			
		220.400	Local	105.898367	233.40	100.283000	221.02	-12.38	0.00
Original Face:		221,006.000	Base	105.898367	233.40	100.283000	221.02	-12.38	0.00
3128GGTR4	FED HM LN PC POOL E80560				7.5	01 Jun 2015			
		1,132.250	Local	105.904173	1,199.10	107.136000	1,213.05	13.95	0.00
Original Face:		216,003.000	Base	105.904173	1,199.10	107.136000	1,213.05	13.95	0.00
3128GGYF4	FED HM LN PC POOL E80710				7.5	01 May 2015			
		2,088.990	Local	105.906682	2,212.38	101.184000	2,113.72	-98.66	0.00
Original Face:		381,285.000	Base	105.906682	2,212.38	101.184000	2,113.72	-98.66	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3128GH7C9	FED HM LN PC POOL E81791				7.5	01 Nov 2015			
		834.960	Local	105.906870	884.28	107.137000	894.55	10.27	0.00
Original Face:		162,066.000	Base	105.906870	884.28	107.137000	894.55	10.27	0.00
3128GHMK4	FED HM LN PC POOL E81262				7.5	01 Sep 2015			
		11,167.420	Local	105.906378	11,827.01	107.632000	12,019.72	192.71	0.00
Original Face:		2,220,653.000	Base	105.906378	11,827.01	107.632000	12,019.72	192.71	0.00
3128GJAN7	FED HM LN PC POOL E81813				6.5	01 Nov 2015			
		783.160	Local	102.188569	800.30	108.036000	846.09	45.79	0.00
Original Face:		137,501.000	Base	102.188569	800.30	108.036000	846.09	45.79	0.00
3128GJEX1	FED HM LN PC POOL E81950				7.5	01 Dec 2015			
		960.690	Local	105.908253	1,017.45	101.138000	971.62	-45.83	0.00
Original Face:		237,652.000	Base	105.908253	1,017.45	101.138000	971.62	-45.83	0.00
3128GJSC2	FED HM LN PC POOL E82315				7.5	01 Jan 2016			
		17,254.060	Local	105.906378	18,273.15	107.420000	18,534.31	261.16	0.00
Original Face:		1,895,972.000	Base	105.906378	18,273.15	107.420000	18,534.31	261.16	0.00
3128GJUC9	FED HM LN PC POOL E82379				7.5	01 Feb 2016			
		73,995.620	Local	105.906255	78,365.99	107.021000	79,190.85	824.86	0.02
Original Face:		1,007,537.000	Base	105.906255	78,365.99	107.021000	79,190.85	824.86	0.02
3128GJYP6	FED HM LN PC POOL E82518				7.5	01 Feb 2016			
		7,420.870	Local	105.906181	7,859.16	108.728000	8,068.56	209.40	0.00
Original Face:		161,480.000	Base	105.906181	7,859.16	108.728000	8,068.56	209.40	0.00
3128GKZL1	FED HM LN PC POOL E83447				6.5	01 May 2016			
		164.820	Local	102.184201	168.42	110.377000	181.92	13.50	0.00
Original Face:		36,000.000	Base	102.184201	168.42	110.377000	181.92	13.50	0.00
3128GMLM0	FED HM LN PC POOL E84832				7.5	01 Mar 2016			
		2,181.000	Local	105.906006	2,309.81	106.281000	2,317.99	8.18	0.00
Original Face:		290,385.000	Base	105.906006	2,309.81	106.281000	2,317.99	8.18	0.00
3128GMVJ6	FED HM LN PC POOL E85117				6.5	01 Aug 2016			
		346.520	Local	102.190350	354.11	110.377000	382.48	28.37	0.00
Original Face:		41,028.000	Base	102.190350	354.11	110.377000	382.48	28.37	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3128GP4L4	FED HM LN PC POOL E87127				6.5	01 Jan 2017			
		2,025.380	Local	102.185763	2,069.65	110.377000	2,235.55	165.90	0.00
Original Face:		76,853.000	Base	102.185763	2,069.65	110.377000	2,235.55	165.90	0.00
3128GPYN7	FED HM LN PC POOL E87017				6.5	01 Oct 2016			
		1,028.750	Local	102.187120	1,051.25	110.377000	1,135.50	84.25	0.00
Original Face:		55,426.000	Base	102.187120	1,051.25	110.377000	1,135.50	84.25	0.00
3128GRCA5	FED HM LN PC POOL E88165				6.5	01 Feb 2017			
		2,331.110	Local	102.187370	2,382.10	110.377000	2,573.01	190.91	0.00
Original Face:		221,487.000	Base	102.187370	2,382.10	110.377000	2,573.01	190.91	0.00
3128GRMV8	FED HM LN PC POOL E88472				5.5	01 Mar 2017			
		0.010	Local	100.000000	0.01	108.554000	0.01	0.00	0.00
			Base	100.000000	0.01	108.554000	0.01	0.00	0.00
3128GSGK7	FED HM LN PC POOL E89202				6.5	01 Apr 2017			
		2,066.980	Local	102.188217	2,112.21	110.377000	2,281.47	169.26	0.00
Original Face:		73,997.000	Base	102.188217	2,112.21	110.377000	2,281.47	169.26	0.00
3128GSZK6	FED HM LN PC POOL E89746				6.0	01 May 2017			
		14,768.510	Local	102.211598	15,095.13	108.009000	15,951.32	856.19	0.00
Original Face:		714,971.000	Base	102.211598	15,095.13	108.009000	15,951.32	856.19	0.00
3128GYCY8	FED HM LN PC POOL E93687				5.5	01 Jan 2018			
		322,928.640	Local	102.468753	330,900.95	108.554000	350,551.96	19,651.01	0.07
Original Face:		1,660,003.000	Base	102.468753	330,900.95	108.554000	350,551.96	19,651.01	0.07
3128HD4K2	FED HM LN PC POOL 847126				3.031	01 Mar 2033			
		2,965.730	Local	100.032033	2,966.68	103.408000	3,066.80	100.12	0.00
Original Face:		140,000.000	Base	100.032033	2,966.68	103.408000	3,066.80	100.12	0.00
3128JR6X9	FED HM LN PC POOL 848086 FED RES H15 TNOTE CNST MAT 1 Y				2.5	01 Mar 2035			
		0.010	Local	100.000000	0.01	104.675000	0.01	0.00	0.00
			Base	100.000000	0.01	104.675000	0.01	0.00	0.00
3128K5WC2	FED HM LN PC POOL A45143				7.0	01 Nov 2034			
		55,931.160	Local	106.374980	59,496.76	115.791000	64,763.25	5,266.49	0.01
Original Face:		235,000.000	Base	106.374980	59,496.76	115.791000	64,763.25	5,266.49	0.01

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128K6NK2	FED HM LN PC POOL A45794					6.0	01 Oct 2034		
	831,390.960	Local		102.765628	854,384.14	111.580000	927,666.03	73,281.89	0.19
Original Face:	3,000,000.000	Base		102.765628	854,384.14	111.580000	927,666.03	73,281.89	0.19
3128K6NLO	FED HM LN PC POOL A45795					6.5	01 May 2033		
	707,261.400	Local		103.890625	734,778.29	114.145000	807,303.53	72,525.24	0.17
Original Face:	3,000,000.000	Base		103.890625	734,778.29	114.145000	807,303.53	72,525.24	0.17
3128K85M4	FED HM LN PC POOL A48052					5.5	01 Dec 2035		
	1,090,049.980	Local		105.632812	1,151,450.45	108.911000	1,187,184.33	35,733.88	0.24
Original Face:	2,150,000.000	Base		105.632812	1,151,450.45	108.911000	1,187,184.33	35,733.88	0.24
3128K8MU7	FED HM LN PC POOL A47571					5.0	01 Nov 2035		
	124,657.000	Local		98.953143	123,352.02	109.156000	136,070.59	12,718.57	0.03
Original Face:	345,000.000	Base		98.953143	123,352.02	109.156000	136,070.59	12,718.57	0.03
3128K8UH7	FED HM LN PC POOL A47784					7.0	01 Sep 2035		
	138,359.850	Local		106.374978	147,180.26	116.128000	160,674.53	13,494.27	0.03
Original Face:	360,000.000	Base		106.374978	147,180.26	116.128000	160,674.53	13,494.27	0.03
3128KG6J2	FED HM LN PC POOL A54473					7.0	01 Jan 2036		
	71,962.710	Local		106.375024	76,550.35	115.781000	83,319.15	6,768.80	0.02
Original Face:	175,000.000	Base		106.375024	76,550.35	115.781000	83,319.15	6,768.80	0.02
3128KKSX8	FED HM LN PC POOL A56834					8.0	01 Jan 2037		
	19,767.750	Local		104.647924	20,686.54	122.084000	24,133.26	3,446.72	0.00
Original Face:	150,000.000	Base		104.647924	20,686.54	122.084000	24,133.26	3,446.72	0.00
3128KLR66	FED HM LN PC POOL A57709					6.5	01 Feb 2037		
	18,520.760	Local		102.125075	18,914.34	112.614000	20,856.97	1,942.63	0.00
Original Face:	40,000.000	Base		102.125075	18,914.34	112.614000	20,856.97	1,942.63	0.00
3128KLU96	FED HM LN PC POOL A57808					7.0	01 Feb 2037		
	17,525.820	Local		102.968820	18,046.13	115.521000	20,246.00	2,199.87	0.00
Original Face:	55,000.000	Base		102.968820	18,046.13	115.521000	20,246.00	2,199.87	0.00
3128KMYZ2	FED HM LN PC POOL A58828					6.5	01 Mar 2037		
	34,845.660	Local		102.093805	35,575.26	112.333000	39,143.18	3,567.92	0.01
Original Face:	85,000.000	Base		102.093805	35,575.26	112.333000	39,143.18	3,567.92	0.01

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3128KN4P5	FED HM LN PC POOL A59830				7.0	01 Apr 2037			
		16,949.970	Local	103.359416	17,519.39	114.114000	19,342.29	1,822.90	0.00
Original Face:		55,000.000	Base	103.359416	17,519.39	114.114000	19,342.29	1,822.90	0.00
3128KPCS5	FED HM LN PC POOL A59981				7.0	01 May 2037			
		62,375.480	Local	103.140609	64,334.45	114.114000	71,179.16	6,844.71	0.01
Original Face:		545,000.000	Base	103.140609	64,334.45	114.114000	71,179.16	6,844.71	0.01
3128L8SY2	FED HM LN PC POOL A75035				5.0	01 Mar 2038			
		2,075,147.820	Local	95.500001	1,981,766.19	110.406000	2,291,087.70	309,321.51	0.47
Original Face:		3,999,600.000	Base	95.500001	1,981,766.19	110.406000	2,291,087.70	309,321.51	0.47
3128LXFN5	FED HM LN PC POOL G01973				5.0	01 Dec 2035			
		486,961.030	Local	98.890626	481,558.81	107.938000	525,616.00	44,057.19	0.11
Original Face:		1,500,000.000	Base	98.890626	481,558.81	107.938000	525,616.00	44,057.19	0.11
3128LXJX9	FED HM LN PC POOL G02078				6.0	01 Apr 2033			
		2,258,813.320	Local	100.445313	2,268,872.10	111.580000	2,520,383.90	251,511.80	0.52
Original Face:		8,692,022.000	Base	100.445313	2,268,872.10	111.580000	2,520,383.90	251,511.80	0.52
3128LXK41	FED HM LN PC POOL G02115				7.5	01 Jul 2034			
		699,095.850	Local	105.198911	735,441.22	119.755000	837,202.24	101,761.02	0.17
Original Face:		2,225,000.000	Base	105.198911	735,441.22	119.755000	837,202.24	101,761.02	0.17
3128LXM80	FED HM LN PC POOL G02183				6.5	01 Mar 2030			
		22,100.130	Local	104.453232	23,084.30	113.028000	24,979.33	1,895.03	0.01
Original Face:		85,000.000	Base	104.453232	23,084.30	113.028000	24,979.33	1,895.03	0.01
3128M1E47	FED HM LN PC POOL G12055				6.0	01 Jun 2017			
		15,688.180	Local	103.281196	16,202.94	107.821000	16,915.15	712.21	0.00
Original Face:		85,000.000	Base	103.281196	16,202.94	107.821000	16,915.15	712.21	0.00
3128M1E54	FED HM LN PC POOL G12056				6.0	01 May 2017			
		45,407.560	Local	103.281238	46,897.49	107.821000	48,958.89	2,061.40	0.01
Original Face:		220,000.000	Base	103.281238	46,897.49	107.821000	48,958.89	2,061.40	0.01
3128M1GL7	FED HM LN PC POOL G12103				6.5	01 May 2021			
		98,890.020	Local	101.187511	100,064.35	110.752000	109,522.67	9,458.32	0.02
Original Face:		425,000.000	Base	101.187511	100,064.35	110.752000	109,522.67	9,458.32	0.02

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128M1PX1	FED HM LN PC POOL G12338					6.5	01 Jul 2021		
	792.680	Local		102.188777	810.03	108.241000	858.00	47.97	0.00
Original Face:	18,676.000	Base		102.188777	810.03	108.241000	858.00	47.97	0.00
3128M1Q44	FED HM LN PC POOL G12375					6.5	01 Sep 2021		
	137,826.630	Local		102.187509	140,841.60	110.377000	152,128.90	11,287.30	0.03
Original Face:	600,000.000	Base		102.187509	140,841.60	110.377000	152,128.90	11,287.30	0.03
3128M1RH4	FED HM LN PC POOL G12388					6.5	01 Sep 2021		
	148,715.710	Local		101.984377	151,666.79	110.377000	164,147.94	12,481.15	0.03
Original Face:	772,654.000	Base		101.984377	151,666.79	110.377000	164,147.94	12,481.15	0.03
3128M1RJ0	FED HM LN PC POOL G12389					6.5	01 Jul 2021		
	52,875.800	Local		101.953086	53,908.51	110.502000	58,428.82	4,520.31	0.01
Original Face:	221,035.000	Base		101.953086	53,908.51	110.502000	58,428.82	4,520.31	0.01
3128M1UG2	FED HM LN PC POOL G12483					6.5	01 Dec 2021		
	199,688.970	Local		102.406247	204,493.98	110.377000	220,410.69	15,916.71	0.05
Original Face:	795,000.000	Base		102.406247	204,493.98	110.377000	220,410.69	15,916.71	0.05
3128M43N1	FED HM LN PC POOL G03205					5.5	01 Jul 2035		
	1,444,330.250	Local		101.578125	1,467,123.59	108.973000	1,573,930.00	106,806.41	0.32
Original Face:	3,755,000.000	Base		101.578125	1,467,123.59	108.973000	1,573,930.00	106,806.41	0.32
3128M4JL8	FED HM LN PC POOL G02667					5.0	01 Jan 2037		
	138,360.730	Local		98.906265	136,847.43	107.938000	149,343.80	12,496.37	0.03
Original Face:	370,000.000	Base		98.906265	136,847.43	107.938000	149,343.80	12,496.37	0.03
3128M4MF7	FED HM LN PC POOL G02758					5.0	01 Aug 2034		
	997,370.280	Local		94.062501	938,151.43	108.000000	1,077,159.90	139,008.47	0.22
Original Face:	2,810,000.000	Base		94.062501	938,151.43	108.000000	1,077,159.90	139,008.47	0.22
3128M5HZ6	FED HM LN PC POOL G03548					5.0	01 Jun 2036		
	66,103.260	Local		95.718774	63,273.23	107.938000	71,350.54	8,077.31	0.01
Original Face:	201,100.000	Base		95.718774	63,273.23	107.938000	71,350.54	8,077.31	0.01
3128M5LT5	FED HM LN PC POOL G03638					6.5	01 Dec 2037		
	139,454.690	Local		109.812506	153,138.69	112.333000	156,653.64	3,514.95	0.03
Original Face:	370,000.000	Base		109.812506	153,138.69	112.333000	156,653.64	3,514.95	0.03

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128M6JS8	FED HM LN PC POOL G04473				5.5	01 Jun 2038		
		0.010	Local 100.000000	0.01	108.598000	0.01	0.00	0.00
			Base 100.000000	0.01	108.598000	0.01	0.00	0.00
3128M6XY9	FED HM LN PC POOL G04895				5.0	01 Dec 2033		
		1,134,080.380	Local 98.312501	1,114,942.78	107.938000	1,224,103.68	109,160.90	0.25
Original Face:		3,040,000.000	Base 98.312501	1,114,942.78	107.938000	1,224,103.68	109,160.90	0.25
3128M73F1	FED HM LN PC POOL G05898				5.0	01 Jun 2040		
		2,540,525.690	Local 105.218750	2,673,109.38	110.406000	2,804,892.79	131,783.41	0.57
Original Face:		2,820,000.000	Base 105.218750	2,673,109.38	110.406000	2,804,892.79	131,783.41	0.57
3128M73S3	FED HM LN PC POOL G05909				4.5	01 Apr 2040		
		1,237,484.400	Local 103.843749	1,285,050.20	108.926000	1,347,942.26	62,892.06	0.28
Original Face:		1,380,000.000	Base 103.843749	1,285,050.20	108.926000	1,347,942.26	62,892.06	0.28
3128M76Q4	FED HM LN PC POOL G05979				5.5	01 Oct 2038		
		76,479.400	Local 106.390623	81,366.91	108.630000	83,079.57	1,712.66	0.02
Original Face:		130,900.000	Base 106.390623	81,366.91	108.630000	83,079.57	1,712.66	0.02
3128M7ME3	FED HM LN PC POOL G05457				4.5	01 May 2039		
		1,345,211.650	Local 105.375000	1,417,516.78	107.739000	1,449,317.58	31,800.80	0.30
Original Face:		1,946,756.000	Base 105.375000	1,417,516.78	107.739000	1,449,317.58	31,800.80	0.30
3128M7TG1	FED HM LN PC POOL G05651				5.0	01 Sep 2039		
		1,475,457.100	Local 104.093751	1,535,858.64	111.000000	1,637,757.38	101,898.74	0.34
Original Face:		2,027,506.000	Base 104.093751	1,535,858.64	111.000000	1,637,757.38	101,898.74	0.34
3128M7TN6	FED HM LN PC POOL G05657				4.5	01 Sep 2039		
		1,988,923.550	Local 106.671875	2,121,622.05	108.926000	2,166,454.87	44,832.82	0.44
Original Face:		2,333,075.000	Base 106.671875	2,121,622.05	108.926000	2,166,454.87	44,832.82	0.44
3128M7V86	FED HM LN PC POOL G05739				4.5	01 Nov 2039		
		2,742,831.660	Local 106.671875	2,925,829.97	108.926000	2,987,656.81	61,826.84	0.61
Original Face:		3,319,008.000	Base 106.671875	2,925,829.97	108.926000	2,987,656.81	61,826.84	0.61
3128M8C28	FED HM LN PC POOL G06089				6.0	01 Aug 2037		
		824,421.470	Local 108.281251	892,693.88	110.518000	911,134.12	18,440.24	0.19
Original Face:		1,257,000.000	Base 108.281251	892,693.88	110.518000	911,134.12	18,440.24	0.19

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

Books Closed

Prepared by State Street



# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3128M8TZ7	FED HM LN PC POOL G06568				4.5	01 Feb 2041			
		1,163,499.280	Local	106.828125	1,242,944.46	107.777000	1,253,984.62	11,040.16	0.26
Original Face:		1,212,372.000	Base	106.828125	1,242,944.46	107.777000	1,253,984.62	11,040.16	0.26
3128M8W75	FED HM LN PC POOL G06670				6.5	01 Sep 2039			
		1,876,916.050	Local	111.000000	2,083,376.82	112.333000	2,108,396.11	25,019.29	0.43
Original Face:		2,160,000.000	Base	111.000000	2,083,376.82	112.333000	2,108,396.11	25,019.29	0.43
3128MCP58	FED HM LN PC POOL G13844				4.5	01 Jul 2025			
		1,194,043.840	Local	105.519530	1,259,949.45	107.115000	1,279,000.06	19,050.61	0.26
Original Face:		1,510,000.000	Base	105.519530	1,259,949.45	107.115000	1,279,000.06	19,050.61	0.26
3128MJAU4	FED HM LN PC POOL G08018				7.0	01 Aug 2034			
		100,950.570	Local	102.921866	103,900.21	115.657000	116,756.40	12,856.19	0.02
Original Face:		750,027.000	Base	102.921866	103,900.21	115.657000	116,756.40	12,856.19	0.02
3128MJAZ3	FED HM LN PC POOL G08023				6.5	01 Nov 2034			
		0.020	Local	100.000000	0.02	113.333000	0.02	0.00	0.00
			Base	100.000000	0.02	113.333000	0.02	0.00	0.00
3128MJBV1	FED HM LN PC POOL G08051				5.0	01 Apr 2035			
		168,095.560	Local	98.921881	166,283.29	107.938000	181,438.99	15,155.70	0.04
Original Face:		525,000.000	Base	98.921881	166,283.29	107.938000	181,438.99	15,155.70	0.04
3128MJJT8	FED HM LN PC POOL G08273				5.5	01 Jun 2038			
		11,539.350	Local	106.445337	12,283.10	108.598000	12,531.50	248.40	0.00
Original Face:		33,969.000	Base	106.445337	12,283.10	108.598000	12,531.50	248.40	0.00
3128MJMB3	FED HM LN PC POOL G08353				4.5	01 Jul 2039			
		2,601,404.550	Local	106.000000	2,757,488.82	106.301000	2,765,319.05	7,830.23	0.57
Original Face:		3,702,600.000	Base	106.000000	2,757,488.82	106.301000	2,765,319.05	7,830.23	0.57
3128MJMS6	FED HM LN PC POOL G08368				4.5	01 Oct 2039			
		182,599.360	Local	105.093758	191,900.53	106.301000	194,104.95	2,204.42	0.04
Original Face:		273,200.000	Base	105.093758	191,900.53	106.301000	194,104.95	2,204.42	0.04
3128MMB77	FED HM LN PC POOL G18061				6.0	01 May 2020			
		505,357.980	Local	103.453126	522,808.63	108.134000	546,463.80	23,655.17	0.11
Original Face:		2,010,415.000	Base	103.453126	522,808.63	108.134000	546,463.80	23,655.17	0.11

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128MMB85	FED HM LN PC POOL G18062					6.0	01 Jun 2020		
	63,212.560	Local		101.791653	64,345.11	108.134000	68,354.27	4,009.16	0.01
Original Face:	271,523.000	Base		101.791653	64,345.11	108.134000	68,354.27	4,009.16	0.01
3128MMBY8	FED HM LN PC POOL G18054					5.5	01 May 2020		
	8,876.510	Local		102.250096	9,076.24	108.679000	9,646.90	570.66	0.00
Original Face:	40,247.000	Base		102.250096	9,076.24	108.679000	9,646.90	570.66	0.00
3128MMEG4	FED HM LN PC POOL G18134					6.5	01 Jun 2021		
	32,809.410	Local		101.187495	33,199.02	110.377000	36,214.04	3,015.02	0.01
Original Face:	130,000.000	Base		101.187495	33,199.02	110.377000	36,214.04	3,015.02	0.01
3128MMEP4	FED HM LN PC POOL G18141					6.5	01 Sep 2021		
	136,813.970	Local		102.125002	139,721.27	110.377000	151,011.16	11,289.89	0.03
Original Face:	720,000.000	Base		102.125002	139,721.27	110.377000	151,011.16	11,289.89	0.03
3128MMET6	FED HM LN PC POOL G18145					6.5	01 Oct 2021		
	124,129.660	Local		101.890636	126,476.50	110.377000	137,010.59	10,534.09	0.03
Original Face:	665,122.000	Base		101.890636	126,476.50	110.377000	137,010.59	10,534.09	0.03
3128NEB82	FED HM LN PC POOL 1A0063					5.847	01 Jun 2037		
	16,528.450	Local		100.601690	16,627.90	106.145000	17,544.12	916.22	0.00
Original Face:	50,000.000	Base		100.601690	16,627.90	106.145000	17,544.12	916.22	0.00
3128NHLY7	FED HM LN PC POOL 1J1243					2.294	01 Nov 2035		
	111,097.430	Local		100.187502	111,305.74	106.206000	117,992.14	6,686.40	0.02
Original Face:	530,000.000	Base		100.187502	111,305.74	106.206000	117,992.14	6,686.40	0.02
3128NHNJ8	FED HM LN PC POOL 1J1293					7.03	01 Jun 2036		
	8,412.300	Local		101.874993	8,570.03	107.704000	9,060.38	490.35	0.00
Original Face:	375,000.000	Base		101.874993	8,570.03	107.704000	9,060.38	490.35	0.00
3128NHTD5	FED HM LN PC POOL 1J1448					6.404	01 Dec 2036		
	161,288.650	Local		101.527342	163,752.08	108.217000	174,541.74	10,789.66	0.04
Original Face:	510,000.000	Base		101.527342	163,752.08	108.217000	174,541.74	10,789.66	0.04
3128P7CL5	FED HM LN PC POOL C90975					6.5	01 May 2026		
	27,858.890	Local		102.015622	28,420.42	111.708000	31,120.61	2,700.19	0.01
Original Face:	105,000.000	Base		102.015622	28,420.42	111.708000	31,120.61	2,700.19	0.01

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3128P7CR2	FED HM LN PC POOL C90980				7.0	01 May 2026			
		4,946.610	Local	103.296803	5,109.69	115.876000	5,731.93	622.24	0.00
Original Face:		58,024.000	Base	103.296803	5,109.69	115.876000	5,731.93	622.24	0.00
3128P7DA8	FED HM LN PC POOL C90997				7.0	01 Aug 2026			
		133,008.580	Local	103.297705	137,394.81	115.793000	154,014.63	16,619.82	0.03
Original Face:		662,252.000	Base	103.297705	137,394.81	115.793000	154,014.63	16,619.82	0.03
3128P7DP5	FED HM LN PC POOL C91010				7.0	01 Nov 2026			
		16,995.660	Local	103.297018	17,556.01	115.842000	19,688.11	2,132.10	0.00
Original Face:		51,778.000	Base	103.297018	17,556.01	115.842000	19,688.11	2,132.10	0.00
3128P7DY6	FED HM LN PC POOL C91019				7.0	01 Dec 2026			
		65,099.630	Local	103.753647	67,543.24	115.517000	75,201.14	7,657.90	0.02
Original Face:		215,000.000	Base	103.753647	67,543.24	115.517000	75,201.14	7,657.90	0.02
3128P7HK2	FED HM LN PC POOL C91134				6.5	01 Oct 2027			
		54,257.650	Local	104.312498	56,597.51	111.708000	60,610.14	4,012.63	0.01
Original Face:		175,000.000	Base	104.312498	56,597.51	111.708000	60,610.14	4,012.63	0.01
3128PCYZ9	FED HM LN PC POOL J01628				6.5	01 Apr 2021			
		47,319.330	Local	101.218720	47,896.02	110.752000	52,407.10	4,511.08	0.01
Original Face:		140,000.000	Base	101.218720	47,896.02	110.752000	52,407.10	4,511.08	0.01
3128PEDY1	FED HM LN PC POOL J02819				6.5	01 Jun 2021			
		64,360.980	Local	101.218735	65,145.37	110.815000	71,321.62	6,176.25	0.01
Original Face:		215,000.000	Base	101.218735	65,145.37	110.815000	71,321.62	6,176.25	0.01
3128PESQ2	FED HM LN PC POOL J03227				7.0	01 Aug 2021			
		14,974.030	Local	101.329034	15,173.04	108.915000	16,308.96	1,135.92	0.00
Original Face:		75,000.000	Base	101.329034	15,173.04	108.915000	16,308.96	1,135.92	0.00
3128PEY77	FED HM LN PC POOL J03434				6.5	01 Sep 2016			
		12,388.000	Local	102.000000	12,635.76	108.731000	13,469.60	833.84	0.00
Original Face:		125,000.000	Base	102.000000	12,635.76	108.731000	13,469.60	833.84	0.00
3128PHN31	FED HM LN PC POOL J05810				6.0	01 Jan 2021			
		199,185.240	Local	102.167400	203,502.38	108.634000	216,382.89	12,880.51	0.04
Original Face:		549,929.000	Base	102.167400	203,502.38	108.634000	216,382.89	12,880.51	0.04

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128PHYD7	FED HM LN PC POOL J06108					5.5	01 Jun 2021		
	28,818.070	Local		100.171906	28,867.61	109.335000	31,508.24	2,640.63	0.01
Original Face:	126,619.000	Base		100.171906	28,867.61	109.335000	31,508.24	2,640.63	0.01
3128PJN78	FED HM LN PC POOL J06714					6.0	01 Jan 2023		
	24,236.820	Local		103.124750	24,994.16	108.634000	26,329.43	1,335.27	0.01
Original Face:	85,063.000	Base		103.124750	24,994.16	108.634000	26,329.43	1,335.27	0.01
3128QFE75	FED HM LN PC POOL 1M1058					1.943	01 Mar 2035		
	64,150.560	Local		97.859317	62,777.30	103.806000	66,592.13	3,814.83	0.01
Original Face:	180,000.000	Base		97.859317	62,777.30	103.806000	66,592.13	3,814.83	0.01
3128QGAF9	FED HM LN PC POOL 1N0006					2.117	01 Apr 2035		
	139,988.880	Local		99.449235	139,217.87	105.159000	147,210.91	7,993.04	0.03
Original Face:	450,000.000	Base		99.449235	139,217.87	105.159000	147,210.91	7,993.04	0.03
3128QGB84	FED HM LN PC POOL 1N0063					3.158	01 Oct 2035		
	21,414.030	Local		99.445224	21,295.23	105.072000	22,500.15	1,204.92	0.00
Original Face:	130,000.000	Base		99.445224	21,295.23	105.072000	22,500.15	1,204.92	0.00
3128QHSY7	FED HM LN PC POOL 1N1435					6.011	01 Apr 2037		
	21,842.340	Local		100.812505	22,019.81	108.920000	23,790.68	1,770.87	0.00
Original Face:	260,000.000	Base		100.812505	22,019.81	108.920000	23,790.68	1,770.87	0.00
3128QHUH1	FED HM LN PC POOL 1N1484					2.095	01 May 2037		
	32,859.870	Local		99.621088	32,735.36	105.595000	34,698.38	1,963.02	0.01
Original Face:	225,000.000	Base		99.621088	32,735.36	105.595000	34,698.38	1,963.02	0.01
3128QHQP8	FED HM LN PC POOL 1N1650					2.97	01 Apr 2037		
	2,374.040	Local		102.527337	2,434.04	100.336000	2,382.02	-52.02	0.00
Original Face:	50,000.000	Base		102.527337	2,434.04	100.336000	2,382.02	-52.02	0.00
3128QHZQ6	FED HM LN PC POOL 1N1651					6.656	01 Aug 2037		
	53,955.340	Local		101.390613	54,705.65	105.671000	57,015.15	2,309.50	0.01
Original Face:	385,000.000	Base		101.390613	54,705.65	105.671000	57,015.15	2,309.50	0.01
3128QPH96	FED HM LN PC POOL 1B7105					2.795	01 Jul 2036		
	51,500.850	Local		100.359392	51,685.94	106.950000	55,080.16	3,394.22	0.01
Original Face:	400,000.000	Base		100.359392	51,685.94	106.950000	55,080.16	3,394.22	0.01

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3128QPP22	FED HM LN PC POOL 1B7290					7.07	01 Feb 2037		
	14,737.700	Local		102.777435	15,147.03	110.185000	16,238.73	1,091.70	0.00
Original Face:	130,000.000	Base		102.777435	15,147.03	110.185000	16,238.73	1,091.70	0.00
3128QSZE9	FED HM LN PC POOL 1G2541					6.058	01 Oct 2036		
	13,340.620	Local		100.574186	13,417.22	107.678000	14,364.91	947.69	0.00
Original Face:	45,000.000	Base		100.574186	13,417.22	107.678000	14,364.91	947.69	0.00
31292G5C6	FED HM LN PC POOL C00843					6.5	01 Aug 2029		
	2,506.430	Local		95.867429	2,402.85	114.145000	2,860.96	458.11	0.00
Original Face:	125,215.000	Base		95.867429	2,402.85	114.145000	2,860.96	458.11	0.00
31292GBQ8	FED HM LN PC POOL C00047					8.5	01 Jul 2021		
	659.280	Local		104.656595	689.98	118.273000	779.75	89.77	0.00
Original Face:	585,207.000	Base		104.656595	689.98	118.273000	779.75	89.77	0.00
31292GD78	FED HM LN PC POOL C00126					8.5	01 Jun 2022		
	233.310	Local		104.659037	244.18	119.472000	278.74	34.56	0.00
Original Face:	81,930.000	Base		104.659037	244.18	119.472000	278.74	34.56	0.00
31292GER3	FED HM LN PC POOL C00144					8.5	01 Aug 2022		
	27,699.390	Local		104.383093	28,913.48	118.789000	32,903.83	3,990.35	0.01
Original Face:	9,069,274.000	Base		104.383093	28,913.48	118.789000	32,903.83	3,990.35	0.01
31292GMD5	FED HM LN PC POOL C00356					8.0	01 Aug 2024		
	324.350	Local		103.431478	335.48	119.356000	387.13	51.65	0.00
Original Face:	38,879.000	Base		103.431478	335.48	119.356000	387.13	51.65	0.00
31292GMP8	FED HM LN PC POOL C00366					8.0	01 Oct 2024		
	22,333.240	Local		103.437432	23,100.93	119.052000	26,588.17	3,487.24	0.01
Original Face:	4,324,268.000	Base		103.437432	23,100.93	119.052000	26,588.17	3,487.24	0.01
31292HN91	FED HM LN PC POOL C01316					6.0	01 Mar 2032		
	296,577.550	Local		100.687507	298,616.54	111.580000	330,921.23	32,304.69	0.07
Original Face:	6,250,000.000	Base		100.687507	298,616.54	111.580000	330,921.23	32,304.69	0.07
31292HP40	FED HM LN PC POOL C01343					6.5	01 Apr 2032		
	14,825.880	Local		102.578127	15,208.11	113.645000	16,848.87	1,640.76	0.00
Original Face:	430,000.000	Base		102.578127	15,208.11	113.645000	16,848.87	1,640.76	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31292HRE6	FED HM LN PC POOL C01385					6.5	01 Aug 2032		
	133,332.750	Local	103.921880	138,561.90	113.645000	151,526.00	12,964.10	0.03	
Original Face:	3,085,000.000	Base	103.921880	138,561.90	113.645000	151,526.00	12,964.10	0.03	
31292HS88	FED HM LN PC POOL C01443					5.5	01 Jan 2033		
	341,480.300	Local	100.250003	342,334.01	108.973000	372,121.33	29,787.32	0.08	
Original Face:	2,870,000.000	Base	100.250003	342,334.01	108.973000	372,121.33	29,787.32	0.08	
31292HYK4	FED HM LN PC POOL C01614					4.5	01 Aug 2033		
	360,956.440	Local	97.593754	352,270.94	106.520000	384,490.80	32,219.86	0.08	
Original Face:	1,100,000.000	Base	97.593754	352,270.94	106.520000	384,490.80	32,219.86	0.08	
31292J4E7	FED HM LN PC POOL C02621					7.0	01 Sep 2036		
	60,557.980	Local	103.281236	62,545.03	115.521000	69,957.18	7,412.15	0.01	
Original Face:	225,000.000	Base	103.281236	62,545.03	115.521000	69,957.18	7,412.15	0.01	
31292J4F4	FED HM LN PC POOL C02622					6.0	01 Sep 2036		
	129,633.630	Local	101.250000	131,254.05	111.705000	144,807.25	13,553.20	0.03	
Original Face:	250,454.000	Base	101.250000	131,254.05	111.705000	144,807.25	13,553.20	0.03	
31292J5W6	FED HM LN PC POOL C02661					7.0	01 Nov 2036		
	107,637.430	Local	102.828152	110,681.58	115.521000	124,343.84	13,662.26	0.03	
Original Face:	323,865.000	Base	102.828152	110,681.58	115.521000	124,343.84	13,662.26	0.03	
31292KBU0	FED HM LN PC POOL C02751					7.0	01 Mar 2037		
	75,361.520	Local	103.453128	77,963.85	114.114000	85,998.04	8,034.19	0.02	
Original Face:	180,000.000	Base	103.453128	77,963.85	114.114000	85,998.04	8,034.19	0.02	
3129325J1	FED HM LN PC POOL A86249					4.5	01 May 2039		
	7,082,719.830	Local	106.062500	7,512,109.72	108.661000	7,696,154.19	184,044.47	1.57	
Original Face:	10,703,600.000	Base	106.062500	7,512,109.72	108.661000	7,696,154.19	184,044.47	1.57	
312933F90	FED HM LN PC POOL A86492					4.5	01 May 2039		
	408,000.560	Local	99.847660	407,379.01	106.301000	433,708.68	26,329.67	0.09	
Original Face:	500,000.000	Base	99.847660	407,379.01	106.301000	433,708.68	26,329.67	0.09	
312933Z23	FED HM LN PC POOL A87061					4.5	01 Jun 2039		
	1,547,273.670	Local	106.671875	1,650,505.84	108.926000	1,685,383.32	34,877.48	0.34	
Original Face:	1,904,367.000	Base	106.671875	1,650,505.84	108.926000	1,685,383.32	34,877.48	0.34	

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
3129344K5	FED HM LN PC POOL A88026				4.5	01 Aug 2039			
		2,120,237.340	Local	105.945313	2,246,292.09	106.301000	2,253,833.49	7,541.40	0.46
Original Face:		2,892,000.000	Base	105.945313	2,246,292.09	106.301000	2,253,833.49	7,541.40	0.46
312935P60	FED HM LN PC POOL A88545				4.5	01 Sep 2039			
		45,877.390	Local	99.847703	45,807.52	106.301000	48,768.12	2,960.60	0.01
Original Face:		62,383.000	Base	99.847703	45,807.52	106.301000	48,768.12	2,960.60	0.01
3129387E7	FED HM LN PC POOL A90893				5.0	01 Jan 2040			
		775,668.690	Local	105.125001	815,421.72	109.219000	847,177.59	31,755.87	0.17
Original Face:		914,625.000	Base	105.125001	815,421.72	109.219000	847,177.59	31,755.87	0.17
312938GE7	FED HM LN PC POOL A90197				4.5	01 Dec 2039			
		3,564,048.310	Local	106.296875	3,788,471.98	106.301000	3,788,618.99	147.01	0.78
Original Face:		4,729,260.000	Base	106.296875	3,788,471.98	106.301000	3,788,618.99	147.01	0.78
31293JDJ5	FED HM LN PC POOL C21005				6.0	01 Jan 2029			
		6,369.620	Local	92.718718	5,905.83	111.580000	7,107.22	1,201.39	0.00
Original Face:		404,918.000	Base	92.718718	5,905.83	111.580000	7,107.22	1,201.39	0.00
31293M5Q1	FED HM LN PC POOL C24455				6.0	01 Apr 2029			
		26,209.060	Local	92.718739	24,300.71	111.580000	29,244.07	4,943.36	0.01
Original Face:		1,006,094.000	Base	92.718739	24,300.71	111.580000	29,244.07	4,943.36	0.01
31293MFF4	FED HM LN PC POOL C23766				6.0	01 Mar 2029			
		7,915.150	Local	92.718900	7,338.84	111.580000	8,831.72	1,492.88	0.00
Original Face:		337,329.000	Base	92.718900	7,338.84	111.580000	8,831.72	1,492.88	0.00
31293MFY3	FED HM LN PC POOL C23783				6.0	01 Mar 2029			
		13,857.760	Local	92.718809	12,848.75	111.580000	15,462.49	2,613.74	0.00
Original Face:		345,082.000	Base	92.718809	12,848.75	111.580000	15,462.49	2,613.74	0.00
31293MWU2	FED HM LN PC POOL C24259				6.0	01 Apr 2029			
		3,982.340	Local	92.718352	3,692.36	111.570000	4,443.10	750.74	0.00
Original Face:		243,819.000	Base	92.718352	3,692.36	111.570000	4,443.10	750.74	0.00
31293N2K5	FED HM LN PC POOL C25278				6.5	01 Apr 2029			
		2,609.750	Local	95.866271	2,501.87	114.145000	2,978.90	477.03	0.00
Original Face:		135,814.000	Base	95.866271	2,501.87	114.145000	2,978.90	477.03	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31293NWK2	FED HM LN PC POOL C25150					6.5	01 Apr 2029		
	545.060	Local		95.866510	522.53	114.145000	622.16	99.63	0.00
Original Face:	44,822.000	Base		95.866510	522.53	114.145000	622.16	99.63	0.00
31293NZR4	FED HM LN PC POOL C25252					6.5	01 Apr 2029		
	3,500.090	Local		95.867535	3,355.45	114.145000	3,995.18	639.73	0.00
Original Face:	509,452.000	Base		95.867535	3,355.45	114.145000	3,995.18	639.73	0.00
31293PDB8	FED HM LN PC POOL C25498					6.0	01 May 2029		
	14,337.880	Local		92.718938	13,293.93	111.580000	15,998.21	2,704.28	0.00
Original Face:	357,274.000	Base		92.718938	13,293.93	111.580000	15,998.21	2,704.28	0.00
31293PEU5	FED HM LN PC POOL C25547					6.5	01 Apr 2029		
	10,401.650	Local		95.867290	9,971.78	114.145000	11,872.96	1,901.18	0.00
Original Face:	719,328.000	Base		95.867290	9,971.78	114.145000	11,872.96	1,901.18	0.00
31293QE25	FED HM LN PC POOL C26453					6.0	01 May 2029		
	8,609.660	Local		92.718992	7,982.79	111.580000	9,606.66	1,623.87	0.00
Original Face:	201,621.000	Base		92.718992	7,982.79	111.580000	9,606.66	1,623.87	0.00
31293QSZ7	FED HM LN PC POOL C26836					6.0	01 May 2029		
	11,862.130	Local		92.718593	10,998.40	111.580000	13,235.76	2,237.36	0.00
Original Face:	485,830.000	Base		92.718593	10,998.40	111.580000	13,235.76	2,237.36	0.00
31293QUT8	FED HM LN PC POOL C26894					6.0	01 May 2029		
	7,668.500	Local		92.718785	7,110.14	111.528000	8,552.52	1,442.38	0.00
Original Face:	426,608.000	Base		92.718785	7,110.14	111.528000	8,552.52	1,442.38	0.00
31293R5J6	FED HM LN PC POOL C28049					6.5	01 Jun 2029		
	1,762.170	Local		95.868730	1,689.37	114.145000	2,011.43	322.06	0.00
Original Face:	184,050.000	Base		95.868730	1,689.37	114.145000	2,011.43	322.06	0.00
31293SF79	FED HM LN PC POOL C28290					6.5	01 Jul 2029		
	2,415.180	Local		95.866561	2,315.35	114.145000	2,756.81	441.46	0.00
Original Face:	202,838.000	Base		95.866561	2,315.35	114.145000	2,756.81	441.46	0.00
31293TF77	FED HM LN PC POOL C29190					6.5	01 Jul 2029		
	39,892.670	Local		95.867186	38,243.98	114.145000	45,535.49	7,291.51	0.01
Original Face:	2,360,481.000	Base		95.867186	38,243.98	114.145000	45,535.49	7,291.51	0.01

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

Books Closed

Prepared by State Street



# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31293TFB8	FED HM LN PC POOL C29162					6.0	01 Jul 2029			
			3,628.850	Local	92.719457	3,364.65	111.580000	4,049.07	684.42	0.00
Original Face:			516,180.000	Base	92.719457	3,364.65	111.580000	4,049.07	684.42	0.00
31293V4U3	FED HM LN PC POOL C30835					6.5	01 Sep 2029			
			375.580	Local	95.867725	360.06	114.145000	428.71	68.65	0.00
Original Face:			72,060.000	Base	95.867725	360.06	114.145000	428.71	68.65	0.00
31293WF70	FED HM LN PC POOL C31090					6.5	01 Sep 2029			
			297.510	Local	95.865685	285.21	114.145000	339.59	54.38	0.00
Original Face:			33,496.000	Base	95.865685	285.21	114.145000	339.59	54.38	0.00
312940EJ4	FED HM LN PC POOL A91937					5.0	01 Apr 2040			
			865,710.680	Local	103.222655	893,609.55	109.156000	944,975.15	51,365.60	0.19
Original Face:			995,000.000	Base	103.222655	893,609.55	109.156000	944,975.15	51,365.60	0.19
312942T88	FED HM LN PC POOL A94175					4.0	01 Oct 2040			
			1,812,503.350	Local	98.445313	1,784,324.60	106.016000	1,921,543.55	137,218.95	0.39
Original Face:			2,022,004.000	Base	98.445313	1,784,324.60	106.016000	1,921,543.55	137,218.95	0.39
3129432L6	FED HM LN PC POOL A95279					4.5	01 Dec 2040			
			484,174.060	Local	106.828129	517,234.09	107.777000	521,828.28	4,594.19	0.11
Original Face:			511,706.000	Base	106.828129	517,234.09	107.777000	521,828.28	4,594.19	0.11
312945PG7	FED HM LN PC POOL A96723					4.5	01 Feb 2041			
			1,977,772.110	Local	106.609375	2,108,490.49	107.776000	2,131,563.67	23,073.18	0.44
Original Face:			2,075,909.000	Base	106.609375	2,108,490.49	107.776000	2,131,563.67	23,073.18	0.44
312946DA1	FED HM LN PC POOL A97297					4.5	01 Feb 2041			
			341,653.630	Local	106.609375	364,234.80	107.777000	368,224.03	3,989.23	0.08
Original Face:			347,340.000	Base	106.609375	364,234.80	107.777000	368,224.03	3,989.23	0.08
312946KD7	FED HM LN PC POOL A97492					4.5	01 Mar 2041			
			994,458.300	Local	106.609374	1,060,185.77	107.777000	1,071,797.32	11,611.55	0.22
Original Face:			1,033,070.000	Base	106.609374	1,060,185.77	107.777000	1,071,797.32	11,611.55	0.22
31294J5X2	FED HM LN PC POOL E00862					7.5	01 Jul 2015			
			18,378.980	Local	105.906204	19,464.48	107.467000	19,751.34	286.86	0.00
Original Face:			6,220,673.000	Base	105.906204	19,464.48	107.467000	19,751.34	286.86	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31294JSQ2	FED HM LN PC POOL E00527					6.5	01 Jan 2013		
	38,442.660	Local		105.781234	40,665.12	102.310000	39,330.69	-1,334.43	0.01
Original Face:	23,000,000.000	Base		105.781234	40,665.12	102.310000	39,330.69	-1,334.43	0.01
31294JW87	FED HM LN PC POOL E00671					6.5	01 May 2014		
	92,355.300	Local		105.781249	97,694.59	105.055000	97,023.86	-670.73	0.02
Original Face:	10,000,000.000	Base		105.781249	97,694.59	105.055000	97,023.86	-670.73	0.02
31294KBW4	FED HM LN PC POOL E00953					6.5	01 Feb 2016		
	5,523.120	Local		102.187713	5,643.95	107.854000	5,956.91	312.96	0.00
Original Face:	1,011,802.000	Base		102.187713	5,643.95	107.854000	5,956.91	312.96	0.00
31294KBY0	FED HM LN PC POOL E00955					7.5	01 Feb 2016		
	2,773.910	Local		105.906464	2,937.75	108.107000	2,998.79	61.04	0.00
Original Face:	264,480.000	Base		105.906464	2,937.75	108.107000	2,998.79	61.04	0.00
31294KC94	FED HM LN PC POOL E00996					6.5	01 Jul 2016		
	11,581.330	Local		102.187573	11,834.68	108.356000	12,549.07	714.39	0.00
Original Face:	680,426.000	Base		102.187573	11,834.68	108.356000	12,549.07	714.39	0.00
31294KCY9	FED HM LN PC POOL E00987					6.5	01 Jun 2016		
	10,399.060	Local		102.187313	10,626.52	109.397000	11,376.26	749.74	0.00
Original Face:	672,556.000	Base		102.187313	10,626.52	109.397000	11,376.26	749.74	0.00
31294KEG6	FED HM LN PC POOL E01035					7.5	01 Jul 2016		
	45,968.000	Local		105.906283	48,683.00	108.417000	49,837.13	1,154.13	0.01
Original Face:	1,334,613.000	Base		105.906283	48,683.00	108.417000	49,837.13	1,154.13	0.01
31294KHR9	FED HM LN PC POOL E01140					6.0	01 May 2017		
	121,182.510	Local		102.077544	123,700.13	106.622000	129,207.22	5,507.09	0.03
Original Face:	3,212,789.000	Base		102.077544	123,700.13	106.622000	129,207.22	5,507.09	0.03
31295V3V0	FED HM LN PC POOL A00812					8.5	01 May 2021		
	1,952.100	Local		104.281031	2,035.67	112.943000	2,204.76	169.09	0.00
Original Face:	852,344.000	Base		104.281031	2,035.67	112.943000	2,204.76	169.09	0.00
31295V5H9	FED HM LN PC POOL A00848					8.5	01 Dec 2018		
	1,269.860	Local		104.656419	1,328.99	111.942000	1,421.51	92.52	0.00
Original Face:	316,800.000	Base		104.656419	1,328.99	111.942000	1,421.51	92.52	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31295VDL1	FED HM LN PC POOL A00107					8.5	01 Jun 2018		
	9,358.570	Local	104.656267	9,794.33	100.358000	9,392.07	-402.26	0.00	
Original Face:	9,015,178.000	Base	104.656267	9,794.33	100.358000	9,392.07	-402.26	0.00	
31295VLQ1	FED HM LN PC POOL A00335					10.0	01 Mar 2021		
	6,222.500	Local	107.812455	6,708.63	113.791000	7,080.64	372.01	0.00	
Original Face:	6,468,828.000	Base	107.812455	6,708.63	113.791000	7,080.64	372.01	0.00	
31295VS43	FED HM LN PC POOL A00539					8.5	01 Aug 2021		
	1,192.830	Local	104.279738	1,243.88	112.615000	1,343.31	99.43	0.00	
Original Face:	433,692.000	Base	104.279738	1,243.88	112.615000	1,343.31	99.43	0.00	
31295W4J4	FED HM LN PC POOL A01725					8.5	01 Nov 2018		
	661.380	Local	104.656929	692.18	101.707000	672.67	-19.51	0.00	
Original Face:	816,249.000	Base	104.656929	692.18	101.707000	672.67	-19.51	0.00	
31295WHY7	FED HM LN PC POOL A01147					8.5	01 Apr 2020		
	86,552.280	Local	104.656249	90,582.37	112.590000	97,449.21	6,866.84	0.02	
Original Face:	10,312,571.000	Base	104.656249	90,582.37	112.590000	97,449.21	6,866.84	0.02	
31295WQJ0	FED HM LN PC POOL A01357					9.0	01 Jul 2020		
	2,375.450	Local	101.781557	2,417.77	101.844000	2,419.25	1.48	0.00	
Original Face:	713,369.000	Base	101.781557	2,417.77	101.844000	2,419.25	1.48	0.00	
31295WV21	FED HM LN PC POOL A01533					8.5	01 Sep 2020		
	1,561.960	Local	104.654409	1,634.66	114.892000	1,794.57	159.91	0.00	
Original Face:	125,000.000	Base	104.654409	1,634.66	114.892000	1,794.57	159.91	0.00	
312962G64	FED HM LN PC POOL B10221					5.5	01 Oct 2018		
	10,018.300	Local	102.249983	10,243.71	108.741000	10,894.00	650.29	0.00	
Original Face:	76,143.000	Base	102.249983	10,243.71	108.741000	10,894.00	650.29	0.00	
312963SY8	FED HM LN PC POOL B11435					5.5	01 Dec 2018		
	87,022.390	Local	100.890633	87,797.44	109.741000	95,499.24	7,701.80	0.02	
Original Face:	390,122.000	Base	100.890633	87,797.44	109.741000	95,499.24	7,701.80	0.02	
312963X48	FED HM LN PC POOL B11599					5.5	01 Jan 2019		
	163,765.530	Local	102.250010	167,450.27	108.741000	178,080.27	10,630.00	0.04	
Original Face:	1,104,957.000	Base	102.250010	167,450.27	108.741000	178,080.27	10,630.00	0.04	

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
312967S60	FED HM LN PC POOL B15041				5.5	01 Jun 2019			
		227,728.890	Local	103.890617	236,588.95	109.741000	249,911.96	13,323.01	0.05
Original Face:		1,033,785.000	Base	103.890617	236,588.95	109.741000	249,911.96	13,323.01	0.05
31296WDR5	FED HM LN PC POOL A20112				6.0	01 Sep 2031			
		298,030.890	Local	102.984368	306,925.23	110.546000	329,461.23	22,536.00	0.07
Original Face:		1,931,421.000	Base	102.984368	306,925.23	110.546000	329,461.23	22,536.00	0.07
3129705V4	FED HM LN PC POOL B18060				5.5	01 Mar 2020			
		175,806.330	Local	102.249999	179,761.97	109.741000	192,931.62	13,169.65	0.04
Original Face:		983,316.000	Base	102.249999	179,761.97	109.741000	192,931.62	13,169.65	0.04
312970JC1	FED HM LN PC POOL B17459				5.5	01 Dec 2019			
		402,708.800	Local	102.249993	411,769.72	108.835000	438,288.12	26,518.40	0.09
Original Face:		1,172,852.000	Base	102.249993	411,769.72	108.835000	438,288.12	26,518.40	0.09
312972EQ1	FED HM LN PC POOL B19143				5.5	01 Apr 2020			
		8,465.980	Local	102.249946	8,656.46	108.741000	9,205.99	549.53	0.00
Original Face:		49,563.000	Base	102.249946	8,656.46	108.741000	9,205.99	549.53	0.00
312978KX6	FED HM LN PC POOL B31210				7.0	01 Mar 2032			
		52,830.090	Local	102.937530	54,381.99	115.717000	61,133.40	6,751.41	0.01
Original Face:		434,668.000	Base	102.937530	54,381.99	115.717000	61,133.40	6,751.41	0.01
31297N2K1	FED HM LN PC POOL A33478				4.5	01 Oct 2033			
		882,395.940	Local	97.000001	855,924.07	106.520000	939,928.16	84,004.09	0.19
Original Face:		2,000,000.000	Base	97.000001	855,924.07	106.520000	939,928.16	84,004.09	0.19
31298GCJ7	FED HM LN PC POOL C47273				7.0	01 Jul 2029			
		71,592.380	Local	106.625035	76,335.40	118.993000	85,189.92	8,854.52	0.02
Original Face:		565,000.000	Base	106.625035	76,335.40	118.993000	85,189.92	8,854.52	0.02
31298MB63	FED HM LN PC POOL C50961				6.0	01 May 2031			
		10,286.510	Local	100.484421	10,336.34	111.580000	11,477.69	1,141.35	0.00
Original Face:		2,270,000.000	Base	100.484421	10,336.34	111.580000	11,477.69	1,141.35	0.00
31298T6N7	FED HM LN PC POOL C57177				6.5	01 Sep 2031			
		83,554.080	Local	103.921879	86,830.97	113.645000	94,955.03	8,124.06	0.02
Original Face:		4,346,695.000	Base	103.921879	86,830.97	113.645000	94,955.03	8,124.06	0.02

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31300LCZ6	FED HM LN PC POOL 848188					3.601	01 Jun 2037		
	233,021.560	Local	106.132810	247,312.33	104.833000	244,283.49	-3,028.84	0.05	
Original Face:	716,815.000	Base	106.132810	247,312.33	104.833000	244,283.49	-3,028.84	0.05	
31300LEJ0	FED HM LN PC POOL 848237					3.981	01 Mar 2040		
	0.020	Local	100.000000	0.02	105.716000	0.02	0.00	0.00	
		Base	100.000000	0.02	105.716000	0.02	0.00	0.00	
3132GFJM0	FED HM LN PC POOL Q02068					4.5	01 Jul 2041		
	929,596.650	Local	106.609376	991,037.19	107.777000	1,001,891.38	10,854.19	0.20	
Original Face:	975,590.000	Base	106.609376	991,037.19	107.777000	1,001,891.38	10,854.19	0.20	
3132GFNK9	FED HM LN PC POOL Q02194					4.5	01 Jul 2041		
	356,140.370	Local	106.609377	379,679.03	107.777000	383,837.41	4,158.38	0.08	
Original Face:	373,032.000	Base	106.609377	379,679.03	107.777000	383,837.41	4,158.38	0.08	
3132GFSA6	FED HM LN PC POOL Q02313					4.5	01 Jul 2041		
	1,009,981.940	Local	106.609375	1,076,735.43	107.777000	1,088,528.24	11,792.81	0.22	
Original Face:	1,039,569.000	Base	106.609375	1,076,735.43	107.777000	1,088,528.24	11,792.81	0.22	
3132GFYG6	FED HM LN PC POOL Q02511					4.5	01 Aug 2041		
	147,542.270	Local	105.726562	155,991.37	106.301000	156,838.91	847.54	0.03	
Original Face:	166,100.000	Base	105.726562	155,991.37	106.301000	156,838.91	847.54	0.03	
3132GGD44	FED HM LN PC POOL Q02823					4.5	01 Aug 2041		
	345,612.840	Local	106.609375	368,455.69	107.777000	372,491.15	4,035.46	0.08	
Original Face:	348,407.000	Base	106.609375	368,455.69	107.777000	372,491.15	4,035.46	0.08	
3132GGE35	FED HM LN PC POOL Q02854					4.5	01 Aug 2041		
	1,870,914.990	Local	106.515626	1,992,816.81	107.777000	2,016,416.05	23,599.24	0.41	
Original Face:	1,924,000.000	Base	106.515626	1,992,816.81	107.777000	2,016,416.05	23,599.24	0.41	
3132GGEH4	FED HM LN PC POOL Q02836					4.5	01 Aug 2041		
	305,320.650	Local	106.609383	325,500.46	107.777000	329,065.44	3,564.98	0.07	
Original Face:	307,742.000	Base	106.609383	325,500.46	107.777000	329,065.44	3,564.98	0.07	
3132GGFL4	FED HM LN PC POOL Q02871					4.5	01 Aug 2041		
	297,552.830	Local	106.828129	317,870.12	107.777000	320,693.51	2,823.39	0.07	
Original Face:	300,000.000	Base	106.828129	317,870.12	107.777000	320,693.51	2,823.39	0.07	

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3132GGGQ2	FED HM LN PC POOL Q02907					4.5	01 Aug 2041		
	346,365.430	Local		106.609378	369,258.03	107.778000	373,305.73	4,047.70	0.08
Original Face:	349,206.000	Base		106.609378	369,258.03	107.778000	373,305.73	4,047.70	0.08
3132GJSS9	FED HM LN PC POOL Q03529					4.5	01 Sep 2041		
	31,540.720	Local		105.726534	33,346.91	106.301000	33,528.10	181.19	0.01
Original Face:	31,740.000	Base		105.726534	33,346.91	106.301000	33,528.10	181.19	0.01
3132GJWC9	FED HM LN PC POOL Q03643					4.5	01 Oct 2041		
	874,521.690	Local		105.375000	921,527.23	107.739000	942,200.92	20,673.69	0.19
Original Face:	887,224.000	Base		105.375000	921,527.23	107.739000	942,200.92	20,673.69	0.19
3132GKEG7	FED HM LN PC POOL Q04035					4.0	01 Oct 2041		
	222,608.080	Local		103.500003	230,399.37	106.071000	236,122.62	5,723.25	0.05
Original Face:	224,000.000	Base		103.500003	230,399.37	106.071000	236,122.62	5,723.25	0.05
3132GKF92	FED HM LN PC POOL Q04092					4.0	01 Oct 2041		
	1,409,787.840	Local		104.691407	1,475,926.72	105.609000	1,488,862.84	12,936.12	0.30
Original Face:	1,430,000.000	Base		104.691407	1,475,926.72	105.609000	1,488,862.84	12,936.12	0.30
3132GKGT7	FED HM LN PC POOL Q04110					4.0	01 Oct 2041		
	945,628.070	Local		103.437502	978,134.05	106.197000	1,004,228.64	26,094.59	0.21
Original Face:	951,000.000	Base		103.437502	978,134.05	106.197000	1,004,228.64	26,094.59	0.21
3132GKGW0	FED HM LN PC POOL Q04113					4.0	01 Oct 2041		
	724,638.290	Local		103.562500	750,453.53	106.071000	768,631.08	18,177.55	0.16
Original Face:	731,000.000	Base		103.562500	750,453.53	106.071000	768,631.08	18,177.55	0.16
3132GKNL6	FED HM LN PC POOL Q04295					4.0	01 Nov 2041		
	986,835.120	Local		103.757812	1,023,918.53	105.609000	1,042,186.70	18,268.17	0.21
Original Face:	998,000.000	Base		103.757812	1,023,918.53	105.609000	1,042,186.70	18,268.17	0.21
31335GEJ0	FED HM LN PC POOL C80137					6.5	01 Apr 2024		
	3,691.090	Local		99.390966	3,668.61	112.213000	4,141.88	473.27	0.00
Original Face:	192,917.000	Base		99.390966	3,668.61	112.213000	4,141.88	473.27	0.00
31335GEQ4	FED HM LN PC POOL C80143					6.5	01 Feb 2024		
	18,135.880	Local		99.390490	18,025.34	112.926000	20,480.12	2,454.78	0.00
Original Face:	845,245.000	Base		99.390490	18,025.34	112.926000	20,480.12	2,454.78	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31335GFG5	FED HM LN PC POOL C80167					8.0	01 May 2024		
	4,537.050	Local		103.437255	4,693.00	119.274000	5,411.52	718.52	0.00
Original Face:	693,532.000	Base		103.437255	4,693.00	119.274000	5,411.52	718.52	0.00
31335GGF6	FED HM LN PC POOL C80198					8.0	01 Aug 2024		
	3,855.120	Local		103.438025	3,987.66	119.286000	4,598.62	610.96	0.00
Original Face:	1,332,623.000	Base		103.438025	3,987.66	119.286000	4,598.62	610.96	0.00
31335H4R1	FED HM LN PC POOL C90832					5.5	01 May 2024		
	788,784.470	Local		102.195309	806,100.73	109.723000	865,477.98	59,377.25	0.18
Original Face:	3,214,286.000	Base		102.195309	806,100.73	109.723000	865,477.98	59,377.25	0.18
31335HQB2	FED HM LN PC POOL C90450					7.0	01 Jun 2021		
	542.530	Local		103.295670	560.41	116.161000	630.21	69.80	0.00
Original Face:	29,012.000	Base		103.295670	560.41	116.161000	630.21	69.80	0.00
31335HU76	FED HM LN PC POOL C90606					5.5	01 Jan 2023		
	327,855.630	Local		102.195314	335,053.09	108.536000	355,841.39	20,788.30	0.07
Original Face:	3,571,429.000	Base		102.195314	335,053.09	108.536000	355,841.39	20,788.30	0.07
31335HUW1	FED HM LN PC POOL C90597					5.5	01 Dec 2022		
	686,404.130	Local		102.195315	701,472.86	108.536000	744,995.59	43,522.73	0.15
Original Face:	8,938,130.000	Base		102.195315	701,472.86	108.536000	744,995.59	43,522.73	0.15
31335HX57	FED HM LN PC POOL C90700					5.5	01 Aug 2023		
	759,828.880	Local		101.718750	772,888.44	109.598000	832,757.26	59,868.82	0.17
Original Face:	4,395,000.000	Base		101.718750	772,888.44	109.598000	832,757.26	59,868.82	0.17
31335HXD0	FED HM LN PC POOL C90676					5.5	01 May 2023		
	151,535.300	Local		101.734381	154,163.50	109.598000	166,079.66	11,916.16	0.03
Original Face:	1,215,000.000	Base		101.734381	154,163.50	109.598000	166,079.66	11,916.16	0.03
3133TDPN0	FREDDIE MAC FHR 2043 ZH					6.0	15 Apr 2028		
	224,029.540	Local		101.109358	226,514.83	112.164550	251,281.73	24,766.90	0.05
Original Face:	980,000.000	Base		101.109358	226,514.83	112.164550	251,281.73	24,766.90	0.05
3133TDZM1	FREDDIE MAC FHR 2056 Z					6.0	15 May 2028		
	388,867.630	Local		101.109383	393,181.66	112.059410	435,762.77	42,581.11	0.09
Original Face:	1,440,000.000	Base		101.109383	393,181.66	112.059410	435,762.77	42,581.11	0.09

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3133TGWC9	FEDERAL HOME LN MTG PC GTD PREASSIGN 00483				6.0	15 Nov 2028		
		542,800.750	Local 101.374996	550,264.24	112.113980	608,555.52	58,291.28	0.12
Original Face:		1,670,000.000	Base 101.374996	550,264.24	112.113980	608,555.52	58,291.28	0.12
3133THA56	FEDERAL HOME LN MTG CORP PREASSIGN 00580				6.0	15 Dec 2028		
		129,185.650	Local 101.011707	130,492.63	111.922510	144,587.82	14,095.19	0.03
Original Face:		450,000.000	Base 101.011707	130,492.63	111.922510	144,587.82	14,095.19	0.03
3133THQB6	FREDDIE MAC FHR 2114 ZM				6.0	15 Jan 2029		
		59,778.410	Local 102.824899	61,467.09	112.176630	67,057.41	5,590.32	0.01
Original Face:		185,000.000	Base 102.824899	61,467.09	112.176630	67,057.41	5,590.32	0.01
3133TJA60	FREDDIE MAC FHR 2121 MG				6.0	15 Feb 2029		
		226,343.930	Local 101.375005	229,456.17	112.091300	253,711.85	24,255.68	0.05
Original Face:		750,000.000	Base 101.375005	229,456.17	112.091300	253,711.85	24,255.68	0.05
3133TKW97	FREDDIE MAC FHR 2154 PT				6.0	15 May 2029		
		345,666.910	Local 101.500005	350,851.93	112.166580	387,722.75	36,870.82	0.08
Original Face:		890,000.000	Base 101.500005	350,851.93	112.166580	387,722.75	36,870.82	0.08
3133TLBA5	FREDDIE MAC FHR 2162 PH				6.0	15 Jun 2029		
		77,659.640	Local 102.825290	79,853.75	112.182440	87,120.48	7,266.73	0.02
Original Face:		420,000.000	Base 102.825290	79,853.75	112.182440	87,120.48	7,266.73	0.02
3133TR4H5	FREDDIE MAC FHR 2274 ZM				6.5	15 Jan 2031		
		101,309.440	Local 102.874994	104,222.08	114.291160	115,787.73	11,565.65	0.02
Original Face:		220,000.000	Base 102.874994	104,222.08	114.291160	115,787.73	11,565.65	0.02
3133TURU4	FREDDIE MAC FHR 2363 PF				6.0	15 Sep 2016		
		87,420.850	Local 100.921885	88,226.77	106.594450	93,185.77	4,959.00	0.02
Original Face:		680,000.000	Base 100.921885	88,226.77	106.594450	93,185.77	4,959.00	0.02
3133TUUS5	FREDDIE MAC FHR 2357 ZB				6.5	15 Sep 2031		
		248,824.230	Local 112.250001	279,305.20	109.624340	272,771.92	-6,533.28	0.06
Original Face:		600,000.000	Base 112.250001	279,305.20	109.624340	272,771.92	-6,533.28	0.06
3133TVDF0	FREDDIE MAC FHR 2356 GD				6.0	15 Sep 2016		
		68,921.470	Local 100.929667	69,562.21	106.772410	73,589.11	4,026.90	0.02
Original Face:		470,000.000	Base 100.929667	69,562.21	106.772410	73,589.11	4,026.90	0.02

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

Books Closed

Prepared by State Street



# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
313401LY5	FED HM LN PC POOL 170074					12.5	01 Feb 2013		
	938.480	Local		106.522249	999.69	101.414000	951.75	-47.94	0.00
Original Face:	31,556,083.000	Base		106.522249	999.69	101.414000	951.75	-47.94	0.00
313401MH1	FED HM LN PC POOL 170080					12.5	01 May 2013		
	834.930	Local		112.498054	939.28	100.427000	838.50	-100.78	0.00
Original Face:	4,910,207.000	Base		112.498054	939.28	100.427000	838.50	-100.78	0.00
313401MV0	FED HM LN PC POOL 170091					12.5	01 Jan 2014		
	413.590	Local		112.497884	465.28	102.108000	422.31	-42.97	0.00
Original Face:	3,679,000.000	Base		112.497884	465.28	102.108000	422.31	-42.97	0.00
313401PE5	FED HM LN PC POOL 170106					12.5	01 Nov 2014		
	833.120	Local		112.500000	937.26	101.787000	848.01	-89.25	0.00
Original Face:	8,000,000.000	Base		112.500000	937.26	101.787000	848.01	-89.25	0.00
313401XQ9	FED HM LN PC POOL 170220					8.0	01 Apr 2017		
	8,214.790	Local		89.953121	7,389.46	110.665000	9,090.90	1,701.44	0.00
Original Face:	4,373,850.000	Base		89.953121	7,389.46	110.665000	9,090.90	1,701.44	0.00
313401XW6	FED HM LN PC POOL 170225					8.0	01 May 2017		
	1,933.460	Local		104.344026	2,017.45	108.905000	2,105.63	88.18	0.00
Original Face:	3,070,000.000	Base		104.344026	2,017.45	108.905000	2,105.63	88.18	0.00
31343KUW4	FED HM LN PC POOL 278697					9.0	01 Oct 2013		
	5,392.160	Local		106.187316	5,725.79	103.977000	5,606.61	-119.18	0.00
Original Face:	5,079,897.000	Base		106.187316	5,725.79	103.977000	5,606.61	-119.18	0.00
31345JLW5	FED HM LN PC POOL 306641					10.0	01 Jan 2019		
	1,792.770	Local		105.342570	1,888.55	103.815000	1,861.16	-27.39	0.00
Original Face:	1,370,251.000	Base		105.342570	1,888.55	103.815000	1,861.16	-27.39	0.00
31349SY31	FED HM LN PC POOL 781630 FED RES H15 TNOTE CNST MAT 1 Y					2.481	01 May 2034		
	4,773.070	Local		98.218966	4,688.06	105.647000	5,042.61	354.55	0.00
Original Face:	25,000.000	Base		98.218966	4,688.06	105.647000	5,042.61	354.55	0.00
31356AUC4	FED HM LN PC POOL D49579					6.5	01 Mar 2024		
	3,290.900	Local		99.390440	3,270.84	112.213000	3,692.82	421.98	0.00
Original Face:	707,307.000	Base		99.390440	3,270.84	112.213000	3,692.82	421.98	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31356DBU9	FED HM LN PC POOL D50951					6.0	01 Mar 2024		
	52,391.530	Local		100.765639	52,792.66	110.292000	57,783.67	4,991.01	0.01
Original Face:	450,490.000	Base		100.765639	52,792.66	110.292000	57,783.67	4,991.01	0.01
31356DCV6	FED HM LN PC POOL D50984					6.5	01 Apr 2024		
	2,174.990	Local		99.390802	2,161.74	112.213000	2,440.62	278.88	0.00
Original Face:	242,053.000	Base		99.390802	2,161.74	112.213000	2,440.62	278.88	0.00
31356DL20	FED HM LN PC POOL D51245					8.5	01 Aug 2022		
	2,398.400	Local		104.656021	2,510.07	116.730000	2,799.65	289.58	0.00
Original Face:	202,306.000	Base		104.656021	2,510.07	116.730000	2,799.65	289.58	0.00
31356GVD8	FED HM LN PC POOL D54212					6.5	01 May 2024		
	21,473.480	Local		99.390644	21,342.63	112.213000	24,096.04	2,753.41	0.00
Original Face:	743,205.000	Base		99.390644	21,342.63	112.213000	24,096.04	2,753.41	0.00
31356GYF0	FED HM LN PC POOL D54310					8.0	01 Jun 2024		
	63,133.040	Local		103.437487	65,303.23	114.479000	72,274.07	6,970.84	0.01
Original Face:	3,313,989.000	Base		103.437487	65,303.23	114.479000	72,274.07	6,970.84	0.01
31356HHZ3	FED HM LN PC POOL D54748					8.0	01 Jul 2024		
	3,704.030	Local		103.438147	3,831.38	109.065000	4,039.80	208.42	0.00
Original Face:	769,900.000	Base		103.438147	3,831.38	109.065000	4,039.80	208.42	0.00
31356HYE1	FED HM LN PC POOL D55209					6.5	01 Mar 2024		
	10,842.350	Local		99.390446	10,776.26	111.598000	12,099.85	1,323.59	0.00
Original Face:	1,390,679.000	Base		99.390446	10,776.26	111.598000	12,099.85	1,323.59	0.00
31358RFR9	FEDERAL NATL MTG ASSN REMIC REMIC TR 1992 206 CL Z					7.0	25 Nov 2022		
	228,028.530	Local		108.255612	246,853.68	113.731680	259,340.68	12,487.00	0.05
Original Face:	1,000,000.000	Base		108.255612	246,853.68	113.731680	259,340.68	12,487.00	0.05
31359D5R0	FANNIE MAE FNR 1993 165 SH					19.09268	25 Sep 2023		
	21,565.780	Local		99.937633	21,552.33	130.229930	28,085.10	6,532.77	0.01
Original Face:	280,000.000	Base		99.937633	21,552.33	130.229930	28,085.10	6,532.77	0.01
31359HNW0	FANNIE MAE FNR 1994 63 PK					7.0	25 Apr 2024		
	245,820.410	Local		108.839844	267,550.55	112.280580	276,008.58	8,458.03	0.06
Original Face:	450,000.000	Base		108.839844	267,550.55	112.280580	276,008.58	8,458.03	0.06

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31359SXB1	FANNIE MAE FNR 2001 20 Z				6.0	25 May 2031			
		524,036.660	Local	101.764006	533,280.70	112.248830	588,225.02	54,944.32	0.12
Original Face:		1,515,000.000	Base	101.764006	533,280.70	112.248830	588,225.02	54,944.32	0.12
31359VSD6	FANNIE MAE FNR 1999 17 PG				6.0	25 Apr 2029			
		574,459.940	Local	100.921871	579,755.72	111.886550	642,743.41	62,987.69	0.13
Original Face:		1,870,000.000	Base	100.921871	579,755.72	111.886550	642,743.41	62,987.69	0.13
31359WHX2	FANNIE MAE FNR 1999 32 PL				6.0	25 Jul 2029			
		444,666.230	Local	100.921876	448,765.50	112.032980	498,172.83	49,407.33	0.10
Original Face:		1,265,000.000	Base	100.921876	448,765.50	112.032980	498,172.83	49,407.33	0.10
31359WKN0	FANNIE MAE FNR 1999 33 PK				6.0	25 Jul 2029			
		267,858.380	Local	100.921871	270,327.69	112.091310	300,245.97	29,918.28	0.06
Original Face:		830,000.000	Base	100.921871	270,327.69	112.091310	300,245.97	29,918.28	0.06
31359XBH1	FANNIE MAE FNR 1999 54 PH				6.5	18 Nov 2029			
		1,587,855.280	Local	89.910156	1,427,643.16	112.332040	1,783,670.23	356,027.07	0.36
Original Face:		4,000,000.000	Base	89.910156	1,427,643.16	112.332040	1,783,670.23	356,027.07	0.36
313602FL3	FEDERAL NATL MTG ASSN REMIC REMIC TR 1988 21 CL G				9.5	25 Aug 2018			
		32,588.330	Local	108.367259	35,315.08	116.729990	38,040.35	2,725.27	0.01
Original Face:		2,500,000.000	Base	108.367259	35,315.08	116.729990	38,040.35	2,725.27	0.01
313606F67	FNMA POOL 021789				9.0	01 May 2016			
		3,896.640	Local	105.031258	4,092.69	100.362000	3,910.75	-181.94	0.00
Original Face:		637,000.000	Base	105.031258	4,092.69	100.362000	3,910.75	-181.94	0.00
31361GCR1	FNMA POOL 030680				8.5	01 Aug 2016			
		13,323.220	Local	104.578022	13,933.16	100.333000	13,367.59	-565.57	0.00
Original Face:		673,905.000	Base	104.578022	13,933.16	100.333000	13,367.59	-565.57	0.00
31362KCT7	FNMA POOL 063082				9.75	01 Jun 2018			
		16,521.270	Local	107.000067	17,677.77	107.590000	17,775.23	97.46	0.00
Original Face:		200,000.000	Base	107.000067	17,677.77	107.590000	17,775.23	97.46	0.00
31362S7G4	FNMA POOL 070195				8.5	01 Nov 2018			
		3,453.310	Local	105.500230	3,643.25	112.561000	3,887.08	243.83	0.00
Original Face:		2,055,148.000	Base	105.500230	3,643.25	112.561000	3,887.08	243.83	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31362TBW2	FNMA POOL 070253				9.0	01 Feb 2017			
		1,378.660	Local	106.187893	1,463.97	111.750000	1,540.65	76.68	0.00
Original Face:		2,000,000.000	Base	106.187893	1,463.97	111.750000	1,540.65	76.68	0.00
31363DTW7	FNMA POOL 086065				8.5	01 Jan 2019			
		288.480	Local	104.579174	301.69	100.322000	289.41	-12.28	0.00
Original Face:		729,773.000	Base	104.579174	301.69	100.322000	289.41	-12.28	0.00
31365CVA2	FNMA POOL 124009				9.0	01 Nov 2021			
		14,127.080	Local	106.781090	15,085.05	112.841000	15,941.14	856.09	0.00
Original Face:		12,380,337.000	Base	106.781090	15,085.05	112.841000	15,941.14	856.09	0.00
31367SR44	FNMA POOL 177907				7.5	01 Sep 2022			
		8,626.450	Local	102.999959	8,885.24	100.265000	8,649.31	-235.93	0.00
Original Face:		4,900,000.000	Base	102.999959	8,885.24	100.265000	8,649.31	-235.93	0.00
31367YUA3	FNMA POOL 183377				8.5	01 Oct 2019			
		6,422.400	Local	105.500280	6,775.65	103.391000	6,640.18	-135.47	0.00
Original Face:		242,984.000	Base	105.500280	6,775.65	103.391000	6,640.18	-135.47	0.00
31368HL92	FNMA POOL 190352				5.5	01 Aug 2034			
		252,331.100	Local	109.437505	276,144.86	109.239000	275,643.97	-500.89	0.06
Original Face:		1,160,810.000	Base	109.437505	276,144.86	109.239000	275,643.97	-500.89	0.06
31368HLX9	FNMA POOL 190342				6.0	01 Oct 2033			
		0.080	Local	100.000000	0.08	111.580000	0.09	0.01	0.00
			Base	100.000000	0.08	111.580000	0.09	0.01	0.00
31368HML4	FNMA POOL 190363				5.5	01 Nov 2035			
		0.010	Local	100.000000	0.01	109.208000	0.01	0.00	0.00
			Base	100.000000	0.01	109.208000	0.01	0.00	0.00
31368HNG4	FNMA POOL 190391				6.0	01 Sep 2038			
		0.010	Local	100.000000	0.01	110.143000	0.01	0.00	0.00
			Base	100.000000	0.01	110.143000	0.01	0.00	0.00
3136A0U39	FANNIE MAE FNR 2011 83 DI				6.0	25 Sep 2026			
		591,769.560	Local	12.812499	75,820.47	13.223770	78,254.25	2,433.78	0.02
Original Face:		700,000.000	Base	12.812499	75,820.47	13.223770	78,254.25	2,433.78	0.02

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3136FA2X7	FANNIEMAE STRIP FNS 339 29					5.5	01 Jul 2018		
	205,683.720	Local		15.750002	32,395.19	9.683000	19,916.35	-12,478.84	0.00
Original Face:	2,560,000.000	Base		15.750002	32,395.19	9.683000	19,916.35	-12,478.84	0.00
3136FA6N5	FANNIEMAE STRIP FNS 343 16					5.5	01 May 2034		
	200,287.560	Local		24.499989	49,070.43	13.392000	26,822.51	-22,247.92	0.01
Original Face:	1,165,000.000	Base		24.499989	49,070.43	13.392000	26,822.51	-22,247.92	0.01
3136FAZ78	FANNIEMAE STRIP FNS 339 5					5.5	01 Aug 2033		
	260,237.840	Local		24.249994	63,107.66	14.264000	37,120.33	-25,987.33	0.01
Original Face:	1,980,000.000	Base		24.249994	63,107.66	14.264000	37,120.33	-25,987.33	0.01
3136FC5M4	FANNIEMAE STRIP FNS 377 1						01 Oct 2036		
	623,856.980	Local		76.171877	475,203.57	93.627000	584,098.57	108,895.00	0.12
Original Face:	1,800,000.000	Base		76.171877	475,203.57	93.627000	584,098.57	108,895.00	0.12
3136FCEU6	FANNIEMAE STRIP FNS 348 14					6.5	01 Aug 2034		
	129,650.150	Local		24.312506	31,521.20	18.124000	23,497.79	-8,023.41	0.00
Original Face:	1,075,000.000	Base		24.312506	31,521.20	18.124000	23,497.79	-8,023.41	0.00
3136FCJB3	FANNIEMAE STRIP FNS 351 12					5.5	01 Apr 2034		
	97,706.880	Local		23.250021	22,716.87	14.524000	14,190.95	-8,525.92	0.00
Original Face:	445,000.000	Base		23.250021	22,716.87	14.524000	14,190.95	-8,525.92	0.00
3136FCJC1	FANNIEMAE STRIP FNS 351 13					6.0	01 Mar 2034		
	120,921.380	Local		24.000016	29,021.15	18.205000	22,013.74	-7,007.41	0.00
Original Face:	795,000.000	Base		24.000016	29,021.15	18.205000	22,013.74	-7,007.41	0.00
3136FCUL8	FANNIEMAE STRIP FNS 359 19					6.0	01 Jul 2035		
	113,536.310	Local		23.187498	26,326.23	15.941000	18,098.82	-8,227.41	0.00
Original Face:	460,000.000	Base		23.187498	26,326.23	15.941000	18,098.82	-8,227.41	0.00
3136FER61	FANNIEMAE STRIP FNS 384 6					5.0	25 Jul 2037		
	710,358.410	Local		18.156252	128,974.46	11.837000	84,085.12	-44,889.34	0.02
Original Face:	1,989,475.000	Base		18.156252	128,974.46	11.837000	84,085.12	-44,889.34	0.02
31371GEH9	FNMA POOL 251336					7.5	01 Dec 2027		
	3,997.110	Local		102.875077	4,112.03	119.232000	4,765.83	653.80	0.00
Original Face:	341,272.000	Base		102.875077	4,112.03	119.232000	4,765.83	653.80	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31371GRV4	FNMA POOL 251700					6.5	01 May 2013		
	491.870	Local		102.187570	502.63	103.300000	508.10	5.47	0.00
Original Face:	154,708.000	Base		102.187570	502.63	103.300000	508.10	5.47	0.00
31371HDK1	FNMA POOL 252206					6.0	01 Jan 2019		
	5,296.510	Local		101.343715	5,367.68	110.080000	5,830.40	462.72	0.00
Original Face:	211,621.000	Base		101.343715	5,367.68	110.080000	5,830.40	462.72	0.00
31371HJ66	FNMA POOL 252385					6.0	01 Apr 2019		
	5,242.770	Local		101.343755	5,313.22	110.080000	5,771.24	458.02	0.00
Original Face:	190,879.000	Base		101.343755	5,313.22	110.080000	5,771.24	458.02	0.00
31371HLW6	FNMA POOL 252441					6.0	01 May 2019		
	41,277.710	Local		101.343752	41,832.38	110.080000	45,438.50	3,606.12	0.01
Original Face:	1,363,649.000	Base		101.343752	41,832.38	110.080000	45,438.50	3,606.12	0.01
31371HQ27	FNMA POOL 252573					6.0	01 Jun 2019		
	21,879.020	Local		101.343753	22,173.02	110.080000	24,084.43	1,911.41	0.00
Original Face:	674,148.000	Base		101.343753	22,173.02	110.080000	24,084.43	1,911.41	0.00
31371HS82	FNMA POOL 252643					6.0	01 Jul 2019		
	23,899.510	Local		101.343751	24,220.66	110.080000	26,308.58	2,087.92	0.01
Original Face:	881,914.000	Base		101.343751	24,220.66	110.080000	26,308.58	2,087.92	0.01
31371K5U1	FNMA POOL 254759					4.5	01 Jun 2018		
	0.010	Local		100.000000	0.01	107.497000	0.01	0.00	0.00
		Base		100.000000	0.01	107.497000	0.01	0.00	0.00
31371KBK6	FNMA POOL 253942					6.0	01 Sep 2016		
	19,992.330	Local		104.710957	20,934.16	107.955000	21,582.72	648.56	0.00
Original Face:	944,085.000	Base		104.710957	20,934.16	107.955000	21,582.72	648.56	0.00
31371KLJ8	FNMA POOL 254229					6.5	01 Feb 2022		
	1,991.730	Local		102.079599	2,033.15	112.221000	2,235.14	201.99	0.00
Original Face:	49,061.000	Base		102.079599	2,033.15	112.221000	2,235.14	201.99	0.00
31371KMH1	FNMA POOL 254260					6.0	01 Apr 2017		
	9,314.240	Local		104.710959	9,753.03	108.080000	10,066.83	313.80	0.00
Original Face:	225,387.000	Base		104.710959	9,753.03	108.080000	10,066.83	313.80	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31371KMV0	FNMA POOL 254272				7.0	01 Mar 2017			
		116,805.550	Local	104.296876	121,824.54	109.220000	127,575.02	5,750.48	0.03
Original Face:		5,000,000.000	Base	104.296876	121,824.54	109.220000	127,575.02	5,750.48	0.03
31371KNZ0	FNMA POOL 254308				6.5	01 May 2017			
		35,519.850	Local	102.406288	36,374.56	110.438000	39,227.41	2,852.85	0.01
Original Face:		979,433.000	Base	102.406288	36,374.56	110.438000	39,227.41	2,852.85	0.01
31371KP39	FNMA POOL 254342				6.0	01 Jun 2017			
		13,369.430	Local	104.710971	13,999.26	108.080000	14,449.68	450.42	0.00
Original Face:		334,784.000	Base	104.710971	13,999.26	108.080000	14,449.68	450.42	0.00
31371KPU9	FNMA POOL 254335				7.5	01 May 2032			
		66,300.750	Local	103.875009	68,869.91	120.640000	79,985.22	11,115.31	0.02
Original Face:		2,150,000.000	Base	103.875009	68,869.91	120.640000	79,985.22	11,115.31	0.02
31371KS51	FNMA POOL 254440				6.0	01 Aug 2022			
		1,189.150	Local	101.343817	1,205.13	110.080000	1,309.02	103.89	0.00
Original Face:		22,705.000	Base	101.343817	1,205.13	110.080000	1,309.02	103.89	0.00
31371KVH1	FNMA POOL 254516				6.5	01 Nov 2032			
		0.010	Local	100.000000	0.01	114.096000	0.01	0.00	0.00
			Base	100.000000	0.01	114.096000	0.01	0.00	0.00
31371KVP3	FNMA POOL 254522				5.5	01 Oct 2022			
		178,090.180	Local	101.875005	181,429.38	109.770000	195,489.59	14,060.21	0.04
Original Face:		2,645,508.000	Base	101.875005	181,429.38	109.770000	195,489.59	14,060.21	0.04
31371KWY3	FNMA POOL 254563				6.5	01 Oct 2017			
		237,380.810	Local	105.093756	249,472.41	110.438000	262,158.62	12,686.21	0.05
Original Face:		2,672,038.000	Base	105.093756	249,472.41	110.438000	262,158.62	12,686.21	0.05
31371LFZ7	FNMA POOL 254984				6.0	01 Dec 2033			
		0.010	Local	100.000000	0.01	111.580000	0.01	0.00	0.00
			Base	100.000000	0.01	111.580000	0.01	0.00	0.00
31371LKK4	FNMA POOL 255098				6.5	01 Dec 2018			
		5,466.770	Local	102.187032	5,586.33	110.781000	6,056.14	469.81	0.00
Original Face:		37,975.000	Base	102.187032	5,586.33	110.781000	6,056.14	469.81	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31371LPT0	FNMA POOL 255234				5.5	01 May 2019			
		340,118.510	Local	101.687503	345,858.02	109.194000	371,389.01	25,530.99	0.08
Original Face:		1,513,242.000	Base	101.687503	345,858.02	109.194000	371,389.01	25,530.99	0.08
31371M2A4	FNMA POOL 256469				7.0	01 Sep 2026			
		39,989.850	Local	102.609437	41,033.36	114.642000	45,845.16	4,811.80	0.01
Original Face:		170,852.000	Base	102.609437	41,033.36	114.642000	45,845.16	4,811.80	0.01
31371M3Q8	FNMA POOL 256507				7.0	01 Oct 2026			
		52,062.840	Local	102.609385	53,421.36	114.618000	59,673.39	6,252.03	0.01
Original Face:		239,157.000	Base	102.609385	53,421.36	114.618000	59,673.39	6,252.03	0.01
31371M5F0	FNMA POOL 256546				7.0	01 Nov 2026			
		9,300.840	Local	102.609442	9,543.54	114.711000	10,669.09	1,125.55	0.00
Original Face:		74,720.000	Base	102.609442	9,543.54	114.711000	10,669.09	1,125.55	0.00
31371M7A9	FNMA POOL 256589				7.0	01 Dec 2026			
		20,290.150	Local	102.819200	20,862.17	114.714000	23,275.64	2,413.47	0.00
Original Face:		109,481.000	Base	102.819200	20,862.17	114.714000	23,275.64	2,413.47	0.00
31371MXM4	FNMA POOL 256384				7.0	01 Jul 2026			
		23,217.530	Local	102.609365	23,823.36	114.561000	26,598.23	2,774.87	0.01
Original Face:		103,463.000	Base	102.609365	23,823.36	114.561000	26,598.23	2,774.87	0.01
31371MY35	FNMA POOL 256430				7.0	01 Aug 2026			
		33,553.290	Local	102.579598	34,418.83	115.454000	38,738.62	4,319.79	0.01
Original Face:		104,903.000	Base	102.579598	34,418.83	115.454000	38,738.62	4,319.79	0.01
31371NA54	FNMA POOL 256628				6.5	01 Feb 2027			
		30,741.100	Local	103.812421	31,913.08	112.221000	34,497.97	2,584.89	0.01
Original Face:		110,000.000	Base	103.812421	31,913.08	112.221000	34,497.97	2,584.89	0.01
31371NA70	FNMA POOL 256630				7.0	01 Jan 2027			
		49,393.000	Local	102.609378	50,681.85	114.696000	56,651.80	5,969.95	0.01
Original Face:		191,328.000	Base	102.609378	50,681.85	114.696000	56,651.80	5,969.95	0.01
31371NBW4	FNMA POOL 256653				6.5	01 Mar 2027			
		16,323.750	Local	103.812359	16,946.07	112.221000	18,318.68	1,372.61	0.00
Original Face:		50,000.000	Base	103.812359	16,946.07	112.221000	18,318.68	1,372.61	0.00

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

Books Closed

Prepared by State Street



# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31371NEK7	FNMA POOL 256738				6.5	01 May 2027			
		146,810.800	Local	102.433895	150,384.02	112.221000	164,752.55	14,368.53	0.03
Original Face:		393,684.000	Base	102.433895	150,384.02	112.221000	164,752.55	14,368.53	0.03
31371NG66	FNMA POOL 256821				6.5	01 Jul 2027			
		102,748.460	Local	103.843756	106,697.86	112.221000	115,305.35	8,607.49	0.02
Original Face:		295,000.000	Base	103.843756	106,697.86	112.221000	115,305.35	8,607.49	0.02
31371NQG3	FNMA POOL 257055				6.5	01 Dec 2027			
		20,831.980	Local	103.640604	21,590.39	112.221000	23,377.86	1,787.47	0.00
Original Face:		65,000.000	Base	103.640604	21,590.39	112.221000	23,377.86	1,787.47	0.00
31373UCY1	FNMA POOL 303487				7.5	01 May 2025			
		1,228.320	Local	102.813599	1,262.88	116.621000	1,432.48	169.60	0.00
Original Face:		88,972.000	Base	102.813599	1,262.88	116.621000	1,432.48	169.60	0.00
31374GRB5	FNMA POOL 313782				8.5	01 Oct 2017			
		44,286.350	Local	105.640609	46,784.37	111.567000	49,408.95	2,624.58	0.01
Original Face:		5,882,868.000	Base	105.640609	46,784.37	111.567000	49,408.95	2,624.58	0.01
31374S4N8	FNMA POOL 323129				6.0	01 May 2018			
		10,860.960	Local	101.343988	11,006.93	110.080000	11,955.74	948.81	0.00
Original Face:		779,663.000	Base	101.343988	11,006.93	110.080000	11,955.74	948.81	0.00
31374TRS0	FNMA POOL 323697				6.0	01 May 2019			
		48,057.460	Local	101.281258	48,673.20	110.080000	52,901.65	4,228.45	0.01
Original Face:		2,140,000.000	Base	101.281258	48,673.20	110.080000	52,901.65	4,228.45	0.01
31374TRX9	FNMA POOL 323702				6.0	01 May 2029			
		0.010	Local	100.000000	0.01	111.580000	0.01	0.00	0.00
			Base	100.000000	0.01	111.580000	0.01	0.00	0.00
31374TUT4	FNMA POOL 323794				6.5	01 Jun 2014			
		778.700	Local	102.188262	795.74	104.754000	815.72	19.98	0.00
Original Face:		121,082.000	Base	102.188262	795.74	104.754000	815.72	19.98	0.00
31375ENY3	FNMA POOL 332607				7.0	01 Dec 2015			
		650.290	Local	102.609605	667.26	109.262000	710.52	43.26	0.00
Original Face:		117,872.000	Base	102.609605	667.26	109.262000	710.52	43.26	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31376DXA5	FNMA POOL 352673				6.5	01 Feb 2013			
		1,217.040	Local	102.187274	1,243.66	103.105000	1,254.83	11.17	0.00
Original Face:		503,655.000	Base	102.187274	1,243.66	103.105000	1,254.83	11.17	0.00
31376KP42	FNMA POOL 357843				6.0	01 Jul 2035			
		200,664.060	Local	109.546877	219,821.21	110.580000	221,894.32	2,073.11	0.05
Original Face:		720,272.000	Base	109.546877	219,821.21	110.580000	221,894.32	2,073.11	0.05
31376KTJ5	FNMA POOL 357953				6.0	01 Aug 2035			
		176,041.930	Local	109.546879	192,848.44	110.580000	194,667.17	1,818.73	0.04
Original Face:		615,592.000	Base	109.546879	192,848.44	110.580000	194,667.17	1,818.73	0.04
31376UF90	FNMA POOL 365692				7.0	01 Feb 2017			
		1,942.410	Local	101.234034	1,966.38	111.468000	2,165.17	198.79	0.00
Original Face:		33,398.000	Base	101.234034	1,966.38	111.468000	2,165.17	198.79	0.00
31378CZ39	FNMA POOL 395062				6.5	01 Apr 2013			
		188.180	Local	102.184079	192.29	103.300000	194.39	2.10	0.00
Original Face:		61,751.000	Base	102.184079	192.29	103.300000	194.39	2.10	0.00
31378FUQ6	FNMA POOL 397591				7.5	01 Sep 2027			
		11,106.290	Local	102.546845	11,389.15	105.691000	11,738.35	349.20	0.00
Original Face:		347,108.000	Base	102.546845	11,389.15	105.691000	11,738.35	349.20	0.00
31378GU27	FNMA POOL 398501				6.5	01 Sep 2012			
		186.410	Local	102.183359	190.48	101.814000	189.79	-0.69	0.00
Original Face:		187,541.000	Base	102.183359	190.48	101.814000	189.79	-0.69	0.00
31378QHP9	FNMA POOL 405338				6.5	01 Dec 2027			
		0.020	Local	100.000000	0.02	114.596000	0.02	0.00	0.00
			Base	100.000000	0.02	114.596000	0.02	0.00	0.00
31378QVD0	FNMA POOL 405712				6.5	01 Feb 2013			
		621.350	Local	102.187173	634.94	102.902000	639.38	4.44	0.00
Original Face:		136,305.000	Base	102.187173	634.94	102.902000	639.38	4.44	0.00
31378SRY5	FNMA POOL 407403				6.5	01 Apr 2013			
		763.800	Local	102.187745	780.51	103.491000	790.46	9.95	0.00
Original Face:		80,704.000	Base	102.187745	780.51	103.491000	790.46	9.95	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31378WWW4	FNMA POOL 411161				6.5	01 Feb 2013			
		575.180	Local	102.188880	587.77	102.902000	591.87	4.10	0.00
Original Face:		239,518.000	Base	102.188880	587.77	102.902000	591.87	4.10	0.00
31378X5T9	FNMA POOL 412258				7.5	01 Feb 2028			
		9,128.920	Local	102.546851	9,361.42	101.790000	9,292.33	-69.09	0.00
Original Face:		288,957.000	Base	102.546851	9,361.42	101.790000	9,292.33	-69.09	0.00
31379CHN4	FNMA POOL 415237				7.5	01 Jan 2028			
		10,685.340	Local	103.015814	11,007.59	115.248000	12,314.64	1,307.05	0.00
Original Face:		243,631.000	Base	103.015814	11,007.59	115.248000	12,314.64	1,307.05	0.00
31379D7J2	FNMA POOL 416797				7.5	01 Feb 2028			
		2,182.200	Local	102.546513	2,237.77	101.212000	2,208.65	-29.12	0.00
Original Face:		921,594.000	Base	102.546513	2,237.77	101.212000	2,208.65	-29.12	0.00
31379HQX1	FNMA POOL 419970				6.5	01 Apr 2013			
		600.990	Local	102.188056	614.14	103.104000	619.64	5.50	0.00
Original Face:		443,217.000	Base	102.188056	614.14	103.104000	619.64	5.50	0.00
31379HZ60	FNMA POOL 420265				6.5	01 Mar 2013			
		474.550	Local	102.187335	484.93	102.902000	488.32	3.39	0.00
Original Face:		150,000.000	Base	102.187335	484.93	102.902000	488.32	3.39	0.00
31379J3A2	FNMA POOL 421193				6.5	01 Apr 2013			
		329.000	Local	102.185410	336.19	103.300000	339.86	3.67	0.00
Original Face:		123,173.000	Base	102.185410	336.19	103.300000	339.86	3.67	0.00
31379JGG5	FNMA POOL 420599				5.0	01 Mar 2027			
		85,154.840	Local	100.187470	85,314.48	111.237000	94,723.69	9,409.21	0.02
Original Face:		839,024.000	Base	100.187470	85,314.48	111.237000	94,723.69	9,409.21	0.02
31379KDF7	FNMA POOL 421402				6.5	01 Apr 2013			
		291.510	Local	102.185174	297.88	103.300000	301.13	3.25	0.00
Original Face:		62,149.000	Base	102.185174	297.88	103.300000	301.13	3.25	0.00
31379KS79	FNMA POOL 421842				6.5	01 Apr 2013			
		1,478.870	Local	102.186805	1,511.21	100.441000	1,485.39	-25.82	0.00
Original Face:		292,711.000	Base	102.186805	1,511.21	100.441000	1,485.39	-25.82	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
 FIDELITY MANAGEMENT TRUST COMPANY  
 FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31379L4Y4	FNMA POOL 423039				5.0	01 Mar 2028			
		90,785.280	Local	98.281274	89,224.93	109.049000	99,000.44	9,775.51	0.02
Original Face:		1,099,213.000	Base	98.281274	89,224.93	109.049000	99,000.44	9,775.51	0.02
31379L7B1	FNMA POOL 423090				6.5	01 Apr 2013			
		363.150	Local	102.189178	371.10	101.055000	366.98	-4.12	0.00
Original Face:		321,414.000	Base	102.189178	371.10	101.055000	366.98	-4.12	0.00
31379RM96	FNMA POOL 427084				6.5	01 May 2013			
		705.960	Local	102.185676	721.39	101.856000	719.06	-2.33	0.00
Original Face:		350,000.000	Base	102.185676	721.39	101.856000	719.06	-2.33	0.00
31379TRT3	FNMA POOL 428998				6.5	01 Jun 2013			
		574.870	Local	102.188321	587.45	103.677000	596.01	8.56	0.00
Original Face:		98,550.000	Base	102.188321	587.45	103.677000	596.01	8.56	0.00
3137A4GG6	FREDDIE MAC FHR 3772 BI				4.5	15 Oct 2018			
		878,311.600	Local	10.281251	90,301.42	7.699060	67,621.74	-22,679.68	0.01
Original Face:		1,390,000.000	Base	10.281251	90,301.42	7.699060	67,621.74	-22,679.68	0.01
3137A5SQ8	FREDDIE MAC FHR 3786 HP				4.5	15 Mar 2038			
		1,564,507.700	Local	105.285157	1,647,194.39	108.609050	1,699,196.95	52,002.56	0.35
Original Face:		1,690,000.000	Base	105.285157	1,647,194.39	108.609050	1,699,196.95	52,002.56	0.35
3137A6ZL9	FREDDIE MAC FHR 3806 UP				4.5	15 Feb 2041			
		1,138,198.380	Local	105.687500	1,202,933.41	109.325920	1,244,345.85	41,412.44	0.25
Original Face:		1,200,000.000	Base	105.687500	1,202,933.41	109.325920	1,244,345.85	41,412.44	0.25
3137A7WV8	FREDDIE MAC FHR 3832 PE				5.0	15 Mar 2041			
		520,000.000	Local	107.906250	561,112.50	113.196420	588,621.38	27,508.88	0.12
Original Face:		520,000.000	Base	107.906250	561,112.50	113.196420	588,621.38	27,508.88	0.12
31380CRL4	FNMA POOL 436191				7.5	01 Aug 2028			
		26,313.440	Local	100.062516	26,329.89	104.663000	27,540.44	1,210.55	0.01
Original Face:		818,631.000	Base	100.062516	26,329.89	104.663000	27,540.44	1,210.55	0.01
31380HRQ2	FNMA POOL 440695				6.0	01 Nov 2018			
		4,806.330	Local	101.344061	4,870.93	110.080000	5,290.81	419.88	0.00
Original Face:		596,934.000	Base	101.344061	4,870.93	110.080000	5,290.81	419.88	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31382EZH8	FNMA POOL 480544				6.5	01 Feb 2014			
		1,431.230	Local	102.186231	1,462.52	100.316000	1,435.75	-26.77	0.00
Original Face:		94,810.000	Base	102.186231	1,462.52	100.316000	1,435.75	-26.77	0.00
31382GT98	FNMA POOL 482176				6.5	01 Feb 2014			
		254.240	Local	102.186910	259.80	103.103000	262.13	2.33	0.00
Original Face:		418,418.000	Base	102.186910	259.80	103.103000	262.13	2.33	0.00
31382RC76	FNMA POOL 489794				6.0	01 May 2019			
		12,825.170	Local	101.343842	12,997.52	110.080000	14,117.95	1,120.43	0.00
Original Face:		326,181.000	Base	101.343842	12,997.52	110.080000	14,117.95	1,120.43	0.00
31382SZ61	FNMA POOL 491365				6.5	01 Jun 2014			
		581.520	Local	102.187371	594.24	105.091000	611.13	16.89	0.00
Original Face:		125,000.000	Base	102.187371	594.24	105.091000	611.13	16.89	0.00
31383BYV3	FNMA POOL 498524				6.5	01 Jul 2014			
		330.730	Local	102.183050	337.95	105.725000	349.66	11.71	0.00
Original Face:		56,216.000	Base	102.183050	337.95	105.725000	349.66	11.71	0.00
31383RBV3	FNMA POOL 510452				6.5	01 Aug 2014			
		509.080	Local	102.186297	520.21	101.112000	514.74	-5.47	0.00
Original Face:		48,278.000	Base	102.186297	520.21	101.112000	514.74	-5.47	0.00
31383XL49	FNMA POOL 516147				7.0	01 Jun 2014			
		249,559.450	Local	106.781254	266,482.71	103.679000	258,740.74	-7,741.97	0.05
Original Face:		12,035,000.000	Base	106.781254	266,482.71	103.679000	258,740.74	-7,741.97	0.05
31384CVQ4	FNMA POOL 520023				5.5	01 Mar 2029			
		27,710.230	Local	102.249855	28,333.67	109.989000	30,478.20	2,144.53	0.01
Original Face:		912,430.000	Base	102.249855	28,333.67	109.989000	30,478.20	2,144.53	0.01
31384FMM6	FNMA POOL 522464				6.0	01 Jul 2014			
		2,156.580	Local	94.016452	2,027.54	107.767000	2,324.08	296.54	0.00
Original Face:		329,734.000	Base	94.016452	2,027.54	107.767000	2,324.08	296.54	0.00
31384FRF6	FNMA POOL 522586				5.5	01 Jun 2029			
		45,800.020	Local	102.531265	46,959.34	109.958000	50,360.79	3,401.45	0.01
Original Face:		1,283,918.000	Base	102.531265	46,959.34	109.958000	50,360.79	3,401.45	0.01

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
31384VM66	FNMA POOL 535081				8.5	01 Dec 2027			
		157,795.810	Local	101.937491	160,853.09	121.429000	191,609.87	30,756.78	0.04
Original Face:		7,281,162.000	Base	101.937491	160,853.09	121.429000	191,609.87	30,756.78	0.04
31384WD64	FNMA POOL 535725				6.5	01 Feb 2016			
		457.070	Local	102.194412	467.10	107.823000	492.83	25.73	0.00
Original Face:		58,642.000	Base	102.194412	467.10	107.823000	492.83	25.73	0.00
31384YJ31	FNMA POOL 537682				8.0	01 May 2030			
31385HRK0	FNMA POOL 545090				6.0	01 Jul 2016			
		6,179.930	Local	104.711218	6,471.08	107.955000	6,671.54	200.46	0.00
Original Face:		321,355.000	Base	104.711218	6,471.08	107.955000	6,671.54	200.46	0.00
31385HZ70	FNMA POOL 545366				6.0	01 Dec 2016			
		3,917.030	Local	104.421973	4,090.24	107.955000	4,228.63	138.39	0.00
Original Face:		148,942.000	Base	104.421973	4,090.24	107.955000	4,228.63	138.39	0.00
31385QWB4	FNMA POOL 549742				7.0	01 Jan 2025			
		330,752.560	Local	106.593742	352,561.53	113.439000	375,202.40	22,640.87	0.08
Original Face:		14,662,909.000	Base	106.593742	352,561.53	113.439000	375,202.40	22,640.87	0.08
31385W5N5	FNMA POOL 555353				4.5	01 Apr 2018			
		0.030	Local	100.000000	0.03	107.497000	0.03	0.00	0.00
			Base	100.000000	0.03	107.497000	0.03	0.00	0.00
31385WX38	FNMA POOL 555198				6.0	01 Jan 2023			
		1,240.300	Local	101.343223	1,256.96	110.580000	1,371.52	114.56	0.00
Original Face:		21,478.000	Base	101.343223	1,256.96	110.580000	1,371.52	114.56	0.00
31385XAZ0	FNMA POOL 555424				5.5	01 May 2033			
		0.060	Local	100.000000	0.06	109.270000	0.07	0.01	0.00
			Base	100.000000	0.06	109.270000	0.07	0.01	0.00
31385XEC7	FNMA POOL 555531				5.5	01 Jun 2033			
		197,458.940	Local	109.460944	216,140.42	109.270000	215,763.38	-377.04	0.04
Original Face:		1,425,035.000	Base	109.460944	216,140.42	109.270000	215,763.38	-377.04	0.04
31385XF93	FNMA POOL 555592 FNMA POOL 555592				5.5	01 Jul 2033			
		579,123.050	Local	109.460938	633,913.52	109.270000	632,807.76	-1,105.76	0.13

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		4,250,227.000	Base	109.460938	633,913.52	109.270000	632,807.76	-1,105.76	0.13
31385XGQ4	FNMA POOL 555607				4.5	01 Jul 2018			
		0.010	Local	100.000000	0.01	107.497000	0.01	0.00	0.00
			Base	100.000000	0.01	107.497000	0.01	0.00	0.00
31385XK97	FNMA POOL 555720				6.5	01 Jun 2015			
		4,642.360	Local	105.531238	4,899.14	104.401000	4,846.67	-52.47	0.00
Original Face:		268,295.000	Base	105.531238	4,899.14	104.401000	4,846.67	-52.47	0.00
31385XLF2	FNMA POOL 555726				4.5	01 Aug 2018			
		0.010	Local	100.000000	0.01	107.497000	0.01	0.00	0.00
			Base	100.000000	0.01	107.497000	0.01	0.00	0.00
31385XM87	FNMA POOL 555783				4.5	01 Oct 2033			
		0.010	Local	100.000000	0.01	106.739000	0.01	0.00	0.00
			Base	100.000000	0.01	106.739000	0.01	0.00	0.00
31385XQ91	FNMA POOL 555880				5.5	01 Nov 2033			
		184,757.030	Local	109.460944	202,236.79	109.270000	201,884.01	-352.78	0.04
Original Face:		1,143,488.000	Base	109.460944	202,236.79	109.270000	201,884.01	-352.78	0.04
31385XSL2	FNMA POOL 555923 FED RES H15 TNOTE CNST MAT 1 Y				2.301	01 Jul 2036			
		63,940.550	Local	99.453133	63,590.88	105.147000	67,231.57	3,640.69	0.01
Original Face:		945,000.000	Base	99.453133	63,590.88	105.147000	67,231.57	3,640.69	0.01
31386RXJ3	FNMA POOL 571381				6.5	01 Mar 2016			
		1,761.200	Local	102.187713	1,799.73	100.307000	1,766.61	-33.12	0.00
Original Face:		203,981.000	Base	102.187713	1,799.73	100.307000	1,766.61	-33.12	0.00
31386UMJ8	FNMA POOL 573761				8.5	01 Jan 2016			
		35,145.320	Local	103.820338	36,487.99	107.219000	37,682.46	1,194.47	0.01
Original Face:		2,050,000.000	Base	103.820338	36,487.99	107.219000	37,682.46	1,194.47	0.01
31386XJN7	FNMA POOL 576369				6.5	01 Jun 2016			
		1,238.210	Local	102.187028	1,265.29	110.094000	1,363.19	97.90	0.00
Original Face:		74,988.000	Base	102.187028	1,265.29	110.094000	1,363.19	97.90	0.00
31387DKZ1	FNMA POOL 580912				6.5	01 May 2016			
		2,669.480	Local	102.187692	2,727.88	110.094000	2,938.94	211.06	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	156,498.000	Base	102.187692	2,727.88	110.094000	2,938.94	211.06	0.00	
31387DSV2	FNMA POOL 581132					6.5	01 May 2016		
	454.870	Local	102.185240	464.81	110.094000	500.78	35.97	0.00	
Original Face:	136,190.000	Base	102.185240	464.81	110.094000	500.78	35.97	0.00	
31387HKM1	FNMA POOL 584500					6.5	01 Jun 2016		
	1,832.030	Local	102.186645	1,872.09	110.094000	2,016.96	144.87	0.00	
Original Face:	134,808.000	Base	102.186645	1,872.09	110.094000	2,016.96	144.87	0.00	
31387JY34	FNMA POOL 585830					6.0	01 May 2016		
	9,091.490	Local	104.710999	9,519.79	107.955000	9,814.72	294.93	0.00	
Original Face:	374,635.000	Base	104.710999	9,519.79	107.955000	9,814.72	294.93	0.00	
31387QL81	FNMA POOL 590851					7.0	01 May 2030		
	327,460.390	Local	103.484370	338,870.32	115.678000	378,799.63	39,929.31	0.08	
Original Face:	4,896,000.000	Base	103.484370	338,870.32	115.678000	378,799.63	39,929.31	0.08	
31387TKT0	FNMA POOL 593506					6.5	01 Sep 2016		
	1,721.000	Local	102.187101	1,758.64	110.094000	1,894.72	136.08	0.00	
Original Face:	111,250.000	Base	102.187101	1,758.64	110.094000	1,894.72	136.08	0.00	
31387VSP5	FNMA POOL 595526					6.0	01 Jul 2016		
	20,840.620	Local	104.421893	21,762.17	107.955000	22,498.49	736.32	0.00	
Original Face:	1,115,656.000	Base	104.421893	21,762.17	107.955000	22,498.49	736.32	0.00	
31387YHL0	FNMA POOL 597935					6.5	01 Jul 2016		
	2,095.190	Local	102.186914	2,141.01	110.094000	2,306.68	165.67	0.00	
Original Face:	150,659.000	Base	102.186914	2,141.01	110.094000	2,306.68	165.67	0.00	
31388BDV1	FNMA POOL 599616					6.0	01 Aug 2016		
	15,955.060	Local	104.710857	16,706.68	107.955000	17,224.29	517.61	0.00	
Original Face:	674,558.000	Base	104.710857	16,706.68	107.955000	17,224.29	517.61	0.00	
31388C2P4	FNMA POOL 601182					6.5	01 Oct 2016		
	1,334.980	Local	102.186550	1,364.17	110.094000	1,469.73	105.56	0.00	
Original Face:	77,940.000	Base	102.186550	1,364.17	110.094000	1,469.73	105.56	0.00	
31388EC61	FNMA POOL 602293					6.5	01 Sep 2016		
	1,905.250	Local	102.187639	1,946.93	110.094000	2,097.57	150.64	0.00	

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

Books Closed

Prepared by State Street



# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		85,850.000	Base	102.187639	1,946.93	110.094000	2,097.57	150.64	0.00
31388EJZ0	FNMA POOL 602480				6.5	01 Sep 2016			
		1,967.080	Local	102.186490	2,010.09	110.094000	2,165.64	155.55	0.00
Original Face:		76,378.000	Base	102.186490	2,010.09	110.094000	2,165.64	155.55	0.00
31388ETP1	FNMA POOL 602758				6.5	01 Aug 2016			
		579.220	Local	102.189151	591.90	110.094000	637.69	45.79	0.00
Original Face:		125,420.000	Base	102.189151	591.90	110.094000	637.69	45.79	0.00
31388MWG9	FNMA POOL 609147				6.5	01 Feb 2016			
		1,677.120	Local	102.187679	1,713.81	105.726000	1,773.15	59.34	0.00
Original Face:		48,054.000	Base	102.187679	1,713.81	105.726000	1,773.15	59.34	0.00
31388SK95	FNMA POOL 613320				6.0	01 Nov 2016			
		9,237.400	Local	104.710958	9,672.57	107.955000	9,972.24	299.67	0.00
Original Face:		647,706.000	Base	104.710958	9,672.57	107.955000	9,972.24	299.67	0.00
31389DS24	FNMA POOL 622537				4.5	01 Sep 2031			
		679,626.510	Local	95.250001	647,344.26	106.925000	726,690.65	79,346.39	0.15
Original Face:		1,945,000.000	Base	95.250001	647,344.26	106.925000	726,690.65	79,346.39	0.15
31389DS32	FNMA POOL 622538				4.5	01 Sep 2031			
		604,070.890	Local	95.218748	575,188.74	107.514000	649,460.78	74,272.04	0.13
Original Face:		1,665,000.000	Base	95.218748	575,188.74	107.514000	649,460.78	74,272.04	0.13
31389DS65	FNMA POOL 622541				5.5	01 Sep 2031			
		492,871.740	Local	102.374997	504,577.43	109.551000	539,945.92	35,368.49	0.11
Original Face:		1,978,404.000	Base	102.374997	504,577.43	109.551000	539,945.92	35,368.49	0.11
31389H6H6	FNMA POOL 626472				6.0	01 Jan 2017			
		11,466.850	Local	104.710971	12,007.05	107.955000	12,379.04	371.99	0.00
Original Face:		418,439.000	Base	104.710971	12,007.05	107.955000	12,379.04	371.99	0.00
31389HNC8	FNMA POOL 625987				6.5	01 Jan 2017			
		1,001.100	Local	102.405354	1,025.18	110.094000	1,102.15	76.97	0.00
Original Face:		50,000.000	Base	102.405354	1,025.18	110.094000	1,102.15	76.97	0.00
31389KAY7	FNMA POOL 627423				6.0	01 Mar 2017			
		30,957.760	Local	104.710903	32,416.15	108.080000	33,459.15	1,043.00	0.01

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		917,107.000	Base	104.710903	32,416.15	108.080000	33,459.15	1,043.00	0.01
31389RBS4	FNMA POOL 632849				6.5	01 Feb 2017			
		2,774.980	Local	102.188484	2,835.71	110.094000	3,055.09	219.38	0.00
Original Face:		39,525.000	Base	102.188484	2,835.71	110.094000	3,055.09	219.38	0.00
31389RJZ0	FNMA POOL 633080				6.0	01 Mar 2017			
		17,104.280	Local	104.710926	17,910.05	108.080000	18,486.31	576.26	0.00
Original Face:		503,690.000	Base	104.710926	17,910.05	108.080000	18,486.31	576.26	0.00
31389TDW9	FNMA POOL 634717				6.5	01 Jul 2017			
		15,741.790	Local	105.093766	16,543.64	110.406000	17,379.88	836.24	0.00
Original Face:		270,906.000	Base	105.093766	16,543.64	110.406000	17,379.88	836.24	0.00
3138A1HR5	FNMA POOL AH0239				4.0	01 Dec 2040			
		0.020	Local	100.000000	0.02	105.933000	0.02	0.00	0.00
			Base	100.000000	0.02	105.933000	0.02	0.00	0.00
3138A1J36	FNMA POOL AH0281				4.0	01 Dec 2040			
		1,012,508.530	Local	97.218750	984,348.14	105.355000	1,066,728.36	82,380.22	0.22
Original Face:		1,123,946.000	Base	97.218750	984,348.14	105.355000	1,066,728.36	82,380.22	0.22
3138A1L66	FNMA POOL AH0348				3.5	01 Feb 2026			
		0.010	Local	100.000000	0.01	104.989000	0.01	0.00	0.00
			Base	100.000000	0.01	104.989000	0.01	0.00	0.00
3138A1MG3	FNMA POOL AH0358				4.0	01 Mar 2041			
		0.030	Local	100.000000	0.03	105.355000	0.03	0.00	0.00
			Base	100.000000	0.03	105.355000	0.03	0.00	0.00
3138A2CH0	FNMA POOL AH0971				4.0	01 Dec 2025			
		418,836.690	Local	103.656251	434,150.41	108.036000	452,494.41	18,344.00	0.09
Original Face:		467,240.000	Base	103.656251	434,150.41	108.036000	452,494.41	18,344.00	0.09
3138A2DW6	FNMA POOL AH1016				4.0	01 Dec 2040			
		381,359.650	Local	97.828126	373,077.00	105.355000	401,781.46	28,704.46	0.08
Original Face:		411,626.000	Base	97.828126	373,077.00	105.355000	401,781.46	28,704.46	0.08
3138A2GB9	FNMA POOL AH1093				4.0	01 Dec 2040			
		0.010	Local	100.000000	0.01	105.355000	0.01	0.00	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	0.01	105.355000	0.01	0.00	0.00
3138A2WS4	FNMA POOL AH1556				3.5	01 Dec 2040		
		0.010 Local	100.000000	0.01	103.478000	0.01	0.00	0.00
		Base	100.000000	0.01	103.478000	0.01	0.00	0.00
3138A2WT2	FNMA POOL AH1557				3.5	01 Jan 2041		
		0.040 Local	100.000000	0.04	103.478000	0.04	0.00	0.00
		Base	100.000000	0.04	103.478000	0.04	0.00	0.00
3138A36S1	FNMA POOL AH2680				3.5	01 Jan 2041		
		0.030 Local	100.000000	0.03	103.478000	0.03	0.00	0.00
		Base	100.000000	0.03	103.478000	0.03	0.00	0.00
3138A37B7	FNMA POOL AH2689				4.5	01 Jan 2041		
		101,360.970 Local	105.750004	107,189.23	107.395000	108,856.61	1,667.38	0.02
Original Face:		107,200.000 Base	105.750004	107,189.23	107.395000	108,856.61	1,667.38	0.02
3138A3CQ8	FNMA POOL AH1878				3.5	01 Dec 2025		
		0.010 Local	100.000000	0.01	104.989000	0.01	0.00	0.00
		Base	100.000000	0.01	104.989000	0.01	0.00	0.00
3138A3DH7	FNMA POOL AH1903				3.5	01 Mar 2026		
		0.010 Local	100.000000	0.01	104.989000	0.01	0.00	0.00
		Base	100.000000	0.01	104.989000	0.01	0.00	0.00
3138A46R1	FNMA POOL AH3579				4.5	01 Jun 2040		
		0.010 Local	100.000000	0.01	106.645000	0.01	0.00	0.00
		Base	100.000000	0.01	106.645000	0.01	0.00	0.00
3138A4FA8	FNMA POOL AH2860				3.5	01 Feb 2026		
		0.010 Local	100.000000	0.01	104.989000	0.01	0.00	0.00
		Base	100.000000	0.01	104.989000	0.01	0.00	0.00
3138A4Y41	FNMA POOL AH3430				3.5	01 Jan 2026		
		714,054.500 Local	104.546874	746,521.66	105.864000	755,926.66	9,405.00	0.15
Original Face:		789,426.000 Base	104.546874	746,521.66	105.864000	755,926.66	9,405.00	0.15
3138A64W7	FNMA POOL AH5336				4.0	01 Oct 2041		
		347,373.750 Local	105.781249	367,456.29	105.386000	366,083.30	-1,372.99	0.07

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		350,000.000	Base	105.781249	367,456.29	105.386000	366,083.30	-1,372.99	0.07
3138A6BL3	FNMA POOL AH4542				3.5	01 Feb 2026			
		0.020	Local	100.000000	0.02	104.989000	0.02	0.00	0.00
			Base	100.000000	0.02	104.989000	0.02	0.00	0.00
3138A6BX7	FNMA POOL AH4553				3.5	01 Feb 2026			
		0.010	Local	100.000000	0.01	104.989000	0.01	0.00	0.00
			Base	100.000000	0.01	104.989000	0.01	0.00	0.00
3138A6CD0	FNMA POOL AH4567				4.0	01 Mar 2041			
		480,105.050	Local	99.511717	477,760.78	105.355000	505,814.68	28,053.90	0.10
Original Face:		501,797.000	Base	99.511717	477,760.78	105.355000	505,814.68	28,053.90	0.10
3138A6FZ8	FNMA POOL AH4683				4.0	01 Mar 2041			
		0.010	Local	100.000000	0.01	105.386000	0.01	0.00	0.00
			Base	100.000000	0.01	105.386000	0.01	0.00	0.00
3138A7FP8	FNMA POOL AH5573				4.0	01 Feb 2041			
		909,058.670	Local	105.578125	959,767.10	106.308000	966,402.09	6,634.99	0.20
Original Face:		957,000.000	Base	105.578125	959,767.10	106.308000	966,402.09	6,634.99	0.20
3138A7FX1	FNMA POOL AH5581				4.5	01 Feb 2041			
		1,081,345.910	Local	102.531250	1,108,717.48	107.395000	1,161,311.44	52,593.96	0.24
Original Face:		1,150,850.000	Base	102.531250	1,108,717.48	107.395000	1,161,311.44	52,593.96	0.24
3138A7GY8	FNMA POOL AH5614				3.5	01 Feb 2026			
		361,975.890	Local	104.546877	378,434.49	105.864000	383,202.16	4,767.67	0.08
Original Face:		395,236.000	Base	104.546877	378,434.49	105.864000	383,202.16	4,767.67	0.08
3138A7NT1	FNMA POOL AH5801				3.5	01 Feb 2026			
		0.010	Local	100.000000	0.01	104.989000	0.01	0.00	0.00
			Base	100.000000	0.01	104.989000	0.01	0.00	0.00
3138A8A97	FNMA POOL AH6331				3.5	01 Feb 2026			
		34,244.230	Local	100.812546	34,522.48	105.614000	36,166.70	1,644.22	0.01
Original Face:		36,286.000	Base	100.812546	34,522.48	105.614000	36,166.70	1,644.22	0.01
3138A8Y42	FNMA POOL AH7030				4.5	01 Mar 2041			
		1,634,877.060	Local	106.265625	1,737,312.32	108.020000	1,765,994.20	28,681.88	0.36

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		1,718,000.000	Base	106.265625	1,737,312.32	108.020000	1,765,994.20	28,681.88	0.36
3138A8Y59	FNMA POOL AH7031				4.5	01 Mar 2041			
		450,308.110	Local	106.265628	478,522.74	108.020000	486,422.82	7,900.08	0.10
Original Face:		470,000.000	Base	106.265628	478,522.74	108.020000	486,422.82	7,900.08	0.10
3138A8ZA7	FNMA POOL AH7036				4.5	01 Mar 2041			
		1,257,511.350	Local	102.531250	1,289,342.10	107.395000	1,350,504.31	61,162.21	0.28
Original Face:		1,349,130.000	Base	102.531250	1,289,342.10	107.395000	1,350,504.31	61,162.21	0.28
3138A94B7	FNMA POOL AH8017				4.0	01 Mar 2036			
		958,839.360	Local	97.828123	938,014.55	105.527000	1,011,834.41	73,819.86	0.21
Original Face:		1,002,027.000	Base	97.828123	938,014.55	105.527000	1,011,834.41	73,819.86	0.21
3138A9Y81	FNMA POOL AH7934				3.5	01 Sep 2026			
		144,932.620	Local	104.546878	151,522.53	105.864000	153,431.47	1,908.94	0.03
Original Face:		156,157.000	Base	104.546878	151,522.53	105.864000	153,431.47	1,908.94	0.03
3138AAA35	FNMA POOL AH8125				3.5	01 Apr 2026			
		0.010	Local	100.000000	0.01	104.989000	0.01	0.00	0.00
			Base	100.000000	0.01	104.989000	0.01	0.00	0.00
3138AATU5	FNMA POOL AH8662				4.5	01 Apr 2041			
		281,352.150	Local	106.691404	300,178.56	108.155000	304,296.42	4,117.86	0.06
Original Face:		294,251.000	Base	106.691404	300,178.56	108.155000	304,296.42	4,117.86	0.06
3138ABC72	FNMA POOL AH9093				4.5	01 Apr 2041			
		203,925.560	Local	106.265625	216,702.77	108.020000	220,280.39	3,577.62	0.05
Original Face:		216,000.000	Base	106.265625	216,702.77	108.020000	220,280.39	3,577.62	0.05
3138ACCX3	FNMA POOL AH9985				4.5	01 May 2041			
		0.020	Local	100.000000	0.02	108.155000	0.02	0.00	0.00
			Base	100.000000	0.02	108.155000	0.02	0.00	0.00
3138AD4C6	FNMA POOL AI0818				4.0	01 Sep 2041			
		0.010	Local	100.000000	0.01	105.386000	0.01	0.00	0.00
			Base	100.000000	0.01	105.386000	0.01	0.00	0.00
3138ADHY4	FNMA POOL AI0246				5.0	01 Apr 2041			
		0.010	Local	100.000000	0.01	109.061000	0.01	0.00	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	0.01	109.061000	0.01	0.00	0.00
3138ADQ24	FNMA POOL AI0472				3.5	01 Aug 2026		
	114,625.890	Local	104.546879	119,837.79	105.864000	121,347.55	1,509.76	0.02
Original Face:	118,061.000	Base	104.546879	119,837.79	105.864000	121,347.55	1,509.76	0.02
3138AFCT5	FNMA POOL AI1881				4.0	01 May 2041		
	0.010	Local	100.000000	0.01	105.386000	0.01	0.00	0.00
		Base	100.000000	0.01	105.386000	0.01	0.00	0.00
3138AFWA4	FNMA POOL AI2440				5.0	01 May 2041		
	0.030	Local	100.000000	0.03	109.052000	0.03	0.00	0.00
		Base	100.000000	0.03	109.052000	0.03	0.00	0.00
3138AHJH0	FNMA POOL AI3863				3.5	01 Jun 2026		
	114,739.740	Local	104.546881	119,956.82	105.864000	121,468.08	1,511.26	0.02
Original Face:	119,218.000	Base	104.546881	119,956.82	105.864000	121,468.08	1,511.26	0.02
3138ALL39	FNMA POOL AI6645				4.5	01 Aug 2041		
	99,557.160	Local	105.875007	105,406.15	107.395000	106,919.41	1,513.26	0.02
Original Face:	104,912.000	Base	105.875007	105,406.15	107.395000	106,919.41	1,513.26	0.02
3138AM2B0	FNMA POOL AI7969				4.0	01 Sep 2041		
	765,827.400	Local	104.343752	799,093.04	105.386000	807,074.86	7,981.82	0.17
Original Face:	815,000.000	Base	104.343752	799,093.04	105.386000	807,074.86	7,981.82	0.17
3138AM2W4	FNMA POOL AI7988				4.0	01 Sep 2041		
	192,059.860	Local	104.343755	200,402.47	105.386000	202,404.20	2,001.73	0.04
Original Face:	200,000.000	Base	104.343755	200,402.47	105.386000	202,404.20	2,001.73	0.04
3138AN4V2	FNMA POOL AI8935 BBA LIBOR USD 12 MONTH				3.377	01 Sep 2041		
	193,707.430	Local	103.953127	201,364.93	104.526000	202,474.63	1,109.70	0.04
Original Face:	200,000.000	Base	103.953127	201,364.93	104.526000	202,474.63	1,109.70	0.04
3138ANL68	FNMA POOL AI8448				4.5	01 Aug 2041		
	96,965.540	Local	105.875005	102,662.27	107.395000	104,136.14	1,473.87	0.02
Original Face:	98,933.000	Base	105.875005	102,662.27	107.395000	104,136.14	1,473.87	0.02
3138ANMF7	FNMA POOL AI8457				4.5	01 Jul 2041		
	939,709.430	Local	106.203126	998,000.79	107.395000	1,009,200.94	11,200.15	0.21

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		951,314.000	Base	106.203126	998,000.79	107.395000	1,009,200.94	11,200.15	0.21
3138ANMM2	FNMA POOL AI8463				4.5	01 Jul 2041			
		500,664.150	Local	106.265625	532,033.89	108.020000	540,817.41	8,783.52	0.11
Original Face:		512,000.000	Base	106.265625	532,033.89	108.020000	540,817.41	8,783.52	0.11
3138ANPG2	FNMA POOL AI8522				3.5	01 Aug 2026			
		112,907.110	Local	104.546879	118,040.86	105.864000	119,527.98	1,487.12	0.02
Original Face:		118,832.000	Base	104.546879	118,040.86	105.864000	119,527.98	1,487.12	0.02
3138ANY49	FNMA POOL AI8830				4.0	01 Aug 2041			
		493,059.600	Local	105.156251	518,482.99	105.386000	519,615.79	1,132.80	0.11
Original Face:		499,739.000	Base	105.156251	518,482.99	105.386000	519,615.79	1,132.80	0.11
3138ANZC0	FNMA POOL AI8838				4.0	01 Aug 2041			
		243,337.110	Local	105.156254	255,884.19	105.386000	256,443.25	559.06	0.05
Original Face:		250,344.000	Base	105.156254	255,884.19	105.386000	256,443.25	559.06	0.05
3138AP6T0	FNMA POOL AI9881				4.5	01 Sep 2041			
		0.010	Local	100.000000	0.01	108.155000	0.01	0.00	0.00
			Base	100.000000	0.01	108.155000	0.01	0.00	0.00
3138APMB1	FNMA POOL AI9353				4.5	01 Aug 2041			
		255,126.570	Local	106.691404	272,198.12	108.156000	275,934.69	3,736.57	0.06
Original Face:		257,310.000	Base	106.691404	272,198.12	108.156000	275,934.69	3,736.57	0.06
3138ARAB0	FNMA POOL AJ0001				4.5	01 Sep 2041			
		216,727.450	Local	106.691404	231,229.56	108.155000	234,401.57	3,172.01	0.05
Original Face:		218,150.000	Base	106.691404	231,229.56	108.155000	234,401.57	3,172.01	0.05
3138AS3E0	FNMA POOL AJ1696				4.0	01 Sep 2041			
		487,648.020	Local	105.156250	512,792.37	105.386000	513,912.74	1,120.37	0.11
Original Face:		508,000.000	Base	105.156250	512,792.37	105.386000	513,912.74	1,120.37	0.11
3138AS4Q2	FNMA POOL AJ1730				4.5	01 Sep 2041			
		1,373,506.510	Local	71.579324	983,146.68	108.155000	1,485,515.97	502,369.29	0.30
Original Face:		1,382,649.000	Base	71.579324	983,146.68	108.155000	1,485,515.97	502,369.29	0.30
3138ASLE0	FNMA POOL AJ1224				4.5	01 Oct 2041			
		99,236.210	Local	105.875003	105,066.34	107.395000	106,574.73	1,508.39	0.02

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		100,379.000	Base	105.875003	105,066.34	107.395000	106,574.73	1,508.39	0.02
3138ASLY6	FNMA POOL AJ1242				4.5	01 Oct 2041			
		99,412.000	Local	105.875015	105,252.47	107.395000	106,763.52	1,511.05	0.02
Original Face:		100,425.000	Base	105.875015	105,252.47	107.395000	106,763.52	1,511.05	0.02
3138ASWW8	FNMA POOL AJ1560				4.0	01 Oct 2041			
		678,124.430	Local	106.203126	720,189.34	106.308000	720,900.52	711.18	0.15
Original Face:		683,300.000	Base	106.203126	720,189.34	106.308000	720,900.52	711.18	0.15
3138ATMR8	FNMA POOL AJ2167				4.0	01 Sep 2041			
		396,927.590	Local	105.781248	419,874.96	105.386000	418,306.11	-1,568.85	0.09
Original Face:		400,000.000	Base	105.781248	419,874.96	105.386000	418,306.11	-1,568.85	0.09
3138ATNE6	FNMA POOL AJ2188				4.0	01 Oct 2041			
		0.010	Local	100.000000	0.01	105.902000	0.01	0.00	0.00
			Base	100.000000	0.01	105.902000	0.01	0.00	0.00
3138ATNY2	FNMA POOL AJ2206				4.0	01 Sep 2041			
		347,178.720	Local	105.781253	367,250.00	105.386000	365,877.77	-1,372.23	0.07
Original Face:		350,000.000	Base	105.781253	367,250.00	105.386000	365,877.77	-1,372.23	0.07
3138ATNZ9	FNMA POOL AJ2207				4.0	01 Oct 2041			
		485,840.200	Local	105.781253	513,927.85	105.386000	512,007.55	-1,920.30	0.10
Original Face:		500,000.000	Base	105.781253	513,927.85	105.386000	512,007.55	-1,920.30	0.10
3138ATPY0	FNMA POOL AJ2238				4.5	01 Sep 2041			
		184,536.870	Local	106.691411	196,884.99	108.155000	199,585.85	2,700.86	0.04
Original Face:		185,791.000	Base	106.691411	196,884.99	108.155000	199,585.85	2,700.86	0.04
3138AUPA9	FNMA POOL AJ3116				4.5	01 Oct 2041			
		969,273.800	Local	106.691406	1,034,131.85	108.155000	1,048,318.08	14,186.23	0.21
Original Face:		975,917.000	Base	106.691406	1,034,131.85	108.155000	1,048,318.08	14,186.23	0.21
3138AUPB7	FNMA POOL AJ3117				4.5	01 Sep 2041			
		311,728.590	Local	106.691404	332,587.61	108.155000	337,150.06	4,562.45	0.07
Original Face:		313,698.000	Base	106.691404	332,587.61	108.155000	337,150.06	4,562.45	0.07
3138AUPW1	FNMA POOL AJ3136				4.5	01 Sep 2041			
		364,329.580	Local	106.691406	388,708.35	108.154000	394,037.01	5,328.66	0.08

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

Books Closed

Prepared by State Street



# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		366,853.000	Base	106.691406	388,708.35	108.154000	394,037.01	5,328.66	0.08
3138AUPX9	FNMA POOL AJ3137				4.5	01 Oct 2041			
		413,191.960	Local	71.579478	295,760.65	108.154000	446,883.63	151,122.98	0.09
Original Face:		415,709.000	Base	71.579478	295,760.65	108.154000	446,883.63	151,122.98	0.09
3138AUTD9	FNMA POOL AJ3247				4.0	01 Oct 2041			
		243,128.340	Local	105.156252	255,664.65	105.386000	256,223.23	558.58	0.05
Original Face:		250,000.000	Base	105.156252	255,664.65	105.386000	256,223.23	558.58	0.05
3138AUX85	FNMA POOL AJ3402				4.5	01 Nov 2041			
		99,488.810	Local	105.875012	105,333.79	107.395000	106,846.01	1,512.22	0.02
Original Face:		100,254.000	Base	105.875012	105,333.79	107.395000	106,846.01	1,512.22	0.02
3138AVP90	FNMA POOL AJ4047				4.0	01 Oct 2041			
		2,825,044.890	Local	104.906250	2,963,648.66	105.902000	2,991,779.04	28,130.38	0.61
Original Face:		2,866,000.000	Base	104.906250	2,963,648.66	105.902000	2,991,779.04	28,130.38	0.61
3138AW6X6	FNMA POOL AJ5385				4.0	01 Nov 2041			
		1,396,322.350	Local	103.753905	1,448,738.97	105.902000	1,478,733.30	29,994.33	0.30
Original Face:		1,411,000.000	Base	103.753905	1,448,738.97	105.902000	1,478,733.30	29,994.33	0.30
3138AXCX7	FNMA POOL AJ5485				4.0	01 Nov 2041			
		199,036.710	Local	103.859379	206,718.29	105.386000	209,756.83	3,038.54	0.04
Original Face:		200,000.000	Base	103.859379	206,718.29	105.386000	209,756.83	3,038.54	0.04
3138AXP88	FNMA POOL AJ5846				4.0	01 Nov 2041			
		149,286.730	Local	104.414056	155,876.33	105.386000	157,327.31	1,450.98	0.03
Original Face:		150,000.000	Base	104.414056	155,876.33	105.386000	157,327.31	1,450.98	0.03
3138AXPC9	FNMA POOL AJ5818				4.0	01 Nov 2041			
		351,149.880	Local	104.414064	366,649.86	105.386000	370,062.81	3,412.95	0.08
Original Face:		352,900.000	Base	104.414064	366,649.86	105.386000	370,062.81	3,412.95	0.08
3138AYY78	FNMA POOL AJ7033				4.0	01 Nov 2041			
		298,435.710	Local	103.859374	309,953.46	105.386000	314,509.46	4,556.00	0.06
Original Face:		302,500.000	Base	103.859374	309,953.46	105.386000	314,509.46	4,556.00	0.06
3138EGNN0	FNMA POOL AL0396				5.5	01 Dec 2035			
		535,156.320	Local	109.460938	585,787.13	109.270000	584,765.31	-1,021.82	0.12

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		667,536.000	Base	109.460938	585,787.13	109.270000	584,765.31	-1,021.82	0.12
3138EGZZ0	FNMA POOL AL0759				4.5	01 Sep 2041			
		6,467,995.960	Local	106.156250	6,866,181.97	108.020000	6,986,729.24	120,547.27	1.43
Original Face:		6,639,000.000	Base	106.156250	6,866,181.97	108.020000	6,986,729.24	120,547.27	1.43
3138EHJU7	FNMA POOL AL1174				4.0	01 Nov 2026			
		4,025,070.920	Local	105.835938	4,259,971.55	107.098000	4,310,770.45	50,798.90	0.88
Original Face:		4,148,225.000	Base	105.835938	4,259,971.55	107.098000	4,310,770.45	50,798.90	0.88
3138EHKA9	FNMA POOL AL1188				4.0	01 Sep 2026			
		3,673,395.560	Local	105.816406	3,887,055.17	107.098000	3,934,133.18	47,078.01	0.80
Original Face:		3,746,676.000	Base	105.816406	3,887,055.17	107.098000	3,934,133.18	47,078.01	0.80
31390AFV7	FNMA POOL 640180				6.0	01 May 2017			
		7,346.740	Local	104.710933	7,692.84	108.080000	7,940.36	247.52	0.00
Original Face:		215,297.000	Base	104.710933	7,692.84	108.080000	7,940.36	247.52	0.00
31390BF94	FNMA POOL 641092				6.5	01 May 2017			
		608.460	Local	102.185846	621.76	110.438000	671.97	50.21	0.00
Original Face:		24,718.000	Base	102.185846	621.76	110.438000	671.97	50.21	0.00
31390EU26	FNMA POOL 644201				6.5	01 Jul 2017			
		9,191.540	Local	105.093815	9,659.74	110.781000	10,182.48	522.74	0.00
Original Face:		116,026.000	Base	105.093815	9,659.74	110.781000	10,182.48	522.74	0.00
31390EW99	FNMA POOL 644272				6.0	01 Apr 2017			
		13,187.700	Local	104.711057	13,808.98	108.080000	14,253.27	444.29	0.00
Original Face:		367,891.000	Base	104.711057	13,808.98	108.080000	14,253.27	444.29	0.00
31390JJA0	FNMA POOL 647457				6.5	01 May 2017			
		2,024.730	Local	102.186958	2,069.01	110.469000	2,236.70	167.69	0.00
Original Face:		69,233.000	Base	102.186958	2,069.01	110.469000	2,236.70	167.69	0.00
31390MJ70	FNMA POOL 650186				6.5	01 Aug 2017			
		14,125.770	Local	105.093811	14,845.31	110.406000	15,595.70	750.39	0.00
Original Face:		177,290.000	Base	105.093811	14,845.31	110.406000	15,595.70	750.39	0.00
31390SJ51	FNMA POOL 654684				6.0	01 Oct 2017			
		146,422.990	Local	105.125008	153,927.18	107.640000	157,609.71	3,682.53	0.03

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		1,245,232.000	Base	105.125008	153,927.18	107.640000	157,609.71	3,682.53	0.03
31390VJU9	FNMA POOL 657375				6.0	01 Oct 2017			
		86,017.020	Local	104.710917	90,069.21	108.080000	92,967.20	2,897.99	0.02
Original Face:		2,183,852.000	Base	104.710917	90,069.21	108.080000	92,967.20	2,897.99	0.02
31391M2X0	FNMA POOL 671390				5.5	01 Dec 2017			
		3,835.820	Local	103.249892	3,960.48	109.882000	4,214.88	254.40	0.00
Original Face:		28,203.000	Base	103.249892	3,960.48	109.882000	4,214.88	254.40	0.00
31391WTQ4	FNMA POOL 679259				6.0	01 Oct 2027			
		475,815.720	Local	100.078127	476,187.46	111.830000	532,104.72	55,917.26	0.11
Original Face:		2,102,276.000	Base	100.078127	476,187.46	111.830000	532,104.72	55,917.26	0.11
313920ZN3	FANNIE MAE FNR 2001 46 ZG				6.0	25 Sep 2031			
		931,468.890	Local	100.394899	935,147.25	112.114090	1,044,307.87	109,160.62	0.21
Original Face:		2,000,000.000	Base	100.394899	935,147.25	112.114090	1,044,307.87	109,160.62	0.21
313921MN5	FANNIE MAE FNR 2001 52 YZ				6.5	25 Oct 2031			
		28,699.320	Local	102.499955	29,416.79	116.004940	33,292.63	3,875.84	0.01
Original Face:		90,000.000	Base	102.499955	29,416.79	116.004940	33,292.63	3,875.84	0.01
31392CVK7	FANNIE MAE FNR 2002 16 ZD				6.5	25 Apr 2032			
		148,784.130	Local	104.187496	155,014.46	114.316650	170,085.03	15,070.57	0.03
Original Face:		440,000.000	Base	104.187496	155,014.46	114.316650	170,085.03	15,070.57	0.03
31392E5B2	FANNIE MAE FNR 2002 79 Z				5.5	25 Nov 2022			
		371,181.810	Local	102.253901	379,547.88	109.504190	406,459.63	26,911.75	0.08
Original Face:		560,000.000	Base	102.253901	379,547.88	109.504190	406,459.63	26,911.75	0.08
31392JWK1	FANNIE MAE FNR 2003 18 P1					25 Dec 2042			
		212,782.510	Local	72.999999	155,331.23	92.070090	195,909.05	40,577.82	0.04
Original Face:		1,270,000.000	Base	72.999999	155,331.23	92.070090	195,909.05	40,577.82	0.04
31392JY37	FANNIE MAE FNR 2003 21 SK				7.856	25 Mar 2033			
		83,856.580	Local	9.437506	7,913.97	20.918140	17,541.24	9,627.27	0.00
Original Face:		3,595,000.000	Base	9.437506	7,913.97	20.918140	17,541.24	9,627.27	0.00
31393A2D8	FANNIE MAE FNR 2003 38 TI				5.5	25 Mar 2023			
		82,202.710	Local	15.750004	12,946.93	8.779320	7,216.84	-5,730.09	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	810,000.000	Base		15.750004	12,946.93	8.779320	7,216.84	-5,730.09	0.00
31393ADJ3	FANNIE MAE FNR 2003 28 KG					5.5	25 Apr 2023		
	335,000.000	Local		100.046875	335,157.03	110.424630	369,922.51	34,765.48	0.08
Original Face:	335,000.000	Base		100.046875	335,157.03	110.424630	369,922.51	34,765.48	0.08
31393BK46	FANNIE MAE FNR 2003 35 TQ					7.256	25 May 2018		
	69,590.350	Local		6.692149	4,657.09	11.583100	8,060.72	3,403.63	0.00
Original Face:	875,000.000	Base		6.692149	4,657.09	11.583100	8,060.72	3,403.63	0.00
31393BUN3	FANNIE MAE FNR 2003 42 SJ					6.806	25 Nov 2022		
	65,761.300	Local		4.953917	3,257.76	6.594650	4,336.73	1,078.97	0.00
Original Face:	875,000.000	Base		4.953917	3,257.76	6.594650	4,336.73	1,078.97	0.00
31393CMR1	FANNIE MAE FNR 2003 48 HI					5.0	25 Nov 2017		
	160,273.880	Local		13.624996	21,837.31	3.450030	5,529.50	-16,307.81	0.00
Original Face:	3,090,000.000	Base		13.624996	21,837.31	3.450030	5,529.50	-16,307.81	0.00
31393DM40	FANNIE MAE FNR 2003 80 CG					6.0	25 Apr 2030		
	51,293.890	Local		101.500003	52,063.30	101.468580	52,047.18	-16.12	0.01
Original Face:	435,000.000	Base		101.500003	52,063.30	101.468580	52,047.18	-16.12	0.01
31393GT87	FREDDIE MAC FHR 2535 PC					6.0	15 Sep 2032		
	134,145.090	Local		101.792969	136,550.27	106.043220	142,251.77	5,701.50	0.03
Original Face:	630,000.000	Base		101.792969	136,550.27	106.043220	142,251.77	5,701.50	0.03
31393KRL1	FREDDIE MAC FHR 2575 ID					5.5	15 Aug 2022		
	6,494.800	Local		16.750169	1,087.89	3.551480	230.66	-857.23	0.00
Original Face:	145,000.000	Base		16.750169	1,087.89	3.551480	230.66	-857.23	0.00
31393MHY0	FREDDIE MAC FHR 2585 KS					7.3515	15 Mar 2023		
	44,979.150	Local		8.250045	3,710.80	13.936910	6,268.70	2,557.90	0.00
Original Face:	375,000.000	Base		8.250045	3,710.80	13.936910	6,268.70	2,557.90	0.00
31393MSV4	FREDDIE MAC FHR 2586 MJ					5.5	15 Mar 2023		
	2,000,000.000	Local		102.484375	2,049,687.50	111.782090	2,235,641.80	185,954.30	0.46
Original Face:	2,000,000.000	Base		102.484375	2,049,687.50	111.782090	2,235,641.80	185,954.30	0.46
31393NA66	FREDDIE MAC FHR 2587 IM					6.5	15 Mar 2033		
	149,003.020	Local		22.875013	34,084.46	18.490410	27,551.27	-6,533.19	0.01

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY  
FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	4,470,000.000	Base		22.875013	34,084.46	18.490410	27,551.27	-6,533.19	0.01
31393NPH6	FREDDIE MAC FHR 2590 YR					5.5	15 Sep 2032		
	33,840.930	Local		29.875006	10,109.98	7.260420	2,456.99	-7,652.99	0.00
Original Face:	100,000.000	Base		29.875006	10,109.98	7.260420	2,456.99	-7,652.99	0.00
31393QM82	FREDDIE MAC FHR 2614 CI					4.5	15 May 2017		
	307,257.360	Local		14.968751	45,992.59	0.964040	2,962.08	-43,030.51	0.00
Original Face:	11,385,000.000	Base		14.968751	45,992.59	0.964040	2,962.08	-43,030.51	0.00
31394AFR2	FEDERAL NATL MTG ASSN GTD REMIC TR 2004 54 CL SW					5.78161	25 Jun 2033		
	0.020	Local			0.00	9.847070	0.00	0.00	0.00
		Base			0.00	9.847070	0.00	0.00	0.00
31394DTZ3	FANNIE MAE FNR 2005 39 TE					5.0	25 May 2035		
	285,000.000	Local		94.980470	270,694.34	113.250680	322,764.44	52,070.10	0.07
Original Face:	285,000.000	Base		94.980470	270,694.34	113.250680	322,764.44	52,070.10	0.07
31394MLG3	FREDDIE MAC FHR 2714 UD					4.5	15 Jun 2017		
	100,971.420	Local		14.562507	14,703.97	1.723550	1,740.29	-12,963.68	0.00
Original Face:	1,620,000.000	Base		14.562507	14,703.97	1.723550	1,740.29	-12,963.68	0.00
31394UZ39	FEDERAL NATL MTG ASSN REMIC TR 2005 104 CL NI					6.456	25 Mar 2035		
	1,726,277.400	Local		14.062501	242,757.77	15.784650	272,486.85	29,729.08	0.06
Original Face:	4,000,000.000	Base		14.062501	242,757.77	15.784650	272,486.85	29,729.08	0.06
31394XKH8	FREDDIE MAC FHR 2772 SX					6.9515	15 Jun 2017		
	131,716.740	Local		9.218752	12,142.64	1.499590	1,975.21	-10,167.43	0.00
Original Face:	3,789,740.000	Base		9.218752	12,142.64	1.499590	1,975.21	-10,167.43	0.00
31394YPA6	FREDDIE MAC FHR 2802 OB					6.0	15 May 2034		
	630,000.000	Local		105.015625	661,598.44	114.356920	720,448.60	58,850.16	0.15
Original Face:	630,000.000	Base		105.015625	661,598.44	114.356920	720,448.60	58,850.16	0.15
31394YXG4	FREDDIE MAC FHR 2817 SD					6.8015	15 Jul 2030		
	89,586.740	Local		4.875007	4,367.36	5.890860	5,277.43	910.07	0.00
Original Face:	1,205,000.000	Base		4.875007	4,367.36	5.890860	5,277.43	910.07	0.00
313950WF0	FED HM LN PC POOL D16046					8.5	01 Mar 2022		
	1,509.190	Local		104.656140	1,579.46	101.523000	1,532.17	-47.29	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	59,688.000	Base	104.656140		1,579.46	101.523000	1,532.17	-47.29	0.00
31395BTU7	FANNIE MAE FNR 2006 15 OP						25 Mar 2036		
	256,723.520	Local	70.796875		181,752.23	93.387140	239,746.75	57,994.52	0.05
Original Face:	490,000.000	Base	70.796875		181,752.23	93.387140	239,746.75	57,994.52	0.05
31395ES24	FREDDIE MAC FHR 2841 BI					5.0	15 Apr 2018		
	62,969.810	Local	12.187507		7,674.45	0.805870	507.45	-7,167.00	0.00
Original Face:	2,625,000.000	Base	12.187507		7,674.45	0.805870	507.45	-7,167.00	0.00
31395EWW3	FREDDIE MAC FHR 2844 SC					45.18475	15 Aug 2024		
	12,601.310	Local	120.874973		15,231.83	183.804750	23,161.81	7,929.98	0.00
Original Face:	90,000.000	Base	120.874973		15,231.83	183.804750	23,161.81	7,929.98	0.00
31395EWX1	FREDDIE MAC FHR 2844 SD					83.219488	15 Aug 2024		
	18,902.010	Local	141.624938		26,769.96	270.166560	51,066.91	24,296.95	0.01
Original Face:	135,000.000	Base	141.624938		26,769.96	270.166560	51,066.91	24,296.95	0.01
31395JC79	FREDDIE MAC FHR 2883 BP					6.0	15 Nov 2034		
	683,000.000	Local	103.125000		704,343.75	115.796720	790,891.60	86,547.85	0.16
Original Face:	683,000.000	Base	103.125000		704,343.75	115.796720	790,891.60	86,547.85	0.16
31395VV55	FREDDIE MAC FHR 2998 LY					5.5	15 Jul 2025		
	135,000.000	Local	99.656252		134,535.94	113.988370	153,884.30	19,348.36	0.03
Original Face:	135,000.000	Base	99.656252		134,535.94	113.988370	153,884.30	19,348.36	0.03
313962KV3	FED HM LN PC POOL D25708					8.5	01 Sep 2022		
	799.570	Local	104.282302		833.81	100.394000	802.72	-31.09	0.00
Original Face:	63,371.000	Base	104.282302		833.81	100.394000	802.72	-31.09	0.00
31396GPH8	FREDDIE MAC FHR 3097 IA					5.5	15 Mar 2033		
	339,734.460	Local	16.583172		56,338.75	7.394280	25,120.92	-31,217.83	0.01
Original Face:	1,590,000.000	Base	16.583172		56,338.75	7.394280	25,120.92	-31,217.83	0.01
31396JPRO	FREDDIE MAC FHR 3123 LO						15 Mar 2036		
	417,406.050	Local	69.144532		288,613.46	93.446710	390,052.22	101,438.76	0.08
Original Face:	770,000.000	Base	69.144532		288,613.46	93.446710	390,052.22	101,438.76	0.08
31396KJP8	FANNIE MAE FNR 2006 72 GI					1.0	25 Aug 2036		
	0.020	Local			0.00	15.054160	0.00	0.00	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		0.00	15.054160	0.00	0.00	0.00	
31396LUE8	FANNIE MAE FNR 2006 105 MD				5.5	25 Jun 2035			
		300,000.000	Local	97.535157	292,605.47	112.848300	338,544.90	45,939.43	0.07
Original Face:		300,000.000	Base	97.535157	292,605.47	112.848300	338,544.90	45,939.43	0.07
31396NCS3	FREDDIE MAC FHR 3145 GO					15 Apr 2036			
		371,986.420	Local	69.945311	260,187.06	90.398960	336,271.86	76,084.80	0.07
Original Face:		700,000.000	Base	69.945311	260,187.06	90.398960	336,271.86	76,084.80	0.07
31396NU46	FREDDIE MAC FHR 3151 PO					15 May 2036			
		0.010	Local	100.000000	0.01	94.592180	0.01	0.00	0.00
			Base	100.000000	0.01	94.592180	0.01	0.00	0.00
31396QZ44	FANNIE MAE FNR 2009 76 MI				5.5	25 Sep 2024			
		950,332.030	Local	12.250002	116,415.69	9.213730	87,561.03	-28,854.66	0.02
Original Face:		2,100,000.000	Base	12.250002	116,415.69	9.213730	87,561.03	-28,854.66	0.02
31396VRF7	FANNIE MAE FNR 2007 36 SG				6.34278	25 Apr 2037			
		0.010	Local	0.00	17.106480	0.00	0.00	0.00	0.00
			Base	0.00	17.106480	0.00	0.00	0.00	0.00
31396WJU1	FANNIE MAE FNR 2007 57 FA				0.474	25 Jun 2037			
		200,750.490	Local	99.218757	199,182.14	99.529060	199,805.08	622.94	0.04
Original Face:		632,250.000	Base	99.218757	199,182.14	99.529060	199,805.08	622.94	0.04
31396WJV9	FANNIE MAE FNR 2007 57 SA				39.156	25 Jun 2037			
		60,095.230	Local	112.476864	67,593.23	167.758270	100,814.72	33,221.49	0.02
Original Face:		189,266.000	Base	112.476864	67,593.23	167.758270	100,814.72	33,221.49	0.02
31396WYX8	FANNIE MAE FNR 2007 66 SA				38.136	25 Jul 2037			
		347,057.160	Local	99.512495	345,365.24	177.494250	616,006.50	270,641.26	0.13
Original Face:		999,229.000	Base	99.512495	345,365.24	177.494250	616,006.50	270,641.26	0.13
31396WYY6	FANNIE MAE FNR 2007 66 FB				0.644	25 Jul 2037			
		626,664.880	Local	98.374149	616,476.24	100.091100	627,235.77	10,759.53	0.13
Original Face:		1,942,360.000	Base	98.374149	616,476.24	100.091100	627,235.77	10,759.53	0.13
31396WYZ3	FANNIE MAE FNR 2007 66 SB				38.136	25 Jul 2037			
		104,444.290	Local	101.090629	105,583.39	179.975690	187,974.33	82,390.94	0.04

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		323,727.000 Base	101.090629	105,583.39	179.975690	187,974.33	82,390.94	0.04
31397NBZ7	FANNIE MAE 03/24 FRN				6.006	25 Mar 2024		
		712,744.510 Local	7.562501	53,901.31	9.312430	66,373.83	12,472.52	0.01
Original Face:		2,090,000.000 Base	7.562501	53,901.31	9.312430	66,373.83	12,472.52	0.01
31397U4B2	FANNIE MAE FNR 2011 67 AI				4.0	25 Jul 2026		
		444,037.630 Local	11.062499	49,121.66	9.754660	43,314.36	-5,807.30	0.01
Original Face:		490,000.000 Base	11.062499	49,121.66	9.754660	43,314.36	-5,807.30	0.01
3139873G2	FED HM LN PC POOL D47099				6.5	01 Jan 2024		
		15,338.310 Local	99.390611	15,244.84	113.239000	17,368.95	2,124.11	0.00
Original Face:		756,000.000 Base	99.390611	15,244.84	113.239000	17,368.95	2,124.11	0.00
3139885V5	FED HM LN PC POOL D48060				6.5	01 Jan 2024		
		25,924.080 Local	99.390644	25,766.11	112.065000	29,051.82	3,285.71	0.01
Original Face:		520,000.000 Base	99.390644	25,766.11	112.065000	29,051.82	3,285.71	0.01
313988RD1	FED HM LN PC POOL D47684				6.5	01 Jan 2024		
		4,818.730 Local	99.390088	4,789.34	112.213000	5,407.24	617.90	0.00
Original Face:		281,663.000 Base	99.390088	4,789.34	112.213000	5,407.24	617.90	0.00
313988RT6	FED HM LN PC POOL D47698				6.5	01 Jan 2024		
		34,761.990 Local	99.390656	34,550.17	112.065000	38,956.02	4,405.85	0.01
Original Face:		691,651.000 Base	99.390656	34,550.17	112.065000	38,956.02	4,405.85	0.01
313988TE7	FED HM LN PC POOL D47749				6.5	01 Jan 2024		
		8,350.910 Local	99.390725	8,300.03	112.065000	9,358.45	1,058.42	0.00
Original Face:		285,000.000 Base	99.390725	8,300.03	112.065000	9,358.45	1,058.42	0.00
313988XJ1	FED HM LN PC POOL D47881				6.5	01 Jan 2024		
		3,378.220 Local	99.390507	3,357.63	112.213000	3,790.80	433.17	0.00
Original Face:		571,214.000 Base	99.390507	3,357.63	112.213000	3,790.80	433.17	0.00
313989DH5	FED HM LN PC POOL D48204				6.5	01 Jan 2024		
		1,309.140 Local	99.389676	1,301.15	112.065000	1,467.09	165.94	0.00
Original Face:		176,616.000 Base	99.389676	1,301.15	112.065000	1,467.09	165.94	0.00
31398FEA5	FNR 20110 29 G 07/38 FIXED 4.5				4.5	25 Jul 2038		
		255,560.920 Local	12.625002	32,264.57	8.123210	20,759.75	-11,504.82	0.00

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

Books Closed

Prepared by State Street



# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	620,000.000	Base		12.625002	32,264.57	8.123210	20,759.75	-11,504.82	0.00
31398FZW4	FANNIE MAE FNR 2009 93 IC					4.5	25 Sep 2024		
	451,972.730	Local		11.718749	52,965.55	8.389500	37,918.25	-15,047.30	0.01
Original Face:	1,370,000.000	Base		11.718749	52,965.55	8.389500	37,918.25	-15,047.30	0.01
31398GKX6	FANNIE MAE FNR 2009 114 AI					5.0	25 Dec 2023		
	725,039.480	Local		12.031250	87,231.31	8.274390	59,992.59	-27,238.72	0.01
Original Face:	1,500,000.000	Base		12.031250	87,231.31	8.274390	59,992.59	-27,238.72	0.01
31398MZK5	FANNIE MAE FNR 2010 23 AI					5.0	25 Dec 2018		
	629,634.550	Local		11.953126	75,261.01	8.188910	51,560.21	-23,700.80	0.01
Original Face:	1,300,000.000	Base		11.953126	75,261.01	8.188910	51,560.21	-23,700.80	0.01
31398MZZ2	FANNIE MAE FNR 2010 23 HI					4.5	25 Oct 2018		
	392,619.970	Local		11.578127	45,458.04	7.804800	30,643.20	-14,814.84	0.01
Original Face:	800,000.000	Base		11.578127	45,458.04	7.804800	30,643.20	-14,814.84	0.01
31398NGJ7	FANNIE MAE FNR 2010 97 CI					4.5	25 Aug 2025		
	908,797.700	Local		11.312500	102,807.74	8.669290	78,786.31	-24,021.43	0.02
Original Face:	2,190,000.000	Base		11.312500	102,807.74	8.669290	78,786.31	-24,021.43	0.02
31398NRU0	FANNIE MAE FNR 2010 109 IM					5.5	25 Sep 2040		
	3,747,460.900	Local		18.520596	694,052.09	15.136860	567,247.91	-126,804.18	0.12
Original Face:	4,800,000.000	Base		18.520596	694,052.09	15.136860	567,247.91	-126,804.18	0.12
31398QZ59	FREDDIE MAC FHR 3741 YU					3.5	15 Nov 2022		
	1,060,000.000	Local		104.671875	1,109,521.87	105.189190	1,115,005.41	5,483.54	0.23
Original Face:	1,060,000.000	Base		104.671875	1,109,521.87	105.189190	1,115,005.41	5,483.54	0.23
31398SD91	FANNIE MAE FNR 2010 135 LS					5.806	25 Dec 2040		
	974,915.170	Local		13.124999	127,957.61	14.561990	141,967.05	14,009.44	0.03
Original Face:	1,340,000.000	Base		13.124999	127,957.61	14.561990	141,967.05	14,009.44	0.03
31398SVQ3	FANNIE MAE FNR 2010 139 NI					4.5	25 Feb 2040		
	1,004,787.610	Local		19.484373	195,776.57	14.210110	142,781.42	-52,995.15	0.03
Original Face:	1,150,000.000	Base		19.484373	195,776.57	14.210110	142,781.42	-52,995.15	0.03
31398TL90	FANNIE MAE FNR 2010 96 DI					4.0	25 May 2023		
	633,094.180	Local		6.937502	43,920.92	4.035850	25,550.73	-18,370.19	0.01

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		1,375,500.000	Base	6.937502	43,920.92	4.035850	25,550.73	-18,370.19	0.01
31400HF40	FNMA POOL 687887				5.5	01 Mar 2033			
		27,617.520	Local	100.000000	27,617.52	111.426000	30,773.10	3,155.58	0.01
Original Face:		99,800.000	Base	100.000000	27,617.52	111.426000	30,773.10	3,155.58	0.01
31400RDY4	FNMA POOL 695019				2.145	01 Feb 2033			
		17,963.230	Local	100.207201	18,000.45	105.662000	18,980.31	979.86	0.00
Original Face:		200,000.000	Base	100.207201	18,000.45	105.662000	18,980.31	979.86	0.00
31400RRK9	FNMA POOL 695390				6.0	01 Apr 2018			
		333,885.070	Local	104.640630	349,379.44	108.887000	363,557.44	14,178.00	0.07
Original Face:		1,270,831.000	Base	104.640630	349,379.44	108.887000	363,557.44	14,178.00	0.07
31400VPY2	FNMA POOL 698939				6.0	01 Sep 2017			
		3,334.580	Local	104.711538	3,491.69	108.080000	3,604.01	112.32	0.00
Original Face:		184,693.000	Base	104.711538	3,491.69	108.080000	3,604.01	112.32	0.00
31400WUS7	FNMA POOL 699993				6.0	01 Apr 2018			
		36,501.830	Local	104.710942	38,221.41	108.173000	39,485.12	1,263.71	0.01
Original Face:		682,233.000	Base	104.710942	38,221.41	108.173000	39,485.12	1,263.71	0.01
31401PEJ9	FNMA POOL 713937				2.022	01 Apr 2033			
		186,027.190	Local	99.453134	185,009.87	105.019000	195,363.89	10,354.02	0.04
Original Face:		1,550,000.000	Base	99.453134	185,009.87	105.019000	195,363.89	10,354.02	0.04
31402CPL0	FNMA POOL 725027				5.0	01 Nov 2033			
		0.010	Local	100.000000	0.01	108.112000	0.01	0.00	0.00
			Base	100.000000	0.01	108.112000	0.01	0.00	0.00
31402CTT9	FNMA POOL 725162				6.0	01 Feb 2034			
		0.010	Local	100.000000	0.01	111.580000	0.01	0.00	0.00
			Base	100.000000	0.01	111.580000	0.01	0.00	0.00
31402CVZ2	FNMA POOL 725232				5.0	01 Mar 2034			
		65,496.410	Local	105.281236	68,955.43	108.112000	70,809.48	1,854.05	0.01
Original Face:		264,477.000	Base	105.281236	68,955.43	108.112000	70,809.48	1,854.05	0.01
31402CXF4	FNMA POOL 725278				4.5	01 Feb 2019			
		0.030	Local	100.000000	0.03	107.497000	0.03	0.00	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base	100.000000	0.03	107.497000	0.03	0.00	0.00	
31402DLT5	FNMA POOL 725838 BBA LIBOR USD 12 MONTH				5.21	01 Aug 2034			
		146,352.180	Local	99.261719	145,271.69	107.229000	156,931.98	11,660.29	0.03
Original Face:		905,000.000	Base	99.261719	145,271.69	107.229000	156,931.98	11,660.29	0.03
31402DMJ6	FNMA POOL 725861				6.0	01 Aug 2019			
		10,173.840	Local	101.695132	10,346.30	107.955000	10,983.17	636.87	0.00
Original Face:		80,000.000	Base	101.695132	10,346.30	107.955000	10,983.17	636.87	0.00
31402ES33	FNMA POOL 726938				4.5	01 Aug 2033			
		0.010	Local	100.000000	0.01	106.739000	0.01	0.00	0.00
			Base	100.000000	0.01	106.739000	0.01	0.00	0.00
31402M6L9	FNMA POOL 733575				5.0	01 Sep 2033			
		2,808,650.270	Local	96.460936	2,709,250.35	111.237000	3,124,258.30	415,007.95	0.64
Original Face:		8,055,000.000	Base	96.460936	2,709,250.35	111.237000	3,124,258.30	415,007.95	0.64
31402NB80	FNMA POOL 733663				5.0	01 Aug 2033			
		0.030	Local	100.000000	0.03	108.112000	0.03	0.00	0.00
			Base	100.000000	0.03	108.112000	0.03	0.00	0.00
31402QSZ5	FNMA POOL 735036				5.5	01 Dec 2034			
		247,405.990	Local	108.799860	269,177.37	109.239000	270,263.83	1,086.46	0.06
Original Face:		1,029,841.000	Base	108.799860	269,177.37	109.239000	270,263.83	1,086.46	0.06
31402QTA9	FNMA POOL 735045				5.5	01 Dec 2034			
		303,909.970	Local	109.437499	332,591.47	109.270000	332,082.42	-509.05	0.07
Original Face:		1,424,744.000	Base	109.437499	332,591.47	109.270000	332,082.42	-509.05	0.07
31402QYV7	FNMA POOL 735224				5.5	01 Feb 2035			
		260,500.060	Local	109.437499	285,084.75	109.270000	284,648.42	-436.33	0.06
Original Face:		1,147,949.000	Base	109.437499	285,084.75	109.270000	284,648.42	-436.33	0.06
31402RAB5	FNMA POOL 735402				5.0	01 Apr 2035			
		3,594,830.610	Local	108.453125	3,898,706.13	108.112000	3,886,443.27	-12,262.86	0.80
Original Face:		11,460,120.000	Base	108.453125	3,898,706.13	108.112000	3,886,443.27	-12,262.86	0.80
31402RBG3	FNMA POOL 735439				6.0	01 Sep 2019			
		16,189.250	Local	101.695384	16,463.72	107.955000	17,477.10	1,013.38	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		110,000.000	Base	101.695384	16,463.72	107.955000	17,477.10	1,013.38	0.00
31402RF87	FNMA POOL 735591 735591					5.0	01 Jun 2035		
		0.010	Local	100.000000	0.01	108.112000	0.01	0.00	0.00
			Base	100.000000	0.01	108.112000	0.01	0.00	0.00
31402RFV6	FNMA POOL 735580					5.0	01 Jun 2035		
		695,760.230	Local	105.066034	731,007.68	108.112000	752,200.30	21,192.62	0.15
Original Face:		2,265,907.000	Base	105.066034	731,007.68	108.112000	752,200.30	21,192.62	0.15
31402RH28	FNMA POOL 735649					6.0	01 Dec 2032		
		0.010	Local	100.000000	0.01	111.580000	0.01	0.00	0.00
			Base	100.000000	0.01	111.580000	0.01	0.00	0.00
31402RNH8	FNMA POOL 735792					5.5	01 Jun 2020		
		206,089.430	Local	101.687505	209,567.20	109.194000	225,037.29	15,470.09	0.05
Original Face:		1,010,000.000	Base	101.687505	209,567.20	109.194000	225,037.29	15,470.09	0.05
31402RQY8	FNMA POOL 735871					5.5	01 Jul 2035		
		31,785.910	Local	107.625014	34,209.59	109.239000	34,722.61	513.02	0.01
Original Face:		121,100.000	Base	107.625014	34,209.59	109.239000	34,722.61	513.02	0.01
31403CD24	FNMA POOL 744521					5.0	01 Sep 2033		
		386,711.930	Local	96.468744	373,056.14	111.237000	430,166.75	57,110.61	0.09
Original Face:		849,240.000	Base	96.468744	373,056.14	111.237000	430,166.75	57,110.61	0.09
31403DA66	FNMA POOL 745329					6.0	01 Jul 2035		
		0.010	Local	100.000000	0.01	111.580000	0.01	0.00	0.00
			Base	100.000000	0.01	111.580000	0.01	0.00	0.00
31403DCE7	FNMA POOL 745369					5.0	01 Dec 2019		
		0.010	Local	100.000000	0.01	108.223000	0.01	0.00	0.00
			Base	100.000000	0.01	108.223000	0.01	0.00	0.00
31403DDX4	FNMA POOL 745418					5.5	01 Apr 2036		
		2,543,688.870	Local	107.858459	2,743,583.62	109.208000	2,777,911.74	34,328.12	0.57
Original Face:		8,570,000.000	Base	107.858459	2,743,583.62	109.208000	2,777,911.74	34,328.12	0.57
31403DLV9	FNMA POOL 745640					6.0	01 Jun 2036		
		796,773.650	Local	109.531251	872,716.15	110.580000	881,072.30	8,356.15	0.18

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	2,870,000.000	Base	109.531251	872,716.15	110.580000	881,072.30	8,356.15	0.18	
31403DQG7	FNMA POOL 745755				5.0	01 Dec 2035			
	286,315.690	Local	105.226567	301,280.17	108.112000	309,541.62	8,261.45	0.06	
Original Face:	779,026.000	Base	105.226567	301,280.17	108.112000	309,541.62	8,261.45	0.06	
31403EDZ7	FNMA POOL 746320 FED RES H15 TNOTE CNST MAT 1 Y				2.424	01 Oct 2033			
	12,833.630	Local	99.172019	12,727.37	105.797000	13,577.60	850.23	0.00	
Original Face:	75,000.000	Base	99.172019	12,727.37	105.797000	13,577.60	850.23	0.00	
31403J5L6	FNMA POOL 750651				4.5	01 Sep 2033			
	0.010	Local	100.000000	0.01	106.958000	0.01	0.00	0.00	
		Base	100.000000	0.01	106.958000	0.01	0.00	0.00	
31403QMV9	FNMA POOL 754672				1.979	01 Oct 2033			
	7,923.180	Local	98.917859	7,837.44	104.854000	8,307.77	470.33	0.00	
Original Face:	55,000.000	Base	98.917859	7,837.44	104.854000	8,307.77	470.33	0.00	
31403VVZ9	FNMA POOL 759432				5.5	01 Feb 2034			
	177,798.910	Local	109.437504	194,578.69	109.270000	194,280.87	-297.82	0.04	
Original Face:	913,519.000	Base	109.437504	194,578.69	109.270000	194,280.87	-297.82	0.04	
31404FTW3	FNMA POOL 767465				5.5	01 Jan 2019			
	9,143.360	Local	99.765622	9,121.93	109.194000	9,984.00	862.07	0.00	
Original Face:	60,000.000	Base	99.765622	9,121.93	109.194000	9,984.00	862.07	0.00	
31404JTE5	FNMA POOL 770149				5.5	01 Apr 2019			
	54,164.440	Local	99.890629	54,105.20	109.850000	59,499.64	5,394.44	0.01	
Original Face:	350,000.000	Base	99.890629	54,105.20	109.850000	59,499.64	5,394.44	0.01	
31404N4D5	FNMA POOL 774020				5.0	01 Oct 2033			
	992,232.150	Local	96.906254	961,535.01	111.237000	1,103,729.28	142,194.27	0.23	
Original Face:	2,237,478.000	Base	96.906254	961,535.01	111.237000	1,103,729.28	142,194.27	0.23	
31404S5V3	FNMA POOL 777660				5.5	01 Apr 2034			
	681,934.960	Local	98.671873	672,878.00	110.333000	752,399.30	79,521.30	0.15	
Original Face:	1,099,703.000	Base	98.671873	672,878.00	110.333000	752,399.30	79,521.30	0.15	
31404XYZ1	FNMA POOL 782028				4.5	01 Apr 2029			
	286,006.490	Local	94.562491	270,454.86	108.020000	308,944.21	38,489.35	0.06	

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	830,000.000	Base	94.562491	270,454.86	108.020000	308,944.21	38,489.35	0.06	
31405FTG7	FNMA POOL 788151					6.5	01 Jun 2030		
	104,589.400	Local	105.499993	110,341.81	114.221000	119,463.06	9,121.25	0.02	
Original Face:	851,035.000	Base	105.499993	110,341.81	114.221000	119,463.06	9,121.25	0.02	
31405WSY2	FNMA POOL 801635 BBA LIBOR USD 12 MONTH					2.301	01 Jul 2034		
	9,582.310	Local	100.039030	9,586.05	105.148000	10,075.61	489.56	0.00	
Original Face:	65,000.000	Base	100.039030	9,586.05	105.148000	10,075.61	489.56	0.00	
31405XXY4	FNMA POOL 802695					2.345	01 Dec 2034		
	127,215.680	Local	100.375001	127,692.74	105.658000	134,413.54	6,720.80	0.03	
Original Face:	555,000.000	Base	100.375001	127,692.74	105.658000	134,413.54	6,720.80	0.03	
31405XYV9	FNMA POOL 802724					1.75	01 Oct 2034		
	58,831.930	Local	101.210958	59,544.36	100.935000	59,382.01	-162.35	0.01	
Original Face:	185,000.000	Base	101.210958	59,544.36	100.935000	59,382.01	-162.35	0.01	
31406MA22	FNMA POOL 813725					2.111	01 Jan 2035		
	40,914.520	Local	99.992423	40,911.42	105.553000	43,186.50	2,275.08	0.01	
Original Face:	200,000.000	Base	99.992423	40,911.42	105.553000	43,186.50	2,275.08	0.01	
31406NK45	FNMA POOL 814915					5.5	01 Mar 2035		
	401,065.420	Local	99.781245	400,188.07	109.239000	438,119.85	37,931.78	0.09	
Original Face:	1,574,736.000	Base	99.781245	400,188.07	109.239000	438,119.85	37,931.78	0.09	
31406P4F3	FNMA POOL 816322					2.05	01 Mar 2035		
	2,859.450	Local	99.624753	2,848.72	101.994000	2,916.47	67.75	0.00	
Original Face:	50,000.000	Base	99.624753	2,848.72	101.994000	2,916.47	67.75	0.00	
31406PCX5	FNMA POOL 815586 FED RES H15 TNOTE CNST MAT 1 Y					2.448	01 Mar 2035		
	9,748.800	Local	100.546734	9,802.10	104.055000	10,144.11	342.01	0.00	
Original Face:	75,000.000	Base	100.546734	9,802.10	104.055000	10,144.11	342.01	0.00	
31406XVZ2	FNMA POOL 823332					5.5	01 Jul 2035		
	313,843.340	Local	99.000004	310,704.92	110.333000	346,272.77	35,567.85	0.07	
Original Face:	592,788.000	Base	99.000004	310,704.92	110.333000	346,272.77	35,567.85	0.07	
31407CXA0	FNMA POOL 826973					6.0	01 Jun 2035		
	0.010	Local	100.000000	0.01	111.580000	0.01	0.00	0.00	

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	0.01	111.580000	0.01	0.00	0.00
31407EJ61	FNMA POOL 828385				6.0	01 Jun 2035		
	441,951.470	Local	109.546872	484,144.01	110.580000	488,709.94	4,565.93	0.10
Original Face:	1,630,462.000	Base	109.546872	484,144.01	110.580000	488,709.94	4,565.93	0.10
31407G6Q6	FNMA POOL 830779				6.5	01 Aug 2035		
	16,449.440	Local	101.781155	16,742.43	113.721000	18,706.47	1,964.04	0.00
Original Face:	445,000.000	Base	101.781155	16,742.43	113.721000	18,706.47	1,964.04	0.00
31407GC71	FNMA POOL 829994				5.0	01 May 2020		
	144,273.060	Local	104.499988	150,765.33	108.598000	156,677.66	5,912.33	0.03
Original Face:	422,661.000	Base	104.499988	150,765.33	108.598000	156,677.66	5,912.33	0.03
31407JNQ1	FNMA POOL 832099 BBA LIBOR USD 12 MONTH				2.337	01 Jul 2035		
	0.070	Local	100.000000	0.07	105.720000	0.07	0.00	0.00
		Base	100.000000	0.07	105.720000	0.07	0.00	0.00
31407NH97	FNMA POOL 835556				6.5	01 Oct 2035		
	12,542.180	Local	102.718746	12,883.17	113.894000	14,284.79	1,401.62	0.00
Original Face:	55,648.000	Base	102.718746	12,883.17	113.894000	14,284.79	1,401.62	0.00
31407UN52	FNMA POOL 841112 FED RES H15 TNOTE CNST MAT 1 Y				2.71	01 Sep 2036		
	27,675.460	Local	100.687468	27,865.72	101.503000	28,091.42	225.70	0.01
Original Face:	230,000.000	Base	100.687468	27,865.72	101.503000	28,091.42	225.70	0.01
31407WSA2	FNMA POOL 843013				1.966	01 Dec 2034		
	17,677.970	Local	100.461026	17,759.47	105.304000	18,615.61	856.14	0.00
Original Face:	150,000.000	Base	100.461026	17,759.47	105.304000	18,615.61	856.14	0.00
31407WSB0	FNMA POOL 843014				2.054	01 Mar 2035		
	16,561.840	Local	100.246470	16,602.66	105.607000	17,490.46	887.80	0.00
Original Face:	50,000.000	Base	100.246470	16,602.66	105.607000	17,490.46	887.80	0.00
31407WVZ3	FNMA POOL 843132				6.0	01 Nov 2035		
	139,530.960	Local	102.453119	142,953.82	112.049000	156,343.05	13,389.23	0.03
Original Face:	400,000.000	Base	102.453119	142,953.82	112.049000	156,343.05	13,389.23	0.03
31408FGW3	FNMA POOL 849913				5.0	01 Sep 2035		
	682,098.830	Local	103.937503	708,956.49	108.112000	737,430.69	28,474.20	0.15

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	1,500,000.000	Base	103.937503		708,956.49	108.112000	737,430.69	28,474.20	0.15
31409JKT6	FNMA POOL 872506 BBA LIBOR USD 12 MONTH					2.336	01 May 2036		
	70,157.410	Local	101.410172		71,146.75	104.181000	73,090.69	1,943.94	0.01
Original Face:	455,000.000	Base	101.410172		71,146.75	104.181000	73,090.69	1,943.94	0.01
31409JYV6	FNMA POOL 872924 BBA LIBOR USD 12 MONTH					2.653	01 Jun 2036		
	271,788.690	Local	100.597655		273,413.05	106.788000	290,237.71	16,824.66	0.06
Original Face:	1,330,000.000	Base	100.597655		273,413.05	106.788000	290,237.71	16,824.66	0.06
31409YES2	FNMA POOL 882245					6.039	01 Sep 2036		
	53,183.900	Local	100.503912		53,451.90	107.359000	57,097.70	3,645.80	0.01
Original Face:	400,000.000	Base	100.503912		53,451.90	107.359000	57,097.70	3,645.80	0.01
31410A6T8	FNMA POOL 883882 BBA LIBOR USD 12 MONTH					2.502	01 Apr 2036		
	61,215.510	Local	100.476611		61,507.27	106.531000	65,213.49	3,706.22	0.01
Original Face:	124,129.000	Base	100.476611		61,507.27	106.531000	65,213.49	3,706.22	0.01
31410DB82	FNMA POOL 885763					6.5	01 Jun 2036		
	194,216.420	Local	102.890616		199,830.47	113.690000	220,804.65	20,974.18	0.05
Original Face:	485,000.000	Base	102.890616		199,830.47	113.690000	220,804.65	20,974.18	0.05
31410EM88	FNMA POOL 886983 BBA LIBOR USD 12 MONTH					2.303	01 Jun 2036		
	14,694.620	Local	100.492289		14,766.96	106.422000	15,638.31	871.35	0.00
Original Face:	70,000.000	Base	100.492289		14,766.96	106.422000	15,638.31	871.35	0.00
31410EUR7	FNMA POOL 887192					6.0	01 Mar 2037		
	38,560.820	Local	102.593695		39,560.97	111.830000	43,122.57	3,561.60	0.01
Original Face:	65,000.000	Base	102.593695		39,560.97	111.830000	43,122.57	3,561.60	0.01
31410F2Q7	FNMA POOL 888283					5.0	01 Aug 2034		
	268,282.710	Local	105.281250		282,451.39	108.405000	290,831.87	8,380.48	0.06
Original Face:	728,320.000	Base	105.281250		282,451.39	108.405000	290,831.87	8,380.48	0.06
31410FXA8	FNMA POOL 888173					5.5	01 Nov 2036		
	255,894.780	Local	107.687507		275,566.71	109.208000	279,457.57	3,890.86	0.06
Original Face:	710,000.000	Base	107.687507		275,566.71	109.208000	279,457.57	3,890.86	0.06
31410FYE9	FNMA POOL 888209					5.5	01 May 2036		
	3,112,717.390	Local	107.703125		3,352,493.90	109.208000	3,399,336.41	46,842.51	0.70

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

Books Closed

Prepared by State Street



# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	9,140,000.000	Base	107.703125	3,352,493.90	109.208000	3,399,336.41	46,842.51	0.70	
31410GCS0	FNMA POOL 888481				5.5	01 Dec 2035			
	3,216,201.070	Local	107.890625	3,469,979.44	109.208000	3,512,348.86	42,369.42	0.72	
Original Face:	8,575,000.000	Base	107.890625	3,469,979.44	109.208000	3,512,348.86	42,369.42	0.72	
31410GVK6	FNMA POOL 889018				5.5	01 May 2036			
	1,378,714.000	Local	109.390626	1,508,183.87	109.270000	1,506,520.79	-1,663.08	0.31	
Original Face:	3,541,999.000	Base	109.390626	1,508,183.87	109.270000	1,506,520.79	-1,663.08	0.31	
31410GY2	FNMA POOL 889118				5.5	01 Apr 2036			
	1,936,019.380	Local	101.382814	1,962,790.92	109.270000	2,115,488.38	152,697.46	0.43	
Original Face:	4,475,000.000	Base	101.382814	1,962,790.92	109.270000	2,115,488.38	152,697.46	0.43	
31410KGP3	FNMA POOL 889506				6.0	01 Mar 2037			
	569,575.690	Local	108.484375	617,900.63	110.580000	629,836.80	11,936.17	0.13	
Original Face:	1,660,000.000	Base	108.484375	617,900.63	110.580000	629,836.80	11,936.17	0.13	
31410KHB3	FNMA POOL 889526				5.5	01 May 2038			
	4,370,538.750	Local	100.921875	4,410,829.67	109.270000	4,775,687.69	364,858.02	0.98	
Original Face:	10,172,134.000	Base	100.921875	4,410,829.67	109.270000	4,775,687.69	364,858.02	0.98	
31410KJJ4	FNMA POOL 889565				5.5	01 Aug 2037			
	954,688.350	Local	103.937500	992,279.20	109.239000	1,042,892.01	50,612.81	0.21	
Original Face:	2,300,000.000	Base	103.937500	992,279.20	109.239000	1,042,892.01	50,612.81	0.21	
31410KM84	FNMA POOL 889683				6.0	01 Jul 2038			
	3,119,269.820	Local	107.875465	3,364,926.83	110.143000	3,435,657.36	70,730.53	0.70	
Original Face:	8,070,000.000	Base	107.875465	3,364,926.83	110.143000	3,435,657.36	70,730.53	0.70	
31410KM92	FNMA POOL 889684				5.5	01 Aug 2037			
	1,419,277.510	Local	108.070313	1,533,817.65	109.208000	1,549,964.58	16,146.93	0.32	
Original Face:	3,850,000.000	Base	108.070313	1,533,817.65	109.208000	1,549,964.58	16,146.93	0.32	
31410KNG5	FNMA POOL 889691				6.0	01 Jul 2038			
	95,477.610	Local	110.374998	105,383.41	110.143000	105,161.90	-221.51	0.02	
Original Face:	307,113.000	Base	110.374998	105,383.41	110.143000	105,161.90	-221.51	0.02	
31410KUV4	FNMA POOL 889896				5.0	01 Oct 2021			
	549,287.100	Local	107.218751	588,938.77	108.317000	594,971.31	6,032.54	0.12	

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		1,560,000.000	Base	107.218751	588,938.77	108.317000	594,971.31	6,032.54	0.12
31410KWF7	FNMA POOL 889946 FED RES H15 TNOTE CNST MAT 1 Y				2.46	01 May 2035			
		0.010	Local	100.000000	0.01	105.385000	0.01	0.00	0.00
			Base	100.000000	0.01	105.385000	0.01	0.00	0.00
31410KXZ2	FNMA POOL 889996				5.5	01 Jun 2038			
		0.010	Local	100.000000	0.01	108.989000	0.01	0.00	0.00
			Base	100.000000	0.01	108.989000	0.01	0.00	0.00
31410QYF2	FNMA POOL 894510 BBA LIBOR USD 12 MONTH				2.625	01 Oct 2036			
		45,448.260	Local	100.164055	45,522.82	102.220000	46,457.21	934.39	0.01
Original Face:		210,000.000	Base	100.164055	45,522.82	102.220000	46,457.21	934.39	0.01
31410RSZ3	FNMA POOL 895236 BBA LIBOR USD 12 MONTH				6.021	01 Aug 2046			
		28,462.240	Local	101.101494	28,775.75	108.479000	30,875.55	2,099.80	0.01
Original Face:		105,000.000	Base	101.101494	28,775.75	108.479000	30,875.55	2,099.80	0.01
31410UPS5	FNMA POOL 897833				7.0	01 Sep 2021			
		30,649.070	Local	101.500078	31,108.83	109.486000	33,556.44	2,447.61	0.01
Original Face:		60,000.000	Base	101.500078	31,108.83	109.486000	33,556.44	2,447.61	0.01
31410VLQ1	FNMA POOL 898635 BBA LIBOR USD 12 MONTH				6.499	01 Dec 2036			
		50,845.440	Local	101.171865	51,441.28	109.321000	55,584.74	4,143.46	0.01
Original Face:		80,000.000	Base	101.171865	51,441.28	109.321000	55,584.74	4,143.46	0.01
31410VLR9	FNMA POOL 898636 BBA LIBOR USD 12 MONTH				6.589	01 Dec 2036			
		28,707.900	Local	101.445316	29,122.82	108.917000	31,267.78	2,144.96	0.01
Original Face:		125,000.000	Base	101.445316	29,122.82	108.917000	31,267.78	2,144.96	0.01
31410WKN7	FNMA POOL 899501				4.5	01 May 2037			
		0.010	Local	100.000000	0.01	106.645000	0.01	0.00	0.00
			Base	100.000000	0.01	106.645000	0.01	0.00	0.00
31410YD43	FNMA POOL 901123 FED RES H15 TNOTE CNST MAT 1 Y				5.989	01 Sep 2036			
		58,259.630	Local	100.601531	58,610.08	107.092000	62,391.40	3,781.32	0.01
Original Face:		450,000.000	Base	100.601531	58,610.08	107.092000	62,391.40	3,781.32	0.01
31411EBS5	FNMA POOL 905549				5.0	01 Nov 2021			
		0.010	Local	100.000000	0.01	108.192000	0.01	0.00	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base	100.000000	0.01	108.192000	0.01	0.00	0.00	
31411HT42	FNMA POOL 908771				6.5	01 Feb 2037			
	19,931.270	Local	101.796925	20,289.42	113.096000	22,541.47	2,252.05	0.00	
Original Face:	65,000.000	Base	101.796925	20,289.42	113.096000	22,541.47	2,252.05	0.00	
31411KKH5	FNMA POOL 910296 BBA LIBOR USD 12 MONTH				5.954	01 Mar 2037			
	31,809.800	Local	101.457130	32,273.31	108.590000	34,542.26	2,268.95	0.01	
Original Face:	100,000.000	Base	101.457130	32,273.31	108.590000	34,542.26	2,268.95	0.01	
31411Y3V3	FNMA POOL 918912 BBA LIBOR USD 12 MONTH				6.313	01 Apr 2037			
	63,812.010	Local	101.800790	64,961.13	108.747000	69,393.65	4,432.52	0.01	
Original Face:	395,000.000	Base	101.800790	64,961.13	108.747000	69,393.65	4,432.52	0.01	
31412D2G2	FNMA POOL 922475				8.0	01 Mar 2037			
	20,112.750	Local	104.375036	20,992.69	121.769000	24,491.09	3,498.40	0.01	
Original Face:	80,000.000	Base	104.375036	20,992.69	121.769000	24,491.09	3,498.40	0.01	
31412H5W5	FNMA POOL 926161				4.0	01 Aug 2039			
	0.010	Local	100.000000	0.01	105.355000	0.01	0.00	0.00	
		Base	100.000000	0.01	105.355000	0.01	0.00	0.00	
31412MEG9	FNMA POOL 929035				6.5	01 Jan 2038			
	0.010	Local	100.000000	0.01	112.846000	0.01	0.00	0.00	
		Base	100.000000	0.01	112.846000	0.01	0.00	0.00	
31412N6P6	FNMA POOL 930678				5.0	01 Mar 2039			
	625,815.700	Local	102.765627	643,123.43	109.393000	684,598.57	41,475.14	0.14	
Original Face:	1,130,000.000	Base	102.765627	643,123.43	109.393000	684,598.57	41,475.14	0.14	
31412RKT3	FNMA POOL 932806				4.0	01 Sep 2040			
	0.090	Local	100.000000	0.09	105.355000	0.09	0.00	0.00	
		Base	100.000000	0.09	105.355000	0.09	0.00	0.00	
31412WJ72	FNMA POOL 936886				6.5	01 Aug 2022			
	32,698.020	Local	103.937517	33,985.51	110.781000	36,223.19	2,237.68	0.01	
Original Face:	60,000.000	Base	103.937517	33,985.51	110.781000	36,223.19	2,237.68	0.01	
31413RJ80	FNMA POOL 953087				6.0	01 Nov 2037			
	47,521.870	Local	102.593774	48,754.48	111.830000	53,143.71	4,389.23	0.01	

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		80,000.000	Base	102.593774	48,754.48	111.830000	53,143.71	4,389.23	0.01
31413Y2R1	FNMA POOL 959884				6.0	01 Nov 2037			
		0.010	Local	100.000000	0.01	110.143000	0.01	0.00	0.00
			Base	100.000000	0.01	110.143000	0.01	0.00	0.00
31414J5H2	FNMA POOL 968048				5.5	01 Feb 2038			
		0.030	Local	100.000000	0.03	108.989000	0.03	0.00	0.00
			Base	100.000000	0.03	108.989000	0.03	0.00	0.00
31414JEJ8	FNMA POOL 967337				6.0	01 Dec 2022			
		68,095.640	Local	102.875162	70,053.50	108.736000	74,044.48	3,990.98	0.02
Original Face:		136,361.000	Base	102.875162	70,053.50	108.736000	74,044.48	3,990.98	0.02
31414SYE7	FNMA POOL 975109				5.0	01 May 2038			
		138,300.000	Local	95.187491	131,644.30	111.237000	153,840.77	22,196.47	0.03
Original Face:		192,356.000	Base	95.187491	131,644.30	111.237000	153,840.77	22,196.47	0.03
31414U3X4	FNMA POOL 977014				5.5	01 May 2038			
		695,668.420	Local	107.812501	750,017.52	109.926000	764,720.47	14,702.95	0.16
Original Face:		1,280,000.000	Base	107.812501	750,017.52	109.926000	764,720.47	14,702.95	0.16
31415LU62	FNMA POOL 983605				4.5	01 May 2023			
		0.010	Local	100.000000	0.01	107.122000	0.01	0.00	0.00
			Base	100.000000	0.01	107.122000	0.01	0.00	0.00
31416A4W7	FNMA POOL 994637				5.5	01 Nov 2038			
		0.010	Local	100.000000	0.01	108.989000	0.01	0.00	0.00
			Base	100.000000	0.01	108.989000	0.01	0.00	0.00
31416BK49	FNMA POOL 995015 BBA LIBOR USD 12 MONTH				2.403	01 Feb 2036			
		0.020	Local	50.000000	0.01	105.701000	0.02	0.01	0.00
			Base	50.000000	0.01	105.701000	0.02	0.01	0.00
31416BK64	FNMA POOL 995017 BBA LIBOR USD 12 MONTH				2.51	01 Feb 2035			
		0.010	Local	100.000000	0.01	106.214000	0.01	0.00	0.00
			Base	100.000000	0.01	106.214000	0.01	0.00	0.00
31416BKP2	FNMA POOL 995002				5.0	01 Jul 2037			
		1,164,941.660	Local	108.000001	1,258,137.00	108.143000	1,259,802.86	1,665.86	0.26

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		2,540,220.000	Base	108.000001	1,258,137.00	108.143000	1,259,802.86	1,665.86	0.26
31416BL71	FNMA POOL 995050				6.0	01 Sep 2037			
		1,232,183.590	Local	108.593749	1,338,074.36	110.205000	1,357,927.93	19,853.57	0.28
Original Face:		3,880,000.000	Base	108.593749	1,338,074.36	110.205000	1,357,927.93	19,853.57	0.28
31416BLC0	FNMA POOL 995023				5.5	01 Aug 2037			
		2,057,419.100	Local	104.875000	2,157,718.29	109.208000	2,246,866.25	89,147.96	0.46
Original Face:		4,650,000.000	Base	104.875000	2,157,718.29	109.208000	2,246,866.25	89,147.96	0.46
31416BLD8	FNMA POOL 995024				5.5	01 Aug 2037			
		400,541.480	Local	107.718749	431,458.27	109.239000	437,547.51	6,089.24	0.09
Original Face:		910,000.000	Base	107.718749	431,458.27	109.239000	437,547.51	6,089.24	0.09
31416BM96	FNMA POOL 995084				5.5	01 Aug 2037			
		399,873.960	Local	107.718752	430,739.24	109.239000	436,818.32	6,079.08	0.09
Original Face:		870,000.000	Base	107.718752	430,739.24	109.239000	436,818.32	6,079.08	0.09
31416BN53	FNMA POOL 995112				5.5	01 Jul 2036			
		380,196.460	Local	107.750004	409,661.70	109.239000	415,322.81	5,661.11	0.08
Original Face:		860,000.000	Base	107.750004	409,661.70	109.239000	415,322.81	5,661.11	0.08
31416BN61	FNMA POOL 995113				5.5	01 Sep 2036			
		98,359.830	Local	107.624993	105,859.76	109.270000	107,477.79	1,618.03	0.02
Original Face:		228,100.000	Base	107.624993	105,859.76	109.270000	107,477.79	1,618.03	0.02
31416BRY6	FNMA POOL 995203				5.0	01 Jul 2035			
		2,915,533.730	Local	108.089844	3,151,395.85	108.112000	3,152,041.83	645.98	0.64
Original Face:		6,734,810.000	Base	108.089844	3,151,395.85	108.112000	3,152,041.83	645.98	0.64
31416BSX7	FNMA POOL 995234				5.0	01 Jul 2019			
		0.010	Local	100.000000	0.01	108.223000	0.01	0.00	0.00
			Base	100.000000	0.01	108.223000	0.01	0.00	0.00
31416BT24	FNMA POOL 995269				2.027	01 Jul 2035			
		0.020	Local	100.000000	0.02	105.597000	0.02	0.00	0.00
			Base	100.000000	0.02	105.597000	0.02	0.00	0.00
31416BT65	FNMA POOL 995273 BBA LIBOR USD 12 MONTH				2.653	01 Jul 2035			
		80,204.600	Local	100.031220	80,229.64	106.016000	85,029.71	4,800.07	0.02

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		144,929.000	Base	100.031220	80,229.64	106.016000	85,029.71	4,800.07	0.02
31416BW2	FNMA POOL 995362				5.5	01 Jul 2038			
		0.010	Local	100.000000	0.01	109.926000	0.01	0.00	0.00
			Base	100.000000	0.01	109.926000	0.01	0.00	0.00
31416BYK8	FNMA POOL 995414 FED RES H15 TNOTE CNST MAT 1 Y				2.519	01 Jul 2035			
		0.010	Local	100.000000	0.01	105.617000	0.01	0.00	0.00
			Base	100.000000	0.01	105.617000	0.01	0.00	0.00
31416CAF3	FNMA POOL 995606 BBA LIBOR USD 12 MONTH				2.516	01 Nov 2036			
		38,549.580	Local	101.984406	39,314.56	106.366000	41,003.65	1,689.09	0.01
Original Face:		70,030.000	Base	101.984406	39,314.56	106.366000	41,003.65	1,689.09	0.01
31416CAH9	FNMA POOL 995608 BBA LIBOR USD 12 MONTH				2.609	01 Mar 2039			
		27,767.080	Local	102.656275	28,504.65	106.021000	29,438.94	934.29	0.01
Original Face:		155,376.000	Base	102.656275	28,504.65	106.021000	29,438.94	934.29	0.01
31416CAJ5	FNMA POOL 995609 BBA LIBOR USD 12 MONTH				2.882	01 Apr 2035			
		0.010	Local	100.000000	0.01	106.627000	0.01	0.00	0.00
			Base	100.000000	0.01	106.627000	0.01	0.00	0.00
31416CE36	FNMA POOL 995754				4.0	01 May 2024			
		0.010	Local	100.000000	0.01	105.942000	0.01	0.00	0.00
			Base	100.000000	0.01	105.942000	0.01	0.00	0.00
31416CKL9	FNMA POOL 995899				6.0	01 Feb 2038			
		649,674.930	Local	109.898438	713,982.60	110.143000	715,571.46	1,588.86	0.15
Original Face:		1,687,270.000	Base	109.898438	713,982.60	110.143000	715,571.46	1,588.86	0.15
31416HKP9	FNMA POOL AA0301				4.5	01 Feb 2039			
		0.010	Local	100.000000	0.01	106.645000	0.01	0.00	0.00
			Base	100.000000	0.01	106.645000	0.01	0.00	0.00
31416M2E3	FNMA POOL AA4372				4.0	01 May 2024			
		0.010	Local	100.000000	0.01	105.942000	0.01	0.00	0.00
			Base	100.000000	0.01	105.942000	0.01	0.00	0.00
31416PR74	FNMA POOL AA5909				4.5	01 Aug 2039			
		0.010	Local	100.000000	0.01	106.645000	0.01	0.00	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	0.01	106.645000	0.01	0.00	0.00
31416RBP7	FNMA POOL AA7245				4.5	01 Nov 2018		
	784,390.230	Local	106.687500	836,846.33	108.215000	848,827.89	11,981.56	0.17
Original Face:	1,616,169.000	Base	106.687500	836,846.33	108.215000	848,827.89	11,981.56	0.17
31416RBT9	FNMA POOL AA7249				4.5	01 Nov 2018		
	539,585.600	Local	106.578126	575,080.22	108.903000	587,624.91	12,544.69	0.12
Original Face:	1,121,000.000	Base	106.578126	575,080.22	108.903000	587,624.91	12,544.69	0.12
31416RFL2	FNMA POOL AA7370				4.5	01 Jan 2022		
	301,738.800	Local	106.687503	321,917.59	108.215000	326,526.64	4,609.05	0.07
Original Face:	610,101.000	Base	106.687503	321,917.59	108.215000	326,526.64	4,609.05	0.07
31416RSJ3	FNMA POOL AA7720				4.0	01 Aug 2039		
	0.010	Local	100.000000	0.01	105.355000	0.01	0.00	0.00
		Base	100.000000	0.01	105.355000	0.01	0.00	0.00
31416TMM8	FNMA POOL AA9363				4.5	01 Aug 2039		
	0.010	Local	100.000000	0.01	106.645000	0.01	0.00	0.00
		Base	100.000000	0.01	106.645000	0.01	0.00	0.00
31416WHU9	FNMA POOL AB1142				4.5	01 Jun 2040		
	716,138.290	Local	102.515624	734,153.64	107.395000	769,096.72	34,943.08	0.16
Original Face:	938,340.000	Base	102.515624	734,153.64	107.395000	769,096.72	34,943.08	0.16
31416WTU6	FNMA POOL AB1462				4.0	01 Sep 2040		
	2,478,871.560	Local	103.429687	2,563,889.09	106.371000	2,636,800.47	72,911.38	0.54
Original Face:	2,730,000.000	Base	103.429687	2,563,889.09	106.371000	2,636,800.47	72,911.38	0.54
31416XJZ4	FNMA POOL AB2079				4.0	01 Jan 2041		
	3,952,343.030	Local	104.703125	4,138,226.66	105.902000	4,185,610.32	47,383.66	0.86
Original Face:	4,233,800.000	Base	104.703125	4,138,226.66	105.902000	4,185,610.32	47,383.66	0.86
31416YPS1	FNMA POOL AB3132				3.5	01 Jun 2026		
	302,549.360	Local	104.546878	316,305.91	105.864000	320,290.85	3,984.94	0.07
Original Face:	332,588.000	Base	104.546878	316,305.91	105.864000	320,290.85	3,984.94	0.07
31416YVR6	FNMA POOL AB3323				3.5	01 Aug 2026		
	114,679.040	Local	104.546881	119,893.36	105.864000	121,403.82	1,510.46	0.02

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		118,585.000	Base	104.546881	119,893.36	105.864000	121,403.82	1,510.46	0.02
31417ACZ0	FNMA POOL AB3687				4.0	01 Oct 2041			
		930,699.790	Local	105.484376	981,742.87	105.902000	985,629.69	3,886.82	0.20
Original Face:		957,000.000	Base	105.484376	981,742.87	105.902000	985,629.69	3,886.82	0.20
31417AJS9	FNMA POOL AB3872				4.0	01 Nov 2041			
		3,039,736.870	Local	104.500000	3,176,525.04	105.902000	3,219,142.14	42,617.10	0.66
Original Face:		3,093,000.000	Base	104.500000	3,176,525.04	105.902000	3,219,142.14	42,617.10	0.66
31417KMR5	FNMA POOL AC1267				4.0	01 Aug 2039			
		0.020	Local	100.000000	0.02	105.355000	0.02	0.00	0.00
			Base	100.000000	0.02	105.355000	0.02	0.00	0.00
31417KXG7	FNMA POOL AC1578				4.0	01 Aug 2039			
		0.080	Local	100.000000	0.08	105.355000	0.08	0.00	0.00
			Base	100.000000	0.08	105.355000	0.08	0.00	0.00
31417LTE5	FNMA POOL AC2348				4.5	01 Dec 2023			
		971,113.070	Local	106.578127	1,034,994.12	107.434000	1,043,305.62	8,311.50	0.21
Original Face:		2,164,000.000	Base	106.578127	1,034,994.12	107.434000	1,043,305.62	8,311.50	0.21
31417MTF0	FNMA POOL AC3249				4.0	01 Sep 2039			
		0.010	Local	100.000000	0.01	105.933000	0.01	0.00	0.00
			Base	100.000000	0.01	105.933000	0.01	0.00	0.00
31417NBY6	FNMA POOL AC3654				5.0	01 Oct 2039			
		0.020	Local	100.000000	0.02	109.455000	0.02	0.00	0.00
			Base	100.000000	0.02	109.455000	0.02	0.00	0.00
31417VGK3	FNMA POOL AC8301 BBA LIBOR USD 12 MONTH				3.49	01 Dec 2039			
		1,177,067.700	Local	102.375001	1,205,023.07	104.849000	1,234,143.71	29,120.64	0.25
Original Face:		2,000,000.000	Base	102.375001	1,205,023.07	104.849000	1,234,143.71	29,120.64	0.25
31417VVM2	FNMA POOL AC8719				4.5	01 Dec 2039			
		0.030	Local	66.666667	0.02	106.645000	0.03	0.01	0.00
			Base	66.666667	0.02	106.645000	0.03	0.01	0.00
31417WKQ3	FNMA POOL AC9302				4.5	01 Jul 2041			
		0.010	Local	100.000000	0.01	106.645000	0.01	0.00	0.00

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

Books Closed

Prepared by State Street



# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	0.01	106.645000	0.01	0.00	0.00
31417Y2H9	FNMA POOL MA0775				4.0	01 Jun 2041		
		0.010 Local	100.000000	0.01	105.386000	0.01	0.00	0.00
		Base	100.000000	0.01	105.386000	0.01	0.00	0.00
31418M4E9	FNMA POOL AD0820 BBA LIBOR USD 12 MONTH				3.473	01 Mar 2040		
		426,660.290 Local	103.484376	441,526.74	105.019000	448,074.37	6,547.63	0.09
Original Face:		947,230.000 Base	103.484376	441,526.74	105.019000	448,074.37	6,547.63	0.09
31418MGG1	FNMA POOL AD0198				5.5	01 Sep 2038		
		2,611,538.220 Local	110.312500	2,880,853.11	109.208000	2,852,008.66	-28,844.45	0.58
Original Face:		5,226,420.000 Base	110.312500	2,880,853.11	109.208000	2,852,008.66	-28,844.45	0.58
31418MN40	FNMA POOL AD0410 BBA LIBOR USD 12 MONTH				3.974	01 Nov 2039		
		0.020 Local	100.000000	0.02	105.752000	0.02	0.00	0.00
		Base	100.000000	0.02	105.752000	0.02	0.00	0.00
31418MTM4	FNMA POOL AD0555				5.5	01 Feb 2038		
		1,421,286.020 Local	109.390625	1,554,753.66	109.270000	1,553,039.23	-1,714.43	0.32
Original Face:		2,664,788.000 Base	109.390625	1,554,753.66	109.270000	1,553,039.23	-1,714.43	0.32
31418MU34	FNMA POOL AD0601				6.0	01 Sep 2037		
		0.050 Local	80.000000	0.04	110.580000	0.06	0.02	0.00
		Base	80.000000	0.04	110.580000	0.06	0.02	0.00
31418MU75	FNMA POOL AD0605 BBA LIBOR USD 12 MONTH				3.734	01 Jan 2040		
		0.020 Local	100.000000	0.02	105.149000	0.02	0.00	0.00
		Base	100.000000	0.02	105.149000	0.02	0.00	0.00
31418MV82	FNMA POOL AD0638				6.0	01 Sep 2039		
		615,866.000 Local	108.578124	668,695.75	110.143000	678,333.29	9,637.54	0.14
Original Face:		1,500,000.000 Base	108.578124	668,695.75	110.143000	678,333.29	9,637.54	0.14
31418MYG1	FNMA POOL AD0710 FED RES H15 TNOTE CNST MAT 1 Y				2.598	01 Nov 2036		
		0.010 Local	100.000000	0.01	105.705000	0.01	0.00	0.00
		Base	100.000000	0.01	105.705000	0.01	0.00	0.00
31418NBC3	FNMA POOL AD0934 BBA LIBOR USD 12 MONTH				3.658	01 Mar 2040		
		0.010 Local	100.000000	0.01	104.881000	0.01	0.00	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	0.01	104.881000	0.01	0.00	0.00
31418NCV0	FNMA POOL AD0983 BBA LIBOR USD 12 MONTH				3.691	01 May 2040		
		0.020 Local	100.000000	0.02	104.812000	0.02	0.00	0.00
		Base	100.000000	0.02	104.812000	0.02	0.00	0.00
31418VT77	FNMA POOL AD7773				4.5	01 Jul 2040		
	2,614,016.250	Local	104.015625	2,718,985.35	108.083000	2,825,307.18	106,321.83	0.58
Original Face:	3,000,000.000	Base	104.015625	2,718,985.35	108.083000	2,825,307.18	106,321.83	0.58
31418X4Q8	FNMA POOL AD9830				5.0	01 May 2039		
	389,181.860	Local	104.367185	406,178.15	108.080000	420,627.75	14,449.60	0.09
Original Face:	585,142.000	Base	104.367185	406,178.15	108.080000	420,627.75	14,449.60	0.09
31419A3K1	FNMA POOL AE0801				6.0	01 Sep 2039		
	47,991.660	Local	109.062491	52,340.90	110.143000	52,859.45	518.55	0.01
Original Face:	64,526.000	Base	109.062491	52,340.90	110.143000	52,859.45	518.55	0.01
31419A4N4	FNMA POOL AE0828				3.5	01 Feb 2041		
	0.010	Local	200.000000	0.02	103.478000	0.01	-0.01	0.00
		Base	200.000000	0.02	103.478000	0.01	-0.01	0.00
31419ACA3	FNMA POOL AE0064 BBA LIBOR USD 12 MONTH				3.698	01 May 2040		
	0.010	Local	100.000000	0.01	104.842000	0.01	0.00	0.00
		Base	100.000000	0.01	104.842000	0.01	0.00	0.00
31419ACB1	FNMA POOL AE0065 BBA LIBOR USD 12 MONTH				3.79	01 Jun 2040		
	0.020	Local	100.000000	0.02	105.207000	0.02	0.00	0.00
		Base	100.000000	0.02	105.207000	0.02	0.00	0.00
31419AD87	FNMA POOL AE0126				5.0	01 Jun 2020		
	0.010	Local	100.000000	0.01	108.223000	0.01	0.00	0.00
		Base	100.000000	0.01	108.223000	0.01	0.00	0.00
31419ADC8	FNMA POOL AE0098				5.5	01 Feb 2038		
	0.010	Local	100.000000	0.01	109.633000	0.01	0.00	0.00
		Base	100.000000	0.01	109.633000	0.01	0.00	0.00
31419ADK0	FNMA POOL AE0105				5.5	01 Feb 2038		
	2,510,293.610	Local	107.234375	2,691,897.66	109.636000	2,752,185.50	60,287.84	0.56

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		4,010,000.000	Base	107.234375	2,691,897.66	109.636000	2,752,185.50	60,287.84	0.56
31419AEB9	FNMA POOL AE0129				5.5	01 Dec 2039			
		0.010	Local	100.000000	0.01	109.235000	0.01	0.00	0.00
			Base	100.000000	0.01	109.235000	0.01	0.00	0.00
31419AGK7	FNMA POOL AE0201				5.5	01 Aug 2037			
		526,051.980	Local	109.437501	575,698.14	109.707000	577,115.85	1,417.71	0.12
Original Face:		835,390.000	Base	109.437501	575,698.14	109.707000	577,115.85	1,417.71	0.12
31419AR25	FNMA POOL AE0504				4.5	01 Nov 2040			
		491,433.410	Local	102.515627	503,796.04	107.395000	527,774.91	23,978.87	0.11
Original Face:		541,570.000	Base	102.515627	503,796.04	107.395000	527,774.91	23,978.87	0.11
31419BCW3	FNMA POOL AE0984				4.5	01 Feb 2041			
		0.010	Local	100.000000	0.01	106.645000	0.01	0.00	0.00
			Base	100.000000	0.01	106.645000	0.01	0.00	0.00
31419CL68	FNMA POOL AE2148				3.5	01 Feb 2026			
		0.010	Local	100.000000	0.01	104.989000	0.01	0.00	0.00
			Base	100.000000	0.01	104.989000	0.01	0.00	0.00
31419EEM7	FNMA POOL AE3739				4.5	01 Jan 2041			
		990,966.820	Local	101.421879	1,005,057.17	106.645000	1,056,816.57	51,759.40	0.22
Original Face:		1,091,867.000	Base	101.421879	1,005,057.17	106.645000	1,056,816.57	51,759.40	0.22
31419EFZ7	FNMA POOL AE3783				4.0	01 Mar 2041			
		0.010	Local	100.000000	0.01	105.386000	0.01	0.00	0.00
			Base	100.000000	0.01	105.386000	0.01	0.00	0.00
31419EHJ1	FNMA POOL AE3832				4.5	01 Oct 2040			
		294,736.560	Local	104.750005	308,736.56	106.645000	314,321.80	5,585.24	0.06
Original Face:		350,489.000	Base	104.750005	308,736.56	106.645000	314,321.80	5,585.24	0.06
31419EJ83	FNMA POOL AE3886				4.5	01 Nov 2040			
		314,351.670	Local	104.656247	328,988.66	106.645000	335,240.34	6,251.68	0.07
Original Face:		350,000.000	Base	104.656247	328,988.66	106.645000	335,240.34	6,251.68	0.07
31419EJU4	FNMA POOL AE3874				4.5	01 Nov 2040			
		456,265.480	Local	104.828128	478,294.56	106.645000	486,584.32	8,289.76	0.10

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		500,000.000	Base	104.828128	478,294.56	106.645000	486,584.32	8,289.76	0.10
31419ERZ4	FNMA POOL AE4103				4.5	01 Sep 2040			
		2,699,993.340	Local	105.031249	2,835,836.74	106.645000	2,879,407.90	43,571.16	0.59
Original Face:		3,000,000.000	Base	105.031249	2,835,836.74	106.645000	2,879,407.90	43,571.16	0.59
31419ESB6	FNMA POOL AE4113				4.0	01 Oct 2040			
		2,132,237.500	Local	102.734376	2,190,540.89	105.902000	2,258,082.16	67,541.27	0.46
Original Face:		2,380,000.000	Base	102.734376	2,190,540.89	105.902000	2,258,082.16	67,541.27	0.46
31419FD94	FNMA POOL AE4627				4.0	01 Oct 2025			
		0.010	Local	100.000000	0.01	105.942000	0.01	0.00	0.00
			Base	100.000000	0.01	105.942000	0.01	0.00	0.00
31419HC42	FNMA POOL AE6390				4.0	01 Feb 2041			
		2,694,013.800	Local	104.703125	2,820,716.63	105.902000	2,853,014.49	32,297.86	0.58
Original Face:		2,804,900.000	Base	104.703125	2,820,716.63	105.902000	2,853,014.49	32,297.86	0.58
31419J6G8	FNMA POOL AE8070				4.0	01 Dec 2040			
		931,564.730	Local	97.828126	911,332.32	105.355000	981,450.02	70,117.70	0.20
Original Face:		1,022,086.000	Base	97.828126	911,332.32	105.355000	981,450.02	70,117.70	0.20
31419JV96	FNMA POOL AE7839				3.5	01 Nov 2025			
		0.010	Local	100.000000	0.01	104.989000	0.01	0.00	0.00
			Base	100.000000	0.01	104.989000	0.01	0.00	0.00
31419KJ48	FNMA POOL AE8382				4.5	01 Nov 2040			
		618,192.320	Local	106.566406	658,785.34	108.156000	668,612.09	9,826.75	0.14
Original Face:		680,293.000	Base	106.566406	658,785.34	108.156000	668,612.09	9,826.75	0.14
31419KTG0	FNMA POOL AE8650				4.0	01 Nov 2040			
31419LR54	FNMA POOL AE9507				4.0	01 Dec 2040			
36176HK37	GNMA POOL 766514				3.5	15 Feb 2042			
		290,738.000	Local	104.265624	303,139.79	104.988000	305,240.01	2,100.22	0.06
Original Face:		290,738.000	Base	104.265624	303,139.79	104.988000	305,240.01	2,100.22	0.06
36176PAE6	GNMA POOL 771605				4.0	15 Oct 2041			
		913,161.410	Local	106.453125	972,088.86	108.317000	989,109.04	17,020.18	0.20

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	918,110.000	Base		106.453125	972,088.86	108.317000	989,109.04	17,020.18	0.20
36176PAM8	GNMA POOL 771612					3.5	15 Dec 2041		
	853,822.720	Local		104.265624	890,243.59	104.988000	896,411.40	6,167.81	0.18
Original Face:	856,567.000	Base		104.265624	890,243.59	104.988000	896,411.40	6,167.81	0.18
36176VLQ4	GNMA POOL 777335					3.5	15 Feb 2042		
	502,677.000	Local		104.265626	524,119.32	104.988000	527,750.53	3,631.21	0.11
Original Face:	502,677.000	Base		104.265626	524,119.32	104.988000	527,750.53	3,631.21	0.11
36176W2X8	GNMA POOL 778690					3.5	15 Dec 2041		
	206,485.440	Local		104.265628	215,293.34	104.988000	216,784.93	1,491.59	0.04
Original Face:	207,334.000	Base		104.265628	215,293.34	104.988000	216,784.93	1,491.59	0.04
36177NWL0	GNMA POOL 794250					3.5	15 Feb 2042		
	1,000,000.000	Local		105.281250	1,052,812.50	104.988000	1,049,880.00	-2,932.50	0.21
Original Face:	1,000,000.000	Base		105.281250	1,052,812.50	104.988000	1,049,880.00	-2,932.50	0.21
36177S3B3	GNMA POOL 797993					3.5	15 Feb 2042		
	46,088.000	Local		104.265622	48,053.94	104.988000	48,386.87	332.93	0.01
Original Face:	46,088.000	Base		104.265622	48,053.94	104.988000	48,386.87	332.93	0.01
36201L7L2	GNMA POOL 586899					6.5	15 Aug 2032		
	0.010	Local			0.00	116.667000	0.01	0.01	0.00
		Base			0.00	116.667000	0.01	0.01	0.00
36201SJB6	GNMA POOL 591658					6.5	15 Aug 2032		
	0.010	Local		100.000000	0.01	116.667000	0.01	0.00	0.00
		Base		100.000000	0.01	116.667000	0.01	0.00	0.00
36202DRX1	GNMA II POOL 003202					7.0	20 Feb 2032		
	42,922.950	Local		103.562523	44,452.09	118.911000	51,040.11	6,588.02	0.01
Original Face:	2,065,000.000	Base		103.562523	44,452.09	118.911000	51,040.11	6,588.02	0.01
36202DSD4	GNMA II POOL 003216					7.0	20 Mar 2032		
	17,991.620	Local		103.562436	18,632.56	118.911000	21,394.02	2,761.46	0.00
Original Face:	1,055,000.000	Base		103.562436	18,632.56	118.911000	21,394.02	2,761.46	0.00
36202EWE5	GNMA II POOL 004245					6.0	20 Sep 2038		
	977,303.640	Local		112.117188	1,095,725.36	112.124000	1,095,791.93	66.57	0.22

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
 FIDELITY MANAGEMENT TRUST COMPANY  
 FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	3,471,000.000	Base	112.117188	1,095,725.36	112.124000	1,095,791.93	66.57	0.22	
36202FB47	GNMA II POOL 004559				5.0	20 Oct 2039			
	242,496.520	Local	109.875004	266,443.06	110.385000	267,679.78	1,236.72	0.05	
Original Face:	345,519.000	Base	109.875004	266,443.06	110.385000	267,679.78	1,236.72	0.05	
36202FFU5	GNMA II POOL 004679				5.0	20 Apr 2040			
	289,215.310	Local	109.875003	317,775.33	110.354000	319,160.66	1,385.33	0.07	
Original Face:	381,460.000	Base	109.875003	317,775.33	110.354000	319,160.66	1,385.33	0.07	
36202FGW0	GNMA II POOL 004713				4.5	20 Jun 2040			
	0.040	Local	100.000000	0.04	109.413000	0.04	0.00	0.00	
		Base	100.000000	0.04	109.413000	0.04	0.00	0.00	
36202FGY6	GNMA II POOL 004715				5.0	20 Jun 2040			
	99,634.290	Local	109.828132	109,426.48	110.354000	109,950.42	523.94	0.02	
Original Face:	126,000.000	Base	109.828132	109,426.48	110.354000	109,950.42	523.94	0.02	
36202FHY5	GNMA II POOL 004747				5.0	20 Jul 2040			
	377,679.700	Local	109.875005	414,975.59	110.354000	416,784.66	1,809.07	0.09	
Original Face:	466,905.000	Base	109.875005	414,975.59	110.354000	416,784.66	1,809.07	0.09	
36202FJR8	GNMA II POOL 004772				5.0	20 Aug 2040			
	357,528.990	Local	109.828129	392,667.40	110.354000	394,547.54	1,880.14	0.08	
Original Face:	436,000.000	Base	109.828129	392,667.40	110.354000	394,547.54	1,880.14	0.08	
36202FKN5	GNMA II POOL 004801				4.5	20 Sep 2040			
	1,804,643.220	Local	105.968751	1,912,357.88	109.413000	1,974,514.29	62,156.41	0.40	
Original Face:	2,086,336.000	Base	105.968751	1,912,357.88	109.413000	1,974,514.29	62,156.41	0.40	
36202FMB9	GNMA II POOL 004854				4.5	20 Nov 2040			
	1,771,724.270	Local	102.906251	1,823,215.02	109.351000	1,937,398.21	114,183.19	0.40	
Original Face:	2,002,628.000	Base	102.906251	1,823,215.02	109.351000	1,937,398.21	114,183.19	0.40	
36202FP67	GNMA II POOL 004945				4.0	20 Feb 2041			
	0.030	Local	100.000000	0.03	107.901000	0.03	0.00	0.00	
		Base	100.000000	0.03	107.901000	0.03	0.00	0.00	
36202FP75	GNMA II POOL 004946				4.5	20 Feb 2041			
	3,001,827.010	Local	105.242188	3,159,188.42	109.351000	3,282,527.85	123,339.43	0.67	

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		3,394,040.000	Base	105.242188	3,159,188.42	109.351000	3,282,527.85	123,339.43	0.67
36202FPF7	GNMA II POOL 004922				4.0	20 Jan 2041			
		1,951,817.050	Local	106.891855	2,086,333.46	107.901000	2,106,030.12	19,696.66	0.43
Original Face:		2,113,231.000	Base	106.891855	2,086,333.46	107.901000	2,106,030.12	19,696.66	0.43
36202FQ74	GNMA II POOL 004978				4.5	20 Mar 2041			
		2,384,842.310	Local	105.649164	2,519,565.96	109.351000	2,607,848.91	88,282.95	0.53
Original Face:		2,664,600.000	Base	105.649164	2,519,565.96	109.351000	2,607,848.91	88,282.95	0.53
36202FVG8	GNMA II POOL 005115				4.5	20 Jul 2041			
		0.010	Local	100.000000	0.01	109.351000	0.01	0.00	0.00
			Base	100.000000	0.01	109.351000	0.01	0.00	0.00
36203GJY0	GNMA POOL 348679				7.5	15 May 2023			
		2,140.380	Local	103.071417	2,206.12	116.524000	2,494.06	287.94	0.00
Original Face:		188,399.000	Base	103.071417	2,206.12	116.524000	2,494.06	287.94	0.00
36203NKF4	GNMA POOL 354094				7.5	15 May 2023			
		257.380	Local	102.863470	264.75	106.492000	274.09	9.34	0.00
Original Face:		70,000.000	Base	102.863470	264.75	106.492000	274.09	9.34	0.00
36203T6U4	GNMA POOL 359183				7.0	15 May 2028			
		13,312.070	Local	99.234379	13,210.15	117.701000	15,668.44	2,458.29	0.00
Original Face:		201,553.000	Base	99.234379	13,210.15	117.701000	15,668.44	2,458.29	0.00
36204BBW2	GNMA POOL 364653				7.5	15 Sep 2023			
		28,636.820	Local	103.070313	29,516.06	113.493000	32,500.79	2,984.73	0.01
Original Face:		643,000.000	Base	103.070313	29,516.06	113.493000	32,500.79	2,984.73	0.01
36204KMS9	GNMA POOL 372169				8.0	15 Nov 2024			
		148.350	Local	103.680485	153.81	100.356000	148.88	-4.93	0.00
Original Face:		25,000.000	Base	103.680485	153.81	100.356000	148.88	-4.93	0.00
36204QFK1	GNMA POOL 376470				7.5	15 Apr 2024			
		379.870	Local	103.174770	391.93	117.732000	447.23	55.30	0.00
Original Face:		30,000.000	Base	103.174770	391.93	117.732000	447.23	55.30	0.00
36204REN4	GNMA POOL 377341				8.0	15 Nov 2024			
		510.750	Local	102.126285	521.61	118.659000	606.05	84.44	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	53,617.000	Base	102.126285		521.61	118.659000	606.05	84.44	0.00
36206FSL7	GNMA POOL 410123					8.0	15 Oct 2025		
	1,777.340	Local	102.126211		1,815.13	120.009000	2,132.97	317.84	0.00
Original Face:	182,560.000	Base	102.126211		1,815.13	120.009000	2,132.97	317.84	0.00
36206JB78	GNMA POOL 412362					8.0	15 Nov 2027		
	12,751.780	Local	101.171915		12,901.22	118.984000	15,172.58	2,271.36	0.00
Original Face:	1,638,276.000	Base	101.171915		12,901.22	118.984000	15,172.58	2,271.36	0.00
36206KGB1	GNMA POOL 413394					8.0	15 Jul 2025		
	1,346.160	Local	101.280680		1,363.40	119.524000	1,608.98	245.58	0.00
Original Face:	71,094.000	Base	101.280680		1,363.40	119.524000	1,608.98	245.58	0.00
36206ULU1	GNMA POOL 421639					7.0	15 Jun 2029		
	6,925.350	Local	95.726281		6,629.38	118.061000	8,176.14	1,546.76	0.00
Original Face:	184,155.000	Base	95.726281		6,629.38	118.061000	8,176.14	1,546.76	0.00
36207BAN0	GNMA POOL 426713					7.0	15 Oct 2028		
	6,506.930	Local	102.171838		6,648.25	117.701000	7,658.72	1,010.47	0.00
Original Face:	990,000.000	Base	102.171838		6,648.25	117.701000	7,658.72	1,010.47	0.00
36207BAQ3	GNMA POOL 426715					7.0	15 Nov 2028		
	122.750	Local	95.478615		117.20	117.701000	144.48	27.28	0.00
Original Face:	28,613.000	Base	95.478615		117.20	117.701000	144.48	27.28	0.00
36207J5Z2	GNMA POOL 433864					7.0	15 Jul 2028		
	33,726.070	Local	101.750070		34,316.30	117.701000	39,695.92	5,379.62	0.01
Original Face:	3,834,368.000	Base	101.750070		34,316.30	117.701000	39,695.92	5,379.62	0.01
36207KHW3	GNMA POOL 434145					7.0	15 Jan 2029		
	696.520	Local	95.733073		666.80	118.061000	822.32	155.52	0.00
Original Face:	33,237.000	Base	95.733073		666.80	118.061000	822.32	155.52	0.00
36207NHF4	GNMA POOL 436830					8.0	15 Dec 2027		
	24,835.100	Local	101.171890		25,126.14	105.600000	26,225.87	1,099.73	0.01
Original Face:	1,355,408.000	Base	101.171890		25,126.14	105.600000	26,225.87	1,099.73	0.01
36208CF28	GNMA POOL 446685					7.0	15 Aug 2028		
	1,167.610	Local	102.171102		1,192.96	117.701000	1,374.29	181.33	0.00

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

Books Closed

Prepared by State Street



# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	57,970.000	Base	102.171102	1,192.96	117.701000	1,374.29	181.33	0.00	
36208CJX6	GNMA POOL 446778					7.0	15 Oct 2028		
	18,950.920	Local	102.171979	19,362.53	117.701000	22,305.42	2,942.89	0.00	
Original Face:	990,000.000	Base	102.171979	19,362.53	117.701000	22,305.42	2,942.89	0.00	
36208KAW9	GNMA POOL 452821					8.0	15 Dec 2027		
	1,516.900	Local	101.167513	1,534.61	110.450000	1,675.42	140.81	0.00	
Original Face:	87,693.000	Base	101.167513	1,534.61	110.450000	1,675.42	140.81	0.00	
36208LSG3	GNMA POOL 454219					7.0	15 Oct 2028		
	15,142.770	Local	102.171862	15,471.65	117.701000	17,823.19	2,351.54	0.00	
Original Face:	990,000.000	Base	102.171862	15,471.65	117.701000	17,823.19	2,351.54	0.00	
36208M7J8	GNMA POOL 455497					7.5	15 Sep 2027		
	15,762.840	Local	103.070576	16,246.85	106.282000	16,753.06	506.21	0.00	
Original Face:	933,069.000	Base	103.070576	16,246.85	106.282000	16,753.06	506.21	0.00	
36208N4D2	GNMA POOL 456320					7.5	15 Dec 2027		
	1,357.130	Local	101.251907	1,374.12	103.264000	1,401.43	27.31	0.00	
Original Face:	25,604.000	Base	101.251907	1,374.12	103.264000	1,401.43	27.31	0.00	
36208PKW7	GNMA POOL 456709					7.0	15 Mar 2028		
	10,989.180	Local	99.234247	10,905.03	117.701000	12,934.37	2,029.34	0.00	
Original Face:	791,581.000	Base	99.234247	10,905.03	117.701000	12,934.37	2,029.34	0.00	
36208QTR7	GNMA POOL 457860					7.0	15 Jan 2029		
	16,862.210	Local	95.726657	16,141.63	118.061000	19,907.69	3,766.06	0.00	
Original Face:	647,895.000	Base	95.726657	16,141.63	118.061000	19,907.69	3,766.06	0.00	
36208QXM3	GNMA POOL 457984					7.0	15 Jan 2029		
	14,382.150	Local	95.726508	13,767.53	118.061000	16,979.71	3,212.18	0.00	
Original Face:	575,828.000	Base	95.726508	13,767.53	118.061000	16,979.71	3,212.18	0.00	
36208RYY4	GNMA POOL 458927					7.0	15 Sep 2028		
	186.180	Local	102.100118	190.09	117.701000	219.14	29.05	0.00	
Original Face:	62,140.000	Base	102.100118	190.09	117.701000	219.14	29.05	0.00	
36208SEZ1	GNMA POOL 459252					7.5	15 Feb 2028		
	27,327.710	Local	103.031282	28,156.09	120.025000	32,800.08	4,643.99	0.01	

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
 FIDELITY MANAGEMENT TRUST COMPANY  
 FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		453,403.000	Base	103.031282	28,156.09	120.025000	32,800.08	4,643.99	0.01
36208TN71	GNMA POOL 460414				7.0	15 Jun 2028			
		8,819.140	Local	99.234166	8,751.60	117.701000	10,380.22	1,628.62	0.00
Original Face:		172,500.000	Base	99.234166	8,751.60	117.701000	10,380.22	1,628.62	0.00
36208UYF8	GNMA POOL 461610				8.0	15 Dec 2027			
		3,810.530	Local	101.172278	3,855.20	105.155000	4,006.96	151.76	0.00
Original Face:		619,767.000	Base	101.172278	3,855.20	105.155000	4,006.96	151.76	0.00
36209BD54	GNMA POOL 466424				7.0	15 Jan 2029			
		35,444.340	Local	95.726539	33,929.64	118.061000	41,845.94	7,916.30	0.01
Original Face:		3,844,343.000	Base	95.726539	33,929.64	118.061000	41,845.94	7,916.30	0.01
36209E3D2	GNMA POOL 469796				7.0	15 Dec 2028			
		11,905.630	Local	95.406207	11,358.71	117.701000	14,013.05	2,654.34	0.00
Original Face:		648,637.000	Base	95.406207	11,358.71	117.701000	14,013.05	2,654.34	0.00
36209FAP4	GNMA POOL 469914				7.0	15 Jan 2029			
		10,153.710	Local	95.726488	9,719.79	118.061000	11,987.57	2,267.78	0.00
Original Face:		513,485.000	Base	95.726488	9,719.79	118.061000	11,987.57	2,267.78	0.00
36209FBQ1	GNMA POOL 469947				7.0	15 Jan 2029			
		273.110	Local	95.730658	261.45	118.061000	322.44	60.99	0.00
Original Face:		28,406.000	Base	95.730658	261.45	118.061000	322.44	60.99	0.00
36209GGW1	GNMA POOL 471013				7.5	15 Apr 2028			
		12,635.760	Local	102.656033	12,971.37	104.088000	13,152.31	180.94	0.00
Original Face:		196,804.000	Base	102.656033	12,971.37	104.088000	13,152.31	180.94	0.00
36209GJS7	GNMA POOL 471073				7.0	15 Jul 2028			
		9,875.900	Local	99.234500	9,800.30	117.701000	11,624.03	1,823.73	0.00
Original Face:		215,789.000	Base	99.234500	9,800.30	117.701000	11,624.03	1,823.73	0.00
36209JD57	GNMA POOL 472724				7.0	15 Mar 2029			
		25,938.170	Local	95.726607	24,829.73	118.061000	30,622.86	5,793.13	0.01
Original Face:		160,137.000	Base	95.726607	24,829.73	118.061000	30,622.86	5,793.13	0.01
36209KMA3	GNMA POOL 473853				7.0	15 Sep 2028			
		460.420	Local	102.176274	470.44	117.701000	541.92	71.48	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	58,428.000	Base	102.176274		470.44	117.701000	541.92	71.48	0.00
36209N5S7	GNMA POOL 477057					7.0	15 Oct 2028		
	3,566.920	Local	102.171621		3,644.38	117.701000	4,198.30	553.92	0.00
Original Face:	44,308.000	Base	102.171621		3,644.38	117.701000	4,198.30	553.92	0.00
36209QA96	GNMA POOL 478032					7.0	15 May 2028		
	6,019.860	Local	99.234368		5,973.77	117.701000	7,085.44	1,111.67	0.00
Original Face:	685,417.000	Base	99.234368		5,973.77	117.701000	7,085.44	1,111.67	0.00
36209QVU6	GNMA POOL 478627					7.0	15 Jan 2029		
	21,054.650	Local	95.726597		20,154.90	118.061000	24,857.33	4,702.43	0.01
Original Face:	227,747.000	Base	95.726597		20,154.90	118.061000	24,857.33	4,702.43	0.01
36209RUT8	GNMA POOL 479494					4.0	15 Oct 2041		
	1,996,650.900	Local	106.359375		2,123,625.42	107.848000	2,153,348.06	29,722.64	0.44
Original Face:	2,008,000.000	Base	106.359375		2,123,625.42	107.848000	2,153,348.06	29,722.64	0.44
36209RXZ1	GNMA POOL 479596					4.0	15 Oct 2041		
	24,850.880	Local	106.624997		26,497.25	108.160000	26,878.71	381.46	0.01
Original Face:	25,000.000	Base	106.624997		26,497.25	108.160000	26,878.71	381.46	0.01
36209RYC1	GNMA POOL 479607					4.0	15 Oct 2041		
	76,035.650	Local	106.625011		81,073.02	108.160000	82,240.16	1,167.14	0.02
Original Face:	76,700.000	Base	106.625011		81,073.02	108.160000	82,240.16	1,167.14	0.02
36209VZX5	GNMA POOL 483258					7.0	15 Nov 2028		
	4,576.380	Local	95.406631		4,366.17	117.701000	5,386.45	1,020.28	0.00
Original Face:	311,032.000	Base	95.406631		4,366.17	117.701000	5,386.45	1,020.28	0.00
36209W3G5	GNMA POOL 484199					7.0	15 Sep 2028		
	823.800	Local	103.406167		851.86	117.701000	969.62	117.76	0.00
Original Face:	50,038.000	Base	103.406167		851.86	117.701000	969.62	117.76	0.00
36209W4Y5	GNMA POOL 484239					7.0	15 Sep 2028		
	822.660	Local	103.404809		850.67	117.701000	968.28	117.61	0.00
Original Face:	50,039.000	Base	103.404809		850.67	117.701000	968.28	117.61	0.00
3620A55S4	GNMA POOL 720057					4.5	15 Jun 2039		
	0.010	Local	100.000000		0.01	109.298000	0.01	0.00	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	0.01	109.298000	0.01	0.00	0.00
3620A55Z8	GNMA POOL 720064				4.5	15 Jun 2039		
	712,496.960	Local	100.656248	717,172.71	109.766000	782,079.41	64,906.70	0.16
Original Face:	825,243.000	Base	100.656248	717,172.71	109.766000	782,079.41	64,906.70	0.16
3620A56D6	GNMA POOL 720068				4.5	15 Jun 2039		
	0.010	Local	100.000000	0.01	109.298000	0.01	0.00	0.00
		Base	100.000000	0.01	109.298000	0.01	0.00	0.00
3620A5AS8	GNMA POOL 719217				5.0	15 Jul 2040		
	826,110.630	Local	108.140628	893,361.22	111.501000	921,121.61	27,760.39	0.19
Original Face:	911,229.000	Base	108.140628	893,361.22	111.501000	921,121.61	27,760.39	0.19
3620A5B73	GNMA POOL 719262				5.0	15 Aug 2040		
	231,382.860	Local	109.062499	252,351.93	111.126000	257,126.52	4,774.59	0.05
Original Face:	265,408.000	Base	109.062499	252,351.93	111.126000	257,126.52	4,774.59	0.05
3620A6BZ9	GNMA POOL 720156				4.5	15 Jul 2039		
	0.010	Local	100.000000	0.01	109.298000	0.01	0.00	0.00
		Base	100.000000	0.01	109.298000	0.01	0.00	0.00
3620A6DF1	GNMA POOL 720202				4.5	15 Jul 2039		
	0.010	Local	100.000000	0.01	109.298000	0.01	0.00	0.00
		Base	100.000000	0.01	109.298000	0.01	0.00	0.00
3620A7A21	GNMA POOL 721025				4.0	15 Dec 2039		
	0.010	Local	100.000000	0.01	107.848000	0.01	0.00	0.00
		Base	100.000000	0.01	107.848000	0.01	0.00	0.00
3620A7T62	GNMA II POOL 721573				5.493	20 Nov 2059		
	8,029,328.480	Local	106.267080	8,532,532.92	112.508000	9,033,636.89	501,103.97	1.85
Original Face:	8,000,000.000	Base	106.267080	8,532,532.92	112.508000	9,033,636.89	501,103.97	1.85
3620ACUU6	GNMA POOL 726095				5.0	15 Nov 2039		
	889,739.570	Local	107.750001	958,694.40	111.188000	989,283.63	30,589.23	0.20
Original Face:	1,169,644.000	Base	107.750001	958,694.40	111.188000	989,283.63	30,589.23	0.20
3620ADSJ2	GNMA POOL 726921				5.0	15 Nov 2039		
	668,021.160	Local	107.750002	719,792.81	111.188000	742,759.37	22,966.56	0.15

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
 FIDELITY MANAGEMENT TRUST COMPANY  
 FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	772,451.000	Base	107.750002	719,792.81	111.188000	742,759.37	22,966.56	0.15	
3620AFH42	GNMA POOL 728451					5.0	15 Dec 2039		
	169,161.380	Local	109.062500	184,491.63	111.126000	187,982.28	3,490.65	0.04	
Original Face:	232,744.000	Base	109.062500	184,491.63	111.126000	187,982.28	3,490.65	0.04	
3620AJU23	GNMA II POOL 731501					4.814	20 Jan 2061		
	308,293.100	Local	106.250970	327,564.41	112.134000	345,701.38	18,136.97	0.07	
Original Face:	300,000.000	Base	106.250970	327,564.41	112.134000	345,701.38	18,136.97	0.07	
3620AJUR8	GNMA II POOL 731492					4.751	20 Dec 2060		
	728,790.860	Local	106.259281	774,407.93	111.643000	813,643.98	39,236.05	0.17	
Original Face:	700,000.000	Base	106.259281	774,407.93	111.643000	813,643.98	39,236.05	0.17	
3620ALQ64	GNMA POOL 733177					5.0	15 Jun 2040		
	130,811.950	Local	109.062505	142,666.79	111.126000	145,366.09	2,699.30	0.03	
Original Face:	154,179.000	Base	109.062505	142,666.79	111.126000	145,366.09	2,699.30	0.03	
3620AMD74	GNMA POOL 733726					5.0	15 Jun 2040		
	3,896,994.840	Local	107.359375	4,183,789.31	111.501000	4,345,188.22	161,398.91	0.89	
Original Face:	4,247,738.000	Base	107.359375	4,183,789.31	111.501000	4,345,188.22	161,398.91	0.89	
3620AMFU1	GNMA POOL 733779					5.0	15 Jul 2040		
	0.010	Local	100.000000	0.01	111.157000	0.01	0.00	0.00	
		Base	100.000000	0.01	111.157000	0.01	0.00	0.00	
3620AMFZ0	GNMA POOL 733784					5.0	15 Jul 2040		
	451,430.030	Local	108.140626	488,179.26	111.501000	503,349.00	15,169.74	0.10	
Original Face:	501,129.000	Base	108.140626	488,179.26	111.501000	503,349.00	15,169.74	0.10	
3620AQ6N8	GNMA POOL 737177					5.0	15 Apr 2040		
	1,114,718.150	Local	107.359377	1,196,754.46	111.501000	1,242,921.88	46,167.42	0.25	
Original Face:	1,259,850.000	Base	107.359377	1,196,754.46	111.501000	1,242,921.88	46,167.42	0.25	
3620AQKQ5	GNMA POOL 736603					4.5	15 Mar 2040		
	0.010	Local	100.000000	0.01	109.766000	0.01	0.00	0.00	
		Base	100.000000	0.01	109.766000	0.01	0.00	0.00	
3620AQPC1	GNMA POOL 736719					4.5	15 May 2040		
	0.010	Local	100.000000	0.01	109.079000	0.01	0.00	0.00	

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	100.000000	0.01	109.079000	0.01	0.00	0.00
3620AQPH0	GNMA POOL 736724				5.0	15 May 2040		
	1,170,825.950	Local	107.359376	1,256,991.43	111.501000	1,305,482.64	48,491.21	0.27
Original Face:	1,258,886.000	Base	107.359376	1,256,991.43	111.501000	1,305,482.64	48,491.21	0.27
3620AS2V0	GNMA POOL 738888				4.0	15 Oct 2041		
	991,337.800	Local	106.476563	1,055,542.42	108.317000	1,073,787.36	18,244.94	0.22
Original Face:	1,001,000.000	Base	106.476563	1,055,542.42	108.317000	1,073,787.36	18,244.94	0.22
3620AYFE1	GNMA POOL 743665				5.0	15 Jul 2040		
	87,200.880	Local	109.062500	95,103.46	111.126000	96,902.85	1,799.39	0.02
Original Face:	103,856.000	Base	109.062500	95,103.46	111.126000	96,902.85	1,799.39	0.02
3620C02Z0	GNMA POOL 745192				4.5	15 Jul 2040		
	1,399,551.480	Local	105.957032	1,482,923.21	110.204000	1,542,361.71	59,438.50	0.32
Original Face:	1,502,404.000	Base	105.957032	1,482,923.21	110.204000	1,542,361.71	59,438.50	0.32
3620C03A4	GNMA POOL 745193				4.5	15 Jul 2040		
	2,431,477.090	Local	105.863282	2,574,041.44	109.891000	2,671,974.49	97,933.05	0.55
Original Face:	2,578,856.000	Base	105.863282	2,574,041.44	109.891000	2,671,974.49	97,933.05	0.55
3620C04M7	GNMA POOL 745228				4.5	15 Jul 2040		
	943,392.620	Local	105.957032	999,590.82	110.204000	1,039,656.40	40,065.58	0.21
Original Face:	1,001,941.000	Base	105.957032	999,590.82	110.204000	1,039,656.40	40,065.58	0.21
3620C0XL7	GNMA POOL 745083				4.5	15 Jun 2040		
	931,800.050	Local	105.957034	987,307.70	110.204000	1,026,880.93	39,573.23	0.21
Original Face:	1,006,081.000	Base	105.957034	987,307.70	110.204000	1,026,880.93	39,573.23	0.21
3620C0XS2	GNMA POOL 745089				5.0	15 Jun 2040		
	1,165,696.290	Local	107.359377	1,251,484.27	111.501000	1,299,763.02	48,278.75	0.27
Original Face:	1,256,377.000	Base	107.359377	1,251,484.27	111.501000	1,299,763.02	48,278.75	0.27
3620C0XX1	GNMA POOL 745094				4.5	15 Jun 2040		
	2,378,953.590	Local	105.863281	2,518,438.32	109.891000	2,614,255.89	95,817.57	0.53
Original Face:	2,581,895.000	Base	105.863281	2,518,438.32	109.891000	2,614,255.89	95,817.57	0.53
3620C0ZB7	GNMA POOL 745138				4.5	15 Jun 2040		
	800,542.590	Local	109.789063	878,908.21	109.079000	873,223.85	-5,684.36	0.18

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	929,830.000	Base		109.789063	878,908.21	109.079000	873,223.85	-5,684.36	0.18
3620C35P3	GNMA POOL 747954					3.5	15 Jan 2041		
	0.010	Local		100.000000	0.01	104.988000	0.01	0.00	0.00
		Base		100.000000	0.01	104.988000	0.01	0.00	0.00
36210AHA8	GNMA POOL 486325					7.0	15 Mar 2029		
	2,781.750	Local		95.726072	2,662.86	118.061000	3,284.16	621.30	0.00
Original Face:	40,756.000	Base		95.726072	2,662.86	118.061000	3,284.16	621.30	0.00
36210AZK6	GNMA POOL 486846					7.0	15 Jan 2029		
	5,084.980	Local		99.934513	5,081.65	118.061000	6,003.38	921.73	0.00
Original Face:	262,636.000	Base		99.934513	5,081.65	118.061000	6,003.38	921.73	0.00
36210CUX9	GNMA POOL 488498					7.0	15 Feb 2029		
	1,182.200	Local		95.724920	1,131.66	118.061000	1,395.72	264.06	0.00
Original Face:	32,038.000	Base		95.724920	1,131.66	118.061000	1,395.72	264.06	0.00
36210DBU4	GNMA POOL 488851					7.0	15 Jan 2029		
	37,570.320	Local		95.726520	35,964.76	118.061000	44,355.90	8,391.14	0.01
Original Face:	462,289.000	Base		95.726520	35,964.76	118.061000	44,355.90	8,391.14	0.01
36210DE31	GNMA POOL 488954					7.0	15 Jan 2029		
	4,003.830	Local		95.726592	3,832.73	118.061000	4,726.96	894.23	0.00
Original Face:	171,163.000	Base		95.726592	3,832.73	118.061000	4,726.96	894.23	0.00
36210DZ53	GNMA POOL 489564					7.0	15 Oct 2028		
	809.910	Local		102.173081	827.51	117.701000	953.27	125.76	0.00
Original Face:	56,937.000	Base		102.173081	827.51	117.701000	953.27	125.76	0.00
36210EFB0	GNMA POOL 489862					4.0	15 Nov 2041		
	198,602.390	Local		106.687508	211,883.94	108.160000	214,808.35	2,924.41	0.04
Original Face:	200,100.000	Base		106.687508	211,883.94	108.160000	214,808.35	2,924.41	0.04
36210EN47	GNMA POOL 490111					7.0	15 Jan 2029		
	8,247.300	Local		95.726238	7,894.83	118.061000	9,736.84	1,842.01	0.00
Original Face:	358,003.000	Base		95.726238	7,894.83	118.061000	9,736.84	1,842.01	0.00
36210FQV1	GNMA POOL 491068					7.0	15 Jan 2029		
	4,952.280	Local		95.727221	4,740.68	118.061000	5,846.71	1,106.03	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
 FIDELITY MANAGEMENT TRUST COMPANY  
 FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		466,170.000	Base	95.727221	4,740.68	118.061000	5,846.71	1,106.03	0.00
36210G5Z3	GNMA POOL 492364				7.0	15 Oct 2028			
		20,975.360	Local	102.171786	21,430.90	117.701000	24,688.21	3,257.31	0.01
Original Face:		990,000.000	Base	102.171786	21,430.90	117.701000	24,688.21	3,257.31	0.01
36210GTU8	GNMA POOL 492063				7.0	15 Dec 2028			
		9,817.360	Local	95.406301	9,366.38	117.701000	11,555.13	2,188.75	0.00
Original Face:		543,051.000	Base	95.406301	9,366.38	117.701000	11,555.13	2,188.75	0.00
36210HUK6	GNMA POOL 492986				6.5	15 Nov 2028			
		0.010	Local	100.000000	0.01	116.667000	0.01	0.00	0.00
			Base	100.000000	0.01	116.667000	0.01	0.00	0.00
36210KCB9	GNMA POOL 494266				7.0	15 Jan 2029			
		24,239.270	Local	95.726563	23,203.42	118.061000	28,617.12	5,413.70	0.01
Original Face:		566,050.000	Base	95.726563	23,203.42	118.061000	28,617.12	5,413.70	0.01
36210LYG2	GNMA POOL 495811				7.0	15 Jan 2029			
		11,881.470	Local	95.726707	11,373.74	118.061000	14,027.38	2,653.64	0.00
Original Face:		425,089.000	Base	95.726707	11,373.74	118.061000	14,027.38	2,653.64	0.00
36210LZJ5	GNMA POOL 495845				7.0	15 Jan 2029			
		19,659.870	Local	95.726523	18,819.71	118.061000	23,210.64	4,390.93	0.00
Original Face:		342,863.000	Base	95.726523	18,819.71	118.061000	23,210.64	4,390.93	0.00
36210MZZ7	GNMA POOL 496760				7.0	15 Jan 2029			
		2,945.070	Local	95.726417	2,819.21	118.061000	3,476.98	657.77	0.00
Original Face:		121,290.000	Base	95.726417	2,819.21	118.061000	3,476.98	657.77	0.00
36210NRM3	GNMA POOL 497392				7.0	15 Jan 2029			
		1,259.270	Local	95.726889	1,205.46	118.061000	1,486.71	281.25	0.00
Original Face:		39,081.000	Base	95.726889	1,205.46	118.061000	1,486.71	281.25	0.00
36210TC79	GNMA POOL 501494				7.0	15 Mar 2029			
		6,933.920	Local	95.726515	6,637.60	118.061000	8,186.26	1,548.66	0.00
Original Face:		326,767.000	Base	95.726515	6,637.60	118.061000	8,186.26	1,548.66	0.00
36211CFT4	GNMA POOL 508778				7.0	15 May 2029			
		29,932.890	Local	95.726607	28,653.74	118.061000	35,339.07	6,685.33	0.01

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



# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		393,783.000	Base	95.726607	28,653.74	118.061000	35,339.07	6,685.33	0.01
36211ER91	GNMA POOL 510912				7.0	15 May 2029			
		22,962.360	Local	95.726528	21,981.07	118.061000	27,109.59	5,128.52	0.01
Original Face:		553,093.000	Base	95.726528	21,981.07	118.061000	27,109.59	5,128.52	0.01
36211KQL1	GNMA POOL 515359				7.0	15 Apr 2030			
		5,953.770	Local	103.000116	6,132.39	118.390000	7,048.67	916.28	0.00
Original Face:		123,972.000	Base	103.000116	6,132.39	118.390000	7,048.67	916.28	0.00
36216UVS3	GNMA POOL 175325				7.0	15 Dec 2028			
		6,939.310	Local	95.406316	6,620.54	117.701000	8,167.64	1,547.10	0.00
Original Face:		356,426.000	Base	95.406316	6,620.54	117.701000	8,167.64	1,547.10	0.00
36216UVT1	GNMA POOL 175326				7.0	15 Jan 2029			
		22,262.170	Local	95.726517	21,310.80	118.061000	26,282.94	4,972.14	0.01
Original Face:		443,327.000	Base	95.726517	21,310.80	118.061000	26,282.94	4,972.14	0.01
36217QNP6	GNMA POOL 200298				9.0	15 Apr 2020			
		1,885.210	Local	107.002403	2,017.22	115.395000	2,175.44	158.22	0.00
Original Face:		510,000.000	Base	107.002403	2,017.22	115.395000	2,175.44	158.22	0.00
36217TC72	GNMA POOL 202694				9.0	15 Dec 2019			
		20,791.490	Local	106.999835	22,246.86	105.110000	21,853.94	-392.92	0.00
Original Face:		7,785,209.000	Base	106.999835	22,246.86	105.110000	21,853.94	-392.92	0.00
36218PMA1	GNMA POOL 228153				9.0	15 Feb 2020			
		2,029.490	Local	107.000774	2,171.57	103.858000	2,107.79	-63.78	0.00
Original Face:		3,220,592.000	Base	107.000774	2,171.57	103.858000	2,107.79	-63.78	0.00
36220PJV5	GNMA POOL 283876				9.0	15 Apr 2020			
		954.650	Local	106.999424	1,021.47	100.430000	958.75	-62.72	0.00
Original Face:		1,882,971.000	Base	106.999424	1,021.47	100.430000	958.75	-62.72	0.00
36220SBA3	GNMA POOL 286333				9.0	15 Mar 2020			
		1,282.790	Local	107.001146	1,372.60	100.430000	1,288.31	-84.29	0.00
Original Face:		1,100,000.000	Base	107.001146	1,372.60	100.430000	1,288.31	-84.29	0.00
36220SC87	GNMA POOL 286395				9.0	15 Apr 2020			
		2,343.780	Local	106.999377	2,507.83	115.386000	2,704.39	196.56	0.00

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		2,216,219.000	Base	106.999377	2,507.83	115.386000	2,704.39	196.56	0.00
36220SDN3	GNMA POOL 286409				9.0	15 Mar 2020			
		44,347.390	Local	107.000029	47,451.72	113.763000	50,450.92	2,999.20	0.01
Original Face:		14,980,000.000	Base	107.000029	47,451.72	113.763000	50,450.92	2,999.20	0.01
36224EKN2	GNMA POOL 326201				7.5	15 Jan 2023			
		1,980.420	Local	102.874643	2,037.35	117.062000	2,318.32	280.97	0.00
Original Face:		50,000.000	Base	102.874643	2,037.35	117.062000	2,318.32	280.97	0.00
36224KQ36	GNMA POOL 330874				7.5	15 Nov 2022			
		3,992.440	Local	103.437497	4,129.68	116.382000	4,646.48	516.80	0.00
Original Face:		520,949.000	Base	103.437497	4,129.68	116.382000	4,646.48	516.80	0.00
36224NWX5	GNMA POOL 333763				7.5	15 Oct 2022			
		22,867.760	Local	103.437416	23,653.82	116.382000	26,613.96	2,960.14	0.01
Original Face:		1,370,310.000	Base	103.437416	23,653.82	116.382000	26,613.96	2,960.14	0.01
36224NXB4	GNMA POOL 333774				7.5	15 Dec 2022			
		1,028.740	Local	103.437214	1,064.10	101.074000	1,039.79	-24.31	0.00
Original Face:		215,000.000	Base	103.437214	1,064.10	101.074000	1,039.79	-24.31	0.00
36224RLA0	GNMA POOL 336121				7.5	15 Dec 2022			
		3,334.590	Local	103.437604	3,449.22	113.565000	3,786.93	337.71	0.00
Original Face:		160,000.000	Base	103.437604	3,449.22	113.565000	3,786.93	337.71	0.00
36224WPF4	GNMA POOL 340722				7.5	15 Apr 2023			
		7,952.400	Local	102.875107	8,181.04	108.260000	8,609.27	428.23	0.00
Original Face:		2,034,050.000	Base	102.875107	8,181.04	108.260000	8,609.27	428.23	0.00
36224X6Y2	GNMA POOL 342087				7.5	15 Dec 2022			
		14,659.790	Local	103.437498	15,163.72	102.369000	15,007.08	-156.64	0.00
Original Face:		474,405.000	Base	103.437498	15,163.72	102.369000	15,007.08	-156.64	0.00
36224YPL7	GNMA POOL 342527				7.5	15 Feb 2023			
		10,368.000	Local	103.750289	10,756.83	116.524000	12,081.21	1,324.38	0.00
Original Face:		987,651.000	Base	103.750289	10,756.83	116.524000	12,081.21	1,324.38	0.00
36225A4T4	GNMA POOL 780834				8.5	15 Nov 2027			
		67,623.510	Local	104.937514	70,962.43	120.335000	81,374.75	10,412.32	0.02

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	6,732,270.000	Base	104.937514	70,962.43	120.335000	81,374.75	10,412.32	0.02	
36225A6S4	GNMA POOL 780881				8.5	15 Oct 2028			
	158,206.320	Local	104.937508	166,017.77	119.063000	188,365.19	22,347.42	0.04	
Original Face:	15,820,000.000	Base	104.937508	166,017.77	119.063000	188,365.19	22,347.42	0.04	
36225BD88	GNMA POOL 781027				7.0	15 Apr 2029			
	7,965.940	Local	95.726430	7,625.51	117.194000	9,335.60	1,710.09	0.00	
Original Face:	509,653.000	Base	95.726430	7,625.51	117.194000	9,335.60	1,710.09	0.00	
36225BSV1	GNMA II POOL 781432				7.0	20 Apr 2032			
	147,984.600	Local	103.562499	153,256.55	118.381000	175,185.65	21,929.10	0.04	
Original Face:	7,335,000.000	Base	103.562499	153,256.55	118.381000	175,185.65	21,929.10	0.04	
36228CVQ3	GS MORTGAGE SECURITIES CORPORA GSMS 2005 GG4 A3				4.607	10 Jul 2039			
	270,000.000	Local	102.597652	277,013.66	100.157200	270,424.44	-6,589.22	0.06	
Original Face:	270,000.000	Base	102.597652	277,013.66	100.157200	270,424.44	-6,589.22	0.06	
36241KHK7	GNMA POOL 782034				6.0	15 Jan 2036			
	3,081,304.990	Local	104.218750	3,211,297.54	112.887000	3,478,392.76	267,095.22	0.71	
Original Face:	11,991,947.000	Base	104.218750	3,211,297.54	112.887000	3,478,392.76	267,095.22	0.71	
36241LG34	GNMA POOL 782918				5.0	15 Apr 2040			
	336,341.320	Local	109.062502	366,822.26	110.532000	371,764.79	4,942.53	0.08	
Original Face:	420,394.000	Base	109.062502	366,822.26	110.532000	371,764.79	4,942.53	0.08	
36241LKA3	GNMA POOL 782989				4.5	15 Jun 2040			
	0.010	Local	100.000000	0.01	109.115000	0.01	0.00	0.00	
		Base	100.000000	0.01	109.115000	0.01	0.00	0.00	
36241LPH3	GNMA POOL 783124				4.0	15 Oct 2025			
	1,878,983.350	Local	106.015625	1,992,015.94	107.509000	2,020,076.21	28,060.27	0.41	
Original Face:	2,530,000.000	Base	106.015625	1,992,015.94	107.509000	2,020,076.21	28,060.27	0.41	
36241LPJ9	GNMA POOL 783125				4.0	15 Sep 2025			
	171,296.950	Local	106.359372	182,190.36	107.316000	183,829.03	1,638.67	0.04	
Original Face:	200,000.000	Base	106.359372	182,190.36	107.316000	183,829.03	1,638.67	0.04	
36241LUU8	GNMA POOL 783295				4.5	15 Mar 2041			
	944,238.470	Local	105.570311	996,835.49	109.079000	1,029,965.88	33,130.39	0.21	

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		999,050.000	Base	105.570311	996,835.49	109.079000	1,029,965.88	33,130.39	0.21
36241LXG6	GNMA POOL 783379				4.0	15 Aug 2041			
		0.010	Local	100.000000	0.01	107.848000	0.01	0.00	0.00
			Base	100.000000	0.01	107.848000	0.01	0.00	0.00
36290T6V6	GNMA POOL 617484				3.5	15 Feb 2042			
		1,899,810.000	Local	104.312500	1,981,739.31	104.988000	1,994,572.52	12,833.21	0.41
Original Face:		1,899,810.000	Base	104.312500	1,981,739.31	104.988000	1,994,572.52	12,833.21	0.41
36291RW99	GNMA POOL 636172				5.5	15 Feb 2035			
		0.010	Local	100.000000	0.01	111.585000	0.01	0.00	0.00
			Base	100.000000	0.01	111.585000	0.01	0.00	0.00
36291YT31	GNMA POOL 642370				5.5	15 Aug 2035			
		0.010	Local	100.000000	0.01	111.585000	0.01	0.00	0.00
			Base	100.000000	0.01	111.585000	0.01	0.00	0.00
36292KMH6	GNMA POOL 651160				5.5	15 Dec 2035			
		0.020	Local	100.000000	0.02	111.585000	0.02	0.00	0.00
			Base	100.000000	0.02	111.585000	0.02	0.00	0.00
36295LUH2	GNMA POOL 673884				5.5	15 Oct 2037			
		15,413.930	Local	100.249904	15,452.45	111.424000	17,174.82	1,722.37	0.00
Original Face:		64,074.000	Base	100.249904	15,452.45	111.424000	17,174.82	1,722.37	0.00
36295R5P9	GNMA POOL 678654				4.0	15 Feb 2040			
		237,910.780	Local	104.124992	247,724.58	108.035000	257,026.91	9,302.33	0.05
Original Face:		252,723.000	Base	104.124992	247,724.58	108.035000	257,026.91	9,302.33	0.05
36296QRJ0	GNMA POOL 698089				4.0	15 Apr 2039			
		0.010	Local	100.000000	0.01	107.848000	0.01	0.00	0.00
			Base	100.000000	0.01	107.848000	0.01	0.00	0.00
36296QY29	GNMA POOL 698329				4.5	15 May 2039			
		96,374.460	Local	108.750005	104,807.23	109.766000	105,786.39	979.16	0.02
Original Face:		120,600.000	Base	108.750005	104,807.23	109.766000	105,786.39	979.16	0.02
36296XYZ1	GNMA POOL 704628				5.0	15 Jul 2039			
		650,373.960	Local	107.718752	700,574.71	111.188000	723,137.80	22,563.09	0.15

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		806,250.000	Base	107.718752	700,574.71	111.188000	723,137.80	22,563.09	0.15
36296YEB4	GNMA POOL 704930				4.0	15 Mar 2040			
		0.010	Local	100.000000	0.01	107.848000	0.01	0.00	0.00
			Base	100.000000	0.01	107.848000	0.01	0.00	0.00
36296YXD9	GNMA POOL 705476				4.5	15 Mar 2039			
		0.010	Local	100.000000	0.01	109.298000	0.01	0.00	0.00
			Base	100.000000	0.01	109.298000	0.01	0.00	0.00
36297CQQ5	GNMA POOL 707963				4.5	15 Nov 2039			
		455,504.520	Local	105.578125	480,913.13	109.298000	497,857.33	16,944.20	0.10
Original Face:		534,227.000	Base	105.578125	480,913.13	109.298000	497,857.33	16,944.20	0.10
36297FW57	GNMA POOL 710868				5.5	15 Sep 2039			
		3,108,071.810	Local	107.789063	3,350,161.47	111.960000	3,479,797.20	129,635.73	0.71
Original Face:		4,130,000.000	Base	107.789063	3,350,161.47	111.960000	3,479,797.20	129,635.73	0.71
36297FWJ7	GNMA POOL 710849				5.0	15 Sep 2039			
		668,708.770	Local	103.718749	693,576.37	111.501000	745,616.97	52,040.60	0.15
Original Face:		775,000.000	Base	103.718749	693,576.37	111.501000	745,616.97	52,040.60	0.15
36297FWS7	GNMA POOL 710857				5.0	15 Sep 2039			
		0.030	Local	100.000000	0.03	111.409000	0.03	0.00	0.00
			Base	100.000000	0.03	111.409000	0.03	0.00	0.00
36297GD49	GNMA POOL 711223				4.5	15 Mar 2040			
		4,676,239.750	Local	103.765625	4,852,329.41	109.891000	5,138,766.62	286,437.21	1.05
Original Face:		5,000,000.000	Base	103.765625	4,852,329.41	109.891000	5,138,766.62	286,437.21	1.05
36297GMZ0	GNMA POOL 711476				4.0	15 Dec 2039			
		234,942.080	Local	104.125004	244,633.45	108.035000	253,819.68	9,186.23	0.05
Original Face:		253,264.000	Base	104.125004	244,633.45	108.035000	253,819.68	9,186.23	0.05
36297JPL2	GNMA POOL 713327				5.0	15 May 2039			
		611,374.840	Local	107.749998	658,756.38	111.188000	679,775.46	21,019.08	0.14
Original Face:		829,803.000	Base	107.749998	658,756.38	111.188000	679,775.46	21,019.08	0.14
36829EAA0	GCO SLIMS TRUST GCOSL 2006 1A NOTE 144A				5.72	01 Mar 2022			
		148,550.000	Local	99.980081	148,520.41	92.000000	136,666.00	-11,854.41	0.03

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		500,000.000	Base	99.980081	148,520.41	92.000000	136,666.00	-11,854.41	0.03
38374GZM7	GOVERNMENT NATIONAL MORTGAGE A GNR 2004 32 GS				6.2525	16 May 2034			
		206,301.770	Local	4.093751	8,445.48	20.896910	43,110.70	34,665.22	0.01
Original Face:		1,645,000.000	Base	4.093751	8,445.48	20.896910	43,110.70	34,665.22	0.01
38374LR94	GOVERNMENT NATIONAL MORTGAGE A GNR 2005 61 UZ				5.25	16 Aug 2035			
		1,040,187.100	Local	91.060551	947,200.10	117.419070	1,221,378.02	274,177.92	0.25
Original Face:		740,000.000	Base	91.060551	947,200.10	117.419070	1,221,378.02	274,177.92	0.25
38375BKD3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H05 FA				0.7953	20 Dec 2060			
		2,842,261.350	Local	100.000000	2,842,261.35	99.330000	2,823,218.20	-19,043.15	0.58
Original Face:		3,000,000.000	Base	100.000000	2,842,261.35	99.330000	2,823,218.20	-19,043.15	0.58
38375BLS9	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H12 FA				0.7853	20 Feb 2061			
		1,680,210.490	Local	100.000000	1,680,210.49	98.281000	1,651,327.67	-28,882.82	0.34
Original Face:		1,700,000.000	Base	100.000000	1,680,210.49	98.281000	1,651,327.67	-28,882.82	0.34
38375BLW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H13 FA				0.7953	20 Apr 2061			
		702,829.990	Local	99.734402	700,963.29	99.340000	698,191.31	-2,771.98	0.14
Original Face:		725,000.000	Base	99.734402	700,963.29	99.340000	698,191.31	-2,771.98	0.14
38376LAK5	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 91 PO					20 Jul 2040			
		547,801.460	Local	78.718751	431,222.47	91.421280	500,807.11	69,584.64	0.10
Original Face:		700,000.000	Base	78.718751	431,222.47	91.421280	500,807.11	69,584.64	0.10
38376LPM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 79 PO					20 Jun 2040			
		1,635,000.560	Local	79.187500	1,294,716.07	90.096520	1,473,078.61	178,362.54	0.30
Original Face:		1,730,000.000	Base	79.187500	1,294,716.07	90.096520	1,473,078.61	178,362.54	0.30
38377YTR1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 136 WI				4.5	20 May 2040			
		503,529.890	Local	19.749999	99,447.15	19.566440	98,522.87	-924.28	0.02
Original Face:		515,000.000	Base	19.749999	99,447.15	19.566440	98,522.87	-924.28	0.02
43641NAT1	HOLMES MASTER ISSUER PLC HMI 2007 2A 4A				0.667	15 Jul 2020			
		760,000.000	Local	99.648400	757,327.84	99.711070	757,804.13	476.29	0.16
Original Face:		760,000.000	Base	99.648400	757,327.84	99.711070	757,804.13	476.29	0.16
46630JAK5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LDPX A2S				5.305	15 Jan 2049			
		1,738,498.330	Local	102.093601	1,774,895.54	100.020900	1,738,861.68	-36,033.86	0.36

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	2,090,000.000	Base	102.093601	1,774,895.54	100.020900	1,738,861.68	-36,033.86	0.36	
46631BAE5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 LD11 A4					5.818934	15 Jun 2049		
	2,270,000.000	Local	104.691406	2,376,494.92	110.408100	2,506,263.87	129,768.95	0.51	
Original Face:	2,270,000.000	Base	104.691406	2,376,494.92	110.408100	2,506,263.87	129,768.95	0.51	
55312TAD5	MERRILL LYNCH/COUNTRYWIDE COMM MLCFC 2007 6 A4					5.485	12 Mar 2051		
	75,000.000	Local	81.250000	60,937.50	108.450700	81,338.03	20,400.53	0.02	
Original Face:	75,000.000	Base	81.250000	60,937.50	108.450700	81,338.03	20,400.53	0.02	
59022HHR6	MERRILL LYNCH MORTGAGE TRUST MLMT 2005 MCP1 XP					0.647365	12 Jun 2043		
	2,488,878.050	Local	3.377200	84,054.39	0.879100	21,879.73	-62,174.66	0.00	
Original Face:	4,995,000.000	Base	3.377200	84,054.39	0.879100	21,879.73	-62,174.66	0.00	
59025KAE2	MERRILL LYNCH MORTGAGE TRUST MLMT 2007 C1 A4					5.837144	12 Jun 2050		
	2,000,000.000	Local	106.093750	2,121,875.00	112.476200	2,249,524.00	127,649.00	0.46	
Original Face:	2,000,000.000	Base	106.093750	2,121,875.00	112.476200	2,249,524.00	127,649.00	0.46	
62888YAA0	NCUA GUARANTEED NOTES NGN 2011 R1 1A					0.7125	08 Jan 2020		
	1,403,674.180	Local	100.000000	1,403,674.18	100.172000	1,406,088.50	2,414.32	0.29	
Original Face:	1,600,000.000	Base	100.000000	1,403,674.18	100.172000	1,406,088.50	2,414.32	0.29	
68383NBZ5	OPTEUM MORTGAGE ACCEPTANCE COR OPMAC 2005 3 APT					0.50839	25 Jul 2035		
	0.070	Local	114.285714	0.08	78.085300	0.05	-0.03	0.00	
		Base	114.285714	0.08	78.085300	0.05	-0.03	0.00	
86359DCP0	STRUCTURED ASSET SECURITIES CO SASC 2005 NC2 M3					0.674	25 May 2035		
	530,000.000	Local	99.718751	528,509.38	52.749800	279,573.94	-248,935.44	0.06	
Original Face:	530,000.000	Base	99.718751	528,509.38	52.749800	279,573.94	-248,935.44	0.06	
92976BHJ4	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 WL7A A1 144A					0.3385	15 Sep 2021		
	771,373.680	Local	97.500002	752,089.35	96.325400	743,028.78	-9,060.57	0.15	
Original Face:	2,012,000.000	Base	97.500002	752,089.35	96.325400	743,028.78	-9,060.57	0.15	
92978NAE4	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C33 A4					5.898277	15 Feb 2051		
	810,000.000	Local	105.609374	855,435.93	110.240400	892,947.24	37,511.31	0.18	
Original Face:	810,000.000	Base	105.609374	855,435.93	110.240400	892,947.24	37,511.31	0.18	
92978TAB7	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C31 A2					5.421	15 Apr 2047		
	376,064.460	Local	103.604536	389,619.84	103.902600	390,740.75	1,120.91	0.08	

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

Books Closed

Prepared by State Street

# Holdings

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
Original Face:		544,000.000	Base	103.604536	389,619.84	103.902600	390,740.75	1,120.91	0.08	
<b>US DOLLAR Total</b>										
		380,450,194.730	Local		368,883,132.27		381,336,683.73	12,453,551.46	91.19	
Original Face:		1,421,584,207.000	Base		368,883,132.27		381,336,683.73	12,453,551.46	91.19	
<b>FIXED INCOME Total</b>										
		380,450,194.730	Base		368,883,132.27		381,336,683.73	12,453,551.46	0.00	91.19
Original Face:		1,421,584,207.000								



# Holdings

FIDELITY MANAGEMENT TRUST CO  
 FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		423,494,818.620	Base	411,927,756.16		424,381,307.62	12,453,551.46	0.00
		1,421,584,207.000						100.00

# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
SHOTT CAPITAL  
FUND: ZU49



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				0.2215398	31 Dec 2099		
		5,981.240	Local	100.000000				0.46
			Base	100.000000				0.46
				5,981.24	100.000000	5,981.24	0.00	
				5,981.24		5,981.24	0.00	

<b>US DOLLAR Total</b>		5,981.240	Local			5,981.24	0.00	0.46
			Base			5,981.24	0.00	0.46
				5,981.24		5,981.24	0.00	

## CASH EQUIVALENT Total

		5,981.240	Base			5,981.24	0.00	0.00	0.46
--	--	-----------	------	--	--	----------	------	------	------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

118230101	BUCKEYE PARTNERS LP LTD PART NPV									
		5,765.000	Local	62.470000		360,139.55	59.800000	344,747.00	-15,392.55	26.58
			Base	62.470000		360,139.55	59.800000	344,747.00	-15,392.55	26.58

205862402	COMVERSE TECHNOLOGY INC COMMON STOCK USD.1									
		97.000	Local	6.900000		669.30	6.420000	622.74	-46.56	0.05
			Base	6.900000		669.30	6.420000	622.74	-46.56	0.05

317485100	FINANCIAL ENGINES INC COMMON STOCK USD.0001									
		40,232.000	Local	14.580917		586,619.46	23.050000	927,347.60	340,728.14	71.49
			Base	14.580917		586,619.46	23.050000	927,347.60	340,728.14	71.49

817337405	SEQUENOM INC COMMON STOCK USD.001									
		4,265.000	Local			0.00	4.320000	18,424.80	18,424.80	1.42
			Base			0.00	4.320000	18,424.80	18,424.80	1.42

<b>US DOLLAR Total</b>		50,359.000	Local			947,428.31		1,291,142.14	343,713.83	99.54
			Base			947,428.31		1,291,142.14	343,713.83	99.54

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

Books Closed

Prepared by State Street

# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
SHOTT CAPITAL  
FUND: ZU49



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>EQUITY Total</b>								
		50,359.000	Base	947,428.31		1,291,142.14	343,713.83	0.00 99.54

# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
SHOTT CAPITAL  
FUND: ZU49



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		56,340.240	Base	953,409.55		1,297,123.38	343,713.83	0.00 100.00

# Holdings

R.I. TRANSITION ACCOUNT  
R.I. INVESTMENT COMM EMPLOYEE  
FUND: ZU56



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
<b>EQUITY</b>									
<b>CANADIAN DOLLAR</b>									
							Exchange Rate:	0.984950	
87971M996	TELUS CORP COM (NON CANADIAN)								
		6,600.000	Local	31.010000	204,666.00	57.580000	380,028.00	175,362.00	100.00
			Base	25.128641	165,849.03	58.459820	385,834.81	219,985.78	99.93
<b>CANADIAN DOLLAR Total</b>									
		6,600.000	Local		204,666.00		380,028.00	175,362.00	100.00
			Base		165,849.03		385,834.81	219,985.78	99.93
<b>EURO CURRENCY</b>									
							Exchange Rate:	0.747552	
<b>BELGIUM</b>									
726615909	AGEAS STRIP VVPR MISC.								
		161,924.000	Local	0.001000	161.92	0.001000	161.92	0.00	78.01
			Base	0.001292	209.21	0.001338	216.60	7.39	0.06
B3B9KQ903	GDF SUEZ STRIP VVPR MISC. NPV								
		45,633.000	Local	0.001000	45.63	0.001000	45.63	0.00	21.99
			Base	0.001292	58.96	0.001338	61.04	2.08	0.02
<b>BELGIUM Total</b>									
		207,557.000	Local	0.00	207.55		207.55	0.00	100.00
			Base		268.17		277.64	9.47	0.07
<b>EURO CURRENCY Total</b>									
		207,557.000	Local		207.55		207.55	0.00	100.00
			Base		268.17		277.64	9.47	0.07
<b>EQUITY Total</b>									
		214,157.000	Base		166,117.20		386,112.45	219,995.25	0.00
									100.00

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

Books Closed

Prepared by State Street

# Holdings

R.I. TRANSITION ACCOUNT  
R.I. INVESTMENT COMM EMPLOYEE

FUND: ZU56



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		214,157.000	Base	166,117.20		386,112.45	219,995.25	0.00 100.00

# Holdings

PUTNAM

PUTNAM INVESTMENTS

FUND: ZU58



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - USD

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				0.2215398	31 Dec 2099			
		9,008,957.970	Local	100.000000			9,008,957.97	0.00	4.76
			Base	100.000000			9,008,957.97	0.00	4.76

<b>US DOLLAR Total</b>		9,008,957.970	Local				9,008,957.97	0.00	4.76
			Base				9,008,957.97	0.00	4.76

## CASH EQUIVALENT Total

		9,008,957.970	Base				9,008,957.97	0.00	0.00	4.76
--	--	---------------	------	--	--	--	--------------	------	------	------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

00190B113	ASG WT CORP WTS EXP 15MAY18								
		325.000	Local		0.00	80.000000	26,000.00	26,000.00	0.01
			Base		0.00	80.000000	26,000.00	26,000.00	0.01

247361702	DELTA AIR LINES INC COMMON STOCK USD.0001									
		45.000	Local	5.280000		237.60	9.810000	441.45	203.85	0.00
			Base	5.280000		237.60	9.810000	441.45	203.85	0.00

747301109	QUAD GRAPHICS INC COMMON STOCK									
		81.000	Local	13.100000		1,061.10	14.970000	1,212.57	151.47	0.00
			Base	13.100000		1,061.10	14.970000	1,212.57	151.47	0.00

98999H943	ZIFF DAVIS HOLDING INC RESTRICTED COMMON STOCK									
		682.000	Local		0.00	0.000000	0.00	0.00	0.00	0.00
			Base		0.00	0.000000	0.00	0.00	0.00	0.00

<b>US DOLLAR Total</b>		1,133.000	Local			1,298.70		27,654.02	26,355.32	0.01
			Base			1,298.70		27,654.02	26,355.32	0.01

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

Books Closed

Prepared by State Street



# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY Total

1,133.000	Base			1,298.70		27,654.02	26,355.32	0.00	0.01
-----------	------	--	--	----------	--	-----------	-----------	------	------

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

001031AH6	AEP INDUSTRIES INC SR UNSECURED 04/19 8.25				8.25	15 Apr 2019			
	610,000.000	Local	100.280738	611,712.50	106.500000	649,650.00	37,937.50		0.34
		Base	100.280738	611,712.50	106.500000	649,650.00	37,937.50		0.34
00104BAC4	AES EASTERN ENERGY PASS THRU CE 01/17 9.				9.0	02 Jan 2017			
	680,255.200	Local	90.646818	616,629.69	30.000000	204,076.56	-412,553.13		0.11
		Base	90.646818	616,629.69	30.000000	204,076.56	-412,553.13		0.11
00130HBR5	AES CORPORATION SR UNSECURED 144A 07/21 7.375				7.375	01 Jul 2021			
	85,000.000	Local	100.000000	85,000.00	114.000000	96,900.00	11,900.00		0.05
		Base	100.000000	85,000.00	114.000000	96,900.00	11,900.00		0.05
00164VAA1	AMC NETWORKS INC COMPANY GUAR 144A 07/21 7.75				7.75	15 Jul 2021			
	175,000.000	Local	100.000000	175,000.00	111.500000	195,125.00	20,125.00		0.10
		Base	100.000000	175,000.00	111.500000	195,125.00	20,125.00		0.10
001814AQ5	ANR PIPELINE SR UNSECURED 02/24 7.375				7.375	15 Feb 2024			
	560,000.000	Local	98.400000	551,040.00	128.508000	719,644.80	168,604.80		0.38
		Base	98.400000	551,040.00	128.508000	719,644.80	168,604.80		0.38
001814AR3	ANR PIPELINE SR UNSECURED 11/21 9.625				9.625	01 Nov 2021			
	265,000.000	Local	119.520853	316,730.26	149.527000	396,246.55	79,516.29		0.21
		Base	119.520853	316,730.26	149.527000	396,246.55	79,516.29		0.21
00210VAD9	ASG CON LLC/FINANCE INC SENIOR NOTES 144A 05/17 15.				15.0	15 May 2017			
	404,997.000	Local	100.000000	404,997.00	78.250000	316,910.15	-88,086.85		0.17
		Base	100.000000	404,997.00	78.250000	316,910.15	-88,086.85		0.17
00339KAA5	ABITIBIBOWATER INC SR SECURED 144A 10/18 10.25				10.25	15 Oct 2018			
	441,000.000	Local	100.537109	443,368.65	114.250000	503,842.50	60,473.85		0.27
		Base	100.537109	443,368.65	114.250000	503,842.50	60,473.85		0.27

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00441AAA2	ACE HARDWARE CORP SR SECURED 144A 06/16 9.125					9.125	01 Jun 2016		
	680,000.000	Local		94.145588	640,190.00	105.876000	719,956.80	79,766.80	0.38
		Base		94.145588	640,190.00	105.876000	719,956.80	79,766.80	0.38
00508XAD6	ACTUANT CORPORATION COMPANY GUAR 06/17 6.875					6.875	15 Jun 2017		
	525,000.000	Local		100.662162	528,476.35	103.750000	544,687.50	16,211.15	0.29
		Base		100.662162	528,476.35	103.750000	544,687.50	16,211.15	0.29
007903AU1	ADVANCED MICRO DEVICES SR UNSECURED 08/20 7.75					7.75	01 Aug 2020		
	410,000.000	Local		100.931561	413,819.40	110.875000	454,587.50	40,768.10	0.24
		Base		100.931561	413,819.40	110.875000	454,587.50	40,768.10	0.24
00828BAB1	AFFINIA GROUP INC COMPANY GUAR 11/14 9.					9.0	30 Nov 2014		
	285,000.000	Local		100.000000	285,000.00	101.250000	288,562.50	3,562.50	0.15
		Base		100.000000	285,000.00	101.250000	288,562.50	3,562.50	0.15
00828BAC9	AFFINIA GROUP INC SR SECURED 144A 08/16 10.75					10.75	15 Aug 2016		
	252,000.000	Local		103.625000	261,135.00	111.000000	279,720.00	18,585.00	0.15
		Base		103.625000	261,135.00	111.000000	279,720.00	18,585.00	0.15
01449JAE5	ALERE INC COMPANY GUAR 10/18 8.625					8.625	01 Oct 2018		
	415,000.000	Local		100.144578	415,600.00	105.625000	438,343.75	22,743.75	0.23
		Base		100.144578	415,600.00	105.625000	438,343.75	22,743.75	0.23
016900AC6	ALLEGHENY LUDLUM CORP COMPANY GUAR 12/25 6.95					6.95	15 Dec 2025		
	150,000.000	Local		83.000000	124,500.00	113.069000	169,603.50	45,103.50	0.09
		Base		83.000000	124,500.00	113.069000	169,603.50	45,103.50	0.09
01741RAC6	ALLEGHENY TECHNOLOGIES SR UNSECURED 06/19 9.375					9.375	01 Jun 2019		
	225,000.000	Local		99.204000	223,209.00	128.912000	290,052.00	66,843.00	0.15
		Base		99.204000	223,209.00	128.912000	290,052.00	66,843.00	0.15
018804AP9	ALLIANT TECHSYSTEMS INC COMPANY GUAR 09/20 6.875					6.875	15 Sep 2020		
	330,000.000	Local		100.000000	330,000.00	106.250000	350,625.00	20,625.00	0.19
		Base		100.000000	330,000.00	106.250000	350,625.00	20,625.00	0.19
019736AA5	ALLISON TRANSMISSION INC COMPANY GUAR 144A 11/15 11.					11.0	01 Nov 2015		
	107,000.000	Local		106.875000	114,356.25	105.625000	113,018.75	-1,337.50	0.06
		Base		106.875000	114,356.25	105.625000	113,018.75	-1,337.50	0.06

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
019736AC1	ALLISON TRANSMISSION INC COMPANY GUAR 144A 05/19 7.125					7.125	15 May 2019		
	665,000.000	Local		94.390977	627,700.00	103.000000	684,950.00	57,250.00	0.36
		Base		94.390977	627,700.00	103.000000	684,950.00	57,250.00	0.36
02005NAB6	ALLY FINANCIAL INC COMPANY GUAR 02/15 8.3					8.3	12 Feb 2015		
	826,000.000	Local		102.964631	850,487.85	110.500000	912,730.00	62,242.15	0.48
		Base		102.964631	850,487.85	110.500000	912,730.00	62,242.15	0.48
02005NAJ9	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5					7.5	15 Sep 2020		
	516,000.000	Local		99.116000	511,438.56	110.125000	568,245.00	56,806.44	0.30
		Base		99.116000	511,438.56	110.125000	568,245.00	56,806.44	0.30
02504UAB6	AMER CASINO + ENTERTAIN SR SECURED 06/14 11.					11.0	15 Jun 2014		
	361,000.000	Local		90.155615	325,461.77	105.750000	381,757.50	56,295.73	0.20
		Base		90.155615	325,461.77	105.750000	381,757.50	56,295.73	0.20
028865AB9	AMERICAN PETROLEUM TAN SR SECURED 05/15 10.25					10.25	01 May 2015		
	235,000.000	Local		100.500000	236,175.00	104.500000	245,575.00	9,400.00	0.13
		Base		100.500000	236,175.00	104.500000	245,575.00	9,400.00	0.13
029227AA3	AMERICAN RENAL ASSOCIATE SR UNSECURED 03/16 9.75					9.75	01 Mar 2016		
	562,619.000	Local		99.177952	557,994.00	105.500000	593,563.05	35,569.05	0.31
		Base		99.177952	557,994.00	105.500000	593,563.05	35,569.05	0.31
02932XAA4	AMERICAN ROCK SALT CO SECURED 144A 05/18 8.25					8.25	01 May 2018		
	405,000.000	Local		98.765432	400,000.00	81.000000	328,050.00	-71,950.00	0.17
		Base		98.765432	400,000.00	81.000000	328,050.00	-71,950.00	0.17
02944RAA3	AMERICAN SEAFOODS GRP/FI SR SUB NOTES 144A 05/16 10.75					10.75	15 May 2016		
	455,000.000	Local		98.913000	450,054.15	93.000000	423,150.00	-26,904.15	0.22
		Base		98.913000	450,054.15	93.000000	423,150.00	-26,904.15	0.22
030096AF8	AMERICAN STORES COMPANY SR UNSECURED 06/26 8.					8.0	01 Jun 2026		
	635,000.000	Local		89.200787	566,425.00	84.125000	534,193.75	-32,231.25	0.28
		Base		89.200787	566,425.00	84.125000	534,193.75	-32,231.25	0.28
030210AF5	AMERICAN TIRE DIST INC SR SECURED 06/17 9.75					9.75	01 Jun 2017		
	970,000.000	Local		101.743995	986,916.75	108.125000	1,048,812.50	61,895.75	0.55
		Base		101.743995	986,916.75	108.125000	1,048,812.50	61,895.75	0.55

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03073TAC6	AMERIGROUP CORP SR UNSECURED 11/19 7.5					7.5	15 Nov 2019		
	590,000.000	Local		100.762712	594,500.00	110.000000	649,000.00	54,500.00	0.34
		Base		100.762712	594,500.00	110.000000	649,000.00	54,500.00	0.34
03077JAB6	AMERIGAS FINANCE LLC/COR COMPANY GUAR 05/22 7.					7.0	20 May 2022		
	200,000.000	Local		100.000000	200,000.00	102.625000	205,250.00	5,250.00	0.11
		Base		100.000000	200,000.00	102.625000	205,250.00	5,250.00	0.11
030981AF1	AMERIGAS PART/FIN CORP SR UNSECURED 05/21 6.5					6.5	20 May 2021		
	245,000.000	Local		100.000000	245,000.00	101.000000	247,450.00	2,450.00	0.13
		Base		100.000000	245,000.00	101.000000	247,450.00	2,450.00	0.13
030981AG9	AMERIGAS PART/FIN CORP SR UNSECURED 08/19 6.25					6.25	20 Aug 2019		
	110,000.000	Local		100.000000	110,000.00	101.000000	111,100.00	1,100.00	0.06
		Base		100.000000	110,000.00	101.000000	111,100.00	1,100.00	0.06
032177AD9	AMSTED INDUSTRIES SENIOR NOTES 144A 03/18 8.125					8.125	15 Mar 2018		
	950,000.000	Local		99.098368	941,434.50	108.000000	1,026,000.00	84,565.50	0.54
		Base		99.098368	941,434.50	108.000000	1,026,000.00	84,565.50	0.54
03754HAA2	APERAM SR UNSECURED 144A 04/18 7.75					7.75	01 Apr 2018		
	350,000.000	Local		103.500000	362,250.00	95.000000	332,500.00	-29,750.00	0.18
		Base		103.500000	362,250.00	95.000000	332,500.00	-29,750.00	0.18
039380AC4	ARCH COAL INC COMPANY GUAR 10/20 7.25					7.25	01 Oct 2020		
	305,000.000	Local		100.000000	305,000.00	99.750000	304,237.50	-762.50	0.16
		Base		100.000000	305,000.00	99.750000	304,237.50	-762.50	0.16
043436AH7	ASBURY AUTOMOTIVE GROUP COMPANY GUAR 03/17 7.625					7.625	15 Mar 2017		
	250,000.000	Local		100.580000	251,450.00	103.000000	257,500.00	6,050.00	0.14
		Base		100.580000	251,450.00	103.000000	257,500.00	6,050.00	0.14
043436AK0	ASBURY AUTOMOTIVE GROUP COMPANY GUAR 11/20 8.375					8.375	15 Nov 2020		
	910,000.000	Local		100.788462	917,175.00	107.250000	975,975.00	58,800.00	0.52
		Base		100.788462	917,175.00	107.250000	975,975.00	58,800.00	0.52
05329WAJ1	AUTONATION INC COMPANY GUAR 04/18 6.75					6.75	15 Apr 2018		
	470,000.000	Local		98.488000	462,893.60	109.000000	512,300.00	49,406.40	0.27
		Base		98.488000	462,893.60	109.000000	512,300.00	49,406.40	0.27

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
053773AL1	AVIS BUDGET CAR RENTAL COMPANY GUAR 03/18 9.625					9.625	15 Mar 2018		
	265,000.000	Local		102.622642	271,950.00	109.000000	288,850.00	16,900.00	0.15
		Base		102.622642	271,950.00	109.000000	288,850.00	16,900.00	0.15
053773AN7	AVIS BUDGET CAR RENTAL COMPANY GUAR 01/19 8.25					8.25	15 Jan 2019		
	95,000.000	Local		93.750000	89,062.50	104.250000	99,037.50	9,975.00	0.05
		Base		93.750000	89,062.50	104.250000	99,037.50	9,975.00	0.05
053773AQ0	AVIS BUDGET CAR RENTAL COMPANY GUAR 03/20 9.75					9.75	15 Mar 2020		
	275,000.000	Local		98.818182	271,750.00	109.500000	301,125.00	29,375.00	0.16
		Base		98.818182	271,750.00	109.500000	301,125.00	29,375.00	0.16
05508RAD8	B+G FOODS INC COMPANY GUAR 01/18 7.625					7.625	15 Jan 2018		
	270,000.000	Local		102.278226	276,151.21	108.375000	292,612.50	16,461.29	0.15
		Base		102.278226	276,151.21	108.375000	292,612.50	16,461.29	0.15
055381AQ0	BE AEROSPACE INC SR UNSECURED 07/18 8.5					8.5	01 Jul 2018		
	270,000.000	Local		100.000000	270,000.00	111.125000	300,037.50	30,037.50	0.16
		Base		100.000000	270,000.00	111.125000	300,037.50	30,037.50	0.16
058498AM8	BALL CORP COMPANY GUAR 09/16 7.125					7.125	01 Sep 2016		
	280,000.000	Local		97.975000	274,330.00	109.500000	306,600.00	32,270.00	0.16
		Base		97.975000	274,330.00	109.500000	306,600.00	32,270.00	0.16
058498AN6	BALL CORP COMPANY GUAR 09/19 7.375					7.375	01 Sep 2019		
	285,000.000	Local		97.414000	277,629.90	111.500000	317,775.00	40,145.10	0.17
		Base		97.414000	277,629.90	111.500000	317,775.00	40,145.10	0.17
058498AP1	BALL CORP COMPANY GUAR 09/20 6.75					6.75	15 Sep 2020		
	135,000.000	Local		100.000000	135,000.00	111.500000	150,525.00	15,525.00	0.08
		Base		100.000000	135,000.00	111.500000	150,525.00	15,525.00	0.08
06846NAC8	BILL BARRETT CORP COMPANY GUAR 10/19 7.625					7.625	01 Oct 2019		
	355,000.000	Local		100.000000	355,000.00	104.500000	370,975.00	15,975.00	0.20
		Base		100.000000	355,000.00	104.500000	370,975.00	15,975.00	0.20
077454AC0	BELDEN INC COMPANY GUAR 03/17 7.					7.0	15 Mar 2017		
	305,000.000	Local		97.418033	297,125.00	103.000000	314,150.00	17,025.00	0.17
		Base		97.418033	297,125.00	103.000000	314,150.00	17,025.00	0.17

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
077454AE6	BELDEN INC COMPANY GUAR 06/19 9.25					9.25	15 Jun 2019		
	265,000.000	Local		96.866000	256,694.90	108.000000	286,200.00	29,505.10	0.15
		Base		96.866000	256,694.90	108.000000	286,200.00	29,505.10	0.15
085789AD7	BERRY PETROLEUM CO SR UNSECURED 06/14 10.25					10.25	01 Jun 2014		
	265,000.000	Local		104.750000	277,587.50	115.000000	304,750.00	27,162.50	0.16
		Base		104.750000	277,587.50	115.000000	304,750.00	27,162.50	0.16
085789AE5	BERRY PETROLEUM CO SR UNSECURED 11/20 6.75					6.75	01 Nov 2020		
	120,000.000	Local		100.000000	120,000.00	106.750000	128,100.00	8,100.00	0.07
		Base		100.000000	120,000.00	106.750000	128,100.00	8,100.00	0.07
090613AC4	BIOMET INC COMPANY GUAR 10/17 10.					10.0	15 Oct 2017		
	370,000.000	Local		101.360632	375,034.34	108.625000	401,912.50	26,878.16	0.21
		Base		101.360632	375,034.34	108.625000	401,912.50	26,878.16	0.21
090613AE0	BIOMET INC COMPANY GUAR 10/17 11.625					11.625	15 Oct 2017		
	370,000.000	Local		97.258927	359,858.03	109.125000	403,762.50	43,904.47	0.21
		Base		97.258927	359,858.03	109.125000	403,762.50	43,904.47	0.21
09069NAC2	BIOSCRIP INC COMPANY GUAR 10/15 10.25					10.25	01 Oct 2015		
	360,000.000	Local		100.250000	360,900.00	107.750000	387,900.00	27,000.00	0.21
		Base		100.250000	360,900.00	107.750000	387,900.00	27,000.00	0.21
103304BG5	BOYD GAMING CORP COMPANY GUAR 12/18 9.125					9.125	01 Dec 2018		
	215,000.000	Local		76.215116	163,862.50	103.750000	223,062.50	59,200.00	0.12
		Base		76.215116	163,862.50	103.750000	223,062.50	59,200.00	0.12
106777AB1	BREITBURN ENER/BREIT FIN COMPANY GUAR 10/20 8.625					8.625	15 Oct 2020		
	615,000.000	Local		100.283650	616,744.45	108.500000	667,275.00	50,530.55	0.35
		Base		100.283650	616,744.45	108.500000	667,275.00	50,530.55	0.35
109043AG4	BRIGGS + STRATTON CORP COMPANY GUAR 12/20 6.875					6.875	15 Dec 2020		
	340,000.000	Local		100.000000	340,000.00	105.750000	359,550.00	19,550.00	0.19
		Base		100.000000	340,000.00	105.750000	359,550.00	19,550.00	0.19
120111BH1	BUILDING MATERIALS CORP SR SECURED 144A 02/20 7.					7.0	15 Feb 2020		
	460,000.000	Local		101.255435	465,775.00	108.500000	499,100.00	33,325.00	0.26
		Base		101.255435	465,775.00	108.500000	499,100.00	33,325.00	0.26

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
120111BJ7	BUILDING MATERIALS CORP SR SECURED 144A 03/20 7.5					7.5	15 Mar 2020		
	335,000.000	Local		99.263507	332,532.75	109.375000	366,406.25	33,873.50	0.19
		Base		99.263507	332,532.75	109.375000	366,406.25	33,873.50	0.19
120111BK4	BUILDING MATERIALS CORP SENIOR NOTES 144A 08/18 6.875					6.875	15 Aug 2018		
	275,000.000	Local		98.493000	270,855.75	107.500000	295,625.00	24,769.25	0.16
		Base		98.493000	270,855.75	107.500000	295,625.00	24,769.25	0.16
120111BL2	BUILDING MATERIALS CORP SENIOR NOTES 144A 05/21 6.75					6.75	01 May 2021		
	170,000.000	Local		95.000000	161,500.00	108.750000	184,875.00	23,375.00	0.10
		Base		95.000000	161,500.00	108.750000	184,875.00	23,375.00	0.10
12467AAA6	C+S GROUP ENTERPRISES LL SR SECURED 144A 05/17 8.375					8.375	01 May 2017		
	330,000.000	Local		96.636364	318,900.00	106.750000	352,275.00	33,375.00	0.19
		Base		96.636364	318,900.00	106.750000	352,275.00	33,375.00	0.19
1248EPAL7	CCO HLDGS LLC/CAP CORP COMPANY GUAR 04/18 7.875					7.875	30 Apr 2018		
	175,000.000	Local		100.000000	175,000.00	109.250000	191,187.50	16,187.50	0.10
		Base		100.000000	175,000.00	109.250000	191,187.50	16,187.50	0.10
1248EPAQ6	CCO HLDGS LLC/CAP CORP COMPANY GUAR 10/17 7.25					7.25	30 Oct 2017		
	140,000.000	Local		100.375000	140,525.00	108.500000	151,900.00	11,375.00	0.08
		Base		100.375000	140,525.00	108.500000	151,900.00	11,375.00	0.08
1248EPAS2	CCO HLDGS LLC/CAP CORP COMPANY GUAR 01/19 7.					7.0	15 Jan 2019		
	435,000.000	Local		99.246000	431,720.10	108.000000	469,800.00	38,079.90	0.25
		Base		99.246000	431,720.10	108.000000	469,800.00	38,079.90	0.25
1248EPAW3	CCO HLDGS LLC/CAP CORP COMPANY GUAR 06/20 7.375					7.375	01 Jun 2020		
	765,000.000	Local		100.339869	767,600.00	110.000000	841,500.00	73,900.00	0.44
		Base		100.339869	767,600.00	110.000000	841,500.00	73,900.00	0.44
12527GAA1	CF INDUSTRIES INC COMPANY GUAR 05/18 6.875					6.875	01 May 2018		
	245,000.000	Local		100.000000	245,000.00	117.750000	288,487.50	43,487.50	0.15
		Base		100.000000	245,000.00	117.750000	288,487.50	43,487.50	0.15
12527GAB9	CF INDUSTRIES INC COMPANY GUAR 05/20 7.125					7.125	01 May 2020		
	120,000.000	Local		100.000000	120,000.00	122.500000	147,000.00	27,000.00	0.08
		Base		100.000000	120,000.00	122.500000	147,000.00	27,000.00	0.08

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
12543DAF7	CHS/COMMUNITY HEALTH SYS COMPANY GUAR 07/15 8.875					8.875	15 Jul 2015		
	105,000.000	Local		99.302190	104,267.30	104.750000	109,987.50	5,720.20	0.06
		Base		99.302190	104,267.30	104.750000	109,987.50	5,720.20	0.06
12686CAY5	CABLEVISION SYSTEMS CORP SR UNSECURED 09/17 8.625					8.625	15 Sep 2017		
	146,000.000	Local		106.780822	155,900.00	112.750000	164,615.00	8,715.00	0.09
		Base		106.780822	155,900.00	112.750000	164,615.00	8,715.00	0.09
131347BP0	CALPINE CORP SR SECURED 144A 10/17 7.25					7.25	15 Oct 2017		
	971,000.000	Local		100.582848	976,659.45	106.000000	1,029,260.00	52,600.55	0.54
		Base		100.582848	976,659.45	106.000000	1,029,260.00	52,600.55	0.54
13134YAD9	CALPINE CONS FIN/CCFC FI SR SECURED 144A 06/16 8.					8.0	01 Jun 2016		
	960,000.000	Local		95.488000	916,684.80	108.750000	1,044,000.00	127,315.20	0.55
		Base		95.488000	916,684.80	108.750000	1,044,000.00	127,315.20	0.55
131477AE1	CALUMET SPECIALTY PROD COMPANY GUAR 05/19 9.375					9.375	01 May 2019		
	940,000.000	Local		100.940824	948,843.75	104.250000	979,950.00	31,106.25	0.52
		Base		100.940824	948,843.75	104.250000	979,950.00	31,106.25	0.52
131477AG6	CALUMET SPECIALTY PROD COMPANY GUAR 05/19 9.375					9.375	01 May 2019		
	90,000.000	Local		93.000000	83,700.00	104.250000	93,825.00	10,125.00	0.05
		Base		93.000000	83,700.00	104.250000	93,825.00	10,125.00	0.05
14150BAC8	CATALENT PHARMA SOLUTION COMPANY GUAR 04/15 VAR					9.5	15 Apr 2015		
	471,754.000	Local		92.234565	435,120.25	103.250000	487,086.01	51,965.76	0.26
		Base		92.234565	435,120.25	103.250000	487,086.01	51,965.76	0.26
148411AC5	CASTLE (AM) + CO SR SECURED 144A 12/16 12.75					12.75	15 Dec 2016		
	455,000.000	Local		98.403846	447,737.50	105.500000	480,025.00	32,287.50	0.25
		Base		98.403846	447,737.50	105.500000	480,025.00	32,287.50	0.25
14987BAA1	CC HOLDINGS GS V LLC/CRO SR SECURED 144A 05/17 7.75					7.75	01 May 2017		
	960,000.000	Local		97.092000	932,083.20	109.000000	1,046,400.00	114,316.80	0.55
		Base		97.092000	932,083.20	109.000000	1,046,400.00	114,316.80	0.55
15135BAC5	CENTENE CORP SR UNSECURED 06/17 5.75					5.75	01 Jun 2017		
	270,000.000	Local		98.753000	266,633.10	104.250000	281,475.00	14,841.90	0.15
		Base		98.753000	266,633.10	104.250000	281,475.00	14,841.90	0.15

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

Books Closed

Prepared by State Street



# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
153527AG1	CENTRAL GARDEN + PET CO COMPANY GUAR 03/18 8.25					8.25	01 Mar 2018		
	390,000.000	Local		101.326923	395,175.00	101.500000	395,850.00	675.00	0.21
		Base		101.326923	395,175.00	101.500000	395,850.00	675.00	0.21
15671BAE1	CENVEO CORP SECURED 02/18 8.875					8.875	01 Feb 2018		
	450,000.000	Local		90.355033	406,597.65	97.000000	436,500.00	29,902.35	0.23
		Base		90.355033	406,597.65	97.000000	436,500.00	29,902.35	0.23
165167CF2	CHESAPEAKE ENERGY CORP COMPANY GUAR 08/20 6.625					6.625	15 Aug 2020		
	550,000.000	Local		100.646591	553,556.25	104.500000	574,750.00	21,193.75	0.30
		Base		100.646591	553,556.25	104.500000	574,750.00	21,193.75	0.30
165167CH8	CHESAPEAKE ENERGY CORP COMPANY GUAR 03/19 6.775					6.775	15 Mar 2019		
	585,000.000	Local		98.750000	577,687.50	100.500000	587,925.00	10,237.50	0.31
		Base		98.750000	577,687.50	100.500000	587,925.00	10,237.50	0.31
165258AA2	CHESAPEAKE OIL OP/FIN COMPANY GUAR 144A 11/19 6.625					6.625	15 Nov 2019		
	400,000.000	Local		100.000000	400,000.00	102.000000	408,000.00	8,000.00	0.22
		Base		100.000000	400,000.00	102.000000	408,000.00	8,000.00	0.22
17121EAD9	CHRYSLER GP/CG CO ISSUER SECURED 06/21 8.25					8.25	15 Jun 2021		
	465,000.000	Local		83.317204	387,425.00	101.000000	469,650.00	82,225.00	0.25
		Base		83.317204	387,425.00	101.000000	469,650.00	82,225.00	0.25
184496AF4	CLEAN HARBORS INC SR SECURED 08/16 7.625					7.625	15 Aug 2016		
	279,000.000	Local		101.250000	282,487.50	106.000000	295,740.00	13,252.50	0.16
		Base		101.250000	282,487.50	106.000000	295,740.00	13,252.50	0.16
18538AAA8	CLEARWIRE COMM/FINANCE SR SECURED 144A 12/15 12.					12.0	01 Dec 2015		
	635,000.000	Local		97.045882	616,241.35	97.250000	617,537.50	1,296.15	0.33
		Base		97.045882	616,241.35	97.250000	617,537.50	1,296.15	0.33
18538TAA7	CLEARWIRE COMM/FINANCE SR SECURED 144A 12/15 12.					12.0	01 Dec 2015		
	175,000.000	Local		107.816051	188,678.09	97.250000	170,187.50	-18,490.59	0.09
		Base		107.816051	188,678.09	97.250000	170,187.50	-18,490.59	0.09
19239VAC8	COGENT COMMUNICATIONS GR SR SECURED 144A 02/18 8.375					8.375	15 Feb 2018		
	610,000.000	Local		103.233607	629,725.00	105.250000	642,025.00	12,300.00	0.34
		Base		103.233607	629,725.00	105.250000	642,025.00	12,300.00	0.34

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
194832AE1	COLLINS + AIKMAN PRODCTS SR SUB NOTES 144A 08/12 12.875					12.875	15 Aug 2012		
	820,000.000	Local		82.531116	676,755.15	0.000000	0.00	-676,755.15	0.00
		Base		82.531116	676,755.15	0.000000	0.00	-676,755.15	0.00
197677AD9	HCA INC SR UNSECURED 11/15 7.19					7.19	15 Nov 2015		
	10,000.000	Local		94.500000	9,450.00	102.250000	10,225.00	775.00	0.01
		Base		94.500000	9,450.00	102.250000	10,225.00	775.00	0.01
19767QAK1	HCA INC SR UNSECURED 12/14 9.					9.0	15 Dec 2014		
	130,000.000	Local		96.009615	124,812.50	107.250000	139,425.00	14,612.50	0.07
		Base		96.009615	124,812.50	107.250000	139,425.00	14,612.50	0.07
20367QAA5	COMMUNITY CHOICE FINANCI SR SECURED 144A 05/19 10.75					10.75	01 May 2019		
	450,000.000	Local		100.686111	453,087.50	97.000000	436,500.00	-16,587.50	0.23
		Base		100.686111	453,087.50	97.000000	436,500.00	-16,587.50	0.23
20453EAC3	COMPLETE PRODUCTION SERV COMPANY GUAR 12/16 8.					8.0	15 Dec 2016		
	320,000.000	Local		102.964844	329,487.50	104.080000	333,056.00	3,568.50	0.18
		Base		102.964844	329,487.50	104.080000	333,056.00	3,568.50	0.18
205768AG9	COMSTOCK RESOURCES INC COMPANY GUAR 10/17 8.375					8.375	15 Oct 2017		
	495,000.000	Local		100.169192	495,837.50	97.250000	481,387.50	-14,450.00	0.25
		Base		100.169192	495,837.50	97.250000	481,387.50	-14,450.00	0.25
205768AH7	COMSTOCK RESOURCES INC COMPANY GUAR 04/19 7.75					7.75	01 Apr 2019		
	250,000.000	Local		100.640000	251,600.00	92.500000	231,250.00	-20,350.00	0.12
		Base		100.640000	251,600.00	92.500000	231,250.00	-20,350.00	0.12
20605PAA9	CONCHO RESOURCES INC COMPANY GUAR 10/17 8.625					8.625	01 Oct 2017		
	305,000.000	Local		103.500000	315,675.00	112.500000	343,125.00	27,450.00	0.18
		Base		103.500000	315,675.00	112.500000	343,125.00	27,450.00	0.18
20605PAB7	CONCHO RESOURCES INC COMPANY GUAR 01/21 7.					7.0	15 Jan 2021		
	270,000.000	Local		100.000000	270,000.00	112.500000	303,750.00	33,750.00	0.16
		Base		100.000000	270,000.00	112.500000	303,750.00	33,750.00	0.16
20605PAC5	CONCHO RESOURCES INC COMPANY GUAR 01/22 6.5					6.5	15 Jan 2022		
	670,000.000	Local		100.000000	670,000.00	111.000000	743,700.00	73,700.00	0.39
		Base		100.000000	670,000.00	111.000000	743,700.00	73,700.00	0.39

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
20854PAD1	CONSOL ENERGY INC COMPANY GUAR 04/17 8.					8.0	01 Apr 2017		
	960,000.000	Local		102.277344	981,862.50	108.750000	1,044,000.00	62,137.50	0.55
		Base		102.277344	981,862.50	108.750000	1,044,000.00	62,137.50	0.55
212015AD3	CONTINENTAL RESOURCES COMPANY GUAR 10/20 7.375					7.375	01 Oct 2020		
	665,000.000	Local		103.909774	691,000.00	111.250000	739,812.50	48,812.50	0.39
		Base		103.909774	691,000.00	111.250000	739,812.50	48,812.50	0.39
212015AF8	CONTINENTAL RESOURCES COMPANY GUAR 04/21 7.125					7.125	01 Apr 2021		
	495,000.000	Local		100.000000	495,000.00	111.000000	549,450.00	54,450.00	0.29
		Base		100.000000	495,000.00	111.000000	549,450.00	54,450.00	0.29
21244WAA9	CONVATEC HEALTHCARE COMPANY GUAR 144A 12/18 10.5					10.5	15 Dec 2018		
	590,000.000	Local		98.347458	580,250.00	103.125000	608,437.50	28,187.50	0.32
		Base		98.347458	580,250.00	103.125000	608,437.50	28,187.50	0.32
216762AE4	COOPER STANDARD AUTOMOTI COMPANY GUAR 05/18 8.5					8.5	01 May 2018		
	520,000.000	Local		99.625000	518,050.00	108.000000	561,600.00	43,550.00	0.30
		Base		99.625000	518,050.00	108.000000	561,600.00	43,550.00	0.30
217203AE8	COPANO ENERGY LLC/FIN CO COMPANY GUAR 04/21 7.125					7.125	01 Apr 2021		
	1,000,000.000	Local		101.215000	1,012,150.00	106.000000	1,060,000.00	47,850.00	0.56
		Base		101.215000	1,012,150.00	106.000000	1,060,000.00	47,850.00	0.56
22025YAK6	CORRECTIONS CORP OF AMER COMPANY GUAR 06/17 7.75					7.75	01 Jun 2017		
	440,000.000	Local		101.574955	446,929.80	109.000000	479,600.00	32,670.20	0.25
		Base		101.574955	446,929.80	109.000000	479,600.00	32,670.20	0.25
221643AD1	COTT BEVERAGES INC COMPANY GUAR 11/17 8.375					8.375	15 Nov 2017		
	610,000.000	Local		100.179303	611,093.75	110.000000	671,000.00	59,906.25	0.35
		Base		100.179303	611,093.75	110.000000	671,000.00	59,906.25	0.35
221643AF6	COTT BEVERAGES INC COMPANY GUAR 09/18 8.125					8.125	01 Sep 2018		
	415,000.000	Local		100.376752	416,563.52	110.250000	457,537.50	40,973.98	0.24
		Base		100.376752	416,563.52	110.250000	457,537.50	40,973.98	0.24
225310AD3	CREDIT ACCEPTANC SR SECURED 02/17 9.125					9.125	01 Feb 2017		
	315,000.000	Local		97.495000	307,109.25	106.500000	335,475.00	28,365.75	0.18
		Base		97.495000	307,109.25	106.500000	335,475.00	28,365.75	0.18

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
22818VAB3	CROWN AMER/CAP CORP III COMPANY GUAR 02/21 6.25					6.25	01 Feb 2021		
	345,000.000	Local		100.000000	345,000.00	110.750000	382,087.50	37,087.50	0.20
		Base		100.000000	345,000.00	110.750000	382,087.50	37,087.50	0.20
228227AZ7	CROWN CASTLE INTL CORP SR UNSECURED 01/15 9.					9.0	15 Jan 2015		
	270,000.000	Local		101.055333	272,849.40	110.250000	297,675.00	24,825.60	0.16
		Base		101.055333	272,849.40	110.250000	297,675.00	24,825.60	0.16
228227BA1	CROWN CASTLE INTL CORP SR UNSECURED 11/19 7.125					7.125	01 Nov 2019		
	270,000.000	Local		99.800926	269,462.50	109.500000	295,650.00	26,187.50	0.16
		Base		99.800926	269,462.50	109.500000	295,650.00	26,187.50	0.16
228411AE4	CROWN MEDIA HOLDINGS INC COMPANY GUAR 07/19 10.5					10.5	15 Jul 2019		
	550,000.000	Local		100.311364	551,712.50	106.750000	587,125.00	35,412.50	0.31
		Base		100.311364	551,712.50	106.750000	587,125.00	35,412.50	0.31
23327BAA1	DJO FIN LLC/DJO FIN COR COMPANY GUAR 11/14 10.875					10.875	15 Nov 2014		
	740,000.000	Local		99.934966	739,518.75	101.750000	752,950.00	13,431.25	0.40
		Base		99.934966	739,518.75	101.750000	752,950.00	13,431.25	0.40
233707AA6	DAE AVIATION HOLDINGS COMPANY GUAR 144A 08/15 11.25					11.25	01 Aug 2015		
	430,000.000	Local		97.272170	418,270.33	104.000000	447,200.00	28,929.67	0.24
		Base		97.272170	418,270.33	104.000000	447,200.00	28,929.67	0.24
235825AA4	DANA HOLDING CORP SR UNSECURED 02/19 6.5					6.5	15 Feb 2019		
	290,000.000	Local		100.480262	291,392.76	108.000000	313,200.00	21,807.24	0.17
		Base		100.480262	291,392.76	108.000000	313,200.00	21,807.24	0.17
235825AB2	DANA HOLDING CORP SR UNSECURED 02/21 6.75					6.75	15 Feb 2021		
	245,000.000	Local		101.992347	249,881.25	108.250000	265,212.50	15,331.25	0.14
		Base		101.992347	249,881.25	108.250000	265,212.50	15,331.25	0.14
23918KAL2	DAVITA INC COMPANY GUAR 11/18 6.375					6.375	01 Nov 2018		
	290,000.000	Local		100.000000	290,000.00	106.000000	307,400.00	17,400.00	0.16
		Base		100.000000	290,000.00	106.000000	307,400.00	17,400.00	0.16
23918KAM0	DAVITA INC COMPANY GUAR 11/20 6.625					6.625	01 Nov 2020		
	180,000.000	Local		100.000000	180,000.00	107.250000	193,050.00	13,050.00	0.10
		Base		100.000000	180,000.00	107.250000	193,050.00	13,050.00	0.10

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
24713EAA5	DELPHI CORP COMPANY GUAR 144A 05/19 5.875					5.875	15 May 2019		
	640,000.000	Local		99.878906	639,225.00	105.500000	675,200.00	35,975.00	0.36
		Base		99.878906	639,225.00	105.500000	675,200.00	35,975.00	0.36
24823UAG3	DENBURY RESOURCES INC COMPANY GUAR 02/20 8.25					8.25	15 Feb 2020		
	493,000.000	Local		100.000000	493,000.00	114.000000	562,020.00	69,020.00	0.30
		Base		100.000000	493,000.00	114.000000	562,020.00	69,020.00	0.30
254423AB2	DINEEQUITY INC COMPANY GUAR 10/18 9.5					9.5	30 Oct 2018		
	1,125,000.000	Local		103.028612	1,159,071.88	110.250000	1,240,312.50	81,240.62	0.66
		Base		103.028612	1,159,071.88	110.250000	1,240,312.50	81,240.62	0.66
25470XAE5	DISH DBS CORP COMPANY GUAR 06/21 6.75					6.75	01 Jun 2021		
	290,000.000	Local		99.093000	287,369.70	111.000000	321,900.00	34,530.30	0.17
		Base		99.093000	287,369.70	111.000000	321,900.00	34,530.30	0.17
257867AX9	RR DONNELLEY + SONS CO SR UNSECURED 05/18 7.25					7.25	15 May 2018		
	345,000.000	Local		99.360983	342,795.39	99.250000	342,412.50	-382.89	0.18
		Base		99.360983	342,795.39	99.250000	342,412.50	-382.89	0.18
26112TAE6	QUAPAW DOWNSTREAM DEVELO SR SECURED 144A 07/19 10.5					10.5	01 Jul 2019		
	90,000.000	Local		99.337000	89,403.30	102.500000	92,250.00	2,846.70	0.05
		Base		99.337000	89,403.30	102.500000	92,250.00	2,846.70	0.05
27876GBH0	DISH DBS CORP COMPANY GUAR 05/15 7.75					7.75	31 May 2015		
	325,000.000	Local		107.625000	349,781.25	113.125000	367,656.25	17,875.00	0.19
		Base		107.625000	349,781.25	113.125000	367,656.25	17,875.00	0.19
284710AE0	ELDORADO RESORTS LLC/CAP SR SECURED 144A 06/19 8.625					8.625	15 Jun 2019		
	405,000.000	Local		84.080247	340,525.00	95.250000	385,762.50	45,237.50	0.20
		Base		84.080247	340,525.00	95.250000	385,762.50	45,237.50	0.20
29264FAG1	ENDO PHARMACEUT HLDGS IN COMPANY GUAR 07/19 7.					7.0	15 Jul 2019		
	230,000.000	Local		100.000000	230,000.00	110.000000	253,000.00	23,000.00	0.13
		Base		100.000000	230,000.00	110.000000	253,000.00	23,000.00	0.13
29264FAJ5	ENDO PHARMACEUT HLDGS IN COMPANY GUAR 01/22 7.25					7.25	15 Jan 2022		
	110,000.000	Local		100.000000	110,000.00	111.250000	122,375.00	12,375.00	0.06
		Base		100.000000	110,000.00	111.250000	122,375.00	12,375.00	0.06

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
29269QAA5	ENERGY FUTURE/EFIH FINAN SR SECURED 12/20 10.					10.0	01 Dec 2020		
	965,000.000	Local		102.107317	985,335.61	108.625000	1,048,231.25	62,895.64	0.55
		Base		102.107317	985,335.61	108.625000	1,048,231.25	62,895.64	0.55
29444UAK2	EQUINIX INC SR UNSECURED 07/21 7.					7.0	15 Jul 2021		
	535,000.000	Local		99.841121	534,150.00	110.500000	591,175.00	57,025.00	0.31
		Base		99.841121	534,150.00	110.500000	591,175.00	57,025.00	0.31
302051AQ0	EXIDE TECHNOLOGIES SR SECURED 02/18 8.625					8.625	01 Feb 2018		
	565,000.000	Local		94.477876	533,800.00	77.750000	439,287.50	-94,512.50	0.23
		Base		94.477876	533,800.00	77.750000	439,287.50	-94,512.50	0.23
302203AA2	EXPRO FINANCE LUXEMBOURG SR SECURED 144A 12/16 8.5					8.5	15 Dec 2016		
	735,000.000	Local		97.038661	713,234.16	89.750000	659,662.50	-53,571.66	0.35
		Base		97.038661	713,234.16	89.750000	659,662.50	-53,571.66	0.35
30250XAA9	FGI OPERATING CO INC SR SECURED 08/15 10.25					10.25	01 Aug 2015		
	460,000.000	Local		101.310330	466,027.52	107.313000	493,639.80	27,612.28	0.26
		Base		101.310330	466,027.52	107.313000	493,639.80	27,612.28	0.26
302941AG4	FTI CONSULTING INC COMPANY GUAR 10/16 7.75					7.75	01 Oct 2016		
	255,000.000	Local		100.676471	256,725.00	104.125000	265,518.75	8,793.75	0.14
		Base		100.676471	256,725.00	104.125000	265,518.75	8,793.75	0.14
303901AE2	FAIRFAX FINANCIAL HLDGS SR UNSECURED 07/37 7.75					7.75	15 Jul 2037		
	660,000.000	Local		51.250000	338,250.00	98.493000	650,053.80	311,803.80	0.34
		Base		51.250000	338,250.00	98.493000	650,053.80	311,803.80	0.34
303901AG7	FAIRFAX FINANCIAL HLDGS SR UNSECURED 04/18 7.375					7.375	15 Apr 2018		
	205,000.000	Local		57.670732	118,225.00	109.206000	223,872.30	105,647.30	0.12
		Base		57.670732	118,225.00	109.206000	223,872.30	105,647.30	0.12
31620MAB2	FIDELITY NATIONAL INFORM COMPANY GUAR 07/17 7.625					7.625	15 Jul 2017		
	280,000.000	Local		100.000000	280,000.00	109.125000	305,550.00	25,550.00	0.16
		Base		100.000000	280,000.00	109.125000	305,550.00	25,550.00	0.16
31620MAD8	FIDELITY NATIONAL INFORM COMPANY GUAR 07/20 7.875					7.875	15 Jul 2020		
	90,000.000	Local		100.000000	90,000.00	112.500000	101,250.00	11,250.00	0.05
		Base		100.000000	90,000.00	112.500000	101,250.00	11,250.00	0.05

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
31620MAE6	FIDELITY NATIONAL INFORM COMPANY GUAR 144A 07/17 7.625					7.625	15 Jul 2017		
	140,000.000	Local		105.375000	147,525.00	108.625000	152,075.00	4,550.00	0.08
		Base		105.375000	147,525.00	108.625000	152,075.00	4,550.00	0.08
31660BAA9	FIESTA RESTAURANT GROUP SECURED 144A 08/16 8.875					8.875	15 Aug 2016		
	255,000.000	Local		100.000000	255,000.00	103.875000	264,881.25	9,881.25	0.14
		Base		100.000000	255,000.00	103.875000	264,881.25	9,881.25	0.14
318169AA7	FIREKEEPERS DEV AUTHORIT SR SECURED 144A 05/15 13.875					13.875	01 May 2015		
	95,000.000	Local		72.000000	68,400.00	112.125000	106,518.75	38,118.75	0.06
		Base		72.000000	68,400.00	112.125000	106,518.75	38,118.75	0.06
340627AB4	FLORIDA EAST COAST HLDGS SR UNSECURED 08/17 10.5					10.5	01 Aug 2017		
	194,662.000	Local		98.426760	191,599.50	80.000000	155,729.60	-35,869.90	0.08
		Base		98.426760	191,599.50	80.000000	155,729.60	-35,869.90	0.08
34063PAB3	FLORIDA EAST RR SR SECURED 02/17 8.125					8.125	01 Feb 2017		
	1,015,000.000	Local		103.339286	1,048,893.75	101.000000	1,025,150.00	-23,743.75	0.54
		Base		103.339286	1,048,893.75	101.000000	1,025,150.00	-23,743.75	0.54
345277AB3	FORD HOLDINGS INC COMPANY GUAR 03/20 9.375					9.375	01 Mar 2020		
	145,000.000	Local		86.375000	125,243.75	123.500000	179,075.00	53,831.25	0.09
		Base		86.375000	125,243.75	123.500000	179,075.00	53,831.25	0.09
345277AE7	FORD HOLDINGS INC COMPANY GUAR 03/30 9.3					9.3	01 Mar 2030		
	210,000.000	Local		103.705357	217,781.25	128.000000	268,800.00	51,018.75	0.14
		Base		103.705357	217,781.25	128.000000	268,800.00	51,018.75	0.14
345397VH3	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/15 12.					12.0	15 May 2015		
	645,000.000	Local		109.325581	705,150.00	125.744000	811,048.80	105,898.80	0.43
		Base		109.325581	705,150.00	125.744000	811,048.80	105,898.80	0.43
345397VK6	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/12 7.5					7.5	01 Aug 2012		
	315,000.000	Local		91.589000	288,505.35	102.214000	321,974.10	33,468.75	0.17
		Base		91.589000	288,505.35	102.214000	321,974.10	33,468.75	0.17
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125					8.125	15 Jan 2020		
	380,000.000	Local		99.553684	378,304.00	124.695000	473,841.00	95,537.00	0.25
		Base		99.553684	378,304.00	124.695000	473,841.00	95,537.00	0.25

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
345397VX8	FORD MOTOR CREDIT CO LLC 02/17 4.25					4.25	03 Feb 2017		
	280,000.000	Local		100.000000	280,000.00	102.831000	287,926.80	7,926.80	0.15
		Base		100.000000	280,000.00	102.831000	287,926.80	7,926.80	0.15
35803QAD9	FRESENIUS MED CARE US COMPANY GUAR 07/17 6.875					6.875	15 Jul 2017		
	590,000.000	Local		98.225000	579,527.50	111.000000	654,900.00	75,372.50	0.35
		Base		98.225000	579,527.50	111.000000	654,900.00	75,372.50	0.35
35914PAJ4	FRONTIER OIL CORP COMPANY GUAR 09/16 8.5					8.5	15 Sep 2016		
	335,000.000	Local		98.580000	330,243.00	107.000000	358,450.00	28,207.00	0.19
		Base		98.580000	330,243.00	107.000000	358,450.00	28,207.00	0.19
35914PAK1	FRONTIER OIL CORP COMPANY GUAR 11/18 6.875					6.875	15 Nov 2018		
	325,000.000	Local		100.000000	325,000.00	103.500000	336,375.00	11,375.00	0.18
		Base		100.000000	325,000.00	103.500000	336,375.00	11,375.00	0.18
36155WAF3	GCI INC SR UNSECURED 11/19 8.625					8.625	15 Nov 2019		
	750,000.000	Local		103.377667	775,332.50	109.000000	817,500.00	42,167.50	0.43
		Base		103.377667	775,332.50	109.000000	817,500.00	42,167.50	0.43
36155WAH9	GCI INC SR UNSECURED 06/21 6.75					6.75	01 Jun 2021		
	360,000.000	Local		100.694444	362,500.00	101.250000	364,500.00	2,000.00	0.19
		Base		100.694444	362,500.00	101.250000	364,500.00	2,000.00	0.19
36186CBW2	ALLY FINANCIAL INC COMPANY GUAR 12/14 6.75					6.75	01 Dec 2014		
	562,000.000	Local		71.008000	399,064.96	105.625000	593,612.50	194,547.54	0.31
		Base		71.008000	399,064.96	105.625000	593,612.50	194,547.54	0.31
36186CBY8	ALLY FINANCIAL INC COMPANY GUAR 11/31 8.					8.0	01 Nov 2031		
	385,000.000	Local		72.670239	279,780.42	111.625000	429,756.25	149,975.83	0.23
		Base		72.670239	279,780.42	111.625000	429,756.25	149,975.83	0.23
36186CBZ5	ALLY FINANCIAL INC SR UNSECURED 12/13 7.5					7.5	31 Dec 2013		
	245,000.000	Local		100.750000	246,837.50	106.500000	260,925.00	14,087.50	0.14
		Base		100.750000	246,837.50	106.500000	260,925.00	14,087.50	0.14
370425RZ5	ALLY FINANCIAL INC SR UNSECURED 11/31 8.					8.0	01 Nov 2031		
	185,000.000	Local		97.662162	180,675.00	108.505000	200,734.25	20,059.25	0.11
		Base		97.662162	180,675.00	108.505000	200,734.25	20,059.25	0.11

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

Books Closed

Prepared by State Street



# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
37045XAA4	GENERAL MOTORS FINL CO COMPANY GUAR 144A 06/18 6.75					6.75	01 Jun 2018		
	820,000.000	Local	100.000000	820,000.00	107.500000	881,500.00	61,500.00	0.47	
		Base	100.000000	820,000.00	107.500000	881,500.00	61,500.00	0.47	
37244DAC3	GENON ENERGY INC SR UNSECURED 10/18 9.5					9.5	15 Oct 2018		
	705,000.000	Local	96.338369	679,185.50	95.500000	673,275.00	-5,910.50	0.36	
		Base	96.338369	679,185.50	95.500000	673,275.00	-5,910.50	0.36	
373200AV6	GEORGIA GULF CORPORATION SR SECURED 144A 01/17 9.					9.0	15 Jan 2017		
	590,000.000	Local	102.998517	607,691.25	111.750000	659,325.00	51,633.75	0.35	
		Base	102.998517	607,691.25	111.750000	659,325.00	51,633.75	0.35	
373298BN7	GEORGIA PACIFIC LLC SR UNSECURED 12/25 7.375					7.375	01 Dec 2025		
	730,000.000	Local	80.043000	584,313.90	124.674000	910,120.20	325,806.30	0.48	
		Base	80.043000	584,313.90	124.674000	910,120.20	325,806.30	0.48	
373298BP2	GEORGIA PACIFIC LLC SR UNSECURED 06/28 7.25					7.25	01 Jun 2028		
	35,000.000	Local	89.214286	31,225.00	121.886000	42,660.10	11,435.10	0.02	
		Base	89.214286	31,225.00	121.886000	42,660.10	11,435.10	0.02	
373298BU1	GEORGIA PACIFIC LLC SR UNSECURED 05/31 8.875					8.875	15 May 2031		
	170,000.000	Local	100.071018	170,120.73	138.474000	235,405.80	65,285.07	0.12	
		Base	100.071018	170,120.73	138.474000	235,405.80	65,285.07	0.12	
37331NAA9	GEORGIA PACIFIC LLC COMPANY GUAR 144A 05/16 8.25					8.25	01 May 2016		
	440,000.000	Local	96.155000	423,082.00	110.783000	487,445.20	64,363.20	0.26	
		Base	96.155000	423,082.00	110.783000	487,445.20	64,363.20	0.26	
390607AB5	GREAT LAKES DREDGE+DOCK COMPANY GUAR 02/19 7.375					7.375	01 Feb 2019		
	615,000.000	Local	101.063008	621,537.50	104.250000	641,137.50	19,600.00	0.34	
		Base	101.063008	621,537.50	104.250000	641,137.50	19,600.00	0.34	
392485AC2	GREEKTOWN SUPERHOLDINGS SECURED 07/15 13.					13.0	01 Jul 2015		
	615,000.000	Local	109.225610	671,737.50	109.750000	674,962.50	3,225.00	0.36	
		Base	109.225610	671,737.50	109.750000	674,962.50	3,225.00	0.36	
398433AF9	GRIFFON CORPORATION COMPANY GUAR 04/18 7.125					7.125	01 Apr 2018		
	440,000.000	Local	100.000000	440,000.00	104.000000	457,600.00	17,600.00	0.24	
		Base	100.000000	440,000.00	104.000000	457,600.00	17,600.00	0.24	

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
398436AA3	GRIFOLS INC COMPANY GUAR 02/18 8.25					8.25	01 Feb 2018		
	685,000.000	Local	102.978102	705,400.00	108.500000	743,225.00	37,825.00	0.39	
		Base	102.978102	705,400.00	108.500000	743,225.00	37,825.00	0.39	
404119AH2	HCA INC SR UNSECURED 07/13 6.75					6.75	15 Jul 2013		
	375,000.000	Local	81.677915	306,292.18	104.750000	392,812.50	86,520.32	0.21	
		Base	81.677915	306,292.18	104.750000	392,812.50	86,520.32	0.21	
404119AP4	HCA INC SR UNSECURED 01/15 6.375					6.375	15 Jan 2015		
	440,000.000	Local	102.325284	450,231.25	106.000000	466,400.00	16,168.75	0.25	
		Base	102.325284	450,231.25	106.000000	466,400.00	16,168.75	0.25	
404119AR0	HCA INC SR UNSECURED 02/16 6.5					6.5	15 Feb 2016		
	140,000.000	Local	102.500000	143,500.00	106.000000	148,400.00	4,900.00	0.08	
		Base	102.500000	143,500.00	106.000000	148,400.00	4,900.00	0.08	
404119BD0	HCA INC SECURED 02/17 9.875					9.875	15 Feb 2017		
	75,000.000	Local	96.673000	72,504.75	109.375000	82,031.25	9,526.50	0.04	
		Base	96.673000	72,504.75	109.375000	82,031.25	9,526.50	0.04	
404119BF5	HCA INC SR SECURED 04/19 8.5					8.5	15 Apr 2019		
	490,000.000	Local	96.755000	474,099.50	112.000000	548,800.00	74,700.50	0.29	
		Base	96.755000	474,099.50	112.000000	548,800.00	74,700.50	0.29	
404119BL2	HCA INC COMPANY GUAR 10/18 8.					8.0	01 Oct 2018		
	355,000.000	Local	100.000000	355,000.00	110.250000	391,387.50	36,387.50	0.21	
		Base	100.000000	355,000.00	110.250000	391,387.50	36,387.50	0.21	
404121AD7	HCA INC COMPANY GUAR 02/22 7.5					7.5	15 Feb 2022		
	180,000.000	Local	100.000000	180,000.00	108.250000	194,850.00	14,850.00	0.10	
		Base	100.000000	180,000.00	108.250000	194,850.00	14,850.00	0.10	
40412CAB7	HCA HOLDINGS INC SR UNSECURED 05/21 7.75					7.75	15 May 2021		
	240,000.000	Local	100.000000	240,000.00	105.250000	252,600.00	12,600.00	0.13	
		Base	100.000000	240,000.00	105.250000	252,600.00	12,600.00	0.13	
404303AB5	HSN INC COMPANY GUAR 08/16 11.25					11.25	01 Aug 2016		
	575,000.000	Local	99.352000	571,274.00	109.625000	630,343.75	59,069.75	0.33	
		Base	99.352000	571,274.00	109.625000	630,343.75	59,069.75	0.33	

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
410345AF9	HANESBRANDS INC COMPANY GUAR 12/16 8.					8.0	15 Dec 2016		
	295,000.000	Local	99.501739	293,530.13	111.250000	328,187.50	34,657.37	0.17	
		Base	99.501739	293,530.13	111.250000	328,187.50	34,657.37	0.17	
41043FAJ8	HANGER ORTHOPEDIC GROUP COMPANY GUAR 11/18 7.125					7.125	15 Nov 2018		
	900,000.000	Local	100.411111	903,700.00	105.625000	950,625.00	46,925.00	0.50	
		Base	100.411111	903,700.00	105.625000	950,625.00	46,925.00	0.50	
41321TAA0	HARMONY FOODS CORP SR SECURED 144A 05/16 10.					10.0	01 May 2016		
	525,000.000	Local	100.829899	529,356.97	102.750000	539,437.50	10,080.53	0.29	
		Base	100.829899	529,356.97	102.750000	539,437.50	10,080.53	0.29	
421933AK8	HEALTH MANAGEMENT ASSOC SR UNSECURED 144A 01/20 7.375					7.375	15 Jan 2020		
	285,000.000	Local	100.307018	285,875.00	104.250000	297,112.50	11,237.50	0.16	
		Base	100.307018	285,875.00	104.250000	297,112.50	11,237.50	0.16	
42210PAQ5	HEADWATERS INC SECURED 04/19 7.625					7.625	01 Apr 2019		
	765,000.000	Local	95.846405	733,225.00	96.000000	734,400.00	1,175.00	0.39	
		Base	95.846405	733,225.00	96.000000	734,400.00	1,175.00	0.39	
435758AD9	HOLLYFRONTIER CORP COMPANY GUAR 06/17 9.875					9.875	15 Jun 2017		
	380,000.000	Local	94.105000	357,599.00	111.750000	424,650.00	67,051.00	0.22	
		Base	94.105000	357,599.00	111.750000	424,650.00	67,051.00	0.22	
44107TAK2	HOST HOTELS + RESORTS LP COMPANY GUAR 11/20 6.					6.0	01 Nov 2020		
	120,000.000	Local	100.000000	120,000.00	108.625000	130,350.00	10,350.00	0.07	
		Base	100.000000	120,000.00	108.625000	130,350.00	10,350.00	0.07	
44107TAM8	HOST HOTELS + RESORTS LP UNSUBORDINAT 06/19 5.875					5.875	15 Jun 2019		
	500,000.000	Local	99.261720	496,308.60	108.000000	540,000.00	43,691.40	0.29	
		Base	99.261720	496,308.60	108.000000	540,000.00	43,691.40	0.29	
44107TAN6	HOST HOTELS + RESORTS LP COMPANY GUAR 144A 10/21 6.					6.0	01 Oct 2021		
	110,000.000	Local	100.000000	110,000.00	108.875000	119,762.50	9,762.50	0.06	
		Base	100.000000	110,000.00	108.875000	119,762.50	9,762.50	0.06	
44108EAY4	HOST HOTELS + RESORTS LP COMPANY GUAR 03/15 6.375					6.375	15 Mar 2015		
	155,000.000	Local	80.500000	124,775.00	101.313000	157,035.15	32,260.15	0.08	
		Base	80.500000	124,775.00	101.313000	157,035.15	32,260.15	0.08	

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
44108EBA5	HOST HOTELS + RESORTS LP COMPANY GUAR 06/16 6.75					6.75	01 Jun 2016		
	530,000.000	Local		81.670991	432,856.25	103.375000	547,887.50	115,031.25	0.29
		Base		81.670991	432,856.25	103.375000	547,887.50	115,031.25	0.29
44332LAB6	HUB INTL HOLDINGS SR UNSECURED 144A 12/14 9.					9.0	15 Dec 2014		
	305,000.000	Local		99.358026	303,041.98	102.250000	311,862.50	8,820.52	0.16
		Base		99.358026	303,041.98	102.250000	311,862.50	8,820.52	0.16
444454AA0	HUGHES SATELLITE SYSTEMS COMPANY GUAR 06/21 7.625					7.625	15 Jun 2021		
	540,000.000	Local		101.101839	545,949.93	108.500000	585,900.00	39,950.07	0.31
		Base		101.101839	545,949.93	108.500000	585,900.00	39,950.07	0.31
444454AB8	HUGHES SATELITE SYSTEMS SR SECURED 06/19 6.5					6.5	15 Jun 2019		
	360,000.000	Local		100.000000	360,000.00	106.000000	381,600.00	21,600.00	0.20
		Base		100.000000	360,000.00	106.000000	381,600.00	21,600.00	0.20
446413AB2	HUNTINGTON INGALLS INDUS COMPANY GUAR 03/18 6.875					6.875	15 Mar 2018		
	160,000.000	Local		101.335938	162,137.50	105.250000	168,400.00	6,262.50	0.09
		Base		101.335938	162,137.50	105.250000	168,400.00	6,262.50	0.09
446413AD8	HUNTINGTON INGALLS INDUS COMPANY GUAR 03/21 7.125					7.125	15 Mar 2021		
	345,000.000	Local		102.387681	353,237.50	107.125000	369,581.25	16,343.75	0.20
		Base		102.387681	353,237.50	107.125000	369,581.25	16,343.75	0.20
44701QAV4	HUNTSMAN INTL LLC COMPANY GUAR 06/16 5.5					5.5	30 Jun 2016		
	450,000.000	Local		86.750000	390,375.00	99.875000	449,437.50	59,062.50	0.24
		Base		86.750000	390,375.00	99.875000	449,437.50	59,062.50	0.24
44981UAA2	INC RESEARCH LLC SR UNSECURED 144A 07/19 11.5					11.5	15 Jul 2019		
	560,000.000	Local		97.968750	548,625.00	96.000000	537,600.00	-11,025.00	0.28
		Base		97.968750	548,625.00	96.000000	537,600.00	-11,025.00	0.28
450912AC4	SHERATON HOLDING CORP COMPANY GUAR 11/15 7.375					7.375	15 Nov 2015		
	590,000.000	Local		79.792373	470,775.00	115.000000	678,500.00	207,725.00	0.36
		Base		79.792373	470,775.00	115.000000	678,500.00	207,725.00	0.36
451102AB3	ICAHN ENTERPRISES LP COMPANY GUAR 08/13 VAR					4.0	15 Aug 2013		
	905,000.000	Local		88.840531	804,006.81	100.600000	910,430.00	106,423.19	0.48
		Base		88.840531	804,006.81	100.600000	910,430.00	106,423.19	0.48

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC

MACKAY SHIELDS, LLC

FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
45169UAC9	IGATE CORP COMPANY GUAR 05/16 9.					9.0	01 May 2016		
	465,000.000	Local	98.817204	459,500.00	108.750000	505,687.50	46,187.50	0.27	
		Base	98.817204	459,500.00	108.750000	505,687.50	46,187.50	0.27	
45763PAC0	INMARSAT FINANCE PLC COMPANY GUAR 144A 12/17 7.375					7.375	01 Dec 2017		
	170,000.000	Local	99.256000	168,735.20	107.000000	181,900.00	13,164.80	0.10	
		Base	99.256000	168,735.20	107.000000	181,900.00	13,164.80	0.10	
458204AH7	INTELSAT LUXEMBOURG SA COMPANY GUAR 02/17 11.25					11.25	04 Feb 2017		
	760,000.000	Local	91.834882	697,945.10	103.125000	783,750.00	85,804.90	0.41	
		Base	91.834882	697,945.10	103.125000	783,750.00	85,804.90	0.41	
45824TAE5	INTELSAT JACKSON HLDG COMPANY GUAR 04/19 7.25					7.25	01 Apr 2019		
	540,000.000	Local	100.000000	540,000.00	105.000000	567,000.00	27,000.00	0.30	
		Base	100.000000	540,000.00	105.000000	567,000.00	27,000.00	0.30	
45824TAG0	INTELSAT JACKSON HLDG COMPANY GUAR 04/21 7.5					7.5	01 Apr 2021		
	265,000.000	Local	100.000000	265,000.00	105.750000	280,237.50	15,237.50	0.15	
		Base	100.000000	265,000.00	105.750000	280,237.50	15,237.50	0.15	
458665AR7	INTERFACE INC COMPANY GUAR 12/18 7.625					7.625	01 Dec 2018		
	500,000.000	Local	100.000000	500,000.00	109.375000	546,875.00	46,875.00	0.29	
		Base	100.000000	500,000.00	109.375000	546,875.00	46,875.00	0.29	
45903PAA5	INTL AUTOMOTIVE COMPONEN SR SECURED 144A 06/18 9.125					9.125	01 Jun 2018		
	240,000.000	Local	100.000000	240,000.00	89.000000	213,600.00	-26,400.00	0.11	
		Base	100.000000	240,000.00	89.000000	213,600.00	-26,400.00	0.11	
46122EAD7	INVENTIV HEALTH INC SENIOR NOTES 144A 08/18 10.					10.0	15 Aug 2018		
	480,000.000	Local	93.750000	450,000.00	91.000000	436,800.00	-13,200.00	0.23	
		Base	93.750000	450,000.00	91.000000	436,800.00	-13,200.00	0.23	
462613AE0	IPALCO ENTERPRISES INC SR SECURED 144A 04/16 7.25					7.25	01 Apr 2016		
	265,000.000	Local	98.526000	261,093.90	111.000000	294,150.00	33,056.10	0.16	
		Base	98.526000	261,093.90	111.000000	294,150.00	33,056.10	0.16	
46262EAE5	IPAYMENT INC COMPANY GUAR 05/18 10.25					10.25	15 May 2018		
	270,000.000	Local	100.000000	270,000.00	95.500000	257,850.00	-12,150.00	0.14	
		Base	100.000000	270,000.00	95.500000	257,850.00	-12,150.00	0.14	

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
46322VAA3	IRONSHORE HOLDGS US INC COMPANY GUAR 144A 05/20 8.5					8.5	15 May 2020		
	415,000.000	Local	100.218434	415,906.50	108.331000	449,573.65	33,667.15	0.24	
		Base	100.218434	415,906.50	108.331000	449,573.65	33,667.15	0.24	
469815AG9	JACOBS ENTERTAINMENT COMPANY GUAR 06/14 9.75					9.75	15 Jun 2014		
	600,000.000	Local	80.929167	485,575.00	96.250000	577,500.00	91,925.00	0.31	
		Base	80.929167	485,575.00	96.250000	577,500.00	91,925.00	0.31	
47009XAA7	JAGUAR LAND ROVER PLC COMPANY GUAR 144A 05/18 7.75					7.75	15 May 2018		
	330,000.000	Local	101.852273	336,112.50	103.500000	341,550.00	5,437.50	0.18	
		Base	101.852273	336,112.50	103.500000	341,550.00	5,437.50	0.18	
47009XAB5	JAGUAR LAND ROVER PLC COMPANY GUAR 144A 05/21 8.125					8.125	15 May 2021		
	595,000.000	Local	100.419708	597,497.26	103.250000	614,337.50	16,840.24	0.32	
		Base	100.419708	597,497.26	103.250000	614,337.50	16,840.24	0.32	
47102XAF2	JANUS CAPITAL GROUP INC SR UNSECURED 06/17 6.7					6.7	15 Jun 2017		
	380,000.000	Local	52.750000	200,450.00	107.911000	410,061.80	209,611.80	0.22	
		Base	52.750000	200,450.00	107.911000	410,061.80	209,611.80	0.22	
47102XAG0	JANUS CAPITAL GROUP INC SR UNSECURED 07/14 3.25					3.25	15 Jul 2014		
	475,000.000	Local	103.420701	491,248.33	108.125000	513,593.75	22,345.42	0.27	
		Base	103.420701	491,248.33	108.125000	513,593.75	22,345.42	0.27	
471109AB4	JARDEN CORP COMPANY GUAR 05/17 7.5					7.5	01 May 2017		
	430,000.000	Local	97.156977	417,775.00	110.250000	474,075.00	56,300.00	0.25	
		Base	97.156977	417,775.00	110.250000	474,075.00	56,300.00	0.25	
471109AE8	JARDEN CORP COMPANY GUAR 11/22 6.125					6.125	15 Nov 2022		
	70,000.000	Local	100.000000	70,000.00	105.813000	74,069.10	4,069.10	0.04	
		Base	100.000000	70,000.00	105.813000	74,069.10	4,069.10	0.04	
475793AA3	JELD WEN ESCROW CORP SR SECURED 144A 10/17 12.25					12.25	15 Oct 2017		
	500,000.000	Local	97.419000	487,095.00	111.500000	557,500.00	70,405.00	0.29	
		Base	97.419000	487,095.00	111.500000	557,500.00	70,405.00	0.29	
48238QAD7	KAR AUCTION SERVICES COMPANY GUAR 05/14 VAR					4.54685	01 May 2014		
	170,000.000	Local	93.500000	158,950.00	99.500000	169,150.00	10,200.00	0.09	
		Base	93.500000	158,950.00	99.500000	169,150.00	10,200.00	0.09	

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
49926AAA3	KNOWLEDGE LEARNING CTR COMPANY GUAR 144A 02/15 7.75					7.75	01 Feb 2015		
	690,000.000	Local		95.863225	661,456.25	84.000000	579,600.00	-81,856.25	0.31
		Base		95.863225	661,456.25	84.000000	579,600.00	-81,856.25	0.31
500605AE0	KOPPERS INC COMPANY GUAR 12/19 7.875					7.875	01 Dec 2019		
	470,000.000	Local		99.094938	465,746.21	107.000000	502,900.00	37,153.79	0.27
		Base		99.094938	465,746.21	107.000000	502,900.00	37,153.79	0.27
513075AV3	LAMAR MEDIA CORP COMPANY GUAR 04/14 9.75					9.75	01 Apr 2014		
	270,000.000	Local		89.979000	242,943.30	113.750000	307,125.00	64,181.70	0.16
		Base		89.979000	242,943.30	113.750000	307,125.00	64,181.70	0.16
513075AZ4	LAMAR MEDIA CORP COMPANY GUAR 144A 02/22 5.875					5.875	01 Feb 2022		
	205,000.000	Local		100.000000	205,000.00	104.375000	213,968.75	8,968.75	0.11
		Base		100.000000	205,000.00	104.375000	213,968.75	8,968.75	0.11
516545AC4	LANTHEUS MEDICAL IMAGING COMPANY GUAR 05/17 9.75					9.75	15 May 2017		
	705,000.000	Local		103.925532	732,675.00	82.500000	581,625.00	-151,050.00	0.31
		Base		103.925532	732,675.00	82.500000	581,625.00	-151,050.00	0.31
521865AQ8	LEAR CORP COMPANY GUAR 12/16 8.75					8.75	01 Dec 2016		
	285,000.000	Local			0.00	0.150000	427.50	427.50	0.00
		Base			0.00	0.150000	427.50	427.50	0.00
52602EAC6	LENDER PROCESS SERVICES COMPANY GUAR 07/16 8.125					8.125	01 Jul 2016		
	745,000.000	Local		103.539430	771,368.75	104.250000	776,662.50	5,293.75	0.41
		Base		103.539430	771,368.75	104.250000	776,662.50	5,293.75	0.41
527288BD5	LEUCADIA NATIONAL CORP SR UNSECURED 09/15 8.125					8.125	15 Sep 2015		
	450,000.000	Local		98.717333	444,228.00	111.250000	500,625.00	56,397.00	0.26
		Base		98.717333	444,228.00	111.250000	500,625.00	56,397.00	0.26
52989LAE9	LIBBEY GLASS INC SR SECURED 02/15 10.					10.0	15 Feb 2015		
	535,000.000	Local		99.173394	530,577.66	107.375000	574,456.25	43,878.59	0.30
		Base		99.173394	530,577.66	107.375000	574,456.25	43,878.59	0.30
532716AT4	LIMITED BRANDS INC COMPANY GUAR 04/21 6.625					6.625	01 Apr 2021		
	335,000.000	Local		100.000000	335,000.00	110.000000	368,500.00	33,500.00	0.19
		Base		100.000000	335,000.00	110.000000	368,500.00	33,500.00	0.19

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
532716AU1	LIMITED BRANDS INC COMPANY GUAR 02/22 5.625					5.625	15 Feb 2022		
	280,000.000	Local		100.000000	280,000.00	103.000000	288,400.00	8,400.00	0.15
		Base		100.000000	280,000.00	103.000000	288,400.00	8,400.00	0.15
536020AB6	LINN ENERGY LLC COMPANY GUAR 07/18 9.875					9.875	01 Jul 2018		
	228,000.000	Local		97.964526	223,359.12	109.875000	250,515.00	27,155.88	0.13
		Base		97.964526	223,359.12	109.875000	250,515.00	27,155.88	0.13
536022AD8	LINN ENERGY LLC/FIN CORP COMPANY GUAR 05/17 11.75					11.75	15 May 2017		
	159,000.000	Local		95.081000	151,178.79	113.250000	180,067.50	28,888.71	0.10
		Base		95.081000	151,178.79	113.250000	180,067.50	28,888.71	0.10
536022AG1	LINN ENERGY LLC/FIN CORP COMPANY GUAR 144A 05/19 6.5					6.5	15 May 2019		
	180,000.000	Local		99.232000	178,617.60	102.000000	183,600.00	4,982.40	0.10
		Base		99.232000	178,617.60	102.000000	183,600.00	4,982.40	0.10
549463AE7	ALCATEL LUCENT USA INC SR UNSECURED 03/29 6.45					6.45	15 Mar 2029		
	308,000.000	Local		74.354773	229,012.70	77.000000	237,160.00	8,147.30	0.13
		Base		74.354773	229,012.70	77.000000	237,160.00	8,147.30	0.13
550060AC1	LUMBERMENS MUTUAL CASLTY NOTES 144A 12/37 8.3					8.3	01 Dec 2037		
	630,000.000	Local		27.323413	172,137.50	0.260000	1,638.00	-170,499.50	0.00
		Base		27.323413	172,137.50	0.260000	1,638.00	-170,499.50	0.00
552715AC8	MEMC ELECTRONICS MATERIA COMPANY GUAR 04/19 7.75					7.75	01 Apr 2019		
	520,000.000	Local		96.028846	499,350.00	84.750000	440,700.00	-58,650.00	0.23
		Base		96.028846	499,350.00	84.750000	440,700.00	-58,650.00	0.23
552953AR2	MGM RESORTS INTL COMPANY GUAR 07/15 6.625					6.625	15 Jul 2015		
	125,000.000	Local		82.270000	102,837.50	101.250000	126,562.50	23,725.00	0.07
		Base		82.270000	102,837.50	101.250000	126,562.50	23,725.00	0.07
552953BC4	MGM RESORTS INTL COMPANY GUAR 06/16 7.5					7.5	01 Jun 2016		
	310,000.000	Local		89.770161	278,287.50	101.750000	315,425.00	37,137.50	0.17
		Base		89.770161	278,287.50	101.750000	315,425.00	37,137.50	0.17
552953BE0	MGM RESORTS INTL SR SECURED 11/13 13.					13.0	15 Nov 2013		
	140,000.000	Local		115.015386	161,021.54	116.750000	163,450.00	2,428.46	0.09
		Base		115.015386	161,021.54	116.750000	163,450.00	2,428.46	0.09

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

Books Closed

Prepared by State Street



# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
553769AJ9	MTR GAMING GROUP INC SECURED 144A 08/19 11.5					11.5	01 Aug 2019		
	402,000.000	Local		91.044776	366,000.00	95.750000	384,915.00	18,915.00	0.20
		Base		91.044776	366,000.00	95.750000	384,915.00	18,915.00	0.20
553799AA5	MU FINANCE PLC SR SECURED 144A 02/17 8.375					8.375	01 Feb 2017		
	815,000.000	Local		95.040337	774,578.75	107.750000	878,162.50	103,583.75	0.46
		Base		95.040337	774,578.75	107.750000	878,162.50	103,583.75	0.46
56075NAD3	MAJESTIC STAR CASINO LLC SENIOR NOTES 144A 12/16 12.5					12.5	01 Dec 2016		
	75,449.000	Local		94.000000	70,922.06	97.250000	73,374.15	2,452.09	0.04
		Base		94.000000	70,922.06	97.250000	73,374.15	2,452.09	0.04
570506AM7	MARKWEST ENERGY PART/FIN COMPANY GUAR 11/20 6.75					6.75	01 Nov 2020		
	340,000.000	Local		100.000000	340,000.00	109.250000	371,450.00	31,450.00	0.20
		Base		100.000000	340,000.00	109.250000	371,450.00	31,450.00	0.20
591709AK6	METROPCS WIRELESS INC COMPANY GUAR 09/18 7.875					7.875	01 Sep 2018		
	325,000.000	Local		99.277000	322,650.25	107.250000	348,562.50	25,912.25	0.18
		Base		99.277000	322,650.25	107.250000	348,562.50	25,912.25	0.18
591709AL4	METROPCS WIRELESS INC COMPANY GUAR 11/20 6.625					6.625	15 Nov 2020		
	155,000.000	Local		100.000000	155,000.00	103.000000	159,650.00	4,650.00	0.08
		Base		100.000000	155,000.00	103.000000	159,650.00	4,650.00	0.08
60499U9B3	MIRANT FUNDED REVOLVER					1.0	15 Jul 2049		
	294,280.660	Local		51.573342	151,770.37	0.000000	0.00	-151,770.37	0.00
		Base		51.573342	151,770.37	0.000000	0.00	-151,770.37	0.00
618270AD4	MORRIS PUBLISHING GROUP SECURED 09/14 10.					10.0	01 Sep 2014		
	189,312.000	Local		96.500000	182,686.08	91.250000	172,747.20	-9,938.88	0.09
		Base		96.500000	182,686.08	91.250000	172,747.20	-9,938.88	0.09
624758AB4	MUELLER WATER PRODUCTS COMPANY GUAR 06/17 7.375					7.375	01 Jun 2017		
	410,000.000	Local		86.039717	352,762.84	98.500000	403,850.00	51,087.16	0.21
		Base		86.039717	352,762.84	98.500000	403,850.00	51,087.16	0.21
624758AD0	MUELLER WATER PRODUCTS COMPANY GUAR 09/20 8.75					8.75	01 Sep 2020		
	455,000.000	Local		98.788462	449,487.50	112.000000	509,600.00	60,112.50	0.27
		Base		98.788462	449,487.50	112.000000	509,600.00	60,112.50	0.27

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
62546RAB7	MULTIPLAN INC COMPANY GUAR 144A 09/18 9.875					9.875	01 Sep 2018		
	1,025,000.000	Local		100.620732	1,031,362.50	108.688000	1,114,052.00	82,689.50	0.59
		Base		100.620732	1,031,362.50	108.688000	1,114,052.00	82,689.50	0.59
628530AK3	MYLAN INC COMPANY GUAR 144A 07/17 7.625					7.625	15 Jul 2017		
	425,000.000	Local		100.441899	426,878.07	110.688000	470,424.00	43,545.93	0.25
		Base		100.441899	426,878.07	110.688000	470,424.00	43,545.93	0.25
628530AL1	MYLAN INC COMPANY GUAR 144A 07/20 7.875					7.875	15 Jul 2020		
	275,000.000	Local		104.728545	288,003.50	111.750000	307,312.50	19,309.00	0.16
		Base		104.728545	288,003.50	111.750000	307,312.50	19,309.00	0.16
62875FAA6	NAI ENTER HOLDINGS LLC SR SECURED 144A 12/17 8.25					8.25	15 Dec 2017		
	1,055,000.000	Local		102.678910	1,083,262.50	110.000000	1,160,500.00	77,237.50	0.61
		Base		102.678910	1,083,262.50	110.000000	1,160,500.00	77,237.50	0.61
628782AH7	NBTY INC COMPANY GUAR 10/18 9.					9.0	01 Oct 2018		
	675,000.000	Local		103.435185	698,187.50	109.750000	740,812.50	42,625.00	0.39
		Base		103.435185	698,187.50	109.750000	740,812.50	42,625.00	0.39
637004AC6	NATIONAL MONEY MART CO COMPANY GUAR 12/16 10.375					10.375	15 Dec 2016		
	855,000.000	Local		102.140216	873,298.85	110.875000	947,981.25	74,682.40	0.50
		Base		102.140216	873,298.85	110.875000	947,981.25	74,682.40	0.50
63860UAB6	NATIONSTAR MORT/CAP CORP COMPANY GUAR 04/15 10.875					10.875	01 Apr 2015		
	935,000.000	Local		97.755374	914,012.75	104.000000	972,400.00	58,387.25	0.51
		Base		97.755374	914,012.75	104.000000	972,400.00	58,387.25	0.51
63860UAC4	NATIONSTAR MORT/CAP CORP BONDS 144A 04/15 10.875					10.875	01 Apr 2015		
	200,000.000	Local		99.260000	198,520.00	104.000000	208,000.00	9,480.00	0.11
		Base		99.260000	198,520.00	104.000000	208,000.00	9,480.00	0.11
640071AV8	NEENAH FOUNDRY CO SECURED 07/15 15.					15.0	29 Jul 2015		
	149,202.000	Local		94.384981	140,824.28	100.000000	149,202.00	8,377.72	0.08
		Base		94.384981	140,824.28	100.000000	149,202.00	8,377.72	0.08
644274AB8	NEW ENTERPRISE STONE + L COMPANY GUAR 09/18 11.					11.0	01 Sep 2018		
	800,000.000	Local		97.973438	783,787.50	84.500000	676,000.00	-107,787.50	0.36
		Base		97.973438	783,787.50	84.500000	676,000.00	-107,787.50	0.36

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
651290AH1	NEWFIELD EXPLORATION CO SR SUBORDINA 09/14 6.625					6.625	01 Sep 2014		
	65,000.000	Local		97.875000	63,618.75	101.500000	65,975.00	2,356.25	0.03
		Base		97.875000	63,618.75	101.500000	65,975.00	2,356.25	0.03
651290AJ7	NEWFIELD EXPLORATION CO SR SUBORDINA 04/16 6.625					6.625	15 Apr 2016		
	975,000.000	Local		99.917949	974,200.00	102.500000	999,375.00	25,175.00	0.53
		Base		99.917949	974,200.00	102.500000	999,375.00	25,175.00	0.53
65332VBG7	NEXTEL COMMUNICATIONS COMPANY GUAR 08/15 7.375					7.375	01 Aug 2015		
	405,000.000	Local		93.330247	377,987.50	98.750000	399,937.50	21,950.00	0.21
		Base		93.330247	377,987.50	98.750000	399,937.50	21,950.00	0.21
65332VBJ1	NEXTEL COMMUNICATIONS COMPANY GUAR 03/14 5.95					5.95	15 Mar 2014		
	285,000.000	Local		94.449561	269,181.25	100.250000	285,712.50	16,531.25	0.15
		Base		94.449561	269,181.25	100.250000	285,712.50	16,531.25	0.15
65409QAY8	NIELSEN FINANCE LLC/CO COMPANY GUAR 10/18 7.75					7.75	15 Oct 2018		
	660,000.000	Local		100.171970	661,135.00	111.250000	734,250.00	73,115.00	0.39
		Base		100.171970	661,135.00	111.250000	734,250.00	73,115.00	0.39
667294AY8	NORTHWEST AIR 2001 1 B PASS THRU CE 10/18 7.691					7.691	01 Oct 2018		
	83,783.510	Local		102.374990	85,773.36	98.000000	82,107.84	-3,665.52	0.04
	Original Face: 210,000.000	Base		102.374990	85,773.36	98.000000	82,107.84	-3,665.52	0.04
66977WAH2	NOVA CHEMICALS CORP SR UNSECURED 11/13 VAR					3.78361	15 Nov 2013		
	315,000.000	Local		97.293651	306,475.00	100.000000	315,000.00	8,525.00	0.17
		Base		97.293651	306,475.00	100.000000	315,000.00	8,525.00	0.17
66977WAK5	NOVA CHEMICALS CORP SR UNSECURED 11/16 8.375					8.375	01 Nov 2016		
	365,000.000	Local		99.340000	362,591.00	111.500000	406,975.00	44,384.00	0.22
		Base		99.340000	362,591.00	111.500000	406,975.00	44,384.00	0.22
67000XAL0	NOVELIS INC COMPANY GUAR 12/17 8.375					8.375	15 Dec 2017		
	400,000.000	Local		100.277925	401,111.70	109.500000	438,000.00	36,888.30	0.23
		Base		100.277925	401,111.70	109.500000	438,000.00	36,888.30	0.23
67000XAM8	NOVELIS INC COMPANY GUAR 12/20 8.75					8.75	15 Dec 2020		
	240,000.000	Local		100.078125	240,187.50	111.500000	267,600.00	27,412.50	0.14
		Base		100.078125	240,187.50	111.500000	267,600.00	27,412.50	0.14

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
67021BAC3	NII CAPITAL CORP COMPANY GUAR 12/19 8.875					8.875	15 Dec 2019		
	160,000.000	Local		108.250000	173,200.00	107.750000	172,400.00	-800.00	0.09
		Base		108.250000	173,200.00	107.750000	172,400.00	-800.00	0.09
67021BAE9	NII CAPITAL CORP COMPANY GUAR 04/21 7.625					7.625	01 Apr 2021		
	1,080,000.000	Local		100.839120	1,089,062.50	102.250000	1,104,300.00	15,237.50	0.58
		Base		100.839120	1,089,062.50	102.250000	1,104,300.00	15,237.50	0.58
670849AA6	OGX PETROLEO E GAS PARTI COMPANY GUAR 144A 06/18 8.5					8.5	01 Jun 2018		
	1,155,000.000	Local		97.920176	1,130,978.03	104.250000	1,204,087.50	73,109.47	0.64
		Base		97.920176	1,130,978.03	104.250000	1,204,087.50	73,109.47	0.64
674215AC2	OASIS PETROLEUM INC COMPANY GUAR 02/19 7.25					7.25	01 Feb 2019		
	905,000.000	Local		99.868785	903,812.50	106.000000	959,300.00	55,487.50	0.51
		Base		99.868785	903,812.50	106.000000	959,300.00	55,487.50	0.51
680665AG1	OLIN CORP SR UNSECURED 08/19 8.875					8.875	15 Aug 2019		
	555,000.000	Local		103.899910	576,644.50	110.000000	610,500.00	33,855.50	0.32
		Base		103.899910	576,644.50	110.000000	610,500.00	33,855.50	0.32
688225AB7	OSHKOSH CORP COMPANY GUAR 03/17 8.25					8.25	01 Mar 2017		
	155,000.000	Local		100.000000	155,000.00	108.500000	168,175.00	13,175.00	0.09
		Base		100.000000	155,000.00	108.500000	168,175.00	13,175.00	0.09
688225AD3	OSHKOSH CORP COMPANY GUAR 03/20 8.5					8.5	01 Mar 2020		
	155,000.000	Local		100.000000	155,000.00	109.250000	169,337.50	14,337.50	0.09
		Base		100.000000	155,000.00	109.250000	169,337.50	14,337.50	0.09
69073TAP8	OWENS BROCKWAY COMPANY GUAR 05/16 7.375					7.375	15 May 2016		
	625,000.000	Local		96.724000	604,525.00	113.250000	707,812.50	103,287.50	0.37
		Base		96.724000	604,525.00	113.250000	707,812.50	103,287.50	0.37
693309AA4	PE PAPER ESCROW GMBH SR SECURED 144A 08/14 12.					12.0	01 Aug 2014		
	235,000.000	Local		99.500000	233,825.00	109.000000	256,150.00	22,325.00	0.14
		Base		99.500000	233,825.00	109.000000	256,150.00	22,325.00	0.14
693320AL7	PHH CORP SR UNSECURED 03/16 9.25					9.25	01 Mar 2016		
	270,000.000	Local		100.000000	270,000.00	100.500000	271,350.00	1,350.00	0.14
		Base		100.000000	270,000.00	100.500000	271,350.00	1,350.00	0.14

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
69349HAB3	PNM RESOURCES INC SR UNSECURED 05/15 9.25					9.25	15 May 2015		
	172,000.000	Local		100.000000	172,000.00	114.250000	196,510.00	24,510.00	0.10
		Base		100.000000	172,000.00	114.250000	196,510.00	24,510.00	0.10
704549AE4	PEABODY ENERGY CORP COMPANY GUAR 11/16 7.375					7.375	01 Nov 2016		
	115,000.000	Local		99.177417	114,054.03	113.000000	129,950.00	15,895.97	0.07
		Base		99.177417	114,054.03	113.000000	129,950.00	15,895.97	0.07
704549AF1	PEABODY ENERGY CORP COMPANY GUAR 11/26 7.875					7.875	01 Nov 2026		
	500,000.000	Local		106.010360	530,051.80	107.125000	535,625.00	5,573.20	0.28
		Base		106.010360	530,051.80	107.125000	535,625.00	5,573.20	0.28
704549AJ3	PEABODY ENERGY CORP COMPANY GUAR 144A 11/18 6.					6.0	15 Nov 2018		
	715,000.000	Local		100.000000	715,000.00	104.750000	748,962.50	33,962.50	0.40
		Base		100.000000	715,000.00	104.750000	748,962.50	33,962.50	0.40
704549AL8	PEABODY ENERGY CORP COMPANY GUAR 144A 11/21 6.25					6.25	15 Nov 2021		
	575,000.000	Local		100.000000	575,000.00	104.750000	602,312.50	27,312.50	0.32
		Base		100.000000	575,000.00	104.750000	602,312.50	27,312.50	0.32
707132AJ5	PENINSULA GAMING LLC SECURED 08/15 8.375					8.375	15 Aug 2015		
	170,000.000	Local		97.701000	166,091.70	106.250000	180,625.00	14,533.30	0.10
		Base		97.701000	166,091.70	106.250000	180,625.00	14,533.30	0.10
707132AM8	PENINSULA GAMING LLC COMPANY GUAR 08/17 10.75					10.75	15 Aug 2017		
	685,000.000	Local		99.530438	681,783.50	109.875000	752,643.75	70,860.25	0.40
		Base		99.530438	681,783.50	109.875000	752,643.75	70,860.25	0.40
707882AC0	PENN VIRGINIA CORP COMPANY GUAR 04/19 7.25					7.25	15 Apr 2019		
	590,000.000	Local		99.720339	588,350.00	91.500000	539,850.00	-48,500.00	0.29
		Base		99.720339	588,350.00	91.500000	539,850.00	-48,500.00	0.29
708160BE5	JC PENNEY CORP INC SR UNSECURED 11/23 7.125					7.125	15 Nov 2023		
	375,000.000	Local		105.500000	395,625.00	105.000000	393,750.00	-1,875.00	0.21
		Base		105.500000	395,625.00	105.000000	393,750.00	-1,875.00	0.21
716495AH9	PETROHAWK ENERGY CORP COMPANY GUAR 08/14 10.5					10.5	01 Aug 2014		
	115,000.000	Local		91.279000	104,970.85	111.125000	127,793.75	22,822.90	0.07
		Base		91.279000	104,970.85	111.125000	127,793.75	22,822.90	0.07

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
716495AL0	PETROHAWK ENERGY CORP COMPANY GUAR 08/18 7.25					7.25	15 Aug 2018		
	355,000.000	Local		101.875000	361,656.25	114.375000	406,031.25	44,375.00	0.21
		Base		101.875000	361,656.25	114.375000	406,031.25	44,375.00	0.21
716748AA6	PETROQUEST ENERGY LLC COMPANY GUAR 09/17 10.					10.0	01 Sep 2017		
	960,000.000	Local		99.660156	956,737.50	102.750000	986,400.00	29,662.50	0.52
		Base		99.660156	956,737.50	102.750000	986,400.00	29,662.50	0.52
71742QAQ9	PHIBRO ANIMAL HEALTH COR COMPANY GUAR 144A 07/18 9.25					9.25	01 Jul 2018		
	1,265,000.000	Local		97.634075	1,235,071.05	95.500000	1,208,075.00	-26,996.05	0.64
		Base		97.634075	1,235,071.05	95.500000	1,208,075.00	-26,996.05	0.64
723456AG4	PINNACLE ENTERTAINMENT I COMPANY GUAR 06/15 7.5					7.5	15 Jun 2015		
	70,000.000	Local		93.625000	65,537.50	103.000000	72,100.00	6,562.50	0.04
		Base		93.625000	65,537.50	103.000000	72,100.00	6,562.50	0.04
723655AB2	PIONEER DRILLING COMPANY COMPANY GUAR 03/18 9.875					9.875	15 Mar 2018		
	405,000.000	Local		95.750000	387,787.50	107.000000	433,350.00	45,562.50	0.23
		Base		95.750000	387,787.50	107.000000	433,350.00	45,562.50	0.23
723655AC0	PIONEER DRILLING COMPANY COMPANY GUAR 144A 03/18 9.875					9.875	15 Mar 2018		
	340,000.000	Local		101.000000	343,400.00	107.000000	363,800.00	20,400.00	0.19
		Base		101.000000	343,400.00	107.000000	363,800.00	20,400.00	0.19
726505AG5	PLAINS EXPLORATION + PRO COMPANY GUAR 03/16 10.					10.0	01 Mar 2016		
	510,000.000	Local		92.373000	471,102.30	111.500000	568,650.00	97,547.70	0.30
		Base		92.373000	471,102.30	111.500000	568,650.00	97,547.70	0.30
727610AD9	PLASTIPAK HOLDINGS INC COMPANY GUAR 144A 12/15 8.5					8.5	15 Dec 2015		
	135,000.000	Local		103.000000	139,050.00	103.000000	139,050.00	0.00	0.07
		Base		103.000000	139,050.00	103.000000	139,050.00	0.00	0.07
727610AE7	PLASTIPAK HOLDINGS INC SENIOR NOTES 144A 08/19 10.625					10.625	15 Aug 2019		
	715,000.000	Local		105.003497	750,775.00	113.000000	807,950.00	57,175.00	0.43
		Base		105.003497	750,775.00	113.000000	807,950.00	57,175.00	0.43
73179PAH9	POLYONE CORP SR UNSECURED 09/20 7.375					7.375	15 Sep 2020		
	330,000.000	Local		100.000000	330,000.00	107.750000	355,575.00	25,575.00	0.19
		Base		100.000000	330,000.00	107.750000	355,575.00	25,575.00	0.19

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
73179VAF0	POLYPORE INTERNATIONAL I COMPANY GUAR 11/17 7.5				7.5	15 Nov 2017			
		475,000.000	Local	100.000000	475,000.00	104.750000	497,562.50	22,562.50	0.26
			Base	100.000000	475,000.00	104.750000	497,562.50	22,562.50	0.26
740212AD7	PRECISION DRILLING CORP COMPANY GUAR 144A 12/21 6.5				6.5	15 Dec 2021			
		365,000.000	Local	100.000000	365,000.00	106.750000	389,637.50	24,637.50	0.21
			Base	100.000000	365,000.00	106.750000	389,637.50	24,637.50	0.21
74112BAE5	PRESTIGE BRANDS INC SECURED 04/18 8.25				8.25	01 Apr 2018			
		340,000.000	Local	104.000000	353,600.00	109.125000	371,025.00	17,425.00	0.20
			Base	104.000000	353,600.00	109.125000	371,025.00	17,425.00	0.20
74112BAG0	PRESTIGE BRANDS INC COMPANY GUAR 144A 02/20 8.125				8.125	01 Feb 2020			
		85,000.000	Local	100.000000	85,000.00	109.500000	93,075.00	8,075.00	0.05
			Base	100.000000	85,000.00	109.500000	93,075.00	8,075.00	0.05
74308TAA8	PRODUCTION RES GROUP SR UNSECURED 144A 05/19 8.875				8.875	01 May 2019			
		445,000.000	Local	100.000000	445,000.00	87.250000	388,262.50	-56,737.50	0.21
			Base	100.000000	445,000.00	87.250000	388,262.50	-56,737.50	0.21
74347AAA2	PROQUEST LLC/PROQUEST COMPANY GUAR 144A 10/18 9.				9.0	15 Oct 2018			
		680,000.000	Local	98.174632	667,587.50	88.500000	601,800.00	-65,787.50	0.32
			Base	98.174632	667,587.50	88.500000	601,800.00	-65,787.50	0.32
74387UAD3	PROVIDENT FDG/PFG FIN SENIOR NOTES 144A 02/19 10.125				10.125	15 Feb 2019			
		300,000.000	Local	100.000000	300,000.00	76.250000	228,750.00	-71,250.00	0.12
			Base	100.000000	300,000.00	76.250000	228,750.00	-71,250.00	0.12
744499AP9	PUBLIC SERVICE CO OF NEW SR UNSECURED 05/18 7.95				7.95	15 May 2018			
		800,000.000	Local	99.478125	795,825.00	120.107000	960,856.00	165,031.00	0.51
			Base	99.478125	795,825.00	120.107000	960,856.00	165,031.00	0.51
74819RAG1	QUEBECOR MEDIA SR UNSECURED 03/16 7.75				7.75	15 Mar 2016			
		860,000.000	Local	99.983285	859,856.25	103.000000	885,800.00	25,943.75	0.47
			Base	99.983285	859,856.25	103.000000	885,800.00	25,943.75	0.47
74819RAK2	QUEBECOR MEDIA SR UNSECURED 03/16 7.75				7.75	15 Mar 2016			
		220,000.000	Local	92.569445	203,652.78	103.000000	226,600.00	22,947.22	0.12
			Base	92.569445	203,652.78	103.000000	226,600.00	22,947.22	0.12

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
748203AA4	WORLD COLOR PRESS INC SENIOR NOTES 144A 01/15 9.75				9.75	15 Jan 2015		
		600,000.000	Local	0.00	1.600000	9,600.00	9,600.00	0.01
			Base	0.00	1.600000	9,600.00	9,600.00	0.01
74820QAA3	QUEBECOR WORLD CAP ULC COMPANY GUAR 144A 03/16 8.75				8.75	15 Mar 2016		
		15,000.000	Local	0.00	1.600000	240.00	240.00	0.00
			Base	0.00	1.600000	240.00	240.00	0.00
74965WAA5	ROC FINANCE LLC/ROC FIN SECURED 144A 09/18 12.125				12.125	01 Sep 2018		
		355,000.000	Local	348,844.30	110.500000	392,275.00	43,430.70	0.21
			Base	348,844.30	110.500000	392,275.00	43,430.70	0.21
74971XAC1	GENON ENERGY INC SR UNSECURED 06/17 7.875				7.875	15 Jun 2017		
		1,815,000.000	Local	1,730,687.50	92.750000	1,683,412.50	-47,275.00	0.89
			Base	1,730,687.50	92.750000	1,683,412.50	-47,275.00	0.89
75281AAK5	RANGE RESOURCES CORP COMPANY GUAR 05/19 8.				8.0	15 May 2019		
		320,000.000	Local	304,214.40	111.500000	356,800.00	52,585.60	0.19
			Base	304,214.40	111.500000	356,800.00	52,585.60	0.19
75281AAN9	RANGE RESOURCES CORP COMPANY GUAR 08/22 5.				5.0	15 Aug 2022		
		400,000.000	Local	400,000.00	101.000000	404,000.00	4,000.00	0.21
			Base	400,000.00	101.000000	404,000.00	4,000.00	0.21
75952AAJ6	GENON REMA LLC PASS THRU CE 07/26 9.681				9.681	02 Jul 2026		
		405,000.000	Local	456,225.00	93.250000	377,662.50	-78,562.50	0.20
Original Face:		405,000.000	Base	456,225.00	93.250000	377,662.50	-78,562.50	0.20
760943AM2	RES CARE INC COMPANY GUAR 01/19 10.75				10.75	15 Jan 2019		
		340,000.000	Local	340,000.00	111.375000	378,675.00	38,675.00	0.20
			Base	340,000.00	111.375000	378,675.00	38,675.00	0.20
78375PAK3	RYERSON INC SR SECURED 11/14 VAR				7.92185	01 Nov 2014		
		200,000.000	Local	185,500.00	94.000000	188,000.00	2,500.00	0.10
			Base	185,500.00	94.000000	188,000.00	2,500.00	0.10
78375PAL1	RYERSON INC SR SECURED 11/15 12.				12.0	01 Nov 2015		
		665,000.000	Local	702,437.50	103.000000	684,950.00	-17,487.50	0.36
			Base	702,437.50	103.000000	684,950.00	-17,487.50	0.36

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

Books Closed

Prepared by State Street



# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
78401FAD9	SBA TELECOMMUNICATIONS COMPANY GUAR 08/19 8.25					8.25	15 Aug 2019		
	265,000.000	Local		99.152000	262,752.80	110.000000	291,500.00	28,747.20	0.15
		Base		99.152000	262,752.80	110.000000	291,500.00	28,747.20	0.15
78442FEH7	SLM CORP SR UNSECURED 06/18 8.45					8.45	15 Jun 2018		
	365,000.000	Local		107.770548	393,362.50	112.000000	408,800.00	15,437.50	0.22
		Base		107.770548	393,362.50	112.000000	408,800.00	15,437.50	0.22
78442FEJ3	SLM CORP SR UNSECURED 03/20 8.					8.0	25 Mar 2020		
	250,000.000	Local		98.318000	245,795.00	110.000000	275,000.00	29,205.00	0.15
		Base		98.318000	245,795.00	110.000000	275,000.00	29,205.00	0.15
78454LAC4	SM ENERGY CO SR UNSECURED 144A 11/21 6.5					6.5	15 Nov 2021		
	270,000.000	Local		100.000000	270,000.00	108.000000	291,600.00	21,600.00	0.15
		Base		100.000000	270,000.00	108.000000	291,600.00	21,600.00	0.15
784635AL8	SPX CORP SR UNSECURED 12/14 7.625					7.625	15 Dec 2014		
	385,000.000	Local		100.000000	385,000.00	112.250000	432,162.50	47,162.50	0.23
		Base		100.000000	385,000.00	112.250000	432,162.50	47,162.50	0.23
784635AP9	SPX CORP COMPANY GUAR 09/17 6.875					6.875	01 Sep 2017		
	245,000.000	Local		100.000000	245,000.00	111.000000	271,950.00	26,950.00	0.14
		Base		100.000000	245,000.00	111.000000	271,950.00	26,950.00	0.14
78499AZN4	GCB S3 INC CV					5.75	01 Oct 2049		
	200,000.000	Local		45.750090	91,500.18	0.000000	0.00	-91,500.18	0.00
		Base		45.750090	91,500.18	0.000000	0.00	-91,500.18	0.00
785712AA8	SABLE INTL FINANCE LTD SR SECURED 144A 02/17 7.75					7.75	15 Feb 2017		
	695,000.000	Local		100.152878	696,062.50	103.750000	721,062.50	25,000.00	0.38
		Base		100.152878	696,062.50	103.750000	721,062.50	25,000.00	0.38
785712AB6	SABLE INTL FINANCE LTD 02/20 8.75					8.75	01 Feb 2020		
	425,000.000	Local		100.000000	425,000.00	106.250000	451,562.50	26,562.50	0.24
		Base		100.000000	425,000.00	106.250000	451,562.50	26,562.50	0.24
79546VAG1	SALLY HOLDINGS/SALLY CAP COMPANY GUAR 144A 11/19 6.875					6.875	15 Nov 2019		
	360,000.000	Local		100.000000	360,000.00	107.500000	387,000.00	27,000.00	0.20
		Base		100.000000	360,000.00	107.500000	387,000.00	27,000.00	0.20

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
803071AA7	SAPPI PAPIER HOLDNG GMBH SR SECURED 144A 04/21 6.625					6.625	15 Apr 2021		
	145,000.000	Local	84.431034	122,425.00	93.750000	135,937.50	13,512.50	0.07	
		Base	84.431034	122,425.00	93.750000	135,937.50	13,512.50	0.07	
803895AJ0	SATMEX ESCROW SA DE CV SR SECURED 05/17 9.5					9.5	15 May 2017		
	585,000.000	Local	102.647436	600,487.50	103.500000	605,475.00	4,987.50	0.32	
		Base	102.647436	600,487.50	103.500000	605,475.00	4,987.50	0.32	
806261AA1	SCHAEFFLER FINANCE BV SR SECURED 144A 02/19 8.5					8.5	15 Feb 2019		
	520,000.000	Local	103.111779	536,181.25	108.250000	562,900.00	26,718.75	0.30	
		Base	103.111779	536,181.25	108.250000	562,900.00	26,718.75	0.30	
806261AC7	SCHAEFFLER FINANCE BV SR SECURED 144A 02/17 7.75					7.75	15 Feb 2017		
	850,000.000	Local	102.165241	868,404.55	106.375000	904,187.50	35,782.95	0.48	
		Base	102.165241	868,404.55	106.375000	904,187.50	35,782.95	0.48	
810186AJ5	SCOTTS MIRACLE GRO CO/TH COMPANY GUAR 144A 12/20 6.625					6.625	15 Dec 2020		
	350,000.000	Local	103.125000	360,937.50	105.500000	369,250.00	8,312.50	0.20	
		Base	103.125000	360,937.50	105.500000	369,250.00	8,312.50	0.20	
81180WAC5	SEAGATE HDD CAYMAN COMPANY GUAR 144A 11/21 7.					7.0	01 Nov 2021		
	270,000.000	Local	100.000000	270,000.00	110.750000	299,025.00	29,025.00	0.16	
		Base	100.000000	270,000.00	110.750000	299,025.00	29,025.00	0.16	
81180WAE1	SEAGATE HDD CAYMAN COMPANY GUAR 12/18 7.75					7.75	15 Dec 2018		
	510,000.000	Local	104.727941	534,112.50	112.500000	573,750.00	39,637.50	0.30	
		Base	104.727941	534,112.50	112.500000	573,750.00	39,637.50	0.30	
81211KAQ3	SEALED AIR CORP COMPANY GUAR 144A 09/19 8.125					8.125	15 Sep 2019		
	195,000.000	Local	100.000000	195,000.00	113.000000	220,350.00	25,350.00	0.12	
		Base	100.000000	195,000.00	113.000000	220,350.00	25,350.00	0.12	
81211KAR1	SEALED AIR CORP COMPANY GUAR 144A 09/21 8.375					8.375	15 Sep 2021		
	220,000.000	Local	100.255682	220,562.50	114.500000	251,900.00	31,337.50	0.13	
		Base	100.255682	220,562.50	114.500000	251,900.00	31,337.50	0.13	
816752AA7	SEMINOLE HARD ROCK ENT SR SECURED 144A 03/14 VAR					3.04625	15 Mar 2014		
	280,000.000	Local	92.856650	259,998.62	95.500000	267,400.00	7,401.38	0.14	
		Base	92.856650	259,998.62	95.500000	267,400.00	7,401.38	0.14	

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
817565BM5	SERVICE CORP INTL SR UNSECURED 10/18 7.625					7.625	01 Oct 2018		
	155,000.000	Local		100.000000	155,000.00	116.375000	180,381.25	25,381.25	0.10
		Base		100.000000	155,000.00	116.375000	180,381.25	25,381.25	0.10
82088KAA6	SHEA HOMES LP/FNDG CP SR SECURED 144A 05/19 8.625					8.625	15 May 2019		
	300,000.000	Local		98.434210	295,302.63	101.000000	303,000.00	7,697.37	0.16
		Base		98.434210	295,302.63	101.000000	303,000.00	7,697.37	0.16
827048AM1	SILGAN HOLDINGS INC SR UNSECURED 08/16 7.25					7.25	15 Aug 2016		
	295,000.000	Local		98.900169	291,755.50	108.000000	318,600.00	26,844.50	0.17
		Base		98.900169	291,755.50	108.000000	318,600.00	26,844.50	0.17
832248AU2	SMITHFIELD FOODS INC SR SECURED 07/14 10.					10.0	15 Jul 2014		
	380,000.000	Local		108.597384	412,670.06	117.250000	445,550.00	32,879.94	0.24
		Base		108.597384	412,670.06	117.250000	445,550.00	32,879.94	0.24
832724AB4	SMURFIT KAPPA TREASURY COMPANY GUAR 11/25 7.5					7.5	20 Nov 2025		
	1,170,000.000	Local		92.397842	1,081,054.75	97.250000	1,137,825.00	56,770.25	0.60
		Base		92.397842	1,081,054.75	97.250000	1,137,825.00	56,770.25	0.60
83545GAT9	SONIC AUTOMOTIVE INC COMPANY GUAR 03/18 9.					9.0	15 Mar 2018		
	55,000.000	Local		99.299000	54,614.45	108.750000	59,812.50	5,198.05	0.03
		Base		99.299000	54,614.45	108.750000	59,812.50	5,198.05	0.03
84610XAA1	SOVEREIGN REIT PREFERRED STOCK 12.					12.0	31 Dec 2049		
	100.000	Local		147,000.000000	147,000.00	114,991.300000	114,991.30	-32,008.70	0.06
		Base		147,000.000000	147,000.00	114,991.300000	114,991.30	-32,008.70	0.06
84762LAG0	SPECTRUM BRANDS INC SR SECURED 06/18 9.5					9.5	15 Jun 2018		
	610,000.000	Local		103.064639	628,694.30	114.000000	695,400.00	66,705.70	0.37
		Base		103.064639	628,694.30	114.000000	695,400.00	66,705.70	0.37
84762LAH8	SPECTRUM BRANDS INC SR SECURED 144A 06/18 9.5					9.5	15 Jun 2018		
	230,000.000	Local		108.809783	250,262.50	114.000000	262,200.00	11,937.50	0.14
		Base		108.809783	250,262.50	114.000000	262,200.00	11,937.50	0.14
847788AN6	SPEEDWAY MOTORSPORTS INC COMPANY GUAR 06/16 8.75					8.75	01 Jun 2016		
	320,000.000	Local		96.826000	309,843.20	109.625000	350,800.00	40,956.80	0.19
		Base		96.826000	309,843.20	109.625000	350,800.00	40,956.80	0.19

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
847791AA8	SPEEDY CASH INC SR SECURED 144A 05/18 10.75					10.75	15 May 2018		
	360,000.000	Local		100.593750	362,137.50	102.250000	368,100.00	5,962.50	0.19
		Base		100.593750	362,137.50	102.250000	368,100.00	5,962.50	0.19
852060AD4	SPRINT CAPITAL CORP COMPANY GUAR 11/28 6.875					6.875	15 Nov 2028		
	1,115,000.000	Local		83.366031	929,531.25	78.000000	869,700.00	-59,831.25	0.46
		Base		83.366031	929,531.25	78.000000	869,700.00	-59,831.25	0.46
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.75	15 Mar 2032		
	240,000.000	Local		102.301746	245,524.19	89.000000	213,600.00	-31,924.19	0.11
		Base		102.301746	245,524.19	89.000000	213,600.00	-31,924.19	0.11
852061AN0	SPRINT NEXTEL CORP SR UNSECURED 144A 03/17 9.125					9.125	01 Mar 2017		
	435,000.000	Local		100.094828	435,412.50	100.500000	437,175.00	1,762.50	0.23
		Base		100.094828	435,412.50	100.500000	437,175.00	1,762.50	0.23
85224CAB0	SQUARETWO FINANCIAL CORP SECURED 04/17 11.625					11.625	01 Apr 2017		
	475,000.000	Local		98.262632	466,747.50	97.875000	464,906.25	-1,841.25	0.25
		Base		98.262632	466,747.50	97.875000	464,906.25	-1,841.25	0.25
85375CBB6	STANDARD PACIFIC CORP COMPANY GUAR 01/21 8.375					8.375	15 Jan 2021		
	380,000.000	Local		86.617471	329,146.39	106.250000	403,750.00	74,603.61	0.21
		Base		86.617471	329,146.39	106.250000	403,750.00	74,603.61	0.21
85590AAK0	STARWOOD HOTELS + RESORT SR UNSECURED 02/13 6.25					6.25	15 Feb 2013		
	93,000.000	Local		75.000000	69,750.00	104.375000	97,068.75	27,318.75	0.05
		Base		75.000000	69,750.00	104.375000	97,068.75	27,318.75	0.05
857691AA7	STATION CASINOS LLC COMPANY GUAR 144A 06/18 VAR					3.65	18 Jun 2018		
	710,000.000	Local		62.302817	442,350.00	66.750000	473,925.00	31,575.00	0.25
		Base		62.302817	442,350.00	66.750000	473,925.00	31,575.00	0.25
861642AG1	STONE ENERGY CORP SR SUBORDINA 12/14 6.75					6.75	15 Dec 2014		
	455,000.000	Local		94.302719	429,077.37	100.500000	457,275.00	28,197.63	0.24
		Base		94.302719	429,077.37	100.500000	457,275.00	28,197.63	0.24
861642AK2	STONE ENERGY CORP COMPANY GUAR 02/17 8.625					8.625	01 Feb 2017		
	225,000.000	Local		95.000000	213,750.00	104.500000	235,125.00	21,375.00	0.12
		Base		95.000000	213,750.00	104.500000	235,125.00	21,375.00	0.12

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
86183PAE2	STONERIDGE INC SECURED 144A 10/17 9.5					9.5	15 Oct 2017		
	330,000.000	Local		100.000000	330,000.00	105.250000	347,325.00	17,325.00	0.18
		Base		100.000000	330,000.00	105.250000	347,325.00	17,325.00	0.18
867363AE3	SUNGARD DATA SYSTEMS INC SR SECURED 01/14 4.875					4.875	15 Jan 2014		
	505,000.000	Local		83.844059	423,412.50	103.000000	520,150.00	96,737.50	0.27
		Base		83.844059	423,412.50	103.000000	520,150.00	96,737.50	0.27
867363AN3	SUNGARD DATA SYSTEMS INC COMPANY GUAR 05/15 10.625					10.625	15 May 2015		
	390,000.000	Local		98.852000	385,522.80	106.000000	413,400.00	27,877.20	0.22
		Base		98.852000	385,522.80	106.000000	413,400.00	27,877.20	0.22
86800HAB9	SUNSTATE EQP CO LLC/INC SECURED 144A 06/16 12.					12.0	15 Jun 2016		
	670,000.000	Local		98.361007	659,018.75	101.500000	680,050.00	21,031.25	0.36
		Base		98.361007	659,018.75	101.500000	680,050.00	21,031.25	0.36
869237AE7	SUSSER HOLDINGS + FINANC COMPANY GUAR 05/16 8.5					8.5	15 May 2016		
	1,045,000.000	Local		102.654833	1,072,743.00	109.750000	1,146,887.50	74,144.50	0.61
		Base		102.654833	1,072,743.00	109.750000	1,146,887.50	74,144.50	0.61
87158XAA2	SYNCREON GLOBAL IRE/FIN COMPANY GUAR 144A 05/18 9.5					9.5	01 May 2018		
	790,000.000	Local		98.111551	775,081.25	97.000000	766,300.00	-8,781.25	0.41
		Base		98.111551	775,081.25	97.000000	766,300.00	-8,781.25	0.41
87264MAA7	TRW AUTOMOTIVE INC COMPANY GUAR 144A 03/14 7.					7.0	15 Mar 2014		
	645,000.000	Local		96.139535	620,100.00	107.250000	691,762.50	71,662.50	0.37
		Base		96.139535	620,100.00	107.250000	691,762.50	71,662.50	0.37
87311XAB4	TW TELECOM HOLDINGS INC COMPANY GUAR 03/18 8.					8.0	01 Mar 2018		
	310,000.000	Local		103.625000	321,237.50	109.625000	339,837.50	18,600.00	0.18
		Base		103.625000	321,237.50	109.625000	339,837.50	18,600.00	0.18
879369AB2	TELEFLEX INC COMPANY GUAR 06/19 6.875					6.875	01 Jun 2019		
	515,000.000	Local		100.470874	517,425.00	107.750000	554,912.50	37,487.50	0.29
		Base		100.470874	517,425.00	107.750000	554,912.50	37,487.50	0.29
880349AN5	TENNECO INC COMPANY GUAR 08/18 7.75					7.75	15 Aug 2018		
	315,000.000	Local		100.000000	315,000.00	108.750000	342,562.50	27,562.50	0.18
		Base		100.000000	315,000.00	108.750000	342,562.50	27,562.50	0.18

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
880349AQ8	TENNECO INC COMPANY GUAR 12/20 6.875					6.875	15 Dec 2020		
	405,000.000	Local		100.000000	405,000.00	107.250000	434,362.50	29,362.50	0.23
		Base		100.000000	405,000.00	107.250000	434,362.50	29,362.50	0.23
882491AQ6	TEXAS INDUSTRIES INC COMPANY GUAR 08/20 9.25					9.25	15 Aug 2020		
	1,895,000.000	Local		96.867414	1,835,637.50	96.000000	1,819,200.00	-16,437.50	0.96
		Base		96.867414	1,835,637.50	96.000000	1,819,200.00	-16,437.50	0.96
88830MAF9	TITAN INTERNATIONAL INC SR SECURED 10/17 7.875					7.875	01 Oct 2017		
	330,000.000	Local		102.250000	337,425.00	106.250000	350,625.00	13,200.00	0.19
		Base		102.250000	337,425.00	106.250000	350,625.00	13,200.00	0.19
893647AP2	TRANSDIGM INC COMPANY GUAR 12/18 7.75					7.75	15 Dec 2018		
	745,000.000	Local		100.000000	745,000.00	110.000000	819,500.00	74,500.00	0.43
		Base		100.000000	745,000.00	110.000000	819,500.00	74,500.00	0.43
89469AAA2	TREEHOUSE FOODS INC COMPANY GUAR 03/18 7.75					7.75	01 Mar 2018		
	305,000.000	Local		100.000000	305,000.00	109.500000	333,975.00	28,975.00	0.18
		Base		100.000000	305,000.00	109.500000	333,975.00	28,975.00	0.18
902494AS2	TYSON FOODS INC COMPANY GUAR 03/14 10.5					10.5	01 Mar 2014		
	225,000.000	Local		102.420031	230,445.07	116.500000	262,125.00	31,679.93	0.14
		Base		102.420031	230,445.07	116.500000	262,125.00	31,679.93	0.14
90321NAB8	UR FINANCING ESCROW CORP SR UNSECURED 144A 05/20 7.375					7.375	15 May 2020		
	440,000.000	Local		100.653409	442,875.00	102.625000	451,550.00	8,675.00	0.24
		Base		100.653409	442,875.00	102.625000	451,550.00	8,675.00	0.24
90321NAC6	UR FINANCING ESCROW CORP SR UNSECURED 144A 04/22 7.625					7.625	15 Apr 2022		
	320,000.000	Local		100.000000	320,000.00	103.500000	331,200.00	11,200.00	0.18
		Base		100.000000	320,000.00	103.500000	331,200.00	11,200.00	0.18
903293AV0	USG CORP COMPANY GUAR 144A 08/14 9.75					9.75	01 Aug 2014		
	275,000.000	Local		100.052727	275,145.00	108.000000	297,000.00	21,855.00	0.16
		Base		100.052727	275,145.00	108.000000	297,000.00	21,855.00	0.16
90333HAD3	USI HOLDINGS CORP COMPANY GUAR 144A 11/14 VAR					4.3776	15 Nov 2014		
	60,000.000	Local		98.364867	59,018.92	92.750000	55,650.00	-3,368.92	0.03
		Base		98.364867	59,018.92	92.750000	55,650.00	-3,368.92	0.03

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
90333HAE1	USI HOLDINGS CORP SR SUBORDINA 144A 05/15 9.75					9.75	15 May 2015		
	315,000.000	Local		98.599206	310,587.50	100.250000	315,787.50	5,200.00	0.17
		Base		98.599206	310,587.50	100.250000	315,787.50	5,200.00	0.17
904677AG6	UNIFI INC SR SECURED 05/14 11.5					11.5	15 May 2014		
	614,000.000	Local		97.647200	599,553.81	101.500000	623,210.00	23,656.19	0.33
		Base		97.647200	599,553.81	101.500000	623,210.00	23,656.19	0.33
909440AP4	PENSKE AUTO GROUP INC COMPANY GUAR 12/16 7.75					7.75	15 Dec 2016		
	555,000.000	Local		85.770270	476,025.00	104.251000	578,593.05	102,568.05	0.31
		Base		85.770270	476,025.00	104.251000	578,593.05	102,568.05	0.31
911CSD905	NIELSEN FINANCE LLC FIRST LIEN						09 Aug 2013		
	89,522.260	Local		99.500001	89,074.65	99.649986	89,208.92	134.27	0.05
		Base		99.500001	89,074.65	99.649986	89,208.92	134.27	0.05
91359PAE0	UNIVERSAL HOSPITAL SERVI SECURED 06/15 VAR					4.12083	01 Jun 2015		
	290,000.000	Local		85.953124	249,264.06	94.750000	274,775.00	25,510.94	0.15
		Base		85.953124	249,264.06	94.750000	274,775.00	25,510.94	0.15
91359PAF7	UNIVERSAL HOSPITAL SERVI SECURED 06/15 VAR					8.5	01 Jun 2015		
	780,000.000	Local		100.540064	784,212.50	103.000000	803,400.00	19,187.50	0.42
		Base		100.540064	784,212.50	103.000000	803,400.00	19,187.50	0.42
91879QAK5	VAIL RESORTS INC COMPANY GUAR 05/19 6.5					6.5	01 May 2019		
	355,000.000	Local		100.000000	355,000.00	104.000000	369,200.00	14,200.00	0.20
		Base		100.000000	355,000.00	104.000000	369,200.00	14,200.00	0.20
918866AU8	VALASSIS COMMUNICATION COMPANY GUAR 02/21 6.625					6.625	01 Feb 2021		
	345,000.000	Local		100.000000	345,000.00	102.500000	353,625.00	8,625.00	0.19
		Base		100.000000	345,000.00	102.500000	353,625.00	8,625.00	0.19
91911XAL8	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 10/17 6.75					6.75	01 Oct 2017		
	205,000.000	Local		99.865854	204,725.00	102.500000	210,125.00	5,400.00	0.11
		Base		99.865854	204,725.00	102.500000	210,125.00	5,400.00	0.11
91911XAM6	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 10/20 7.					7.0	01 Oct 2020		
	80,000.000	Local		99.851188	79,880.95	101.375000	81,100.00	1,219.05	0.04
		Base		99.851188	79,880.95	101.375000	81,100.00	1,219.05	0.04

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
91911XAR5	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 07/16 6.5					6.5	15 Jul 2016		
	710,000.000	Local		100.000000	710,000.00	102.000000	724,200.00	14,200.00	0.38
		Base		100.000000	710,000.00	102.000000	724,200.00	14,200.00	0.38
92203PAE6	VANGUARD HLT HDG LLC/INC COMPANY GUAR 02/18 8.					8.0	01 Feb 2018		
	330,000.000	Local		97.313939	321,136.00	105.250000	347,325.00	26,189.00	0.18
		Base		97.313939	321,136.00	105.250000	347,325.00	26,189.00	0.18
92658TAM0	VIDEOTRON LTEE COMPANY GUAR 04/18 9.125					9.125	15 Apr 2018		
	1,185,000.000	Local		98.471089	1,166,882.40	110.750000	1,312,387.50	145,505.10	0.69
		Base		98.471089	1,166,882.40	110.750000	1,312,387.50	145,505.10	0.69
92658TAP3	VIDEOTRON LTEE COMPANY GUAR 144A 07/22 5.					5.0	15 Jul 2022		
	325,000.000	Local		100.100000	325,325.00	100.100000	325,325.00	0.00	0.17
		Base		100.100000	325,325.00	100.100000	325,325.00	0.00	0.17
92769VAA7	VIRGIN MEDIA FINANCE PLC COMPANY GUAR 08/16 9.5					9.5	15 Aug 2016		
	520,000.000	Local		95.574000	496,984.80	114.000000	592,800.00	95,815.20	0.31
		Base		95.574000	496,984.80	114.000000	592,800.00	95,815.20	0.31
92769VAB5	VIRGIN MEDIA FINANCE PLC COMPANY GUAR 10/19 8.375					8.375	15 Oct 2019		
	380,000.000	Local		98.364000	373,783.20	113.500000	431,300.00	57,516.80	0.23
		Base		98.364000	373,783.20	113.500000	431,300.00	57,516.80	0.23
92769XAC9	VIRGIN MEDIA SECURED FIN SR SECURED 01/18 6.5					6.5	15 Jan 2018		
	490,000.000	Local		98.488000	482,591.20	109.000000	534,100.00	51,508.80	0.28
		Base		98.488000	482,591.20	109.000000	534,100.00	51,508.80	0.28
929160AQ2	VULCAN MATERIALS SR UNSECURED 12/16 6.5					6.5	01 Dec 2016		
	475,000.000	Local		100.000000	475,000.00	106.000000	503,500.00	28,500.00	0.27
		Base		100.000000	475,000.00	106.000000	503,500.00	28,500.00	0.27
929160AR0	VULCAN MATERIALS SR UNSECURED 06/21 7.5					7.5	15 Jun 2021		
	70,000.000	Local		100.000000	70,000.00	111.375000	77,962.50	7,962.50	0.04
		Base		100.000000	70,000.00	111.375000	77,962.50	7,962.50	0.04
92922PAC0	W + T OFFSHORE INC COMPANY GUAR 06/19 8.5					8.5	15 Jun 2019		
	540,000.000	Local		100.000000	540,000.00	107.625000	581,175.00	41,175.00	0.31
		Base		100.000000	540,000.00	107.625000	581,175.00	41,175.00	0.31

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

Books Closed

Prepared by State Street



# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92936BAA9	WMG ACQUISITION CORP SR SECURED 144A 06/16 9.5					9.5	15 Jun 2016		
	240,000.000	Local		104.750000	251,400.00	110.500000	265,200.00	13,800.00	0.14
		Base		104.750000	251,400.00	110.500000	265,200.00	13,800.00	0.14
92936BAB7	WMG ACQUISITION CORP COMPANY GUAR 144A 10/18 11.5					11.5	01 Oct 2018		
	275,000.000	Local		97.673000	268,600.75	106.250000	292,187.50	23,586.75	0.15
		Base		97.673000	268,600.75	106.250000	292,187.50	23,586.75	0.15
93443TAB2	WARNER CHILCOTT CO LLC COMPANY GUAR 09/18 7.75					7.75	15 Sep 2018		
	500,000.000	Local		100.980000	504,900.00	106.000000	530,000.00	25,100.00	0.28
		Base		100.980000	504,900.00	106.000000	530,000.00	25,100.00	0.28
960413AE2	WESTLAKE CHEMICAL CORP COMPANY GUAR 01/16 6.625					6.625	15 Jan 2016		
	225,000.000	Local		87.500000	196,875.00	102.000000	229,500.00	32,625.00	0.12
		Base		87.500000	196,875.00	102.000000	229,500.00	32,625.00	0.12
966387AE2	WHITING PETROLEUM CORP COMPANY GUAR 02/14 7.					7.0	01 Feb 2014		
	915,000.000	Local		99.226093	907,918.75	107.000000	979,050.00	71,131.25	0.52
		Base		99.226093	907,918.75	107.000000	979,050.00	71,131.25	0.52
966387AF9	WHITING PETROLEUM CORP COMPANY GUAR 10/18 6.5					6.5	01 Oct 2018		
	485,000.000	Local		99.724227	483,662.50	107.625000	521,981.25	38,318.75	0.28
		Base		99.724227	483,662.50	107.625000	521,981.25	38,318.75	0.28
971MBKII3	FLEETPRIDE CORPORATION NEW TERM LOAN					1.0	30 Nov 2017		
	365,000.000	Local		98.000000	357,700.00	100.000000	365,000.00	7,300.00	0.19
		Base		98.000000	357,700.00	100.000000	365,000.00	7,300.00	0.19
975ECWII0	OCWEN FINANCIAL CORP TERM LOAN B					1.0	05 Aug 2016		
	389,500.000	Local		98.000000	381,710.00	99.250000	386,578.75	4,868.75	0.20
		Base		98.000000	381,710.00	99.250000	386,578.75	4,868.75	0.20
975FSJII9	VIRTU FINANCIAL LLC TERM LOAN						29 Jun 2016		
	600,307.570	Local		97.250000	583,799.11	99.625000	598,056.42	14,257.31	0.32
		Base		97.250000	583,799.11	99.625000	598,056.42	14,257.31	0.32
98212BAB9	WPX ENERGY INC SR UNSECURED 144A 01/22 6.					6.0	15 Jan 2022		
	545,000.000	Local		100.000000	545,000.00	103.250000	562,712.50	17,712.50	0.30
		Base		100.000000	545,000.00	103.250000	562,712.50	17,712.50	0.30

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

Books Closed

Prepared by State Street

# Holdings

MACKAY SHIELDS, LLC

MACKAY SHIELDS, LLC

FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
985YQKII5	SUN HEALTHCARE GROUP INC. NEW TERM LOAN B					15 Oct 2016		
		241,944.460	Local 97.671647	236,311.14	88.999996	215,330.56	-20,980.58	0.11
			Base 97.671647	236,311.14	88.999996	215,330.56	-20,980.58	0.11
<b>US DOLLAR Total</b>								
		175,027,688.660	Local	170,004,721.79		180,154,927.06	10,150,205.27	95.22
Original Face:		615,000.000	Base	170,004,721.79		180,154,927.06	10,150,205.27	95.22
<b>FIXED INCOME Total</b>								
		175,027,688.660	Base	170,004,721.79		180,154,927.06	10,150,205.27	0.00 95.22
Original Face:		615,000.000						

# Holdings

MACKAY SHIELDS, LLC  
MACKAY SHIELDS, LLC  
FUND: ZU59



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		184,037,779.630	Base	179,014,978.46		189,191,539.05	10,176,560.59	0.00
		615,000.000						100.00

# Holdings

MONDRIAN  
MONDRIAN  
FUND: ZU67



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - USD

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

BROWN BROTHERS HARRIMAN & CO  
 BROWN BROTHERS HARRIMAN  
 FUND: ZU69  
 View Date: March 27, 2012



STATE STREET

As of: February 29, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	-----------------	----------------------------	------------------	---------------

## CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	-6.310	Local	1.000000	-6.31	1.000000	-6.31	0.00	0.00
			Base	1.000000	-6.31	1.000000	-6.31	0.00	0.00

<b>US DOLLAR Total</b>		-6.310	Local		-6.31		-6.31	0.00	0.00
			Base		-6.31		-6.31	0.00	0.00

<b>CASH Total</b>		-6.310	Base		-6.31		-6.31	0.00	0.00
-------------------	--	--------	------	--	-------	--	-------	------	------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				1.0	31 Dec 2099			
		1,508,895.300	Local	100.000000	1,508,895.30	100.000000	1,508,895.30	0.00	0.40
			Base	100.000000	1,508,895.30	100.000000	1,508,895.30	0.00	0.40

<b>US DOLLAR Total</b>		1,508,895.300	Local		1,508,895.30		1,508,895.30	0.00	0.40
			Base		1,508,895.30		1,508,895.30	0.00	0.40

<b>CASH EQUIVALENT Total</b>		1,508,895.300	Base		1,508,895.30		1,508,895.30	0.00	0.40
------------------------------	--	---------------	------	--	--------------	--	--------------	------	------

## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

912810FH6	TSY INFL IX N/B 04/29 3.875				3.875	15 Apr 2029			
		14,710,302.050	Local	135.413985	19,919,806.14	158.578000	23,327,302.78	3,407,496.64	6.24
Original Face:		10,715,000.000	Base	135.413985	19,919,806.14	158.578000	23,327,302.78	3,407,496.64	6.24

# Holdings

BROWN BROTHERS HARRIMAN & CO

BROWN BROTHERS HARRIMAN

FUND: ZU69



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912810FR4	TSY INFL IX N/B 01/25 2.375					2.375	15 Jan 2025		
	43,103,520.000	Local		108.692375	46,850,239.76	129.977000	56,024,662.19	9,174,422.43	14.99
Original Face:	36,000,000.000	Base		108.692375	46,850,239.76	129.977000	56,024,662.19	9,174,422.43	14.99
912810FS2	TSY INFL IX N/B 01/26 2.					2.0	15 Jan 2026		
	32,976,190.000	Local		106.204032	35,022,043.25	125.555000	41,403,255.35	6,381,212.10	11.08
Original Face:	29,000,000.000	Base		106.204032	35,022,043.25	125.555000	41,403,255.35	6,381,212.10	11.08
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125	15 Feb 2041		
	15,598,033.350	Local		130.338121	20,330,183.52	138.227000	21,560,693.56	1,230,510.04	5.77
Original Face:	15,135,000.000	Base		130.338121	20,330,183.52	138.227000	21,560,693.56	1,230,510.04	5.77
912810QV3	TSY INFL IX N/B 02/42 0.75					0.625	15 Feb 2042		
	6,427,342.350	Local		99.465680	6,392,999.79	100.633000	6,468,027.43	75,027.64	1.73
		Base		99.465680	6,392,999.79	100.633000	6,468,027.43	75,027.64	1.73
912828DH0	TSY INFL IX N/B 01/15 1.625					1.625	15 Jan 2015		
	8,509,918.000	Local		107.637878	9,159,895.13	109.617000	9,328,316.81	168,421.68	2.50
Original Face:	7,200,000.000	Base		107.637878	9,159,895.13	109.617000	9,328,316.81	168,421.68	2.50
912828EA4	TSY INFL IX N/B 07/15 1.875					1.875	15 Jul 2015		
	35,447,470.500	Local		107.437026	38,083,708.05	112.141000	39,751,147.89	1,667,439.84	10.63
Original Face:	30,550,000.000	Base		107.437026	38,083,708.05	112.141000	39,751,147.89	1,667,439.84	10.63
912828GD6	TSY INFL IX N/B 01/17 2.375					2.375	15 Jan 2017		
	67,148,400.000	Local		110.736949	74,358,089.57	118.211000	79,376,795.12	5,018,705.55	21.23
Original Face:	60,000,000.000	Base		110.736949	74,358,089.57	118.211000	79,376,795.12	5,018,705.55	21.23
912828LA6	TSY INFL IX N/B 07/19 1.875					1.875	15 Jul 2019		
	40,647,501.650	Local		115.064307	46,770,766.03	120.359000	48,922,926.51	2,152,160.48	13.09
Original Face:	38,455,000.000	Base		115.064307	46,770,766.03	120.359000	48,922,926.51	2,152,160.48	13.09
912828MF4	TSY INFL IX N/B 01/20 1.375					1.375	15 Jan 2020		
	39,659,840.000	Local		113.134961	44,869,144.34	116.406000	46,166,433.35	1,297,289.01	12.35
Original Face:	38,000,000.000	Base		113.134961	44,869,144.34	116.406000	46,166,433.35	1,297,289.01	12.35
<b>US DOLLAR Total</b>									
	304,228,517.900	Local			341,756,875.58		372,329,560.99	30,572,685.41	99.60
Original Face:	265,055,000.000	Base			341,756,875.58		372,329,560.99	30,572,685.41	99.60

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

Books Closed

Prepared by State Street

# Holdings

BROWN BROTHERS HARRIMAN & CO  
BROWN BROTHERS HARRIMAN  
FUND: ZU69



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## FIXED INCOME Total

	304,228,517.900	Base		341,756,875.58		372,329,560.99	30,572,685.41	0.00	99.60
Original Face:	265,055,000.000								

# Holdings

BROWN BROTHERS HARRIMAN & CO  
 BROWN BROTHERS HARRIMAN  
 FUND: ZU69



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		305,737,406.890	Base	343,265,764.57		373,838,449.98	30,572,685.41	0.00
		265,055,000.000						100.00



# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
GROUP TRUST CASH ACCOUNT

FUND: ZU76



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH

### CANADIAN DOLLAR

Exchange Rate: 0.984950

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		39.450	1.000000	39.45	1.000000	39.45	0.00	100.00
			0.987072	38.94	1.015280	40.05	1.11	0.00

### CANADIAN DOLLAR Total

		39.450	Local	39.45		39.45	0.00	100.00
			Base	38.94		40.05	1.11	0.00

## EURO CURRENCY

Exchange Rate: 0.747552

### INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		254.700	1.000000	254.70	1.000000	254.70	0.00	100.00
			1.342364	341.90	1.337700	340.71	-1.19	0.00

### INTERNATIONAL Total

		254.700	Local	254.70		254.70	0.00	100.00
			Base	341.90		340.71	-1.19	0.00

### EURO CURRENCY Total

		254.700	Local	254.70		254.70	0.00	100.00
			Base	341.90		340.71	-1.19	0.00

## CASH Total

		294.150	Base	380.84		380.76	-0.08	0.00
--	--	---------	------	--------	--	--------	-------	------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		185,599,968.930	100.000000	185,599,968.93	100.000000	185,599,968.93	0.00	99.99
			100.000000	185,599,968.93	100.000000	185,599,968.93	0.00	99.99

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

Books Closed

Prepared by State Street

# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
GROUP TRUST CASH ACCOUNT

FUND: ZU76



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>US DOLLAR Total</b>								
	185,599,968.93	Local		185,599,968.93		185,599,968.93	0.00	99.99
		Base		185,599,968.93		185,599,968.93	0.00	99.99
<b>CASH EQUIVALENT Total</b>								
	185,599,968.93	Base		185,599,968.93		185,599,968.93	0.00	99.99
<b>EQUITY</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
835898107	SOTHEBY S COMMON STOCK USD.01							
	447.000	Local		0.00	39.340000	17,584.98	17,584.98	0.01
		Base		0.00	39.340000	17,584.98	17,584.98	0.01
M6778Q105	LUMENIS LTD SHS							
	463.000	Local		0.00	0.000000	0.00	0.00	0.00
		Base		0.00	0.000000	0.00	0.00	0.00
<b>US DOLLAR Total</b>								
	910.000	Local		0.00		17,584.98	17,584.98	0.01
		Base		0.00		17,584.98	17,584.98	0.01
<b>EQUITY Total</b>								
	910.000	Base		0.00		17,584.98	17,584.98	0.01

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

Books Closed

Prepared by State Street

# Holdings

EMPLOYEES RETIREMENT SYS OF RI  
GROUP TRUST CASH ACCOUNT

FUND: ZU76



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		185,601,173.080	Base	185,600,349.77		185,617,934.67	17,584.90	0.00 100.00

# Holdings

THE BOSTON COMPANY  
THE BOSTON COMPANY  
FUND: ZU77



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - USD

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

REAL ESTATE  
FREM. STRAT. PROP. PART. II LP  
FUND: ZU79



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS				0.2215398	31 Dec 2099		
		538.030	Local	100.000000	538.03		0.00	0.00
			Base	100.000000	538.03		0.00	0.00

<b>US DOLLAR Total</b>		538.030	Local		538.03	538.03	0.00	0.00
			Base		538.03	538.03	0.00	0.00

## CASH EQUIVALENT Total

		538.030	Base		538.03	538.03	0.00	0.00
--	--	---------	------	--	--------	--------	------	------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

01999K924	JP MORGAN ALT PROP FUND DOM II BARCLAYS ESCROW								
		16,956,334.360	Local	1.000000	16,956,334.36	0.584672	9,913,893.92	-7,042,440.44	3.71
			Base	1.000000	16,956,334.36	0.584672	9,913,893.92	-7,042,440.44	3.71

142999952	TRECAP COMMERCIAL REALTY PTNR II LP								
		11,485,568.000	Local	1.000000	11,485,568.00	0.402828	4,626,708.39	-6,858,859.61	1.73
			Base	1.000000	11,485,568.00	0.402828	4,626,708.39	-6,858,859.61	1.73

31399D923	JP MORGAN CHASE STRATEGIC PROPERTY FUND								
		30,579.868	Local	1,911.958228	58,467,430.23	1,695.024480	51,833,624.86	-6,633,805.37	19.39
			Base	1,911.958228	58,467,430.23	1,695.024480	51,833,624.86	-6,633,805.37	19.39

31799H946	FILLMORE EAST FUND LP COLLATERAL ACCOUNT								
		10,086,246.700	Local	0.979487	9,879,349.52	0.145569	1,468,244.85	-8,411,104.67	0.55
			Base	0.979487	9,879,349.52	0.145569	1,468,244.85	-8,411,104.67	0.55

31899U938	MORGAN STANLEY PRIME PROPERTY FUND LLC								
		35,000,000.000	Local	1.000000	35,000,000.00	1.105056	38,676,960.00	3,676,960.00	14.47
			Base	1.000000	35,000,000.00	1.105056	38,676,960.00	3,676,960.00	14.47

# Holdings

REAL ESTATE  
FREM. STRAT. PROP. PART. II LP  
FUND: ZU79



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
356999938	FREEMONT STRATEGIC PROPERTY PARTNERS II LP UNIT							
		12,698,311.000	Local 0.918109	11,658,437.39	0.730200	9,272,306.69	-2,386,130.70	3.47
			Base 0.918109	11,658,437.39	0.730200	9,272,306.69	-2,386,130.70	3.47
39299A949	AEW CORE PROPERTY LP LIMITED PARTNERSHIP							
		34,999,999.880	Local 1.000000	34,999,999.88	1.136615	39,781,524.86	4,781,524.98	14.88
			Base 1.000000	34,999,999.88	1.136615	39,781,524.86	4,781,524.98	14.88
52199B933	LASALLE INCOME + GRWTH FUND IV							
		13,814,186.030	Local 1.000000	13,814,186.03	0.596859	8,245,121.26	-5,569,064.77	3.08
			Base 1.000000	13,814,186.03	0.596859	8,245,121.26	-5,569,064.77	3.08
63499R965	MAGNA HOTEL III LIMITED PARTNERSHIP							
		1,793,149.490	Local 1.000000	1,793,149.49	1.499382	2,688,616.07	895,466.58	1.01
			Base 1.000000	1,793,149.49	1.499382	2,688,616.07	895,466.58	1.01
74499A9S1	PRUDENTIAL PRISA CONTRACT GA 30261							
		57,836,924.950	Local 1.000000	57,836,924.95	0.859353	49,702,334.97	-8,134,589.98	18.59
			Base 1.000000	57,836,924.95	0.859353	49,702,334.97	-8,134,589.98	18.59
75699K996	REALTY ASSOCIATES FUND VIII LIMITED PARTNERSHIP							
		15,000,000.000	Local 1.000000	15,000,000.00	0.686194	10,292,910.00	-4,707,090.00	3.85
			Base 1.000000	15,000,000.00	0.686194	10,292,910.00	-4,707,090.00	3.85
855994976	STARWOOD CAP HOSPITALITY FUND I 2LP COLLATERAL ACCOUNT							
		9,000,000.000	Local 1.000000	9,000,000.00	1.097474	9,877,266.00	877,266.00	3.70
			Base 1.000000	9,000,000.00	1.097474	9,877,266.00	877,266.00	3.70
88399S953	WESTBROOK REAL ESTATE FUND VI LIMITED PARTNERSHIP							
		12,290,590.830	Local 0.958716	11,783,184.45	0.343178	4,217,860.38	-7,565,324.07	1.58
			Base 0.958716	11,783,184.45	0.343178	4,217,860.38	-7,565,324.07	1.58
88399S987	WESTBROOK REAL EST FD VII LP LIMITED PARTNERSHIP							
		14,393,241.000	Local 1.000000	14,393,241.00	0.852370	12,268,366.83	-2,124,874.17	4.59
			Base 1.000000	14,393,241.00	0.852370	12,268,366.83	-2,124,874.17	4.59
895998987	TRI CONTINENTAL VAPITAL VIILTD							
		14,434,969.310	Local 0.981606	14,169,455.55	0.224586	3,241,892.02	-10,927,563.53	1.21
			Base 0.981606	14,169,455.55	0.224586	3,241,892.02	-10,927,563.53	1.21

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

Books Closed

Prepared by State Street

# Holdings

REAL ESTATE  
FREM. STRAT. PROP. PART. II LP

FUND: ZU79



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
93399B927	WALTON STREET REAL ESTATE V LIMITED PARTNERSHIP							
		19,373,631.780	Local 1.000000	19,373,631.78	0.578270	11,203,190.05	-8,170,441.73	4.19
			Base 1.000000	19,373,631.78	0.578270	11,203,190.05	-8,170,441.73	4.19
<b>US DOLLAR Total</b>								
		279,193,733.198	Local	335,610,892.63		267,310,821.15	-68,300,071.48	100.00
			Base	335,610,892.63		267,310,821.15	-68,300,071.48	100.00
<b>EQUITY Total</b>								
		279,193,733.198	Base	335,610,892.63		267,310,821.15	-68,300,071.48	100.00

# Holdings

REAL ESTATE  
FREM. STRAT. PROP. PART. II LP

FUND: ZU79



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		279,194,271.228	Base	335,611,430.66		267,311,359.18	-68,300,071.48	0.00 100.00



# Holdings

TAPLIN, CANIDA & HABACHT  
 TAPLIN & CANIDA & HABACHT  
 FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	1.000000	0.01	1.000000	0.01	0.00	0.00

<b>US DOLLAR Total</b>		0.010	Local		0.01		0.01	0.00	0.00
			Base		0.01		0.01	0.00	0.00

<b>CASH Total</b>		0.010	Base		0.01		0.01	0.00	0.00
-------------------	--	-------	------	--	------	--	------	------	------

## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

38259KDW0	GOOGLE INC				0.08	30 Apr 2012			
	5,000,000.000	Local	99.986222	4,999,311.10	99.986222	4,999,311.10	0.00	1.25	
		Base	99.986222	4,999,311.10	99.986222	4,999,311.10	0.00	1.25	

74081JDP7	PRES & FELL HARVARD				0.08	23 Apr 2012			
	6,000,000.000	Local	99.986444	5,999,186.64	99.986444	5,999,186.64	0.00	1.50	
		Base	99.986444	5,999,186.64	99.986444	5,999,186.64	0.00	1.50	

85749P9B9	STATE STR INSTL LIQUID RESVS				0.2215398	31 Dec 2099			
	13,555,063.540	Local	100.000000	13,555,063.54	100.000000	13,555,063.54	0.00	3.39	
		Base	100.000000	13,555,063.54	100.000000	13,555,063.54	0.00	3.39	

<b>US DOLLAR Total</b>	24,555,063.540	Local		24,553,561.28		24,553,561.28	0.00	6.15	
		Base		24,553,561.28		24,553,561.28	0.00	6.15	

<b>CASH EQUIVALENT Total</b>	24,555,063.540	Base		24,553,561.28		24,553,561.28	0.00	0.00	6.15
------------------------------	----------------	------	--	---------------	--	---------------	------	------	------

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

Books Closed

Prepared by State Street

# Holdings

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## FIXED INCOME

							Exchange Rate:	1.000000
008117AM5	AETNA INC SR UNSECURED 09/18 6.5				6.5	15 Sep 2018		
	1,000,000.000	Local	99.716000	997,160.00	123.309000	1,233,090.00	235,930.00	0.31
		Base	99.716000	997,160.00	123.309000	1,233,090.00	235,930.00	0.31
02209SAC7	ALTRIA GROUP INC COMPANY GUAR 11/13 8.5				8.5	10 Nov 2013		
	2,000,000.000	Local	99.952000	1,999,040.00	112.374000	2,247,480.00	248,440.00	0.56
		Base	99.952000	1,999,040.00	112.374000	2,247,480.00	248,440.00	0.56
02209SAD5	ALTRIA GROUP INC COMPANY GUAR 11/18 9.7				9.7	10 Nov 2018		
	2,000,000.000	Local	99.931000	1,998,620.00	136.104000	2,722,080.00	723,460.00	0.68
		Base	99.931000	1,998,620.00	136.104000	2,722,080.00	723,460.00	0.68
02364WAJ4	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/35 6.375				6.375	01 Mar 2035		
	500,000.000	Local	96.427000	482,135.00	123.356000	616,780.00	134,645.00	0.15
		Base	96.427000	482,135.00	123.356000	616,780.00	134,645.00	0.15
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.15	19 Mar 2038		
	3,500,000.000	Local	99.633000	3,487,155.00	148.068000	5,182,380.00	1,695,225.00	1.30
		Base	99.633000	3,487,155.00	148.068000	5,182,380.00	1,695,225.00	1.30
0258M0CY3	AMER EXPRESS CREDIT CO SR UNSECURED 08/13 7.3				7.3	20 Aug 2013		
	2,000,000.000	Local	99.835000	1,996,700.00	108.698000	2,173,960.00	177,260.00	0.54
		Base	99.835000	1,996,700.00	108.698000	2,173,960.00	177,260.00	0.54
026074AA2	AMERICAN FINANCIAL GROUP SR UNSECURED 06/19 9.875				9.875	15 Jun 2019		
	1,000,000.000	Local	100.000000	1,000,000.00	121.202000	1,212,020.00	212,020.00	0.30
		Base	100.000000	1,000,000.00	121.202000	1,212,020.00	212,020.00	0.30
031162BA7	AMGEN INC SR UNSECURED 02/39 6.4				6.4	01 Feb 2039		
	2,500,000.000	Local	99.533000	2,488,325.00	119.540000	2,988,500.00	500,175.00	0.75
		Base	99.533000	2,488,325.00	119.540000	2,988,500.00	500,175.00	0.75
03523TBC1	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/14 VAR				1.1066	27 Jan 2014		
	2,500,000.000	Local	100.000000	2,500,000.00	100.499000	2,512,475.00	12,475.00	0.63
		Base	100.000000	2,500,000.00	100.499000	2,512,475.00	12,475.00	0.63

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

Books Closed

Prepared by State Street

# Holdings

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
03523TBK3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/14 VAR				0.927	14 Jul 2014		
		1,500,000.000	Local 100.000000	1,500,000.00	99.998000	1,499,970.00	-30.00	0.38
			Base 100.000000	1,500,000.00	99.998000	1,499,970.00	-30.00	0.38
038222AG0	APPLIED MATERIALS INC SR UNSECURED 06/41 5.85				5.85	15 Jun 2041		
		500,000.000	Local 99.592000	497,960.00	120.320000	601,600.00	103,640.00	0.15
			Base 99.592000	497,960.00	120.320000	601,600.00	103,640.00	0.15
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 7.				7.0	15 Oct 2039		
		3,500,000.000	Local 98.661429	3,453,150.00	98.750000	3,456,250.00	3,100.00	0.87
			Base 98.661429	3,453,150.00	98.750000	3,456,250.00	3,100.00	0.87
05946NAK1	BANCO BRADESCO (CAYMAN) SUB NOTES 144A 03/22 5.75				5.75	01 Mar 2022		
		1,500,000.000	Local 100.000000	1,500,000.00	100.850000	1,512,750.00	12,750.00	0.38
			Base 100.000000	1,500,000.00	100.850000	1,512,750.00	12,750.00	0.38
05968LAG7	BANCOLOMBIA SA SR UNSECURED 06/21 5.95				5.95	03 Jun 2021		
		2,500,000.000	Local 99.539000	2,488,475.00	103.750000	2,593,750.00	105,275.00	0.65
			Base 99.539000	2,488,475.00	103.750000	2,593,750.00	105,275.00	0.65
084664BL4	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/40 5.75				5.75	15 Jan 2040		
		1,000,000.000	Local 98.802000	988,020.00	121.147000	1,211,470.00	223,450.00	0.30
			Base 98.802000	988,020.00	121.147000	1,211,470.00	223,450.00	0.30
084670AV0	BERKSHIRE HATHAWAY INC SR UNSECURED 02/15 3.2				3.2	11 Feb 2015		
		5,000,000.000	Local 99.917000	4,995,850.00	107.095000	5,354,750.00	358,900.00	1.34
			Base 99.917000	4,995,850.00	107.095000	5,354,750.00	358,900.00	1.34
084670BA5	BERKSHIRE HATHAWAY INC SR UNSECURED 08/14 VAR				1.2026	15 Aug 2014		
		5,000,000.000	Local 100.000000	5,000,000.00	101.254000	5,062,700.00	62,700.00	1.27
			Base 100.000000	5,000,000.00	101.254000	5,062,700.00	62,700.00	1.27
086516AL5	BEST BUY CO INC SR UNSECURED 03/21 5.5				5.5	15 Mar 2021		
		3,000,000.000	Local 99.552500	2,986,575.00	97.386000	2,921,580.00	-64,995.00	0.73
			Base 99.552500	2,986,575.00	97.386000	2,921,580.00	-64,995.00	0.73
09062XAB9	BIOGEN IDEC INC SR UNSECURED 03/18 6.875				6.875	01 Mar 2018		
		3,000,000.000	Local 99.184000	2,975,520.00	123.099000	3,692,970.00	717,450.00	0.92
			Base 99.184000	2,975,520.00	123.099000	3,692,970.00	717,450.00	0.92

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

Books Closed

Prepared by State Street

# Holdings

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
124857AC7	CBS CORP COMPANY GUAR 05/19 8.875					8.875	15 May 2019		
	3,000,000.000	Local		97.585000	2,927,550.00	133.337000	4,000,110.00	1,072,560.00	1.00
		Base		97.585000	2,927,550.00	133.337000	4,000,110.00	1,072,560.00	1.00
126650BN9	CVS CAREMARK CORP SR UNSECURED 03/19 6.6					6.6	15 Mar 2019		
	1,000,000.000	Local		99.365000	993,650.00	125.343000	1,253,430.00	259,780.00	0.31
		Base		99.365000	993,650.00	125.343000	1,253,430.00	259,780.00	0.31
13974YAG5	CAPITAL AUTO RECEIVABLES ASSET CARAT 2008 2 A4					5.42	15 Dec 2014		
	3,368,045.260	Local		102.932500	3,466,813.18	101.407630	3,415,454.88	-51,358.30	0.86
Original Face:	5,000,000.000	Base		102.932500	3,466,813.18	101.407630	3,415,454.88	-51,358.30	0.86
149123BP5	CATERPILLAR INC SR UNSECURED 12/13 7.					7.0	15 Dec 2013		
	3,000,000.000	Local		99.976000	2,999,280.00	110.392000	3,311,760.00	312,480.00	0.83
		Base		99.976000	2,999,280.00	110.392000	3,311,760.00	312,480.00	0.83
151020AF1	CELGENE CORP SR UNSECURED 10/40 5.7					5.7	15 Oct 2040		
	500,000.000	Local		99.813000	499,065.00	109.582000	547,910.00	48,845.00	0.14
		Base		99.813000	499,065.00	109.582000	547,910.00	48,845.00	0.14
168863AW8	REPUBLIC OF CHILE SR UNSECURED 09/21 3.25					3.25	14 Sep 2021		
	750,000.000	Local		99.131000	743,482.50	103.000000	772,500.00	29,017.50	0.19
		Base		99.131000	743,482.50	103.000000	772,500.00	29,017.50	0.19
17275RAF9	CISCO SYSTEMS INC SR UNSECURED 01/40 5.5					5.5	15 Jan 2040		
	2,500,000.000	Local		97.439000	2,435,975.00	121.939000	3,048,475.00	612,500.00	0.76
		Base		97.439000	2,435,975.00	121.939000	3,048,475.00	612,500.00	0.76
172967CS8	CITIGROUP INC SR UNSECURED 11/14 VAR					0.8106	05 Nov 2014		
	5,000,000.000	Local		100.000000	5,000,000.00	94.823000	4,741,150.00	-258,850.00	1.19
		Base		100.000000	5,000,000.00	94.823000	4,741,150.00	-258,850.00	1.19
172967DS7	CITIGROUP INC SUBORDINATED 08/36 VAR					1.05611	25 Aug 2036		
	5,000,000.000	Local		100.141000	5,007,050.00	58.436000	2,921,800.00	-2,085,250.00	0.73
		Base		100.141000	5,007,050.00	58.436000	2,921,800.00	-2,085,250.00	0.73
191219BT0	COCA COLA REFRESH USA SR UNSECURED 03/14 7.375					7.375	03 Mar 2014		
	3,000,000.000	Local		99.897000	2,996,910.00	113.195000	3,395,850.00	398,940.00	0.85
		Base		99.897000	2,996,910.00	113.195000	3,395,850.00	398,940.00	0.85

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

Books Closed

Prepared by State Street

# Holdings

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
20030NAK7	COMCAST CORP COMPANY GUAR 11/35 6.5					6.5	15 Nov 2035		
	3,000,000.000	Local		99.751000	2,992,530.00	124.192000	3,725,760.00	733,230.00	0.93
		Base		99.751000	2,992,530.00	124.192000	3,725,760.00	733,230.00	0.93
20030NAP6	COMCAST CORP COMPANY GUAR 01/17 6.5					6.5	15 Jan 2017		
	3,000,000.000	Local		99.759000	2,992,770.00	120.460000	3,613,800.00	621,030.00	0.91
		Base		99.759000	2,992,770.00	120.460000	3,613,800.00	621,030.00	0.91
219868BP0	CORP ANDINA DE FOMENTO SR UNSECURED 01/16 3.75					3.75	15 Jan 2016		
	3,500,000.000	Local		100.066571	3,502,330.00	102.805000	3,598,175.00	95,845.00	0.90
		Base		100.066571	3,502,330.00	102.805000	3,598,175.00	95,845.00	0.90
25459HAX3	DIRECTV HOLDINGS/FING COMPANY GUAR 08/40 6.					6.0	15 Aug 2040		
	2,000,000.000	Local		98.659000	1,973,180.00	114.720000	2,294,400.00	321,220.00	0.57
		Base		98.659000	1,973,180.00	114.720000	2,294,400.00	321,220.00	0.57
260543BY8	DOW CHEMICAL CO/THE SR UNSECURED 05/39 9.4					9.4	15 May 2039		
	3,500,000.000	Local		99.562000	3,484,670.00	160.508000	5,617,780.00	2,133,110.00	1.41
		Base		99.562000	3,484,670.00	160.508000	5,617,780.00	2,133,110.00	1.41
29078EAA3	EMBARQ CORP SR UNSECURED 06/36 7.995					7.995	01 Jun 2036		
	1,000,000.000	Local		99.993000	999,930.00	106.853000	1,068,530.00	68,600.00	0.27
		Base		99.993000	999,930.00	106.853000	1,068,530.00	68,600.00	0.27
29273RAN9	ENERGY TRANSFER PARTNERS SR UNSECURED 06/21 4.65					4.65	01 Jun 2021		
	2,000,000.000	Local		99.635500	1,992,710.00	104.997000	2,099,940.00	107,230.00	0.53
		Base		99.635500	1,992,710.00	104.997000	2,099,940.00	107,230.00	0.53
29273RAR0	ENERGY TRANSFER PARTNERS 02/42 6.5					6.5	01 Feb 2042		
	1,000,000.000	Local		99.642000	996,420.00	110.996000	1,109,960.00	113,540.00	0.28
		Base		99.642000	996,420.00	110.996000	1,109,960.00	113,540.00	0.28
29379VAQ6	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/40 6.45					6.45	01 Sep 2040		
	1,000,000.000	Local		99.525000	995,250.00	123.989000	1,239,890.00	244,640.00	0.31
		Base		99.525000	995,250.00	123.989000	1,239,890.00	244,640.00	0.31
29379VAV5	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/42 5.7					5.7	15 Feb 2042		
	2,000,000.000	Local		99.887000	1,997,740.00	113.143000	2,262,860.00	265,120.00	0.57
		Base		99.887000	1,997,740.00	113.143000	2,262,860.00	265,120.00	0.57

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

Books Closed

Prepared by State Street

# Holdings

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
302154AV1	EXPORT IMPORT BK KOREA SR UNSECURED 09/15 4.125					4.125	09 Sep 2015		
	2,500,000.000	Local		99.465000	2,486,625.00	104.058000	2,601,450.00	114,825.00	0.65
		Base		99.465000	2,486,625.00	104.058000	2,601,450.00	114,825.00	0.65
302154BC2	EXPORT IMPORT BK KOREA 04/22 5					5.0	11 Apr 2022		
	1,000,000.000	Local		99.627000	996,270.00	105.043000	1,050,430.00	54,160.00	0.26
		Base		99.627000	996,270.00	105.043000	1,050,430.00	54,160.00	0.26
302570BC9	NEXTERA ENERGY CAPITAL COMPANY GUAR 12/15 7.875					7.875	15 Dec 2015		
	1,000,000.000	Local		100.000000	1,000,000.00	119.976000	1,199,760.00	199,760.00	0.30
		Base		100.000000	1,000,000.00	119.976000	1,199,760.00	199,760.00	0.30
314275AC2	MACYS RETAIL HLDGS INC COMPANY GUAR 03/37 6.375					6.375	15 Mar 2037		
	2,500,000.000	Local		99.522000	2,488,050.00	118.195000	2,954,875.00	466,825.00	0.74
		Base		99.522000	2,488,050.00	118.195000	2,954,875.00	466,825.00	0.74
34528XAF6	FORD CREDIT AUTO OWNER TRUST FORDO 2008 C A4A					5.16	15 Apr 2013		
	817,541.690	Local		101.804686	832,295.75	100.807820	824,145.96	-8,149.79	0.21
	Original Face: 2,500,000.000	Base		101.804686	832,295.75	100.807820	824,145.96	-8,149.79	0.21
36962G3P7	GENERAL ELEC CAP CORP SR UNSECURED 01/38 5.875					5.875	14 Jan 2038		
	2,000,000.000	Local		97.786000	1,955,720.00	111.799000	2,235,980.00	280,260.00	0.56
		Base		97.786000	1,955,720.00	111.799000	2,235,980.00	280,260.00	0.56
36962GX74	GENERAL ELEC CAP CORP SR UNSECURED 08/36 VAR					0.9826	15 Aug 2036		
	5,000,000.000	Local		99.158700	4,957,935.00	74.377000	3,718,850.00	-1,239,085.00	0.93
		Base		99.158700	4,957,935.00	74.377000	3,718,850.00	-1,239,085.00	0.93
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.65	01 Dec 2041		
	1,000,000.000	Local		99.773000	997,730.00	111.049000	1,110,490.00	112,760.00	0.28
		Base		99.773000	997,730.00	111.049000	1,110,490.00	112,760.00	0.28
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	1,000,000.000	Local		102.282000	1,022,820.00	100.211000	1,002,110.00	-20,710.00	0.25
		Base		102.282000	1,022,820.00	100.211000	1,002,110.00	-20,710.00	0.25
38143UAV3	GOLDMAN SACHS GROUP INC SR UNSECURED 09/14 VAR					1.17575	29 Sep 2014		
	4,750,000.000	Local		100.000000	4,750,000.00	95.286000	4,526,085.00	-223,915.00	1.13
		Base		100.000000	4,750,000.00	95.286000	4,526,085.00	-223,915.00	1.13

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

Books Closed

Prepared by State Street

# Holdings

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
38143VAA7	GOLDMAN SACHS CAPITAL I LIMITD GUARA 02/34 6.345				6.345	15 Feb 2034			
		5,000,000.000	Local	100.000000	5,000,000.00	93.639000	4,681,950.00	-318,050.00	1.17
			Base	100.000000	5,000,000.00	93.639000	4,681,950.00	-318,050.00	1.17
4042Q1AE7	HSBC BANK USA NA SUB NOTES 08/20 4.875				4.875	24 Aug 2020			
		1,500,000.000	Local	99.945000	1,499,175.00	100.674000	1,510,110.00	10,935.00	0.38
			Base	99.945000	1,499,175.00	100.674000	1,510,110.00	10,935.00	0.38
42809HAB3	HESS CORP SR UNSECURED 02/19 8.125				8.125	15 Feb 2019			
		500,000.000	Local	99.677000	498,385.00	130.190000	650,950.00	152,565.00	0.16
			Base	99.677000	498,385.00	130.190000	650,950.00	152,565.00	0.16
428236BA0	HEWLETT PACKARD CO SR UNSECURED 09/12 VAR				0.66675	13 Sep 2012			
		3,000,000.000	Local	100.000000	3,000,000.00	99.821000	2,994,630.00	-5,370.00	0.75
			Base	100.000000	3,000,000.00	99.821000	2,994,630.00	-5,370.00	0.75
428236BV4	HEWLETT PACKARD CO SR UNSECURED 12/21 4.65				4.65	09 Dec 2021			
		1,000,000.000	Local	99.707000	997,070.00	107.829000	1,078,290.00	81,220.00	0.27
			Base	99.707000	997,070.00	107.829000	1,078,290.00	81,220.00	0.27
448579AD4	HYATT HOTELS CORPS SR UNSECURED 08/21 5.375				5.375	15 Aug 2021			
		2,000,000.000	Local	101.282000	2,025,640.00	104.033000	2,080,660.00	55,020.00	0.52
			Base	101.282000	2,025,640.00	104.033000	2,080,660.00	55,020.00	0.52
44985GAB7	IPIC GMTN LTD COMPANY GUAR 144A 11/20 5.				5.0	15 Nov 2020			
		1,000,000.000	Local	101.375000	1,013,750.00	100.750000	1,007,500.00	-6,250.00	0.25
			Base	101.375000	1,013,750.00	100.750000	1,007,500.00	-6,250.00	0.25
44985GAE1	IPIC GMTN LTD COMPANY GUAR 144A 11/41 6.875				6.875	01 Nov 2041			
		3,500,000.000	Local	99.097000	3,468,395.00	103.250000	3,613,750.00	145,355.00	0.90
			Base	99.097000	3,468,395.00	103.250000	3,613,750.00	145,355.00	0.90
45687AAA0	INGERSOLL RAND GL HLD CO COMPANY GUAR 08/18 6.875				6.875	15 Aug 2018			
		2,500,000.000	Local	99.857000	2,496,425.00	123.376000	3,084,400.00	587,975.00	0.77
			Base	99.857000	2,496,425.00	123.376000	3,084,400.00	587,975.00	0.77
45687AAE2	INGERSOLL RAND GL HLD CO COMPANY GUAR 04/14 9.5				9.5	15 Apr 2014			
		2,500,000.000	Local	104.625000	2,615,625.00	115.648000	2,891,200.00	275,575.00	0.72
			Base	104.625000	2,615,625.00	115.648000	2,891,200.00	275,575.00	0.72

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

Books Closed

Prepared by State Street

# Holdings

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
459200GV7	IBM CORP SR UNSECURED 06/12 VAR					0.57625	15 Jun 2012		
	3,000,000.000	Local	100.000000	3,000,000.00	100.098000	3,002,940.00	2,940.00	0.75	
		Base	100.000000	3,000,000.00	100.098000	3,002,940.00	2,940.00	0.75	
460146CC5	INTL PAPER CO SR UNSECURED 06/38 8.7					8.7	15 Jun 2038		
	3,500,000.000	Local	91.434286	3,200,200.00	139.167000	4,870,845.00	1,670,645.00	1.22	
		Base	91.434286	3,200,200.00	139.167000	4,870,845.00	1,670,645.00	1.22	
46625HAT7	JPMORGAN CHASE + CO SUBORDINATED 01/13 5.75					5.75	02 Jan 2013		
	4,500,000.000	Local	99.831000	4,492,395.00	103.922000	4,676,490.00	184,095.00	1.17	
		Base	99.831000	4,492,395.00	103.922000	4,676,490.00	184,095.00	1.17	
46625HHZ6	JPMORGAN CHASE + CO SENIOR NOTES 05/21 4.625					4.625	10 May 2021		
	4,000,000.000	Local	99.809000	3,992,360.00	106.283000	4,251,320.00	258,960.00	1.06	
		Base	99.809000	3,992,360.00	106.283000	4,251,320.00	258,960.00	1.06	
472319AF9	JEFFERIES GROUP INC SR UNSECURED 07/19 8.5					8.5	15 Jul 2019		
	2,000,000.000	Local	98.914000	1,978,280.00	107.500000	2,150,000.00	171,720.00	0.54	
		Base	98.914000	1,978,280.00	107.500000	2,150,000.00	171,720.00	0.54	
482480AA8	KLA TENCOR CORP SR UNSECURED 05/18 6.9					6.9	01 May 2018		
	4,000,000.000	Local	97.894800	3,915,792.00	120.055000	4,802,200.00	886,408.00	1.20	
		Base	97.894800	3,915,792.00	120.055000	4,802,200.00	886,408.00	1.20	
496902AG2	KINROSS GOLD CORP COMPANY GUAR 144A 09/41 6.875					6.875	01 Sep 2041		
	3,000,000.000	Local	99.181000	2,975,430.00	104.461000	3,133,830.00	158,400.00	0.78	
		Base	99.181000	2,975,430.00	104.461000	3,133,830.00	158,400.00	0.78	
500255AQ7	KOHL S CORPORATION SR UNSECURED 12/37 6.875					6.875	15 Dec 2037		
	2,000,000.000	Local	87.682000	1,753,640.00	124.754000	2,495,080.00	741,440.00	0.62	
		Base	87.682000	1,753,640.00	124.754000	2,495,080.00	741,440.00	0.62	
500630BR8	KOREA DEVELOPMENT BANK SR UNSECURED 08/15 4.375					4.375	10 Aug 2015		
	2,000,000.000	Local	99.724000	1,994,480.00	104.945000	2,098,900.00	104,420.00	0.53	
		Base	99.724000	1,994,480.00	104.945000	2,098,900.00	104,420.00	0.53	
50065TAC7	KOREA FINANCE CORP SR UNSECURED 11/21 4.625					4.625	16 Nov 2021		
	500,000.000	Local	99.699000	498,495.00	102.605000	513,025.00	14,530.00	0.13	
		Base	99.699000	498,495.00	102.605000	513,025.00	14,530.00	0.13	

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

Books Closed

Prepared by State Street



# Holdings

TAPLIN, CANIDA & HABACHT  
 TAPLIN & CANIDA & HABACHT  
 FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
50075NAR5	KRAFT FOODS INC SR UNSECURED 08/37 7.					7.0	11 Aug 2037		
	500,000.000	Local		98.790000	493,950.00	132.434000	662,170.00	168,220.00	0.17
		Base		98.790000	493,950.00	132.434000	662,170.00	168,220.00	0.17
50075NAT1	KRAFT FOODS INC SR UNSECURED 02/38 6.875					6.875	01 Feb 2038		
	2,500,000.000	Local		99.351000	2,483,775.00	132.710000	3,317,750.00	833,975.00	0.83
		Base		99.351000	2,483,775.00	132.710000	3,317,750.00	833,975.00	0.83
501044CL3	KROGER CO/THE COMPANY GUAR 01/14 7.5					7.5	15 Jan 2014		
	1,000,000.000	Local		99.808000	998,080.00	111.853000	1,118,530.00	120,450.00	0.28
		Base		99.808000	998,080.00	111.853000	1,118,530.00	120,450.00	0.28
532716AN7	LIMITED BRANDS INC SR UNSECURED 07/37 7.6					7.6	15 Jul 2037		
	3,500,000.000	Local		99.579000	3,485,265.00	101.000000	3,535,000.00	49,735.00	0.89
		Base		99.579000	3,485,265.00	101.000000	3,535,000.00	49,735.00	0.89
534187BA6	LINCOLN NATIONAL CORP SR UNSECURED 06/40 7.					7.0	15 Jun 2040		
	1,500,000.000	Local		99.789000	1,496,835.00	118.427000	1,776,405.00	279,570.00	0.44
		Base		99.789000	1,496,835.00	118.427000	1,776,405.00	279,570.00	0.44
544152AC5	LORILLARD TOBACCO CO COMPANY GUAR 05/40 8.125					8.125	01 May 2040		
	3,500,000.000	Local		99.479000	3,481,765.00	122.640000	4,292,400.00	810,635.00	1.07
		Base		99.479000	3,481,765.00	122.640000	4,292,400.00	810,635.00	1.07
55616XAE7	MACYS RETAIL HLDGS INC COMPANY GUAR 07/15 7.875					7.875	15 Jul 2015		
	2,000,000.000	Local		99.911000	1,998,220.00	118.036000	2,360,720.00	362,500.00	0.59
		Base		99.911000	1,998,220.00	118.036000	2,360,720.00	362,500.00	0.59
577081AU6	MATTEL INC SR UNSECURED 10/40 6.2					6.2	01 Oct 2040		
	1,000,000.000	Local		99.419000	994,190.00	113.941000	1,139,410.00	145,220.00	0.29
		Base		99.419000	994,190.00	113.941000	1,139,410.00	145,220.00	0.29
580645AF6	MCGRAW HILL COS INC SR UNSECURED 11/37 6.55					6.55	15 Nov 2037		
	4,000,000.000	Local		99.605000	3,984,200.00	110.201000	4,408,040.00	423,840.00	1.10
		Base		99.605000	3,984,200.00	110.201000	4,408,040.00	423,840.00	1.10
585055AQ9	MEDTRONIC INC SR UNSECURED 03/39 6.5					6.5	15 Mar 2039		
	1,000,000.000	Local		99.750000	997,500.00	135.315000	1,353,150.00	355,650.00	0.34
		Base		99.750000	997,500.00	135.315000	1,353,150.00	355,650.00	0.34

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

Books Closed

Prepared by State Street

# Holdings

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
5901884M7	MERRILL LYNCH + CO SUBORDINATED 05/16 6.05					6.05	16 May 2016		
	2,500,000.000	Local	99.815000	2,495,375.00	103.254000	2,581,350.00	85,975.00	0.65	
		Base	99.815000	2,495,375.00	103.254000	2,581,350.00	85,975.00	0.65	
590188JN9	MERRILL LYNCH + CO SR UNSECURED 11/18 6.875					6.875	15 Nov 2018		
	2,500,000.000	Local	91.448067	2,286,201.67	107.458000	2,686,450.00	400,248.33	0.67	
		Base	91.448067	2,286,201.67	107.458000	2,686,450.00	400,248.33	0.67	
59022CAA1	MERRILL LYNCH + CO SUBORDINATED 09/26 VAR					1.30625	15 Sep 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	67.077000	3,353,850.00	-1,646,150.00	0.84	
		Base	100.000000	5,000,000.00	67.077000	3,353,850.00	-1,646,150.00	0.84	
59156RAZ1	METLIFE INC SR UNSECURED 08/13 VAR					1.7806	06 Aug 2013		
	1,500,000.000	Local	100.000000	1,500,000.00	100.892000	1,513,380.00	13,380.00	0.38	
		Base	100.000000	1,500,000.00	100.892000	1,513,380.00	13,380.00	0.38	
59266TEC1	MET WTR DIST OF STHRN CA METWTR 07/40 FIXED 6.947					6.947	01 Jul 2040		
	1,000,000.000	Local	100.000000	1,000,000.00	117.710000	1,177,100.00	177,100.00	0.29	
		Base	100.000000	1,000,000.00	117.710000	1,177,100.00	177,100.00	0.29	
608190AH7	MOHAWK INDUSTRIES INC SR UNSECURED 01/16 6.625					6.875	15 Jan 2016		
	1,000,000.000	Local	99.513000	995,130.00	110.375000	1,103,750.00	108,620.00	0.28	
		Base	99.513000	995,130.00	110.375000	1,103,750.00	108,620.00	0.28	
61746SBQ1	MORGAN STANLEY SR UNSECURED 10/15 VAR					1.047	15 Oct 2015		
	5,000,000.000	Local	100.000000	5,000,000.00	88.180000	4,409,000.00	-591,000.00	1.10	
		Base	100.000000	5,000,000.00	88.180000	4,409,000.00	-591,000.00	1.10	
61748AAE6	MORGAN STANLEY SUBORDINATED 04/14 4.75					4.75	01 Apr 2014		
	3,000,000.000	Local	99.129000	2,973,870.00	101.175000	3,035,250.00	61,380.00	0.76	
		Base	99.129000	2,973,870.00	101.175000	3,035,250.00	61,380.00	0.76	
620076BA6	MOTOROLA SOLUTIONS INC SR UNSECURED 11/37 6.625					6.625	15 Nov 2037		
	2,000,000.000	Local	99.389000	1,987,780.00	109.772000	2,195,440.00	207,660.00	0.55	
		Base	99.389000	1,987,780.00	109.772000	2,195,440.00	207,660.00	0.55	
629568AT3	NABORS INDUSTRIES INC COMPANY GUAR 01/19 9.25					9.25	15 Jan 2019		
	5,000,000.000	Local	99.998000	4,999,900.00	125.896000	6,294,800.00	1,294,900.00	1.58	
		Base	99.998000	4,999,900.00	125.896000	6,294,800.00	1,294,900.00	1.58	

# Holdings

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
63243NAC8	NATIONAL AGRICULTURAL CO SR UNSECURED 144A 02/17 3.5				3.5	08 Feb 2017			
		1,500,000.000	Local 99.569000	1,493,535.00	99.662000	1,494,930.00	1,395.00		0.37
			Base 99.569000	1,493,535.00	99.662000	1,494,930.00	1,395.00		0.37
652478AH1	NEWS AMERICA INC COMPANY GUAR 02/13 9.25				9.25	01 Feb 2013			
		1,500,000.000	Local 107.636000	1,614,540.00	107.131000	1,606,965.00	-7,575.00		0.40
			Base 107.636000	1,614,540.00	107.131000	1,606,965.00	-7,575.00		0.40
652482BQ2	NEWS AMERICA INC COMPANY GUAR 11/37 6.65				6.65	15 Nov 2037			
		2,000,000.000	Local 99.871000	1,997,420.00	121.852000	2,437,040.00	439,620.00		0.61
			Base 99.871000	1,997,420.00	121.852000	2,437,040.00	439,620.00		0.61
65334HAG7	NEXEN INC SR UNSECURED 05/37 6.4				6.4	15 May 2037			
		1,000,000.000	Local 99.222000	992,220.00	114.700000	1,147,000.00	154,780.00		0.29
			Base 99.222000	992,220.00	114.700000	1,147,000.00	154,780.00		0.29
65475VAC4	NISSAN AUTO RECEIVABLES OWNER NAROT 2009 1 A3				5.0	15 Sep 2014			
		882,785.360	Local 103.272504	911,674.55	100.981820	891,452.72	-20,221.83		0.22
Original Face:		6,175,000.000	Base 103.272504	911,674.55	100.981820	891,452.72	-20,221.83		0.22
65475XAE6	NISSAN AUTO RECEIVABLES OWNER NAROT 2008 B A4				5.05	17 Nov 2014			
		456,570.360	Local 102.449219	467,752.77	101.563910	463,710.71	-4,042.06		0.12
Original Face:		1,000,000.000	Base 102.449219	467,752.77	101.563910	463,710.71	-4,042.06		0.12
67103HAB3	O REILLY AUTOMOTIVE INC COMPANY GUAR 09/21 4.625				4.625	15 Sep 2021			
		2,000,000.000	Local 99.826000	1,996,520.00	106.830000	2,136,600.00	140,080.00		0.54
			Base 99.826000	1,996,520.00	106.830000	2,136,600.00	140,080.00		0.54
68233JAF1	ONCOR ELECTRIC DELIVERY SR SECURED 09/38 7.5				7.5	01 Sep 2038			
		1,500,000.000	Local 99.695000	1,495,425.00	142.523000	2,137,845.00	642,420.00		0.54
			Base 99.695000	1,495,425.00	142.523000	2,137,845.00	642,420.00		0.54
68389XAE5	ORACLE CORP SR UNSECURED 04/38 6.5				6.5	15 Apr 2038			
		2,500,000.000	Local 99.828000	2,495,700.00	133.696000	3,342,400.00	846,700.00		0.84
			Base 99.828000	2,495,700.00	133.696000	3,342,400.00	846,700.00		0.84
694308GN1	PACIFIC GAS + ELECTRIC SR UNSECURED 10/18 8.25				8.25	15 Oct 2018			
		1,000,000.000	Local 98.343000	983,430.00	132.857000	1,328,570.00	345,140.00		0.33
			Base 98.343000	983,430.00	132.857000	1,328,570.00	345,140.00		0.33

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

Books Closed

Prepared by State Street

# Holdings

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
708160BS4	JC PENNEY CORP INC SR UNSECURED 04/37 7.4					7.4	01 Apr 2037		
	4,500,000.000	Local		97.388889	4,382,500.00	97.500000	4,387,500.00	5,000.00	1.10
		Base		97.388889	4,382,500.00	97.500000	4,387,500.00	5,000.00	1.10
71343PAE1	PEPSIAMERICAS INC COMPANY GUAR 07/12 5.75					5.75	31 Jul 2012		
	2,500,000.000	Local		99.725000	2,493,125.00	102.100000	2,552,500.00	59,375.00	0.64
		Base		99.725000	2,493,125.00	102.100000	2,552,500.00	59,375.00	0.64
714264AK4	PERNOD RICARD SA 01/42 5.5					5.5	15 Jan 2042		
	1,500,000.000	Local		98.640000	1,479,600.00	106.700000	1,600,500.00	120,900.00	0.40
		Base		98.640000	1,479,600.00	106.700000	1,600,500.00	120,900.00	0.40
717081CY7	PFIZER INC SR UNSECURED 03/39 7.2					7.2	15 Mar 2039		
	3,000,000.000	Local		99.942000	2,998,260.00	150.756000	4,522,680.00	1,524,420.00	1.13
		Base		99.942000	2,998,260.00	150.756000	4,522,680.00	1,524,420.00	1.13
743263AG0	PROGRESS ENERGY INC SR UNSECURED 10/31 7.					7.0	30 Oct 2031		
	1,000,000.000	Local		83.186000	831,860.00	130.328000	1,303,280.00	471,420.00	0.33
		Base		83.186000	831,860.00	130.328000	1,303,280.00	471,420.00	0.33
743263AN5	PROGRESS ENERGY INC SR UNSECURED 03/19 7.05					7.05	15 Mar 2019		
	1,500,000.000	Local		99.591000	1,493,865.00	124.578000	1,868,670.00	374,805.00	0.47
		Base		99.591000	1,493,865.00	124.578000	1,868,670.00	374,805.00	0.47
74432QBS3	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/41 5.625					5.625	12 May 2041		
	3,000,000.000	Local		97.916232	2,937,486.96	107.409000	3,222,270.00	284,783.04	0.81
		Base		97.916232	2,937,486.96	107.409000	3,222,270.00	284,783.04	0.81
74432QBU8	PRUDENTIAL FINANCIAL INC SR UNSECURED 11/41 5.8					5.8	16 Nov 2041		
	2,000,000.000	Local		99.046000	1,980,920.00	111.932000	2,238,640.00	257,720.00	0.56
		Base		99.046000	1,980,920.00	111.932000	2,238,640.00	257,720.00	0.56
751028AE1	RALCORP HOLDINGS INC SR SECURED 08/39 6.625					6.625	15 Aug 2039		
	1,000,000.000	Local		102.439000	1,024,390.00	102.077000	1,020,770.00	-3,620.00	0.26
		Base		102.439000	1,024,390.00	102.077000	1,020,770.00	-3,620.00	0.26
761713AF3	REYNOLDS AMERICAN INC COMPANY GUAR 06/18 7.75					7.75	01 Jun 2018		
	2,500,000.000	Local		90.250000	2,256,250.00	122.527000	3,063,175.00	806,925.00	0.77
		Base		90.250000	2,256,250.00	122.527000	3,063,175.00	806,925.00	0.77

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

Books Closed

Prepared by State Street

# Holdings

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
767201AH9	RIO TINTO FIN USA LTD COMPANY GUAR 05/19 9.					9.0	01 May 2019		
	1,000,000.000	Local		101.250000	1,012,500.00	137.930000	1,379,300.00	366,800.00	0.35
		Base		101.250000	1,012,500.00	137.930000	1,379,300.00	366,800.00	0.35
78008TXB5	ROYAL BANK OF CANADA SR UNSECURED 10/14 VAR					1.0	30 Oct 2014		
	1,000,000.000	Local		100.000000	1,000,000.00	100.227000	1,002,270.00	2,270.00	0.25
		Base		100.000000	1,000,000.00	100.227000	1,002,270.00	2,270.00	0.25
78387GAQ6	AT+T INC SR UNSECURED 09/34 6.15					6.15	15 Sep 2034		
	1,000,000.000	Local		98.187800	981,878.00	119.516000	1,195,160.00	213,282.00	0.30
		Base		98.187800	981,878.00	119.516000	1,195,160.00	213,282.00	0.30
80105NAC9	SANOFI SR UNSECURED 03/14 VAR					0.88375	28 Mar 2014		
	2,500,000.000	Local		100.000000	2,500,000.00	100.460000	2,511,500.00	11,500.00	0.63
		Base		100.000000	2,500,000.00	100.460000	2,511,500.00	11,500.00	0.63
806605AG6	MERCK + CO INC COMPANY GUAR 12/33 6.5					6.5	01 Dec 2033		
	2,500,000.000	Local		99.281000	2,482,025.00	138.195000	3,454,875.00	972,850.00	0.87
		Base		99.281000	2,482,025.00	138.195000	3,454,875.00	972,850.00	0.87
806605AH4	MERCK + CO INC SR UNSECURED 09/37 6.55					6.55	15 Sep 2037		
	3,000,000.000	Local		99.390000	2,981,700.00	141.939000	4,258,170.00	1,276,470.00	1.07
		Base		99.390000	2,981,700.00	141.939000	4,258,170.00	1,276,470.00	1.07
816851AL3	SEMPRA ENERGY SR UNSECURED 11/13 8.9					8.9	15 Nov 2013		
	1,500,000.000	Local		99.608000	1,494,120.00	111.701000	1,675,515.00	181,395.00	0.42
		Base		99.608000	1,494,120.00	111.701000	1,675,515.00	181,395.00	0.42
836205AN4	REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/20 5.5					5.5	09 Mar 2020		
	2,500,000.000	Local		99.295000	2,482,375.00	113.625000	2,840,625.00	358,250.00	0.71
		Base		99.295000	2,482,375.00	113.625000	2,840,625.00	358,250.00	0.71
855030AJ1	STAPLES INC COMPANY GUAR 01/14 9.75					9.75	15 Jan 2014		
	1,000,000.000	Local		100.000000	1,000,000.00	114.680000	1,146,800.00	146,800.00	0.29
		Base		100.000000	1,000,000.00	114.680000	1,146,800.00	146,800.00	0.29
87612EAU0	TARGET CORP SR UNSECURED 01/38 7.					7.0	15 Jan 2038		
	1,000,000.000	Local		99.318000	993,180.00	142.247000	1,422,470.00	429,290.00	0.36
		Base		99.318000	993,180.00	142.247000	1,422,470.00	429,290.00	0.36

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

Books Closed

Prepared by State Street

# Holdings

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
87927VAR9	TELECOM ITALIA CAPITAL COMPANY GUAR 07/36 7.2					7.2	18 Jul 2036		
	2,000,000.000	Local		99.440000	1,988,800.00	92.000000	1,840,000.00	-148,800.00	0.46
		Base		99.440000	1,988,800.00	92.000000	1,840,000.00	-148,800.00	0.46
87927VAV0	TELECOM ITALIA CAPITAL COMPANY GUAR 06/38 7.721					7.721	04 Jun 2038		
	3,500,000.000	Local		98.679714	3,453,790.00	94.500000	3,307,500.00	-146,290.00	0.83
		Base		98.679714	3,453,790.00	94.500000	3,307,500.00	-146,290.00	0.83
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877					5.877	15 Jul 2019		
	1,000,000.000	Local		98.253000	982,530.00	104.232000	1,042,320.00	59,790.00	0.26
		Base		98.253000	982,530.00	104.232000	1,042,320.00	59,790.00	0.26
882508AS3	TEXAS INSTRUMENTS INC SR UNSECURED 05/13 VAR					0.6826	15 May 2013		
	2,500,000.000	Local		100.000000	2,500,000.00	100.428000	2,510,700.00	10,700.00	0.63
		Base		100.000000	2,500,000.00	100.428000	2,510,700.00	10,700.00	0.63
887317AL9	TIME WARNER INC COMPANY GUAR 03/41 6.25					6.25	29 Mar 2041		
	1,000,000.000	Local		98.707000	987,070.00	120.588000	1,205,880.00	218,810.00	0.30
		Base		98.707000	987,070.00	120.588000	1,205,880.00	218,810.00	0.30
88732JAJ7	TIME WARNER CABLE INC COMPANY GUAR 05/37 6.55					6.55	01 May 2037		
	2,000,000.000	Local		99.356000	1,987,120.00	120.704000	2,414,080.00	426,960.00	0.60
		Base		99.356000	1,987,120.00	120.704000	2,414,080.00	426,960.00	0.60
8935268Z9	TRANS CANADA PIPELINES SR UNSECURED 01/39 7.625					7.625	15 Jan 2039		
	1,500,000.000	Local		99.148000	1,487,220.00	147.761000	2,216,415.00	729,195.00	0.56
		Base		99.148000	1,487,220.00	147.761000	2,216,415.00	729,195.00	0.56
9127955R8	TREASURY BILL 06/12 0.00000					0.01	07 Jun 2012		
	10,000,000.000	Local		99.978125	9,997,812.50	99.983670	9,998,367.00	554.50	2.50
		Base		99.978125	9,997,812.50	99.983670	9,998,367.00	554.50	2.50
912810PV4	TSY INFL IX N/B 01/28 1.75					1.75	15 Jan 2028		
	3,231,900.000	Local		100.484577	3,247,561.04	122.672000	3,964,636.37	717,075.33	0.99
Original Face:	3,000,000.000	Base		100.484577	3,247,561.04	122.672000	3,964,636.37	717,075.33	0.99
912810QB7	US TREASURY N/B 05/39 4.25					4.25	15 May 2039		
	5,000,000.000	Local		99.234375	4,961,718.75	123.234000	6,161,700.00	1,199,981.25	1.54
		Base		99.234375	4,961,718.75	123.234000	6,161,700.00	1,199,981.25	1.54

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

Books Closed

Prepared by State Street

# Holdings

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912828GN4	TSY INFL IX N/B 04/12 2.				2.0	15 Apr 2012			
		8,341,575.000	Local	103.445683	8,628,999.20	100.828000	8,410,643.24	-218,355.96	2.11
Original Face:		7,500,000.000	Base	103.445683	8,628,999.20	100.828000	8,410,643.24	-218,355.96	2.11
912828HN3	TSY INFL IX N/B 01/18 1.625				1.625	15 Jan 2018			
		10,773,000.000	Local	104.350405	11,241,669.14	116.047000	12,501,743.31	1,260,074.17	3.13
Original Face:		10,000,000.000	Base	104.350405	11,241,669.14	116.047000	12,501,743.31	1,260,074.17	3.13
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875				6.875	15 Feb 2038			
		2,000,000.000	Local	93.235500	1,864,710.00	137.249000	2,744,980.00	880,270.00	0.69
			Base	93.235500	1,864,710.00	137.249000	2,744,980.00	880,270.00	0.69
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875	21 Nov 2036			
		1,500,000.000	Local	98.478000	1,477,170.00	122.628000	1,839,420.00	362,250.00	0.46
			Base	98.478000	1,477,170.00	122.628000	1,839,420.00	362,250.00	0.46
925524BB5	VIACOM INC SR UNSECURED 04/16 6.25				6.25	30 Apr 2016			
		2,500,000.000	Local	99.561000	2,489,025.00	115.878000	2,896,950.00	407,925.00	0.73
			Base	99.561000	2,489,025.00	115.878000	2,896,950.00	407,925.00	0.73
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875				8.875	15 Nov 2038			
		1,000,000.000	Local	99.995000	999,950.00	165.723000	1,657,230.00	657,280.00	0.42
			Base	99.995000	999,950.00	165.723000	1,657,230.00	657,280.00	0.42
947075AF4	WEATHERFORD BERMUDA COMPANY GUAR 03/19 9.625				9.625	01 Mar 2019			
		1,000,000.000	Local	99.495000	994,950.00	135.481000	1,354,810.00	359,860.00	0.34
			Base	99.495000	994,950.00	135.481000	1,354,810.00	359,860.00	0.34
94707VAB6	WEATHERFORD BERMUDA COMPANY GUAR 09/40 6.75				6.75	15 Sep 2040			
		2,000,000.000	Local	99.594000	1,991,880.00	119.002000	2,380,040.00	388,160.00	0.60
			Base	99.594000	1,991,880.00	119.002000	2,380,040.00	388,160.00	0.60
949746NA5	WELLS FARGO + COMPANY SR UNSECURED 10/15 VAR				1.0	28 Oct 2015			
		2,500,000.000	Local	96.996500	2,424,912.50	96.964000	2,424,100.00	-812.50	0.61
			Base	96.996500	2,424,912.50	96.964000	2,424,100.00	-812.50	0.61
983024AF7	WYETH LLC COMPANY GUAR 02/24 6.45				6.45	01 Feb 2024			
		2,500,000.000	Local	99.627000	2,490,675.00	131.997000	3,299,925.00	809,250.00	0.83
			Base	99.627000	2,490,675.00	131.997000	3,299,925.00	809,250.00	0.83

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

Books Closed

Prepared by State Street

# Holdings

TAPLIN, CANIDA & HABACHT  
 TAPLIN & CANIDA & HABACHT  
 FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98310WAB4	WYNDHAM WORLDWIDE SR UNSECURED 12/16 6.				6.0	01 Dec 2016		
		2,000,000.000	Local 99.541000	1,990,820.00	113.510000	2,270,200.00	279,380.00	0.57
			Base 99.541000	1,990,820.00	113.510000	2,270,200.00	279,380.00	0.57
98417EAK6	XSTRATA FINANCE CANADA COMPANY GUAR 144A 11/21 4.95				4.95	15 Nov 2021		
		2,500,000.000	Local 99.874000	2,496,850.00	108.008000	2,700,200.00	203,350.00	0.68
			Base 99.874000	2,496,850.00	108.008000	2,700,200.00	203,350.00	0.68
<b>US DOLLAR Total</b>		338,371,417.670	Local	336,826,495.51		374,757,304.19	37,930,808.68	93.85
Original Face:		35,175,000.000	Base	336,826,495.51		374,757,304.19	37,930,808.68	93.85
<b>FIXED INCOME Total</b>		338,371,417.670	Base	336,826,495.51		374,757,304.19	37,930,808.68	0.00
Original Face:		35,175,000.000						93.85



# Holdings

TAPLIN, CANIDA & HABACHT  
 TAPLIN & CANIDA & HABACHT  
 FUND: ZU84



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		362,926,481.220	Base	361,380,056.80		399,310,865.48	37,930,808.68	0.00
		35,175,000.000						100.00

# Holdings

ASCEND PARTNERS FUND II, LP  
 ASCEND CAPITAL LLC  
 FUND: ZUAB



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

ACI0162P3	ASCEND CAPITAL LLC LIMITED PARTNERSHIP							
	60,000,000.000	Local	1.000000	60,000,000.00	1.004216	60,252,960.00	252,960.00	100.00
		Base	1.000000	60,000,000.00	1.004216	60,252,960.00	252,960.00	100.00

<b>US DOLLAR Total</b>	60,000,000.000	Local		60,000,000.00		60,252,960.00	252,960.00	100.00
		Base		60,000,000.00		60,252,960.00	252,960.00	100.00

<b>EQUITY Total</b>	60,000,000.000	Base		60,000,000.00		60,252,960.00	252,960.00	0.00	100.00
---------------------	----------------	------	--	---------------	--	---------------	------------	------	--------

# Holdings

ASCEND PARTNERS FUND II, LP  
 ASCEND CAPITAL LLC  
 FUND: ZUAB



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		60,000,000.000	Base	60,000,000.00		60,252,960.00	252,960.00	0.00 100.00

# Holdings

BREVAN HOWARD MASTER FUND  
 BREVAN HOWARD ASSET MGT LLP  
 FUND: ZUAD



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

ACI0160R1	BREVAN HOWARD MASTER FUND LIMITED PARTNERSHIP									
		75,000,000.000	Local	1.000000	75,000,000.00	1.021766	76,632,450.00	1,632,450.00	100.00	
			Base	1.000000	75,000,000.00	1.021766	76,632,450.00	1,632,450.00	100.00	
<b>US DOLLAR Total</b>		75,000,000.000	Local		75,000,000.00		76,632,450.00	1,632,450.00	100.00	
			Base		75,000,000.00		76,632,450.00	1,632,450.00	100.00	
<b>EQUITY Total</b>		75,000,000.000	Base		75,000,000.00		76,632,450.00	1,632,450.00	0.00	100.00

# Holdings

BREVAN HOWARD MASTER FUND  
 BREVAN HOWARD ASSET MGT LLP  
 FUND: ZUAD



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		75,000,000.000	Base	75,000,000.00		76,632,450.00	1,632,450.00	0.00 100.00

# Holdings

DAVIDSON KEMPNER  
 DAVIDSON KEMPNER INST PTNR LP  
 FUND: ZUAE



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

ACI016398	DAVIDSON KEMPNER LIMITED PARTNERSHIP								
		60,000,000.000	Local	1.000000	60,000,000.00	1.023444	61,406,640.00	1,406,640.00	100.00
			Base	1.000000	60,000,000.00	1.023444	61,406,640.00	1,406,640.00	100.00

<b>US DOLLAR Total</b>		60,000,000.000	Local		60,000,000.00		61,406,640.00	1,406,640.00	100.00
			Base		60,000,000.00		61,406,640.00	1,406,640.00	100.00

<b>EQUITY Total</b>		60,000,000.000	Base		60,000,000.00		61,406,640.00	1,406,640.00	0.00	100.00
---------------------	--	----------------	------	--	---------------	--	---------------	--------------	------	--------

# Holdings

DAVIDSON KEMPNER  
 DAVIDSON KEMPNER INST PTNR LP  
 FUND: ZUAE



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		60,000,000.000	Base	60,000,000.00		61,406,640.00	1,406,640.00	0.00 100.00

# Holdings

DE SHAW COMPOSITE FUND LLP  
 DE SHAW & CO, LP  
 FUND: ZUAF



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

ACI0162C2	DE SHAW COMPOSITE FUND LP LIMITED PARTNERSHIP								
		50,000,000.000	Local	1.000000	50,000,000.00	1.031323	51,566,150.00	1,566,150.00	100.00
			Base	1.000000	50,000,000.00	1.031323	51,566,150.00	1,566,150.00	100.00

<b>US DOLLAR Total</b>		50,000,000.000	Local		50,000,000.00		51,566,150.00	1,566,150.00	100.00
			Base		50,000,000.00		51,566,150.00	1,566,150.00	100.00

<b>EQUITY Total</b>		50,000,000.000	Base		50,000,000.00		51,566,150.00	1,566,150.00	0.00	100.00
---------------------	--	----------------	------	--	---------------	--	---------------	--------------	------	--------



# Holdings

DE SHAW COMPOSITE FUND LLP  
DE SHAW & CO, LP  
FUND: ZUAF



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		50,000,000.000	Base	50,000,000.00		51,566,150.00	1,566,150.00	0.00 100.00

# Holdings

ELLIOTT ASSOCIATES, LP  
ELLIOTT MANAGEMENT CORP

FUND: ZUAG



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
ACI0162Q1	ELLIOTT ASSOCIATES LP LIMITED PARTNERSHIP								
		60,000,000.000	Local	1.000000	60,000,000.00	1.015199	60,911,940.00	911,940.00	100.00
			Base	1.000000	60,000,000.00	1.015199	60,911,940.00	911,940.00	100.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	60,000,000.000	Local	60,000,000.00		60,911,940.00	911,940.00	100.00
		Base	60,000,000.00		60,911,940.00	911,940.00	100.00

EQUITY Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	60,000,000.000	Base	60,000,000.00		60,911,940.00	911,940.00	0.00 100.00

# Holdings

ELLIOTT ASSOCIATES, LP  
ELLIOTT MANAGEMENT CORP  
FUND: ZUAG



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

---

<b>FUND Total</b>		60,000,000.00	Base	60,000,000.00		60,911,940.00	911,940.00	0.00	100.00
-------------------	--	---------------	------	---------------	--	---------------	------------	------	--------

---

# Holdings

OZ DOMESTIC PARTNERS II, L.P.  
 OCH-ZIFF CAPITAL MGT GROUP  
 FUND: ZUAH



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI0162R9	OZ DOMESTIC PARTNERS II LP LIMITED PARTNERSHIP							
		75,000,000.000	Local 1.000000	75,000,000.00	1.027496	77,062,200.00	2,062,200.00	100.00
			Base 1.000000	75,000,000.00	1.027496	77,062,200.00	2,062,200.00	100.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	75,000,000.000	Local	75,000,000.00		77,062,200.00	2,062,200.00	100.00
		Base	75,000,000.00		77,062,200.00	2,062,200.00	100.00

EQUITY Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	75,000,000.000	Base	75,000,000.00		77,062,200.00	2,062,200.00	0.00 100.00

# Holdings

OZ DOMESTIC PARTNERS II, L.P.  
 OCH-ZIFF CAPITAL MGT GROUP  
 FUND: ZUAH



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		75,000,000.000	Base	75,000,000.00		77,062,200.00	2,062,200.00	0.00 100.00

# Holdings

CAPULA GLOBAL MASTER FUND  
CAPULA INVESTMENT MGMT LP  
FUND: ZUAI



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>EQUITY</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
ACI017BQ9	CAPULA GLOBAL MASTER FUND LIMITED PARTNERSHIP							
	50,000,000.000	Local	1.000000	50,000,000.00	0.986369	49,318,450.00	-681,550.00	100.00
		Base	1.000000	50,000,000.00	0.986369	49,318,450.00	-681,550.00	100.00
<b>US DOLLAR Total</b>								
	50,000,000.000	Local		50,000,000.00		49,318,450.00	-681,550.00	100.00
		Base		50,000,000.00		49,318,450.00	-681,550.00	100.00
<b>EQUITY Total</b>								
	50,000,000.000	Base		50,000,000.00		49,318,450.00	-681,550.00	0.00 100.00

# Holdings

CAPULA GLOBAL MASTER FUND  
 CAPULA INVESTMENT MGMT LP  
 FUND: ZUAI



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		50,000,000.000	Base	50,000,000.00		49,318,450.00	-681,550.00	0.00 100.00

# Holdings

GRACIE CREDIT FUND  
P&S CREDIT MGMT LP  
FUND: ZUAJ



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

ACI017BV8	GRACIE CREDIT OPPORTUNITIES FD LIMITED PARTNERSHIP									
		40,000,000.000	Local	1.000000	40,000,000.00	0.992698	39,707,920.00	-292,080.00	100.00	
			Base	1.000000	40,000,000.00	0.992698	39,707,920.00	-292,080.00	100.00	
<b>US DOLLAR Total</b>		40,000,000.000	Local		40,000,000.00		39,707,920.00	-292,080.00	100.00	
			Base		40,000,000.00		39,707,920.00	-292,080.00	100.00	
<b>EQUITY Total</b>		40,000,000.000	Base		40,000,000.00		39,707,920.00	-292,080.00	0.00	100.00



# Holdings

GRACIE CREDIT FUND  
P&S CREDIT MGMT LP  
FUND: ZUAJ



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		40,000,000.00	Base	40,000,000.00		39,707,920.00	-292,080.00	0.00 100.00

# Holdings

MASON CAPITAL LP  
MASON CAPITAL MGMT LLC  
FUND: ZUAL



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
ACI00F8M5	MASON CAPITAL LTD LIMITED PARTNERSHIP								
		60,000,000.000	Local	1.000000	60,000,000.00	1.006866	60,411,960.00	411,960.00	100.00
			Base	1.000000	60,000,000.00	1.006866	60,411,960.00	411,960.00	100.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	60,000,000.000	Local	60,000,000.00		60,411,960.00	411,960.00	100.00
		Base	60,000,000.00		60,411,960.00	411,960.00	100.00

EQUITY Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	60,000,000.000	Base	60,000,000.00		60,411,960.00	411,960.00	0.00 100.00

# Holdings

MASON CAPITAL LP  
MASON CAPITAL MGMT LLC  
FUND: ZUAL



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		60,000,000.000	Base	60,000,000.00		60,411,960.00	411,960.00	0.00 100.00

# Holdings

SAMLYN ONSHORE/OFFSHORE FUND  
 SAMLYN CAPITAL LLC  
 FUND: ZUAM



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

ACI01AEY2	SAMLYN ONSHORE FUND LP LIMITED PARTNERSHIP								
		60,000,000.000	Local	1.000000	60,000,000.00	1.047493	62,849,580.00	2,849,580.00	100.00
			Base	1.000000	60,000,000.00	1.047493	62,849,580.00	2,849,580.00	100.00

<b>US DOLLAR Total</b>		60,000,000.000	Local		60,000,000.00		62,849,580.00	2,849,580.00	100.00
			Base		60,000,000.00		62,849,580.00	2,849,580.00	100.00

<b>EQUITY Total</b>		60,000,000.000	Base		60,000,000.00		62,849,580.00	2,849,580.00	0.00	100.00
---------------------	--	----------------	------	--	---------------	--	---------------	--------------	------	--------

# Holdings

SAMLYN ONSHORE/OFFSHORE FUND  
 SAMLYN CAPITAL LLC  
 FUND: ZUAM



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		60,000,000.000	Base	60,000,000.00		62,849,580.00	2,849,580.00	0.00 100.00

# Holdings

VIKING GLOBAL EQUITIES III  
VIKING GLOBAL INVESTORS LP

FUND: ZUAN



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY

<b>US DOLLAR</b>						Exchange Rate:	1.000000	
------------------	--	--	--	--	--	----------------	----------	--

ACI017BW6	VIKING GLOBAL EQUITIES LP LIMITED PARTNERSHIP							
	60,000,000.000	Local	1.000000	60,000,000.00	1.029200	61,752,000.00	1,752,000.00	100.00
		Base	1.000000	60,000,000.00	1.029200	61,752,000.00	1,752,000.00	100.00

<b>US DOLLAR Total</b>	60,000,000.000	Local		60,000,000.00		61,752,000.00	1,752,000.00	100.00
		Base		60,000,000.00		61,752,000.00	1,752,000.00	100.00

<b>EQUITY Total</b>	60,000,000.000	Base		60,000,000.00		61,752,000.00	1,752,000.00	0.00	100.00
---------------------	----------------	------	--	---------------	--	---------------	--------------	------	--------

# Holdings

VIKING GLOBAL EQUITIES III  
 VIKING GLOBAL INVESTORS LP  
 FUND: ZUAN



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		60,000,000.000	Base	60,000,000.00		61,752,000.00	1,752,000.00	0.00 100.00

# Holdings

WINTON FUTURE FUND LIMITED  
 WINTON CAPITAL MGMT LIMITED  
 FUND: ZUAO



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI017BR7	WINTON FUTURES FUND LTD LIMITED PARTNERSHIP							
		30,000,000.000	Local 1.000000	30,000,000.00	1.011172	30,335,160.00	335,160.00	100.00
			Base 1.000000	30,000,000.00	1.011172	30,335,160.00	335,160.00	100.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	30,000,000.000	Local	30,000,000.00		30,335,160.00	335,160.00	100.00
		Base	30,000,000.00		30,335,160.00	335,160.00	100.00

EQUITY Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	30,000,000.000	Base	30,000,000.00		30,335,160.00	335,160.00	0.00 100.00



# Holdings

WINTON FUTURE FUND LIMITED  
 WINTON CAPITAL MGMT LIMITED  
 FUND: ZUAO



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		30,000,000.000	Base	30,000,000.00		30,335,160.00	335,160.00	0.00 100.00

# Holdings

BLUE CREST CAPITAL LP  
 BLUECREST CAPITAL MANAGEMENT  
 FUND: ZUAP



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY

<b>US DOLLAR</b>							Exchange Rate:	1.000000
------------------	--	--	--	--	--	--	----------------	----------

ACI01ADV9	BLUECREST CAPITAL LP LIMITED PARTNERSHIP								
		20,000,000.000	Local	1.000000	20,000,000.00	1.015988	20,319,760.00	319,760.00	100.00
			Base	1.000000	20,000,000.00	1.015988	20,319,760.00	319,760.00	100.00

<b>US DOLLAR Total</b>									
		20,000,000.000	Local		20,000,000.00		20,319,760.00	319,760.00	100.00
			Base		20,000,000.00		20,319,760.00	319,760.00	100.00

<b>EQUITY Total</b>										
		20,000,000.000	Base		20,000,000.00		20,319,760.00	319,760.00	0.00	100.00

# Holdings

BLUE CREST CAPITAL LP  
 BLUECREST CAPITAL MANAGEMENT  
 FUND: ZUAP



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		20,000,000.000	Base	20,000,000.00		20,319,760.00	319,760.00	0.00 100.00

# Holdings

GRAHAM GLOBAL INVESTMENT FUND  
 GRAHAM CAPITAL MANAGEMENT LP  
 FUND: ZUAQ



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI01ADX5	GRAHAM GLOBAL INVESTMENT FUND LIMITED PARTNERSHIP							
		50,000,000.000	Local 1.000000	50,000,000.00	1.017294	50,864,700.00	864,700.00	100.00
			Base 1.000000	50,000,000.00	1.017294	50,864,700.00	864,700.00	100.00

US DOLLAR Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000,000.000	Local	50,000,000.00		50,864,700.00	864,700.00	100.00
		Base	50,000,000.00		50,864,700.00	864,700.00	100.00

EQUITY Total	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	50,000,000.000	Base	50,000,000.00		50,864,700.00	864,700.00	0.00 100.00

# Holdings

GRAHAM GLOBAL INVESTMENT FUND  
 GRAHAM CAPITAL MANAGEMENT LP  
 FUND: ZUAQ



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		50,000,000.000	Base	50,000,000.00		50,864,700.00	864,700.00	0.00 100.00

# Holdings

INDUS ASIA PACIFIC FUND, LP  
 INDUS CAPITAL PARTNERS, LLC  
 FUND: ZUAR



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund		
<b>EQUITY</b>										
<b>US DOLLAR</b>							Exchange Rate:	1.000000		
ACI01ADJ6	INDUS ASIA PACIFIC FUND LP LIMITED PARTNERSHIP									
		40,000,000.000	Local	1.000000	40,000,000.00	1.069568	42,782,720.00	2,782,720.00	100.00	
			Base	1.000000	40,000,000.00	1.069568	42,782,720.00	2,782,720.00	100.00	
<b>US DOLLAR Total</b>										
		40,000,000.000	Local		40,000,000.00		42,782,720.00	2,782,720.00	100.00	
			Base		40,000,000.00		42,782,720.00	2,782,720.00	100.00	
<b>EQUITY Total</b>										
		40,000,000.000	Base		40,000,000.00		42,782,720.00	2,782,720.00	0.00	100.00

# Holdings

INDUS ASIA PACIFIC FUND, LP  
INDUS CAPITAL PARTNERS, LLC  
FUND: ZUAR



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		40,000,000.000	Base	40,000,000.00		42,782,720.00	2,782,720.00	0.00 100.00

# Holdings

THIRD POINT PARTNERS LP  
 THIRD POINT LLC  
 FUND: ZUAS



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

87099W918	THIRD POINT PART QUALIFIED LP							
	50,000,000.000	Local	1.000000	50,000,000.00	1.041691	52,084,550.00	2,084,550.00	100.00
		Base	1.000000	50,000,000.00	1.041691	52,084,550.00	2,084,550.00	100.00

<b>US DOLLAR Total</b>	50,000,000.000	Local		50,000,000.00		52,084,550.00	2,084,550.00	100.00
		Base		50,000,000.00		52,084,550.00	2,084,550.00	100.00

<b>EQUITY Total</b>	50,000,000.000	Base		50,000,000.00		52,084,550.00	2,084,550.00	0.00	100.00
---------------------	----------------	------	--	---------------	--	---------------	--------------	------	--------



# Holdings

THIRD POINT PARTNERS LP  
 THIRD POINT LLC  
 FUND: ZUAS



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<b>FUND Total</b>								
		50,000,000.000	Base	50,000,000.00		52,084,550.00	2,084,550.00	0.00 100.00

# Holdings

WEXFORD SPECTRUM FUNDS

WEXFORD CAPITAL LP

FUND: ZUAU



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

96299A915	WEXFORD SPECTRUM FUND LP							
	50,000,000.000	Local	1.000000	50,000,000.00	1.032519	51,625,950.00	1,625,950.00	100.00
		Base	1.000000	50,000,000.00	1.032519	51,625,950.00	1,625,950.00	100.00

<b>US DOLLAR Total</b>								
	50,000,000.000	Local		50,000,000.00		51,625,950.00	1,625,950.00	100.00
		Base		50,000,000.00		51,625,950.00	1,625,950.00	100.00

<b>EQUITY Total</b>								
	50,000,000.000	Base		50,000,000.00		51,625,950.00	1,625,950.00	0.00 100.00

# Holdings

WEXFORD SPECTRUM FUNDS

WEXFORD CAPITAL LP

FUND: ZUAU



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		50,000,000.000	Base	50,000,000.00		51,625,950.00	1,625,950.00	0.00 100.00

# Holdings

BRIGADE LEVERAGED CAPITAL  
BRIGADE CAPITAL MANAGEMENT  
FUND: ZUAV



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - USD

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

PFM DIVERSIFIED FUND  
PARTNER FUND MANAGEMENT LP  
FUND: ZUAW



STATE STREET

As of: February 29, 2012

View Date: March 27, 2012

Base Currency: USD - USD

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

Currency Summary

As of: February 29, 2012

FIXED INCOME CASH ACCOUNT  
EMPLOYEES RETIREMENT SYS OF RI

FUND: ZU03

View Date: March 27, 2012



STATE STREET

Base Currency:USD - USD

Contracts	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
-----------	-------	------------	--------------	----------------------	------------------	-------------------	--------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

Currency Summary

As of: February 29, 2012

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>AUSTRALIAN DOLLAR</b>						Exchange Rate:	0.925540	
<b>EQUITY</b>								
	226,382.000	Local	1,593,826.27	1,598,017.06	100.00	4,190.79		4,190.79
		Base	1,655,824.06	1,726,578.06	1.22	4,527.94	66,226.06	70,754.00
<b>AUSTRALIAN DOLLAR Total</b>								
	226,382.000	Local	1,593,826.27	1,598,017.06	100.00	4,190.79		4,190.79
		Base	1,655,824.06	1,726,578.06	1.22	4,527.94	66,226.06	70,754.00
<b>BRAZILIAN REAL</b>						Exchange Rate:	1.716900	
<b>EQUITY</b>								
	316,400.000	Local	7,779,112.72	8,954,893.00	100.00	1,175,780.28		1,175,780.28
		Base	4,476,485.03	5,215,733.59	3.70	684,827.47	54,421.09	739,248.56
<b>BRAZILIAN REAL Total</b>								
	316,400.000	Local	7,779,112.72	8,954,893.00	100.00	1,175,780.28		1,175,780.28
		Base	4,476,485.03	5,215,733.59	3.70	684,827.47	54,421.09	739,248.56
<b>EURO CURRENCY</b>						Exchange Rate:	0.747552	
<b>FRANCE</b>								
<b>EQUITY</b>								
	27,548.000	Local	1,162,770.57	1,181,395.98	100.00	18,625.41		18,625.41
		Base	1,524,719.39	1,580,352.91	1.12	24,915.20	30,718.32	55,633.52
<b>FRANCE Total</b>								
	27,548.000	Local	1,162,770.57	1,181,395.98	100.00	18,625.41		18,625.41
		Base	1,524,719.39	1,580,352.91	1.12	24,915.20	30,718.32	55,633.52
<b>EURO CURRENCY Total</b>								
	27,548.000	Local	1,162,770.57	1,181,395.98	100.00	18,625.41		18,625.41
		Base	1,524,719.39	1,580,352.91	1.12	24,915.20	30,718.32	55,633.52
<b>HONG KONG DOLLAR</b>						Exchange Rate:	7.755700	
<b>EQUITY</b>								
	912,900.000	Local	15,890,227.01	18,378,030.00	100.00	2,487,802.99		2,487,802.99

# Holdings

Currency Summary

As of: February 29, 2012

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
	Base		2,047,027.29	2,369,615.89	1.68	320,770.92	1,817.68	322,588.60
<b>HONG KONG DOLLAR Total</b>								
	912,900.000	Local	15,890,227.01	18,378,030.00	100.00	2,487,802.99		2,487,802.99
		Base	2,047,027.29	2,369,615.89	1.68	320,770.92	1,817.68	322,588.60
<b>JAPANESE YEN</b>							Exchange Rate: 80.940000	
<b>EQUITY</b>								
	7,500.000	Local	105,436,004.00	126,225,000.00	100.00	20,788,996.00		20,788,996.00
		Base	1,372,060.69	1,559,488.51	1.11	256,844.53	-69,416.71	187,427.82
<b>JAPANESE YEN Total</b>								
	7,500.000	Local	105,436,004.00	126,225,000.00	100.00	20,788,996.00		20,788,996.00
		Base	1,372,060.69	1,559,488.51	1.11	256,844.53	-69,416.71	187,427.82
<b>POUND STERLING</b>							Exchange Rate: 0.625998	
<b>EQUITY</b>								
	260,925.000	Local	2,703,257.97	2,819,086.32	100.00	115,828.35		115,828.35
		Base	4,264,960.02	4,503,347.16	3.19	185,029.90	53,357.24	238,387.14
<b>POUND STERLING Total</b>								
	260,925.000	Local	2,703,257.97	2,819,086.32	100.00	115,828.35		115,828.35
		Base	4,264,960.02	4,503,347.16	3.19	185,029.90	53,357.24	238,387.14
<b>US DOLLAR</b>							Exchange Rate: 1.000000	
<b>CASH</b>								
	-0.020	Local	-0.02	-0.02	0.00	0.00		0.00
		Base	-0.02	-0.02	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,112,883.040	Local	1,112,883.04	1,112,883.04	0.90	0.00		0.00
		Base	1,112,883.04	1,112,883.04	0.79	0.00	0.00	0.00
<b>EQUITY</b>								
	4,243,987.000	Local	114,874,696.86	123,044,763.00	99.10	8,170,066.14		8,170,066.14
		Base	114,874,696.86	123,044,763.00	87.20	8,170,066.14	0.00	8,170,066.14



# Holdings

Currency Summary

As of: February 29, 2012

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP

FUND: ZU04

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR Total</b>							
	5,356,870.020	Local	115,987,579.88	124,157,646.02	100.00	8,170,066.14	8,170,066.14
		Base	115,987,579.88	124,157,646.02	87.98	8,170,066.14	0.00
							8,170,066.14
<hr/>							
<b>FUND Total</b>							
	7,108,525.020	Base	131,328,656.36	141,112,762.14	100.00	9,646,982.10	137,123.68
							9,784,105.78

# Holdings

Currency Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC  
FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>AUSTRALIAN DOLLAR</b>						Exchange Rate:	0.925540	
<b>CASH</b>								
	17,327.250	Local	17,327.25	17,327.25	100.00	0.00		0.00
		Base	17,459.80	18,721.23	0.02	0.00	1,261.43	1,261.43
<b>AUSTRALIAN DOLLAR Total</b>								
	17,327.250	Local	17,327.25	17,327.25	100.00	0.00		0.00
		Base	17,459.80	18,721.23	0.02	0.00	1,261.43	1,261.43
<b>CANADIAN DOLLAR</b>						Exchange Rate:	0.984950	
<b>CASH</b>								
	-249,865.800	Local	-249,865.80	-249,865.80	100.00	0.00		0.00
		Base	-246,343.09	-253,683.74	0.29	0.00	-7,340.65	-7,340.65
<b>CANADIAN DOLLAR Total</b>								
	-249,865.800	Local	-249,865.80	-249,865.80	100.00	0.00		0.00
		Base	-246,343.09	-253,683.74	0.29	0.00	-7,340.65	-7,340.65
<b>EURO CURRENCY</b>						Exchange Rate:	0.747552	
<b>INTERNATIONAL</b>								
<b>CASH</b>								
	-302,512.890	Local	-302,512.89	-302,512.89	100.00	0.00		0.00
		Base	-391,214.31	-404,671.37	0.46	0.00	-13,457.06	-13,457.06
<b>EURO CURRENCY Total</b>								
	-302,512.890	Local	-302,512.89	-302,512.89	100.00	0.00		0.00
		Base	-391,214.31	-404,671.37	0.46	0.00	-13,457.06	-13,457.06
<b>HONG KONG DOLLAR</b>						Exchange Rate:	7.755700	
<b>CASH</b>								
	1,441,635.780	Local	1,441,635.78	1,441,635.78	100.00	0.00		0.00
		Base	185,788.97	185,880.81	0.21	0.00	91.84	91.84

# Holdings

Currency Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC  
FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>HONG KONG DOLLAR Total</b>								
	1,441,635.780	Local	1,441,635.78	1,441,635.78	100.00	0.00		0.00
		Base	185,788.97	185,880.81	0.21	0.00	91.84	91.84
							Exchange Rate:	80.940000
<b>JAPANESE YEN</b>								
<b>CASH</b>								
	3,464,302.840	Local	3,464,302.84	3,464,302.84	100.00	0.00		0.00
		Base	44,428.38	42,800.88	0.05	0.00	-1,627.50	-1,627.50
<b>JAPANESE YEN Total</b>								
	3,464,302.840	Local	3,464,302.84	3,464,302.84	100.00	0.00		0.00
		Base	44,428.38	42,800.88	0.05	0.00	-1,627.50	-1,627.50
							Exchange Rate:	0.625998
<b>POUND STERLING</b>								
<b>CASH</b>								
	-307,236.270	Local	-307,236.27	-307,236.27	100.00	0.00		0.00
		Base	-477,351.76	-490,794.33	0.56	0.00	-13,442.57	-13,442.57
<b>POUND STERLING Total</b>								
	-307,236.270	Local	-307,236.27	-307,236.27	100.00	0.00		0.00
		Base	-477,351.76	-490,794.33	0.56	0.00	-13,442.57	-13,442.57
							Exchange Rate:	6.575700
<b>SWEDISH KRONA</b>								
<b>CASH</b>								
	541,155.950	Local	541,155.95	541,155.95	100.00	0.00		0.00
		Base	80,851.67	82,296.33	0.09	0.00	1,444.66	1,444.66
<b>SWEDISH KRONA Total</b>								
	541,155.950	Local	541,155.95	541,155.95	100.00	0.00		0.00
		Base	80,851.67	82,296.33	0.09	0.00	1,444.66	1,444.66
							Exchange Rate:	1.000000
<b>US DOLLAR</b>								
<b>CASH</b>								
	-5,008,640.610	Local	-5,008,640.61	-5,008,640.61	5.83	0.00		0.00

# Holdings

Currency Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR							
Contracts	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
	Base	-5,008,640.61	-5,008,640.61	5.69	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>							
	80,838,116.170 Local	80,838,116.17	80,838,116.17	94.17	0.00		0.00
	Base	80,838,116.17	80,838,116.17	91.87	0.00	0.00	0.00
<b>US DOLLAR Total</b>							
	75,829,475.560 Local	75,829,475.56	75,829,475.56	100.00	0.00		0.00
	Base	75,829,475.56	75,829,475.56	97.56	0.00	0.00	0.00
<b>FUND Total</b>							
	80,434,282.420 Base	75,043,095.22	75,010,025.37	99.24	0.00	-33,069.85	-33,069.85

# Holdings - Futures Contracts

Currency Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR									
Contracts	Notional Par		Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	
<b>AUSTRALIAN DOLLAR</b>									
								Exchange Rate:	0.925540
<b>FUTURES LONG</b>									
40.000	1,000.000	Local	4,202,710.35	4,288,000.00		85,289.65	54,149.65	31,140.00	
		Base			0.04	92,151.23	58,254.18	33,897.05	
<b>AUSTRALIAN DOLLAR Total</b>									
40.000	1,000.000	Local	4,202,710.35	4,288,000.00		85,289.65	54,149.65	31,140.00	
		Base			0.04	92,151.23	58,254.18	33,897.05	
<b>CANADIAN DOLLAR</b>									
								Exchange Rate:	0.984950
<b>FUTURES LONG</b>									
42.000	8,400.000	Local	5,676,711.40	6,029,520.00		352,808.60	398,000.60	-45,192.00	
		Base			0.05	358,199.50	399,699.32	-41,499.82	
<b>CANADIAN DOLLAR Total</b>									
42.000	8,400.000	Local	5,676,711.40	6,029,520.00		352,808.60	398,000.60	-45,192.00	
		Base			0.05	358,199.50	399,699.32	-41,499.82	
<b>EURO CURRENCY</b>									
								Exchange Rate:	0.747552
<b>FRANCE</b>									
<b>FUTURES LONG</b>									
110.000	1,100.000	Local	3,726,025.05	3,796,100.00		70,074.95	75,849.95	-5,775.00	
		Base			0.01	93,739.23	101,817.21	-8,077.98	
<b>FRANCE Total</b>									
110.000	1,100.000	Local	3,726,025.05	3,796,100.00		70,074.95	75,849.95	-5,775.00	
		Base			0.01	93,739.23	101,817.21	-8,077.98	
<b>GERMANY</b>									
<b>FUTURES LONG</b>									
188.000	2,180.000	Local	6,725,632.06	7,644,050.00		918,417.94	955,011.94	-36,594.00	
		Base			0.06	1,228,567.30	1,281,960.61	-53,393.31	
<b>GERMANY Total</b>									
188.000	2,180.000	Local	6,725,632.06	7,644,050.00		918,417.94	955,011.94	-36,594.00	
		Base			0.06	1,228,567.30	1,281,960.61	-53,393.31	

# Holdings - Futures Contracts

Currency Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Notional Par		Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
<b>ITALY</b>								
<b>FUTURES LONG</b>								
12.000	60.000	Local Base	900,175.00	981,540.00	0.00	81,365.00 108,841.93	82,145.00 110,267.37	-780.00 -1,425.44
<b>ITALY Total</b>	12.000	Local Base	900,175.00	981,540.00	0.00	81,365.00 108,841.93	82,145.00 110,267.37	-780.00 -1,425.44
<b>NETHERLANDS</b>								
<b>FUTURES LONG</b>								
18.000	3,600.000	Local Base	1,163,232.00	1,166,940.00	0.01	3,708.00 4,960.19	9,036.00 12,129.48	-5,328.00 -7,169.29
<b>NETHERLANDS Total</b>	18.000	Local Base	1,163,232.00	1,166,940.00	0.01	3,708.00 4,960.19	9,036.00 12,129.48	-5,328.00 -7,169.29
<b>SPAIN</b>								
<b>FUTURES LONG</b>								
14.000	140.000	Local Base	1,232,385.00	1,182,930.00	0.01	-49,455.00 -66,155.93	-40,635.00 -54,546.41	-8,820.00 -11,609.52
<b>SPAIN Total</b>	14.000	Local Base	1,232,385.00	1,182,930.00	0.01	-49,455.00 -66,155.93	-40,635.00 -54,546.41	-8,820.00 -11,609.52
<b>EURO CURRENCY Total</b>	342.000	Local Base	13,747,449.11	14,771,560.00	0.09	1,024,110.89 1,369,952.72	1,081,407.89 1,451,628.26	-57,297.00 -81,675.54
<b>HONG KONG DOLLAR</b>						Exchange Rate:	7.755700	
<b>FUTURES LONG</b>								
14.000	700.000	Local Base	14,957,011.58	15,155,000.00	0.02	197,988.42 25,528.12	93,198.42 12,017.46	104,790.00 13,510.66
<b>HONG KONG DOLLAR Total</b>	14.000	Local Base	14,957,011.58	15,155,000.00	0.02	197,988.42 25,528.12	93,198.42 12,017.46	104,790.00 13,510.66

# Holdings - Futures Contracts

Currency Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par		Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
<b>JAPANESE YEN</b>								
							Exchange Rate:	80.940000
<b>FUTURES LONG</b>								
114.000	1,140,000.000	Local	841,260,000.00	950,190,000.00		108,930,000.00	120,193,200.00	-11,263,200.00
		Base			0.17	1,345,811.71	1,492,805.07	-146,993.36
<b>JAPANESE YEN Total</b>								
114.000	1,140,000.000	Local	841,260,000.00	950,190,000.00		108,930,000.00	120,193,200.00	-11,263,200.00
		Base			0.17	1,345,811.71	1,492,805.07	-146,993.36
<b>POUND STERLING</b>								
							Exchange Rate:	0.625998
<b>FUTURES LONG</b>								
125.000	1,250.000	Local	6,786,625.00	7,316,250.00		529,625.00	593,750.00	-64,125.00
		Base			0.11	846,049.03	940,410.82	-94,361.79
<b>POUND STERLING Total</b>								
125.000	1,250.000	Local	6,786,625.00	7,316,250.00		529,625.00	593,750.00	-64,125.00
		Base			0.11	846,049.03	940,410.82	-94,361.79
<b>SWEDISH KRONA</b>								
							Exchange Rate:	6.575700
<b>FUTURES LONG</b>								
99.000	9,900.000	Local	10,670,953.96	10,924,650.00		253,696.04	257,161.04	-3,465.00
		Base			0.00	38,580.84	39,100.65	-519.81
<b>SWEDISH KRONA Total</b>								
99.000	9,900.000	Local	10,670,953.96	10,924,650.00		253,696.04	257,161.04	-3,465.00
		Base			0.00	38,580.84	39,100.65	-519.81
<b>US DOLLAR</b>								
							Exchange Rate:	1.000000
<b>FUTURES LONG</b>								
75.000	7,500.000	Local	5,520,405.00	6,075,000.00		554,595.00	659,445.00	-104,850.00
		Base			0.12	554,595.00	659,445.00	-104,850.00
<b>FUTURES SHORT</b>								
-405.000	-18,512,750.000	Local	-40,055,998.70	-23,095,004.69		16,960,994.01	16,865,411.01	95,583.00
		Base			0.17	16,960,994.01	16,865,411.01	95,583.00

# Holdings - Futures Contracts

Currency Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Notional Par		Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
<b>US DOLLAR Total</b>								
-330.000	-18,505,250.000	Local	-34,535,593.70	-17,020,004.69		17,515,589.01	17,524,856.01	-9,267.00
		Base			0.29	17,515,589.01	17,524,856.01	-9,267.00
<hr/>								
<b>FUTURES Total</b>								
446.000	-17,336,920.000	Base			0.76	21,591,862.16	21,918,771.77	-326,909.61



# Holdings

Currency Summary

As of: February 29, 2012

RUSSELL 2000 INDEX FUND

SSGA

FUND: ZU06

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>CASH EQUIVALENT</b>								
	29,569.280	Local	29,569.28	29,569.28	0.01	0.00		0.00
		Base	29,569.28	29,569.28	0.01	0.00	0.00	0.00
<b>EQUITY</b>								
	10,836,049.735	Local	324,500,461.67	559,963,706.11	99.99	235,463,244.44		235,463,244.44
		Base	324,500,461.67	559,963,706.11	99.99	235,463,244.44	0.00	235,463,244.44
<b>US DOLLAR Total</b>								
	10,865,619.015	Local	324,530,030.95	559,993,275.39	100.00	235,463,244.44		235,463,244.44
		Base	324,530,030.95	559,993,275.39	100.00	235,463,244.44	0.00	235,463,244.44
<b>FUND Total</b>								
	10,865,619.015	Base	324,530,030.95	559,993,275.39	100.00	235,463,244.44	0.00	235,463,244.44

# Holdings

Currency Summary

As of: February 29, 2012

MSCI EX US INDEX FUND

SSGA

FUND: ZU08

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	142,744.490	Local	142,744.49	142,744.49	0.01	0.00		0.00
		Base	142,744.49	142,744.49	0.01	0.00	0.00	0.00
<b>EQUITY</b>								
	82,553,641.277	Local	825,382,500.91	1,245,982,107.79	99.99	420,599,606.88		420,599,606.88
		Base	825,382,500.91	1,245,982,107.79	99.99	420,599,606.88	0.00	420,599,606.88
<b>US DOLLAR Total</b>								
	82,696,385.767	Local	825,525,245.40	1,246,124,852.28	100.00	420,599,606.88		420,599,606.88
		Base	825,525,245.40	1,246,124,852.28	100.00	420,599,606.88	0.00	420,599,606.88
<b>FUND Total</b>								
	82,696,385.767	Base	825,525,245.40	1,246,124,852.28	100.00	420,599,606.88	0.00	420,599,606.88

# Holdings

Currency Summary

As of: February 29, 2012

SSGA S&P 500 INDEX FUND

SSGA

FUND: ZU14

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>CASH EQUIVALENT</b>								
	42,809.160	Local	42,809.16	42,809.16	0.00	0.00		0.00
		Base	42,809.16	42,809.16	0.00	0.00	0.00	0.00
<b>EQUITY</b>								
	5,600,212.010	Local	1,233,331,926.26	1,624,582,302.62	100.00	391,250,376.36		391,250,376.36
		Base	1,233,331,926.26	1,624,582,302.62	100.00	391,250,376.36	0.00	391,250,376.36
<b>US DOLLAR Total</b>								
	5,643,021.170	Local	1,233,374,735.42	1,624,625,111.78	100.00	391,250,376.36		391,250,376.36
		Base	1,233,374,735.42	1,624,625,111.78	100.00	391,250,376.36	0.00	391,250,376.36
<b>FUND Total</b>								
	5,643,021.170	Base	1,233,374,735.42	1,624,625,111.78	100.00	391,250,376.36	0.00	391,250,376.36

# Holdings

Currency Summary

As of: February 29, 2012

GOLDMAN SACHS ASSET MANAGEMENT  
GOLDMAN SACHS ASSET MGMT

FUND: ZU25

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
<b>JAPANESE YEN</b>							Exchange Rate:	80.940000
<b>CASH</b>								
	-0.500	Local	-0.50	-0.50	100.00	0.00	0.00	
		Base	0.00	-0.01	100.00	0.00	-0.01	
<b>JAPANESE YEN Total</b>								
	-0.500	Local	-0.50	-0.50	100.00	0.00	0.00	
		Base	0.00	-0.01	100.00	0.00	-0.01	
<hr/>								
<b>FUND Total</b>								
	-0.500	Base	0.00	-0.01	100.00	0.00	-0.01	

# Holdings

Currency Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CANADIAN DOLLAR</b>							Exchange Rate:	0.984950
<b>EQUITY</b>								
	11,968,638.650	Local	11,950,808.89	12,418,049.06	100.00	467,240.17		467,240.17
		Base	11,062,012.43	12,607,796.40	2.13	474,379.58	1,071,404.39	1,545,783.97
<b>CANADIAN DOLLAR Total</b>								
	11,968,638.650	Local	11,950,808.89	12,418,049.06	100.00	467,240.17		467,240.17
		Base	11,062,012.43	12,607,796.40	2.13	474,379.58	1,071,404.39	1,545,783.97
<b>EURO CURRENCY</b>							Exchange Rate:	0.747552
<b>GERMANY</b>								
<b>EQUITY</b>								
	19,028,674.350	Local	19,028,674.35	23,439,789.79	40.78	4,411,115.44		4,411,115.44
		Base	25,886,817.87	31,355,397.07	5.29	5,900,747.29	-432,168.09	5,468,579.20
<b>GERMANY Total</b>								
	19,028,674.350	Local	19,028,674.35	23,439,789.79	40.78	4,411,115.44		4,411,115.44
		Base	25,886,817.87	31,355,397.07	5.29	5,900,747.29	-432,168.09	5,468,579.20
<b>LUXEMBOURG</b>								
<b>EQUITY</b>								
	20,195,767.850	Local	20,195,767.85	19,137,490.15	33.30	-1,058,277.70		-1,058,277.70
		Base	28,046,792.61	25,600,212.63	4.32	-1,415,657.64	-1,030,922.34	-2,446,579.98
<b>LUXEMBOURG Total</b>								
	20,195,767.850	Local	20,195,767.85	19,137,490.15	33.30	-1,058,277.70		-1,058,277.70
		Base	28,046,792.61	25,600,212.63	4.32	-1,415,657.64	-1,030,922.34	-2,446,579.98
<b>NORWAY</b>								
<b>EQUITY</b>								
	10,833,332.680	Local	10,833,332.68	8,108,803.68	14.11	-2,724,529.00		-2,724,529.00
		Base	14,919,156.98	10,847,143.32	1.83	-3,644,601.31	-427,412.35	-4,072,013.66
<b>NORWAY Total</b>								
	10,833,332.680	Local	10,833,332.68	8,108,803.68	14.11	-2,724,529.00		-2,724,529.00
		Base	14,919,156.98	10,847,143.32	1.83	-3,644,601.31	-427,412.35	-4,072,013.66

UNITED STATES

# Holdings

Currency Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>								
	2,628,989.460	Local	1,625,112.88	6,790,763.90	11.81	5,165,651.02		5,165,651.02
		Base	2,095,724.67	9,084,002.05	1.53	6,910,089.22	78,188.16	6,988,277.38
<b>UNITED STATES Total</b>								
	2,628,989.460	Local	1,625,112.88	6,790,763.90	11.81	5,165,651.02		5,165,651.02
		Base	2,095,724.67	9,084,002.05	1.53	6,910,089.22	78,188.16	6,988,277.38
<b>EURO CURRENCY Total</b>								
	52,686,764.340	Local	51,682,887.76	57,476,847.52	100.00	5,793,959.76		5,793,959.76
		Base	70,948,492.13	76,886,755.07	12.98	7,750,577.57	-1,812,314.63	5,938,262.94
<b>SWEDISH KRONA</b>						Exchange Rate:	6.575700	
<b>EQUITY</b>								
	35,411,209.670	Local	119,570.01	764,634.25	100.00	645,064.24		645,064.24
		Base	17,117.73	116,281.80	0.02	98,098.19	1,065.88	99,164.07
<b>SWEDISH KRONA Total</b>								
	35,411,209.670	Local	119,570.01	764,634.25	100.00	645,064.24		645,064.24
		Base	17,117.73	116,281.80	0.02	98,098.19	1,065.88	99,164.07
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	56,373.000	Local	56,373.00	56,373.00	0.01	0.00		0.00
		Base	56,373.00	56,373.00	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	29,970.400	Local	29,970.40	29,970.40	0.01	0.00		0.00
		Base	29,970.40	29,970.40	0.01	0.00	0.00	0.00
<b>EQUITY</b>								
	646,245,432.040	Local	538,201,851.42	502,816,389.80	99.98	-35,385,461.62		-35,385,461.62
		Base	538,201,851.42	502,816,389.80	84.86	-35,385,461.62	0.00	-35,385,461.62
<b>US DOLLAR Total</b>								
	646,331,775.440	Local	538,288,194.82	502,902,733.20	100.00	-35,385,461.62		-35,385,461.62
		Base	538,288,194.82	502,902,733.20	84.88	-35,385,461.62	0.00	-35,385,461.62

# Holdings

Currency Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>							
	746,398,388.100 Base	620,315,817.11	592,513,566.47	100.00	-27,062,406.29	-739,844.35	-27,802,250.64

# Holdings

Currency Summary

As of: February 29, 2012

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	16,001,769.050	Local	16,001,769.05	16,001,769.05	4.01	0.00		0.00
		Base	16,001,769.05	16,001,769.05	4.01	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	362,065,022.100	Local	367,583,170.08	383,269,038.56	95.99	15,685,868.48		15,685,868.48
Original Face:	238,627,674.160	Base	367,583,170.08	383,269,038.56	95.99	15,685,868.48	0.00	15,685,868.48
<b>US DOLLAR Total</b>								
	378,066,791.150	Local	383,584,939.13	399,270,807.61	100.00	15,685,868.48		15,685,868.48
Original Face:	238,627,674.160	Base	383,584,939.13	399,270,807.61	100.00	15,685,868.48	0.00	15,685,868.48
<b>FUND Total</b>								
	378,066,791.150	Base	383,584,939.13	399,270,807.61	100.00	15,685,868.48	0.00	15,685,868.48
Original Face:	238,627,674.160							



# Holdings

Currency Summary

As of: February 29, 2012

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	17,689.890	Local	17,689.89	17,689.89	0.00	0.00		0.00
		Base	17,689.89	17,689.89	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	43,026,934.000	Local	43,026,934.00	43,026,934.00	8.80	0.00		0.00
		Base	43,026,934.00	43,026,934.00	8.80	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	380,450,194.730	Local	368,883,132.27	381,336,683.73	91.19	12,453,551.46		12,453,551.46
Original Face:	1,421,584,207.000	Base	368,883,132.27	381,336,683.73	91.19	12,453,551.46	0.00	12,453,551.46
<b>US DOLLAR Total</b>								
	423,494,818.620	Local	411,927,756.16	424,381,307.62	100.00	12,453,551.46		12,453,551.46
Original Face:	1,421,584,207.000	Base	411,927,756.16	424,381,307.62	100.00	12,453,551.46	0.00	12,453,551.46
<b>FUND Total</b>								
	423,494,818.620	Base	411,927,756.16	424,381,307.62	100.00	12,453,551.46	0.00	12,453,551.46
Original Face:	1,421,584,207.000							

# Holdings

Currency Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
SHOTT CAPITAL  
FUND: ZU49

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>CASH EQUIVALENT</b>								
	5,981.240	Local	5,981.24	5,981.24	0.46	0.00		0.00
		Base	5,981.24	5,981.24	0.46	0.00	0.00	0.00
<b>EQUITY</b>								
	50,359.000	Local	947,428.31	1,291,142.14	99.54	343,713.83		343,713.83
		Base	947,428.31	1,291,142.14	99.54	343,713.83	0.00	343,713.83
<b>US DOLLAR Total</b>								
	56,340.240	Local	953,409.55	1,297,123.38	100.00	343,713.83		343,713.83
		Base	953,409.55	1,297,123.38	100.00	343,713.83	0.00	343,713.83
<b>FUND Total</b>								
	56,340.240	Base	953,409.55	1,297,123.38	100.00	343,713.83	0.00	343,713.83

# Holdings

Currency Summary

As of: February 29, 2012

R.I. TRANSITION ACCOUNT  
R.I. INVESTMENT COMM EMPLOYEE

FUND: ZU56

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CANADIAN DOLLAR</b>						Exchange Rate:	0.984950	
<b>EQUITY</b>								
	6,600.000	Local	204,666.00	380,028.00	100.00	175,362.00		175,362.00
		Base	165,849.03	385,834.81	99.93	178,041.52	41,944.26	219,985.78
<b>CANADIAN DOLLAR Total</b>								
	6,600.000	Local	204,666.00	380,028.00	100.00	175,362.00		175,362.00
		Base	165,849.03	385,834.81	99.93	178,041.52	41,944.26	219,985.78
<b>EURO CURRENCY</b>						Exchange Rate:	0.747552	
<b>BELGIUM</b>								
<b>EQUITY</b>								
	207,557.000	Local	207.55	207.55	100.00	0.00		0.00
		Base	268.17	277.64	0.07	0.00	9.47	9.47
<b>BELGIUM Total</b>								
	207,557.000	Local	207.55	207.55	100.00	0.00		0.00
		Base	268.17	277.64	0.07	0.00	9.47	9.47
<b>EURO CURRENCY Total</b>								
	207,557.000	Local	207.55	207.55	100.00	0.00		0.00
		Base	268.17	277.64	0.07	0.00	9.47	9.47
<b>FUND Total</b>								
	214,157.000	Base	166,117.20	386,112.45	100.00	178,041.52	41,953.73	219,995.25

# Holdings

Currency Summary

As of: February 29, 2012

PUTNAM  
PUTNAM INVESTMENTS

FUND: ZU58

View Date: March 27, 2012



STATE STREET

Base Currency:USD - USD

Contracts	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
-----------	-------	------------	--------------	----------------------	------------------	-------------------	--------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

Currency Summary

As of: February 29, 2012

MACKAY SHIELDS, LLC

MACKAY SHIELDS, LLC

FUND: ZU59

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	9,008,957.970	Local	9,008,957.97	9,008,957.97	4.76	0.00		0.00
		Base	9,008,957.97	9,008,957.97	4.76	0.00	0.00	0.00
<b>EQUITY</b>								
	1,133.000	Local	1,298.70	27,654.02	0.01	26,355.32		26,355.32
		Base	1,298.70	27,654.02	0.01	26,355.32	0.00	26,355.32
<b>FIXED INCOME</b>								
	175,027,688.660	Local	170,004,721.79	180,154,927.06	95.22	10,150,205.27		10,150,205.27
Original Face:	615,000.000	Base	170,004,721.79	180,154,927.06	95.22	10,150,205.27	0.00	10,150,205.27
<b>US DOLLAR Total</b>								
	184,037,779.630	Local	179,014,978.46	189,191,539.05	100.00	10,176,560.59		10,176,560.59
Original Face:	615,000.000	Base	179,014,978.46	189,191,539.05	100.00	10,176,560.59	0.00	10,176,560.59
<b>FUND Total</b>								
	184,037,779.630	Base	179,014,978.46	189,191,539.05	100.00	10,176,560.59	0.00	10,176,560.59
Original Face:	615,000.000							

# Holdings

Currency Summary

As of: February 29, 2012

MONDRIAN  
MONDRIAN  
FUND: ZU67

View Date: March 27, 2012



STATE STREET

Base Currency:USD - USD

Contracts	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
-----------	-------	------------	--------------	----------------------	------------------	-------------------	--------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

Currency Summary

As of: February 29, 2012

BROWN BROTHERS HARRIMAN & CO  
BROWN BROTHERS HARRIMAN

FUND: ZU69

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	-6.310	Local	-6.31	-6.31	0.00	0.00		0.00
		Base	-6.31	-6.31	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	1,508,895.300	Local	1,508,895.30	1,508,895.30	0.40	0.00		0.00
		Base	1,508,895.30	1,508,895.30	0.40	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	304,228,517.900	Local	341,756,875.58	372,329,560.99	99.60	30,572,685.41		30,572,685.41
Original Face:	265,055,000.000	Base	341,756,875.58	372,329,560.99	99.60	30,572,685.41	0.00	30,572,685.41
<b>US DOLLAR Total</b>								
	305,737,406.890	Local	343,265,764.57	373,838,449.98	100.00	30,572,685.41		30,572,685.41
Original Face:	265,055,000.000	Base	343,265,764.57	373,838,449.98	100.00	30,572,685.41	0.00	30,572,685.41
<b>FUND Total</b>								
	305,737,406.890	Base	343,265,764.57	373,838,449.98	100.00	30,572,685.41	0.00	30,572,685.41
Original Face:	265,055,000.000							

# Holdings

Currency Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
GROUP TRUST CASH ACCOUNT

FUND: ZU76

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CANADIAN DOLLAR</b>						Exchange Rate:	0.984950	
<b>CASH</b>								
	39.450	Local	39.45	39.45	100.00	0.00		0.00
		Base	38.94	40.05	0.00	0.00	1.11	1.11
<b>CANADIAN DOLLAR Total</b>								
	39.450	Local	39.45	39.45	100.00	0.00		0.00
		Base	38.94	40.05	0.00	0.00	1.11	1.11
<b>EURO CURRENCY</b>						Exchange Rate:	0.747552	
<b>INTERNATIONAL</b>								
<b>CASH</b>								
	254.700	Local	254.70	254.70	100.00	0.00		0.00
		Base	341.90	340.71	0.00	0.00	-1.19	-1.19
<b>EURO CURRENCY Total</b>								
	254.700	Local	254.70	254.70	100.00	0.00		0.00
		Base	341.90	340.71	0.00	0.00	-1.19	-1.19
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH EQUIVALENT</b>								
	185,599,968.930	Local	185,599,968.93	185,599,968.93	99.99	0.00		0.00
		Base	185,599,968.93	185,599,968.93	99.99	0.00	0.00	0.00
<b>EQUITY</b>								
	910.000	Local	0.00	17,584.98	0.01	17,584.98		17,584.98
		Base	0.00	17,584.98	0.01	17,584.98	0.00	17,584.98
<b>US DOLLAR Total</b>								
	185,600,878.930	Local	185,599,968.93	185,617,553.91	100.00	17,584.98		17,584.98
		Base	185,599,968.93	185,617,553.91	100.00	17,584.98	0.00	17,584.98
<b>FUND Total</b>								
	185,601,173.080	Base	185,600,349.77	185,617,934.67	100.00	17,584.98	-0.08	17,584.90



# Holdings

Currency Summary

As of: February 29, 2012

THE BOSTON COMPANY  
THE BOSTON COMPANY

FUND: ZU77

View Date: March 27, 2012



STATE STREET

Base Currency:USD - USD

Contracts	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
-----------	-------	------------	--------------	----------------------	------------------	-------------------	--------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

Currency Summary

As of: February 29, 2012

REAL ESTATE  
FREM. STRAT. PROP. PART. II LP

FUND: ZU79

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>CASH EQUIVALENT</b>								
	538.030	Local	538.03	538.03	0.00	0.00		0.00
		Base	538.03	538.03	0.00	0.00	0.00	0.00
<b>EQUITY</b>								
	279,193,733.198	Local	335,610,892.63	267,310,821.15	100.00	-68,300,071.48		-68,300,071.48
		Base	335,610,892.63	267,310,821.15	100.00	-68,300,071.48	0.00	-68,300,071.48
<b>US DOLLAR Total</b>								
	279,194,271.228	Local	335,611,430.66	267,311,359.18	100.00	-68,300,071.48		-68,300,071.48
		Base	335,611,430.66	267,311,359.18	100.00	-68,300,071.48	0.00	-68,300,071.48
<b>FUND Total</b>								
	279,194,271.228	Base	335,611,430.66	267,311,359.18	100.00	-68,300,071.48	0.00	-68,300,071.48

# Holdings

Currency Summary

As of: February 29, 2012

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT

FUND: ZU84

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>CASH</b>								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT</b>								
	24,555,063.540	Local	24,553,561.28	24,553,561.28	6.15	0.00		0.00
		Base	24,553,561.28	24,553,561.28	6.15	0.00	0.00	0.00
<b>FIXED INCOME</b>								
	338,371,417.670	Local	336,826,495.51	374,757,304.19	93.85	37,930,808.68		37,930,808.68
Original Face:	35,175,000.000	Base	336,826,495.51	374,757,304.19	93.85	37,930,808.68	0.00	37,930,808.68
<b>US DOLLAR Total</b>								
	362,926,481.220	Local	361,380,056.80	399,310,865.48	100.00	37,930,808.68		37,930,808.68
Original Face:	35,175,000.000	Base	361,380,056.80	399,310,865.48	100.00	37,930,808.68	0.00	37,930,808.68
<b>FUND Total</b>								
	362,926,481.220	Base	361,380,056.80	399,310,865.48	100.00	37,930,808.68	0.00	37,930,808.68
Original Face:	35,175,000.000							

# Holdings

Currency Summary

As of: February 29, 2012

ASCEND PARTNERS FUND II, LP  
 ASCEND CAPITAL LLC  
 FUND: ZUAB

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>EQUITY</b>								
	60,000,000.000	Local	60,000,000.00	60,252,960.00	100.00	252,960.00		252,960.00
		Base	60,000,000.00	60,252,960.00	100.00	252,960.00	0.00	252,960.00
<b>US DOLLAR Total</b>								
	60,000,000.000	Local	60,000,000.00	60,252,960.00	100.00	252,960.00		252,960.00
		Base	60,000,000.00	60,252,960.00	100.00	252,960.00	0.00	252,960.00
<b>FUND Total</b>								
	60,000,000.000	Base	60,000,000.00	60,252,960.00	100.00	252,960.00	0.00	252,960.00

# Holdings

Currency Summary

As of: February 29, 2012

BREVAN HOWARD MASTER FUND  
 BREVAN HOWARD ASSET MGT LLP  
 FUND: ZUAD

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>EQUITY</b>								
	75,000,000.000	Local	75,000,000.00	76,632,450.00	100.00	1,632,450.00		1,632,450.00
		Base	75,000,000.00	76,632,450.00	100.00	1,632,450.00	0.00	1,632,450.00
<b>US DOLLAR Total</b>								
	75,000,000.000	Local	75,000,000.00	76,632,450.00	100.00	1,632,450.00		1,632,450.00
		Base	75,000,000.00	76,632,450.00	100.00	1,632,450.00	0.00	1,632,450.00
<b>FUND Total</b>								
	75,000,000.000	Base	75,000,000.00	76,632,450.00	100.00	1,632,450.00	0.00	1,632,450.00

# Holdings

Currency Summary

As of: February 29, 2012

DAVIDSON KEMPNER  
DAVIDSON KEMPNER INST PTNR LP

FUND: ZUAE

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>EQUITY</b>								
	60,000,000.000	Local	60,000,000.00	61,406,640.00	100.00	1,406,640.00		1,406,640.00
		Base	60,000,000.00	61,406,640.00	100.00	1,406,640.00	0.00	1,406,640.00
<b>US DOLLAR Total</b>								
	60,000,000.000	Local	60,000,000.00	61,406,640.00	100.00	1,406,640.00		1,406,640.00
		Base	60,000,000.00	61,406,640.00	100.00	1,406,640.00	0.00	1,406,640.00
<b>FUND Total</b>								
	60,000,000.000	Base	60,000,000.00	61,406,640.00	100.00	1,406,640.00	0.00	1,406,640.00

# Holdings

Currency Summary

As of: February 29, 2012

DE SHAW COMPOSITE FUND LLP  
DE SHAW & CO, LP  
FUND: ZUAF

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>EQUITY</b>								
	50,000,000.000	Local	50,000,000.00	51,566,150.00	100.00	1,566,150.00		1,566,150.00
		Base	50,000,000.00	51,566,150.00	100.00	1,566,150.00	0.00	1,566,150.00
<b>US DOLLAR Total</b>								
	50,000,000.000	Local	50,000,000.00	51,566,150.00	100.00	1,566,150.00		1,566,150.00
		Base	50,000,000.00	51,566,150.00	100.00	1,566,150.00	0.00	1,566,150.00
<b>FUND Total</b>								
	50,000,000.000	Base	50,000,000.00	51,566,150.00	100.00	1,566,150.00	0.00	1,566,150.00

# Holdings

Currency Summary

As of: February 29, 2012

ELLIOTT ASSOCIATES, LP  
ELLIOTT MANAGEMENT CORP  
FUND: ZUAG

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>EQUITY</b>								
	60,000,000.000	Local	60,000,000.00	60,911,940.00	100.00	911,940.00		911,940.00
		Base	60,000,000.00	60,911,940.00	100.00	911,940.00	0.00	911,940.00
<b>US DOLLAR Total</b>								
	60,000,000.000	Local	60,000,000.00	60,911,940.00	100.00	911,940.00		911,940.00
		Base	60,000,000.00	60,911,940.00	100.00	911,940.00	0.00	911,940.00
<b>FUND Total</b>								
	60,000,000.000	Base	60,000,000.00	60,911,940.00	100.00	911,940.00	0.00	911,940.00



# Holdings

Currency Summary

As of: February 29, 2012

OZ DOMESTIC PARTNERS II, L.P.

OCH-ZIFF CAPITAL MGT GROUP

FUND: ZUAH

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>EQUITY</b>								
	75,000,000.000	Local	75,000,000.00	77,062,200.00	100.00	2,062,200.00	2,062,200.00	
		Base	75,000,000.00	77,062,200.00	100.00	2,062,200.00	0.00	2,062,200.00
<b>US DOLLAR Total</b>								
	75,000,000.000	Local	75,000,000.00	77,062,200.00	100.00	2,062,200.00	2,062,200.00	
		Base	75,000,000.00	77,062,200.00	100.00	2,062,200.00	0.00	2,062,200.00
<b>FUND Total</b>								
	75,000,000.000	Base	75,000,000.00	77,062,200.00	100.00	2,062,200.00	0.00	2,062,200.00

# Holdings

Currency Summary

As of: February 29, 2012

CAPULA GLOBAL MASTER FUND  
CAPULA INVESTMENT MGMT LP

FUND: ZUAI

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>EQUITY</b>								
	50,000,000.000	Local	50,000,000.00	49,318,450.00	100.00	-681,550.00		-681,550.00
		Base	50,000,000.00	49,318,450.00	100.00	-681,550.00	0.00	-681,550.00
<b>US DOLLAR Total</b>								
	50,000,000.000	Local	50,000,000.00	49,318,450.00	100.00	-681,550.00		-681,550.00
		Base	50,000,000.00	49,318,450.00	100.00	-681,550.00	0.00	-681,550.00
<b>FUND Total</b>								
	50,000,000.000	Base	50,000,000.00	49,318,450.00	100.00	-681,550.00	0.00	-681,550.00

# Holdings

Currency Summary

As of: February 29, 2012

GRACIE CREDIT FUND  
P&S CREDIT MGMT LP  
FUND: ZUAJ

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>EQUITY</b>								
	40,000,000.000	Local	40,000,000.00	39,707,920.00	100.00	-292,080.00		-292,080.00
		Base	40,000,000.00	39,707,920.00	100.00	-292,080.00	0.00	-292,080.00
<b>US DOLLAR Total</b>								
	40,000,000.000	Local	40,000,000.00	39,707,920.00	100.00	-292,080.00		-292,080.00
		Base	40,000,000.00	39,707,920.00	100.00	-292,080.00	0.00	-292,080.00
<b>FUND Total</b>								
	40,000,000.000	Base	40,000,000.00	39,707,920.00	100.00	-292,080.00	0.00	-292,080.00

# Holdings

Currency Summary

As of: February 29, 2012

MASON CAPITAL LP  
MASON CAPITAL MGMT LLC  
FUND: ZUAL

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>EQUITY</b>								
	60,000,000.000	Local	60,000,000.00	60,411,960.00	100.00	411,960.00		411,960.00
		Base	60,000,000.00	60,411,960.00	100.00	411,960.00	0.00	411,960.00
<b>US DOLLAR Total</b>								
	60,000,000.000	Local	60,000,000.00	60,411,960.00	100.00	411,960.00		411,960.00
		Base	60,000,000.00	60,411,960.00	100.00	411,960.00	0.00	411,960.00
<b>FUND Total</b>								
	60,000,000.000	Base	60,000,000.00	60,411,960.00	100.00	411,960.00	0.00	411,960.00

# Holdings

Currency Summary

As of: February 29, 2012

SAMLYN ONSHORE/OFFSHORE FUND

SAMLYN CAPITAL LLC

FUND: ZUAM

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>EQUITY</b>								
	60,000,000.000	Local	60,000,000.00	62,849,580.00	100.00	2,849,580.00		2,849,580.00
		Base	60,000,000.00	62,849,580.00	100.00	2,849,580.00	0.00	2,849,580.00
<b>US DOLLAR Total</b>								
	60,000,000.000	Local	60,000,000.00	62,849,580.00	100.00	2,849,580.00		2,849,580.00
		Base	60,000,000.00	62,849,580.00	100.00	2,849,580.00	0.00	2,849,580.00
<b>FUND Total</b>								
	60,000,000.000	Base	60,000,000.00	62,849,580.00	100.00	2,849,580.00	0.00	2,849,580.00

# Holdings

Currency Summary

As of: February 29, 2012

VIKING GLOBAL EQUITIES III  
 VIKING GLOBAL INVESTORS LP  
 FUND: ZUAN

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>							Exchange Rate:	1.000000
<b>EQUITY</b>								
	60,000,000.000	Local	60,000,000.00	61,752,000.00	100.00	1,752,000.00		1,752,000.00
		Base	60,000,000.00	61,752,000.00	100.00	1,752,000.00	0.00	1,752,000.00
<b>US DOLLAR Total</b>								
	60,000,000.000	Local	60,000,000.00	61,752,000.00	100.00	1,752,000.00		1,752,000.00
		Base	60,000,000.00	61,752,000.00	100.00	1,752,000.00	0.00	1,752,000.00
<b>FUND Total</b>								
	60,000,000.000	Base	60,000,000.00	61,752,000.00	100.00	1,752,000.00	0.00	1,752,000.00

# Holdings

Currency Summary

As of: February 29, 2012

WINTON FUTURE FUND LIMITED  
WINTON CAPITAL MGMT LIMITED

FUND: ZUAO

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>EQUITY</b>								
	30,000,000.000	Local	30,000,000.00	30,335,160.00	100.00	335,160.00		335,160.00
		Base	30,000,000.00	30,335,160.00	100.00	335,160.00	0.00	335,160.00
<b>US DOLLAR Total</b>								
	30,000,000.000	Local	30,000,000.00	30,335,160.00	100.00	335,160.00		335,160.00
		Base	30,000,000.00	30,335,160.00	100.00	335,160.00	0.00	335,160.00
<b>FUND Total</b>								
	30,000,000.000	Base	30,000,000.00	30,335,160.00	100.00	335,160.00	0.00	335,160.00

# Holdings

Currency Summary

As of: February 29, 2012

BLUE CREST CAPITAL LP  
BLUECREST CAPITAL MANAGEMENT

FUND: ZUAP

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>EQUITY</b>								
	20,000,000.000	Local	20,000,000.00	20,319,760.00	100.00	319,760.00		319,760.00
		Base	20,000,000.00	20,319,760.00	100.00	319,760.00	0.00	319,760.00
<b>US DOLLAR Total</b>								
	20,000,000.000	Local	20,000,000.00	20,319,760.00	100.00	319,760.00		319,760.00
		Base	20,000,000.00	20,319,760.00	100.00	319,760.00	0.00	319,760.00
<b>FUND Total</b>								
	20,000,000.000	Base	20,000,000.00	20,319,760.00	100.00	319,760.00	0.00	319,760.00



# Holdings

Currency Summary

As of: February 29, 2012

GRAHAM GLOBAL INVESTMENT FUND  
GRAHAM CAPITAL MANAGEMENT LP

FUND: ZUAQ

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>EQUITY</b>								
	50,000,000.000	Local	50,000,000.00	50,864,700.00	100.00	864,700.00		864,700.00
		Base	50,000,000.00	50,864,700.00	100.00	864,700.00	0.00	864,700.00
<b>US DOLLAR Total</b>								
	50,000,000.000	Local	50,000,000.00	50,864,700.00	100.00	864,700.00		864,700.00
		Base	50,000,000.00	50,864,700.00	100.00	864,700.00	0.00	864,700.00
<b>FUND Total</b>								
	50,000,000.000	Base	50,000,000.00	50,864,700.00	100.00	864,700.00	0.00	864,700.00

# Holdings

## Currency Summary

As of: February 29, 2012

INDUS ASIA PACIFIC FUND, LP  
 INDUS CAPITAL PARTNERS, LLC  
 FUND: ZUAR

View Date: March 27, 2012



STATE STREET

Base Currency:USD - US DOLLAR								
Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>EQUITY</b>								
	40,000,000.000	Local	40,000,000.00	42,782,720.00	100.00	2,782,720.00		2,782,720.00
		Base	40,000,000.00	42,782,720.00	100.00	2,782,720.00	0.00	2,782,720.00
<b>US DOLLAR Total</b>								
	40,000,000.000	Local	40,000,000.00	42,782,720.00	100.00	2,782,720.00		2,782,720.00
		Base	40,000,000.00	42,782,720.00	100.00	2,782,720.00	0.00	2,782,720.00
<b>FUND Total</b>								
	40,000,000.000	Base	40,000,000.00	42,782,720.00	100.00	2,782,720.00	0.00	2,782,720.00

# Holdings

Currency Summary

As of: February 29, 2012

THIRD POINT PARTNERS LP

THIRD POINT LLC

FUND: ZUAS

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>								Exchange Rate: 1.000000
<b>EQUITY</b>								
	50,000,000.000	Local	50,000,000.00	52,084,550.00	100.00	2,084,550.00		2,084,550.00
		Base	50,000,000.00	52,084,550.00	100.00	2,084,550.00	0.00	2,084,550.00
<b>US DOLLAR Total</b>								
	50,000,000.000	Local	50,000,000.00	52,084,550.00	100.00	2,084,550.00		2,084,550.00
		Base	50,000,000.00	52,084,550.00	100.00	2,084,550.00	0.00	2,084,550.00
<b>FUND Total</b>								
	50,000,000.000	Base	50,000,000.00	52,084,550.00	100.00	2,084,550.00	0.00	2,084,550.00

# Holdings

Currency Summary

As of: February 29, 2012

WEXFORD SPECTRUM FUNDS

WEXFORD CAPITAL LP

FUND: ZUAU

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>US DOLLAR</b>						Exchange Rate:	1.000000	
<b>EQUITY</b>								
	50,000,000.000	Local	50,000,000.00	51,625,950.00	100.00	1,625,950.00		1,625,950.00
		Base	50,000,000.00	51,625,950.00	100.00	1,625,950.00	0.00	1,625,950.00
<b>US DOLLAR Total</b>								
	50,000,000.000	Local	50,000,000.00	51,625,950.00	100.00	1,625,950.00		1,625,950.00
		Base	50,000,000.00	51,625,950.00	100.00	1,625,950.00	0.00	1,625,950.00
<b>FUND Total</b>								
	50,000,000.000	Base	50,000,000.00	51,625,950.00	100.00	1,625,950.00	0.00	1,625,950.00

# Holdings

Currency Summary

As of: February 29, 2012

BRIGADE LEVERAGED CAPITAL  
BRIGADE CAPITAL MANAGEMENT

FUND: ZUAV

View Date: March 27, 2012



STATE STREET

Base Currency:USD - USD

Contracts	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
-----------	-------	------------	--------------	----------------------	------------------	-------------------	--------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

Currency Summary

As of: February 29, 2012

PFM DIVERSIFIED FUND  
PARTNER FUND MANAGEMENT LP

FUND: ZUAW

View Date: March 27, 2012



STATE STREET

Base Currency:USD - USD

Contracts	Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
-----------	-------	------------	--------------	----------------------	------------------	-------------------	--------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

Fund Summary

As of: *February 29, 2012*

FIXED INCOME CASH ACCOUNT  
EMPLOYEES RETIREMENT SYS OF RI

FUND: ZU03

View Date:

*March 27, 2012*



STATE STREET

Base Currency: USD - USD

Contracts

Units

Total Cost

Market Value

% Fund

Unreal Sec Gn/Ls

Unreal Curr Gn/Ls

Total Unreal Gn/Ls

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

## Fund Summary

As of: February 29, 2012

WELLINGTON TECHNICAL EQUITY

WELLINGTON MGMT CO, LLP

FUND: ZU04

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	-0.020	-0.02	-0.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT	1,112,883.040	1,112,883.04	1,112,883.04	0.79	0.00	0.00	0.00
EQUITY	5,995,642.000	130,215,773.34	139,999,879.12	99.21	9,646,982.10	137,123.68	9,784,105.78
<b>FUND Total</b>	0.000	7,108,525.020	141,112,762.14	100.00	9,646,982.10	137,123.68	9,784,105.78



# Holdings

Fund Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	-403,833.750	-5,795,020.95	-5,828,090.80	7.37	0.00	-33,069.85	-33,069.85
CASH EQUIVALENT	80,838,116.170	80,838,116.17	80,838,116.17	91.87	0.00	0.00	0.00
<b>FUND Total</b>	0.000	80,434,282.420	75,010,025.37	99.24	0.00	-33,069.85	-33,069.85

# Holdings - Futures Contracts

Fund Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
FUTURES LONG							
851.000	1,175,830.000			0.59	4,630,868.15	5,053,360.76	-422,492.61
FUTURES SHORT							
-405.000	-18,512,750.000			0.17	16,960,994.01	16,865,411.01	95,583.00
<hr style="border-top: 1px dashed black;"/>							
<b>FUTURES Total</b>							
446.000	-17,336,920.000			0.76	21,591,862.16	21,918,771.77	-326,909.61

# Holdings

Fund Summary

As of: February 29, 2012

RUSSELL 2000 INDEX FUND

SSGA

FUND: ZU06

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	29,569.280	29,569.28	29,569.28	0.01	0.00	0.00	0.00
EQUITY	10,836,049.735	324,500,461.67	559,963,706.11	99.99	235,463,244.44	0.00	235,463,244.44
<b>FUND Total</b>	0.000	10,865,619.015	324,530,030.95	100.00	235,463,244.44	0.00	235,463,244.44

# Holdings

Fund Summary

As of: February 29, 2012

MSCI EX US INDEX FUND

SSGA

FUND: ZU08

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	142,744.490	142,744.49	142,744.49	0.01	0.00	0.00	0.00
EQUITY	82,553,641.277	825,382,500.91	1,245,982,107.79	99.99	420,599,606.88	0.00	420,599,606.88
<b>FUND Total</b>	0.000	82,696,385.767	1,246,124,852.28	100.00	420,599,606.88	0.00	420,599,606.88

# Holdings

SSGA S&P 500 INDEX FUND

SSGA

FUND: ZU14



STATE STREET

Fund Summary

As of: February 29, 2012

View Date:

March 27, 2012

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH EQUIVALENT	42,809.160	42,809.16	42,809.16	0.00	0.00	0.00	0.00	
EQUITY	5,600,212.010	1,233,331,926.26	1,624,582,302.62	100.00	391,250,376.36	0.00	391,250,376.36	
<b>FUND Total</b>	0.000	5,643,021.170	1,233,374,735.42	1,624,625,111.78	100.00	391,250,376.36	0.00	391,250,376.36

# Holdings

Fund Summary

As of: February 29, 2012

GOLDMAN SACHS ASSET MANAGEMENT  
GOLDMAN SACHS ASSET MGMT

FUND: ZU25

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	-0.500	0.00	-0.01	100.00	0.00	-0.01	-0.01
<b>FUND Total</b>	0.000	-0.500	-0.01	100.00	0.00	-0.01	-0.01

# Holdings

## Fund Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	56,373.000	56,373.00	56,373.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT	29,970.400	29,970.40	29,970.40	0.01	0.00	0.00	0.00
EQUITY	746,312,044.700	620,229,473.71	592,427,223.07	99.99	-27,062,406.29	-739,844.35	-27,802,250.64
<b>FUND Total</b>	0.000	746,398,388.100	620,315,817.11	100.00	-27,062,406.29	-739,844.35	-27,802,250.64

# Holdings

Fund Summary

As of: February 29, 2012

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH EQUIVALENT	16,001,769.050	16,001,769.05	16,001,769.05	4.01	0.00	0.00	0.00	
FIXED INCOME	362,065,022.100	367,583,170.08	383,269,038.56	95.99	15,685,868.48	0.00	15,685,868.48	
<b>FUND Total</b>	0.000	378,066,791.150	383,584,939.13	399,270,807.61	100.00	15,685,868.48	0.00	15,685,868.48



# Holdings

Fund Summary

As of: February 29, 2012

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	17,689.890	17,689.89	17,689.89	0.00	0.00	0.00	0.00	
CASH EQUIVALENT	43,026,934.000	43,026,934.00	43,026,934.00	8.80	0.00	0.00	0.00	
FIXED INCOME	380,450,194.730	368,883,132.27	381,336,683.73	91.19	12,453,551.46	0.00	12,453,551.46	
<b>FUND Total</b>	0.000	423,494,818.620	411,927,756.16	424,381,307.62	100.00	12,453,551.46	0.00	12,453,551.46

# Holdings

Fund Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
SHOTT CAPITAL  
FUND: ZU49

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR							
Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	5,981.240	5,981.24	5,981.24	0.46	0.00	0.00	0.00
EQUITY	50,359.000	947,428.31	1,291,142.14	99.54	343,713.83	0.00	343,713.83
<b>FUND Total</b>	0.000	56,340.240	1,297,123.38	100.00	343,713.83	0.00	343,713.83

# Holdings

Fund Summary

As of: February 29, 2012

R.I. TRANSITION ACCOUNT  
R.I. INVESTMENT COMM EMPLOYEE

FUND: ZU56

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	214,157.000	166,117.20	386,112.45	100.00	178,041.52	41,953.73	219,995.25
<b>FUND Total</b>							
0.000	214,157.000	166,117.20	386,112.45	100.00	178,041.52	41,953.73	219,995.25

# Holdings

Fund Summary

As of: February 29, 2012

PUTNAM  
PUTNAM INVESTMENTS  
FUND: ZU58

View Date: March 27, 2012



STATE STREET

Base Currency: USD - USD

Contracts

Units

Total Cost

Market Value

% Fund

Unreal Sec Gn/Ls

Unreal Curr Gn/Ls

Total Unreal Gn/Ls

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

## Fund Summary

As of: February 29, 2012

MACKAY SHIELDS, LLC

MACKAY SHIELDS, LLC

FUND: ZU59

View Date:

March 27, 2012



STATE STREET

### Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT	9,008,957.970	9,008,957.97	9,008,957.97	4.76	0.00	0.00	0.00
EQUITY	1,133.000	1,298.70	27,654.02	0.01	26,355.32	0.00	26,355.32
FIXED INCOME	175,027,688.660	170,004,721.79	180,154,927.06	95.22	10,150,205.27	0.00	10,150,205.27
<b>FUND Total</b>	0.000	184,037,779.630	189,191,539.05	100.00	10,176,560.59	0.00	10,176,560.59

# Holdings

Fund Summary

As of: February 29, 2012

MONDRIAN  
MONDRIAN

FUND: ZU67

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - USD

Contracts

Units

Total Cost

Market Value

% Fund

Unreal Sec Gn/Ls

Unreal Curr Gn/Ls

Total Unreal Gn/Ls

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

## Fund Summary

As of: February 29, 2012

BROWN BROTHERS HARRIMAN & CO

BROWN BROTHERS HARRIMAN

FUND: ZU69

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	-6.310	-6.31	-6.31	0.00	0.00	0.00	0.00
CASH EQUIVALENT	1,508,895.300	1,508,895.30	1,508,895.30	0.40	0.00	0.00	0.00
FIXED INCOME	304,228,517.900	341,756,875.58	372,329,560.99	99.60	30,572,685.41	0.00	30,572,685.41
<b>FUND Total</b>	0.000	305,737,406.890	343,265,764.57	100.00	30,572,685.41	0.00	30,572,685.41

# Holdings

Fund Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
GROUP TRUST CASH ACCOUNT

FUND: ZU76

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH	294.150	380.84	380.76	0.00	0.00	-0.08	-0.08
CASH EQUIVALENT	185,599,968.930	185,599,968.93	185,599,968.93	99.99	0.00	0.00	0.00
EQUITY	910.000	0.00	17,584.98	0.01	17,584.98	0.00	17,584.98
<b>FUND Total</b>	0.000	185,601,173.080	185,600,349.77	100.00	17,584.98	-0.08	17,584.90



# Holdings

Fund Summary

As of: *February 29, 2012*

THE BOSTON COMPANY  
THE BOSTON COMPANY

FUND: ZU77

View Date:

*March 27, 2012*



STATE STREET

Base Currency: USD - USD

Contracts

Units

Total Cost

Market Value

% Fund

Unreal Sec Gn/Ls

Unreal Curr Gn/Ls

Total Unreal Gn/Ls

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

Fund Summary

As of: February 29, 2012

REAL ESTATE  
FREM. STRAT. PROP. PART. II LP  
FUND: ZU79

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH EQUIVALENT	538.030	538.03	538.03	0.00	0.00	0.00	0.00	
EQUITY	279,193,733.198	335,610,892.63	267,310,821.15	100.00	-68,300,071.48	0.00	-68,300,071.48	
<b>FUND Total</b>	0.000	279,194,271.228	335,611,430.66	267,311,359.18	100.00	-68,300,071.48	0.00	-68,300,071.48

# Holdings

## Fund Summary

As of: February 29, 2012

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls	
CASH	0.010	0.01	0.01	0.00	0.00	0.00	0.00	
CASH EQUIVALENT	24,555,063.540	24,553,561.28	24,553,561.28	6.15	0.00	0.00	0.00	
FIXED INCOME	338,371,417.670	336,826,495.51	374,757,304.19	93.85	37,930,808.68	0.00	37,930,808.68	
<b>FUND Total</b>	0.000	362,926,481.220	361,380,056.80	399,310,865.48	100.00	37,930,808.68	0.00	37,930,808.68

# Holdings

Fund Summary

As of: February 29, 2012

ASCEND PARTNERS FUND II, LP  
ASCEND CAPITAL LLC  
FUND: ZUAB

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	60,000,000.000	60,000,000.00	60,252,960.00	100.00	252,960.00	0.00	252,960.00
<b>FUND Total</b>							
0.000	60,000,000.000	60,000,000.00	60,252,960.00	100.00	252,960.00	0.00	252,960.00

# Holdings

Fund Summary

As of: February 29, 2012

BREVAN HOWARD MASTER FUND  
BREVAN HOWARD ASSET MGT LLP

FUND: ZUAD

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	75,000,000.000	75,000,000.00	76,632,450.00	100.00	1,632,450.00	0.00	1,632,450.00
<b>FUND Total</b>							
0.000	75,000,000.000	75,000,000.00	76,632,450.00	100.00	1,632,450.00	0.00	1,632,450.00

# Holdings

Fund Summary

As of: February 29, 2012

DAVIDSON KEMPNER  
DAVIDSON KEMPNER INST PTNR LP  
FUND: ZUAE

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	60,000,000.000	60,000,000.00	61,406,640.00	100.00	1,406,640.00	0.00	1,406,640.00
<b>FUND Total</b>							
0.000	60,000,000.000	60,000,000.00	61,406,640.00	100.00	1,406,640.00	0.00	1,406,640.00

# Holdings

Fund Summary

As of: February 29, 2012

DE SHAW COMPOSITE FUND LLP  
DE SHAW & CO, LP  
FUND: ZUAF

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	50,000,000.000	50,000,000.00	51,566,150.00	100.00	1,566,150.00	0.00	1,566,150.00
<b>FUND Total</b>							
0.000	50,000,000.000	50,000,000.00	51,566,150.00	100.00	1,566,150.00	0.00	1,566,150.00

# Holdings

Fund Summary

As of: February 29, 2012

ELLIOTT ASSOCIATES, LP  
ELLIOTT MANAGEMENT CORP  
FUND: ZUAG

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	60,000,000.000	60,000,000.00	60,911,940.00	100.00	911,940.00	0.00	911,940.00
<b>FUND Total</b>							
0.000	60,000,000.000	60,000,000.00	60,911,940.00	100.00	911,940.00	0.00	911,940.00



# Holdings

## Fund Summary

As of: February 29, 2012

OZ DOMESTIC PARTNERS II, L.P.  
OCH-ZIFF CAPITAL MGT GROUP  
FUND: ZUAH

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	75,000,000.000	75,000,000.00	77,062,200.00	100.00	2,062,200.00	0.00	2,062,200.00
<b>FUND Total</b>							
0.000	75,000,000.000	75,000,000.00	77,062,200.00	100.00	2,062,200.00	0.00	2,062,200.00

# Holdings

Fund Summary

As of: February 29, 2012

CAPULA GLOBAL MASTER FUND  
CAPULA INVESTMENT MGMT LP

FUND: ZUAI

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	50,000,000.000	50,000,000.00	49,318,450.00	100.00	-681,550.00	0.00	-681,550.00
<b>FUND Total</b>							
0.000	50,000,000.000	50,000,000.00	49,318,450.00	100.00	-681,550.00	0.00	-681,550.00

# Holdings

Fund Summary

As of: February 29, 2012

GRACIE CREDIT FUND  
P&S CREDIT MGMT LP  
FUND: ZUAJ

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	40,000,000.000	40,000,000.00	39,707,920.00	100.00	-292,080.00	0.00	-292,080.00
<b>FUND Total</b>							
0.000	40,000,000.000	40,000,000.00	39,707,920.00	100.00	-292,080.00	0.00	-292,080.00

# Holdings

Fund Summary

As of: February 29, 2012

MASON CAPITAL LP  
MASON CAPITAL MGMT LLC  
FUND: ZUAL

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	60,000,000.000	60,000,000.00	60,411,960.00	100.00	411,960.00	0.00	411,960.00
<b>FUND Total</b>							
0.000	60,000,000.000	60,000,000.00	60,411,960.00	100.00	411,960.00	0.00	411,960.00

# Holdings

Fund Summary

As of: February 29, 2012

SAMLYN ONSHORE/OFFSHORE FUND

SAMLYN CAPITAL LLC

FUND: ZUAM

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	60,000,000.000	60,000,000.00	62,849,580.00	100.00	2,849,580.00	0.00	2,849,580.00
<b>FUND Total</b>							
0.000	60,000,000.000	60,000,000.00	62,849,580.00	100.00	2,849,580.00	0.00	2,849,580.00

# Holdings

Fund Summary

As of: February 29, 2012

VIKING GLOBAL EQUITIES III  
VIKING GLOBAL INVESTORS LP  
FUND: ZUAN

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	60,000,000.000	60,000,000.00	61,752,000.00	100.00	1,752,000.00	0.00	1,752,000.00
<b>FUND Total</b>							
0.000	60,000,000.000	60,000,000.00	61,752,000.00	100.00	1,752,000.00	0.00	1,752,000.00

# Holdings

Fund Summary

As of: February 29, 2012

WINTON FUTURE FUND LIMITED  
WINTON CAPITAL MGMT LIMITED

FUND: ZUAO

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	30,000,000.000	30,000,000.00	30,335,160.00	100.00	335,160.00	0.00	335,160.00
<b>FUND Total</b>							
0.000	30,000,000.000	30,000,000.00	30,335,160.00	100.00	335,160.00	0.00	335,160.00

# Holdings

Fund Summary

As of: February 29, 2012

BLUE CREST CAPITAL LP  
BLUECREST CAPITAL MANAGEMENT

FUND: ZUAP

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	20,000,000.000	20,000,000.00	20,319,760.00	100.00	319,760.00	0.00	319,760.00
<b>FUND Total</b>							
0.000	20,000,000.000	20,000,000.00	20,319,760.00	100.00	319,760.00	0.00	319,760.00



# Holdings

Fund Summary

As of: February 29, 2012

GRAHAM GLOBAL INVESTMENT FUND  
GRAHAM CAPITAL MANAGEMENT LP

FUND: ZUAQ

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	50,000,000.000	50,000,000.00	50,864,700.00	100.00	864,700.00	0.00	864,700.00
<b>FUND Total</b>							
0.000	50,000,000.000	50,000,000.00	50,864,700.00	100.00	864,700.00	0.00	864,700.00

# Holdings

## Fund Summary

As of: February 29, 2012

INDUS ASIA PACIFIC FUND, LP  
INDUS CAPITAL PARTNERS, LLC  
FUND: ZUAR

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	40,000,000.000	40,000,000.00	42,782,720.00	100.00	2,782,720.00	0.00	2,782,720.00
<b>FUND Total</b>							
0.000	40,000,000.000	40,000,000.00	42,782,720.00	100.00	2,782,720.00	0.00	2,782,720.00

# Holdings

## Fund Summary

As of: February 29, 2012

THIRD POINT PARTNERS LP

THIRD POINT LLC

FUND: ZUAS

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	50,000,000.000	50,000,000.00	52,084,550.00	100.00	2,084,550.00	0.00	2,084,550.00
<b>FUND Total</b>							
0.000	50,000,000.000	50,000,000.00	52,084,550.00	100.00	2,084,550.00	0.00	2,084,550.00

# Holdings

Fund Summary

As of: February 29, 2012

WEXFORD SPECTRUM FUNDS

WEXFORD CAPITAL LP

FUND: ZUAU

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY	50,000,000.000	50,000,000.00	51,625,950.00	100.00	1,625,950.00	0.00	1,625,950.00
<b>FUND Total</b>							
0.000	50,000,000.000	50,000,000.00	51,625,950.00	100.00	1,625,950.00	0.00	1,625,950.00

# Holdings

Fund Summary

As of: February 29, 2012

BRIGADE LEVERAGED CAPITAL  
BRIGADE CAPITAL MANAGEMENT

FUND: ZUAV

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - USD

Contracts

Units

Total Cost

Market Value

% Fund

Unreal Sec Gn/Ls

Unreal Curr Gn/Ls

Total Unreal Gn/Ls

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

Fund Summary

As of: February 29, 2012

PFM DIVERSIFIED FUND  
PARTNER FUND MANAGEMENT LP

FUND: ZUAW

View Date: March 27, 2012



STATE STREET

Base Currency: USD - USD

Contracts

Units

Total Cost

Market Value

% Fund

Unreal Sec Gn/Ls

Unreal Curr Gn/Ls

Total Unreal Gn/Ls

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

Asset Summary

As of: February 29, 2012

FIXED INCOME CASH ACCOUNT  
EMPLOYEES RETIREMENT SYS OF RI

FUND: ZU03

View Date: March 27, 2012



STATE STREET

Base Currency: USD - USD

Total Cost

Market Value

% Fund

Unreal Sec Gn/Ls

Unreal Curr Gn/Ls

Total Unreal Gn/Ls

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

Asset Summary

As of: February 29, 2012

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP  
FUND: ZU04

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>						
US DOLLAR	-0.02	-0.02	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-0.02	-0.02	0.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: February 29, 2012

WELLINGTON TECHNICAL EQUITY

WELLINGTON MGMT CO, LLP

FUND: ZU04

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>						
US DOLLAR	1,112,883.04	1,112,883.04	0.79	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,112,883.04	1,112,883.04	0.79	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

WELLINGTON TECHNICAL EQUITY

WELLINGTON MGMT CO, LLP

FUND: ZU04

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
AUSTRALIAN DOLLAR						
	1,655,824.06	1,726,578.06	1.22	4,527.94	66,226.06	70,754.00
BRAZILIAN REAL						
	4,476,485.03	5,215,733.59	3.70	684,827.47	54,421.09	739,248.56
EURO CURRENCY						
FRANCE						
	1,524,719.39	1,580,352.91	1.12	24,915.20	30,718.32	55,633.52
EURO CURRENCY Total						
	1,524,719.39	1,580,352.91	1.12	24,915.20	30,718.32	55,633.52
HONG KONG DOLLAR						
	2,047,027.29	2,369,615.89	1.68	320,770.92	1,817.68	322,588.60
JAPANESE YEN						
	1,372,060.69	1,559,488.51	1.11	256,844.53	-69,416.71	187,427.82
POUND STERLING						
	4,264,960.02	4,503,347.16	3.19	185,029.90	53,357.24	238,387.14
US DOLLAR						
	114,874,696.86	123,044,763.00	87.20	8,170,066.14	0.00	8,170,066.14
<b>EQUITY Total</b>	<b>130,215,773.34</b>	<b>139,999,879.12</b>	<b>99.21</b>	<b>9,646,982.10</b>	<b>137,123.68</b>	<b>9,784,105.78</b>

# Holdings

Asset Summary

As of: February 29, 2012

WELLINGTON TECHNICAL EQUITY  
WELLINGTON MGMT CO, LLP

FUND: ZU04

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	131,328,656.36	141,112,762.14	100.00	9,646,982.10	137,123.68	9,784,105.78

# Holdings

Asset Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>						
AUSTRALIAN DOLLAR	17,459.80	18,721.23	0.02	0.00	1,261.43	1,261.43
CANADIAN DOLLAR	-246,343.09	-253,683.74	0.29	0.00	-7,340.65	-7,340.65
EURO CURRENCY	-391,214.31	-404,671.37	0.46	0.00	-13,457.06	-13,457.06
HONG KONG DOLLAR	185,788.97	185,880.81	0.21	0.00	91.84	91.84
JAPANESE YEN	44,428.38	42,800.88	0.05	0.00	-1,627.50	-1,627.50
POUND STERLING	-477,351.76	-490,794.33	0.56	0.00	-13,442.57	-13,442.57
SWEDISH KRONA	80,851.67	82,296.33	0.09	0.00	1,444.66	1,444.66
US DOLLAR	-5,008,640.61	-5,008,640.61	5.69	0.00	0.00	0.00
<b>CASH Total</b>	<b>-5,795,020.95</b>	<b>-5,828,090.80</b>	<b>7.37</b>	<b>0.00</b>	<b>-33,069.85</b>	<b>-33,069.85</b>

# Holdings

Asset Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC  
FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>						
US DOLLAR	80,838,116.17	80,838,116.17	91.87	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	80,838,116.17	80,838,116.17	91.87	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	75,043,095.22	75,010,025.37	99.24	0.00	-33,069.85	-33,069.85

# Holdings - Futures Contracts

Asset Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC  
FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
<b>FUTURES LONG</b>							
AUSTRALIAN DOLLAR							
40.000	1,000.000	4,202,710.35	4,288,000.00	0.04	92,151.23	58,254.18	33,897.05
CANADIAN DOLLAR							
42.000	8,400.000	5,676,711.40	6,029,520.00	0.05	358,199.50	399,699.32	-41,499.82
EURO CURRENCY							
FRANCE							
110.000	1,100.000	3,726,025.05	3,796,100.00	0.01	93,739.23	101,817.21	-8,077.98
GERMANY							
188.000	2,180.000	6,725,632.06	7,644,050.00	0.06	1,228,567.30	1,281,960.61	-53,393.31
ITALY							
12.000	60.000	900,175.00	981,540.00	0.00	108,841.93	110,267.37	-1,425.44
NETHERLANDS							
18.000	3,600.000	1,163,232.00	1,166,940.00	0.01	4,960.19	12,129.48	-7,169.29
SPAIN							
14.000	140.000	1,232,385.00	1,182,930.00	0.01	-66,155.93	-54,546.41	-11,609.52
EURO CURRENCY Total							
342.000	7,080.000	13,747,449.11	14,771,560.00	0.09	1,369,952.72	1,451,628.26	-81,675.54
HONG KONG DOLLAR							
14.000	700.000	14,957,011.58	15,155,000.00	0.02	25,528.12	12,017.46	13,510.66
JAPANESE YEN							
114.000	1,140,000.000	841,260,000.00	950,190,000.00	0.17	1,345,811.71	1,492,805.07	-146,993.36
POUND STERLING							
125.000	1,250.000	6,786,625.00	7,316,250.00	0.11	846,049.03	940,410.82	-94,361.79
SWEDISH KRONA							
99.000	9,900.000	10,670,953.96	10,924,650.00	0.00	38,580.84	39,100.65	-519.81
US DOLLAR							
75.000	7,500.000	5,520,405.00	6,075,000.00	0.12	554,595.00	659,445.00	-104,850.00

# Holdings - Futures Contracts

Asset Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
<b>FUTURES LONG Total</b>							
851.000	1,175,830.000			0.59	4,630,868.15	5,053,360.76	-422,492.61



# Holdings - Futures Contracts

Asset Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
 RUSSELL IMPLMNTTION SRVCS INC  
 FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
<b>FUTURES SHORT</b>							
US DOLLAR							
-405.000	-18,512,750.000	-40,055,998.70	-23,095,004.69	0.17	16,960,994.01	16,865,411.01	95,583.00
<b>FUTURES SHORT Total</b>							
-405.000	-18,512,750.000			0.17	16,960,994.01	16,865,411.01	95,583.00

# Holdings - Futures Contracts

Asset Summary

As of: February 29, 2012

RUSSELL OVERLAY FUND  
RUSSELL IMPLMNTTION SRVCS INC

FUND: ZU05

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

Contracts	Notional Par	Notional Cost/Proceeds	Current Notional Value	% Fund	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation
<b>FUTURES Total</b>							
446.000	-17,336,920.000			0.76	21,591,862.16	21,918,771.77	-326,909.61

# Holdings

Asset Summary

As of: February 29, 2012

RUSSELL 2000 INDEX FUND

SSGA

FUND: ZU06

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>						
US DOLLAR	29,569.28	29,569.28	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	29,569.28	29,569.28	0.01	0.00	0.00	0.00

# Holdings

RUSSELL 2000 INDEX FUND

SSGA

FUND: ZU06



STATE STREET

Asset Summary

As of: February 29, 2012

View Date:

March 27, 2012

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	324,500,461.67	559,963,706.11	99.99	235,463,244.44	0.00	235,463,244.44
<b>EQUITY Total</b>	324,500,461.67	559,963,706.11	99.99	235,463,244.44	0.00	235,463,244.44

# Holdings

RUSSELL 2000 INDEX FUND

SSGA

FUND: ZU06



STATE STREET

Asset Summary

As of: February 29, 2012

View Date:

March 27, 2012

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	324,530,030.95	559,993,275.39	100.00	235,463,244.44	0.00	235,463,244.44

# Holdings

Asset Summary

As of: February 29, 2012

MSCI EX US INDEX FUND

SSGA

FUND: ZU08

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>						
US DOLLAR	142,744.49	142,744.49	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	142,744.49	142,744.49	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

MSCI EX US INDEX FUND

SSGA

FUND: ZU08

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	825,382,500.91	1,245,982,107.79	99.99	420,599,606.88	0.00	420,599,606.88
<b>EQUITY Total</b>	825,382,500.91	1,245,982,107.79	99.99	420,599,606.88	0.00	420,599,606.88

# Holdings

Asset Summary

As of: February 29, 2012

MSCI EX US INDEX FUND

SSGA

FUND: ZU08

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	825,525,245.40	1,246,124,852.28	100.00	420,599,606.88	0.00	420,599,606.88



# Holdings

Asset Summary

As of: February 29, 2012

SSGA S&P 500 INDEX FUND

SSGA

FUND: ZU14

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>						
US DOLLAR	42,809.16	42,809.16	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	42,809.16	42,809.16	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

SSGA S&P 500 INDEX FUND

SSGA

FUND: ZU14

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	1,233,331,926.26	1,624,582,302.62	100.00	391,250,376.36	0.00	391,250,376.36
<b>EQUITY Total</b>	1,233,331,926.26	1,624,582,302.62	100.00	391,250,376.36	0.00	391,250,376.36

# Holdings

SSGA S&P 500 INDEX FUND

SSGA

FUND: ZU14



STATE STREET

Asset Summary

As of: February 29, 2012

View Date:

March 27, 2012

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	1,233,374,735.42	1,624,625,111.78	100.00	391,250,376.36	0.00	391,250,376.36

# Holdings

Asset Summary

As of: February 29, 2012

GOLDMAN SACHS ASSET MANAGEMENT

GOLDMAN SACHS ASSET MGMT

FUND: ZU25

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>						
JAPANESE YEN	0.00	-0.01	100.00	0.00	-0.01	-0.01
<b>CASH Total</b>	0.00	-0.01	100.00	0.00	-0.01	-0.01

# Holdings

Asset Summary

As of: February 29, 2012

GOLDMAN SACHS ASSET MANAGEMENT  
GOLDMAN SACHS ASSET MGMT

FUND: ZU25

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	0.00	-0.01	100.00	0.00	-0.01	-0.01

# Holdings

Asset Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>						
US DOLLAR	56,373.00	56,373.00	0.01	0.00	0.00	0.00
<b>CASH Total</b>	56,373.00	56,373.00	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>						
US DOLLAR	29,970.40	29,970.40	0.01	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	29,970.40	29,970.40	0.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
CANADIAN DOLLAR	11,062,012.43	12,607,796.40	2.13	474,379.58	1,071,404.39	1,545,783.97
EURO CURRENCY						
GERMANY	25,886,817.87	31,355,397.07	5.29	5,900,747.29	-432,168.09	5,468,579.20
LUXEMBOURG	28,046,792.61	25,600,212.63	4.32	-1,415,657.64	-1,030,922.34	-2,446,579.98
NORWAY	14,919,156.98	10,847,143.32	1.83	-3,644,601.31	-427,412.35	-4,072,013.66
UNITED STATES	2,095,724.67	9,084,002.05	1.53	6,910,089.22	78,188.16	6,988,277.38
EURO CURRENCY Total	70,948,492.13	76,886,755.07	12.98	7,750,577.57	-1,812,314.63	5,938,262.94
SWEDISH KRONA	17,117.73	116,281.80	0.02	98,098.19	1,065.88	99,164.07
US DOLLAR	538,201,851.42	502,816,389.80	84.86	-35,385,461.62	0.00	-35,385,461.62
<b>EQUITY Total</b>	<b>620,229,473.71</b>	<b>592,427,223.07</b>	<b>99.99</b>	<b>-27,062,406.29</b>	<b>-739,844.35</b>	<b>-27,802,250.64</b>



# Holdings

Asset Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
ALTERNATIVE INVEST PORT.

FUND: ZU32

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	620,315,817.11	592,513,566.47	100.00	-27,062,406.29	-739,844.35	-27,802,250.64

# Holdings

Asset Summary

As of: February 29, 2012

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>						
US DOLLAR	16,001,769.05	16,001,769.05	4.01	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	16,001,769.05	16,001,769.05	4.01	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>						
US DOLLAR	367,583,170.08	383,269,038.56	95.99	15,685,868.48	0.00	15,685,868.48
<b>FIXED INCOME Total</b>	367,583,170.08	383,269,038.56	95.99	15,685,868.48	0.00	15,685,868.48

# Holdings

Asset Summary

As of: February 29, 2012

BROWN BROTHERS BOND DEPT  
BROWN BROTHERS BOND DEPT.

FUND: ZU44

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	383,584,939.13	399,270,807.61	100.00	15,685,868.48	0.00	15,685,868.48

# Holdings

Asset Summary

As of: February 29, 2012

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>						
US DOLLAR	17,689.89	17,689.89	0.00	0.00	0.00	0.00
<b>CASH Total</b>	17,689.89	17,689.89	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>						
US DOLLAR	43,026,934.00	43,026,934.00	8.80	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	43,026,934.00	43,026,934.00	8.80	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>						
US DOLLAR	368,883,132.27	381,336,683.73	91.19	12,453,551.46	0.00	12,453,551.46
<b>FIXED INCOME Total</b>	368,883,132.27	381,336,683.73	91.19	12,453,551.46	0.00	12,453,551.46

# Holdings

Asset Summary

As of: February 29, 2012

FIDELITY MANAGEMENT TRUST CO  
FIDELITY MANAGEMENT TRUST COMPANY

FUND: ZU46

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	411,927,756.16	424,381,307.62	100.00	12,453,551.46	0.00	12,453,551.46



# Holdings

Asset Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
SHOTT CAPITAL  
FUND: ZU49

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>						
US DOLLAR	5,981.24	5,981.24	0.46	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	5,981.24	5,981.24	0.46	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
SHOTT CAPITAL  
FUND: ZU49

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	947,428.31	1,291,142.14	99.54	343,713.83	0.00	343,713.83
<b>EQUITY Total</b>	947,428.31	1,291,142.14	99.54	343,713.83	0.00	343,713.83

# Holdings

Asset Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
SHOTT CAPITAL  
FUND: ZU49

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	953,409.55	1,297,123.38	100.00	343,713.83	0.00	343,713.83

# Holdings

Asset Summary

As of: February 29, 2012

R.I. TRANSITION ACCOUNT  
R.I. INVESTMENT COMM EMPLOYEE

FUND: ZU56

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
CANADIAN DOLLAR						
	165,849.03	385,834.81	99.93	178,041.52	41,944.26	219,985.78
EURO CURRENCY						
BELGIUM	268.17	277.64	0.07	0.00	9.47	9.47
EURO CURRENCY Total	268.17	277.64	0.07	0.00	9.47	9.47
<b>EQUITY Total</b>	166,117.20	386,112.45	100.00	178,041.52	41,953.73	219,995.25

# Holdings

Asset Summary

As of: February 29, 2012

R.I. TRANSITION ACCOUNT  
R.I. INVESTMENT COMM EMPLOYEE

FUND: ZU56

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	166,117.20	386,112.45	100.00	178,041.52	41,953.73	219,995.25

# Holdings

Asset Summary

As of: February 29, 2012

PUTNAM  
PUTNAM INVESTMENTS  
FUND: ZU58

View Date: March 27, 2012



STATE STREET

Base Currency: USD - USD

Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
------------	--------------	--------	------------------	-------------------	--------------------

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

Asset Summary

As of: February 29, 2012

MACKAY SHIELDS, LLC

MACKAY SHIELDS, LLC

FUND: ZU59

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>						
US DOLLAR	9,008,957.97	9,008,957.97	4.76	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	9,008,957.97	9,008,957.97	4.76	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

MACKAY SHIELDS, LLC

MACKAY SHIELDS, LLC

FUND: ZU59

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	1,298.70	27,654.02	0.01	26,355.32	0.00	26,355.32
<b>EQUITY Total</b>	1,298.70	27,654.02	0.01	26,355.32	0.00	26,355.32



# Holdings

Asset Summary

As of: February 29, 2012

MACKAY SHIELDS, LLC

MACKAY SHIELDS, LLC

FUND: ZU59

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>						
US DOLLAR	170,004,721.79	180,154,927.06	95.22	10,150,205.27	0.00	10,150,205.27
<b>FIXED INCOME Total</b>	170,004,721.79	180,154,927.06	95.22	10,150,205.27	0.00	10,150,205.27

# Holdings

Asset Summary

As of: February 29, 2012

MACKAY SHIELDS, LLC

MACKAY SHIELDS, LLC

FUND: ZU59

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	179,014,978.46	189,191,539.05	100.00	10,176,560.59	0.00	10,176,560.59

# Holdings

Asset Summary

As of: February 29, 2012

MONDRIAN  
MONDRIAN

FUND: ZU67

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - USD

Total Cost

Market Value

% Fund

Unreal Sec Gn/Ls

Unreal Curr Gn/Ls

Total Unreal Gn/Ls

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

Asset Summary

As of: February 29, 2012

BROWN BROTHERS HARRIMAN & CO

BROWN BROTHERS HARRIMAN

FUND: ZU69

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>						
US DOLLAR	-6.31	-6.31	0.00	0.00	0.00	0.00
<b>CASH Total</b>	-6.31	-6.31	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

BROWN BROTHERS HARRIMAN & CO

BROWN BROTHERS HARRIMAN

FUND: ZU69

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>						
US DOLLAR	1,508,895.30	1,508,895.30	0.40	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	1,508,895.30	1,508,895.30	0.40	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

BROWN BROTHERS HARRIMAN & CO

BROWN BROTHERS HARRIMAN

FUND: ZU69

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>						
US DOLLAR	341,756,875.58	372,329,560.99	99.60	30,572,685.41	0.00	30,572,685.41
<b>FIXED INCOME Total</b>	341,756,875.58	372,329,560.99	99.60	30,572,685.41	0.00	30,572,685.41

# Holdings

Asset Summary

As of: February 29, 2012

BROWN BROTHERS HARRIMAN & CO

BROWN BROTHERS HARRIMAN

FUND: ZU69

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	343,265,764.57	373,838,449.98	100.00	30,572,685.41	0.00	30,572,685.41

# Holdings

Asset Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
GROUP TRUST CASH ACCOUNT

FUND: ZU76

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>						
CANADIAN DOLLAR						
	38.94	40.05	0.00	0.00	1.11	1.11
EURO CURRENCY						
	341.90	340.71	0.00	0.00	-1.19	-1.19
<b>CASH Total</b>	<b>380.84</b>	<b>380.76</b>	<b>0.00</b>	<b>0.00</b>	<b>-0.08</b>	<b>-0.08</b>



# Holdings

Asset Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
GROUP TRUST CASH ACCOUNT

FUND: ZU76

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>						
US DOLLAR	185,599,968.93	185,599,968.93	99.99	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	185,599,968.93	185,599,968.93	99.99	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
GROUP TRUST CASH ACCOUNT

FUND: ZU76

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	0.00	17,584.98	0.01	17,584.98	0.00	17,584.98
<b>EQUITY Total</b>	0.00	17,584.98	0.01	17,584.98	0.00	17,584.98

# Holdings

Asset Summary

As of: February 29, 2012

EMPLOYEES RETIREMENT SYS OF RI  
GROUP TRUST CASH ACCOUNT

FUND: ZU76

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	185,600,349.77	185,617,934.67	100.00	17,584.98	-0.08	17,584.90

# Holdings

Asset Summary

As of: February 29, 2012

THE BOSTON COMPANY  
THE BOSTON COMPANY

FUND: ZU77

View Date: March 27, 2012



STATE STREET

Base Currency: USD - USD

Total Cost

Market Value

% Fund

Unreal Sec Gn/Ls

Unreal Curr Gn/Ls

Total Unreal Gn/Ls

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

Asset Summary

As of: February 29, 2012

REAL ESTATE  
FREM. STRAT. PROP. PART. II LP  
FUND: ZU79

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>						
US DOLLAR	538.03	538.03	0.00	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	538.03	538.03	0.00	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

REAL ESTATE  
FREM. STRAT. PROP. PART. II LP  
FUND: ZU79

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	335,610,892.63	267,310,821.15	100.00	-68,300,071.48	0.00	-68,300,071.48
<b>EQUITY Total</b>	335,610,892.63	267,310,821.15	100.00	-68,300,071.48	0.00	-68,300,071.48

# Holdings

Asset Summary

As of: February 29, 2012

REAL ESTATE  
FREM. STRAT. PROP. PART. II LP

FUND: ZU79

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	335,611,430.66	267,311,359.18	100.00	-68,300,071.48	0.00	-68,300,071.48

# Holdings

Asset Summary

As of: February 29, 2012

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH</b>						
US DOLLAR	0.01	0.01	0.00	0.00	0.00	0.00
<b>CASH Total</b>	0.01	0.01	0.00	0.00	0.00	0.00



# Holdings

Asset Summary

As of: February 29, 2012

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>CASH EQUIVALENT</b>						
US DOLLAR	24,553,561.28	24,553,561.28	6.15	0.00	0.00	0.00
<b>CASH EQUIVALENT Total</b>	24,553,561.28	24,553,561.28	6.15	0.00	0.00	0.00

# Holdings

Asset Summary

As of: February 29, 2012

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FIXED INCOME</b>						
US DOLLAR	336,826,495.51	374,757,304.19	93.85	37,930,808.68	0.00	37,930,808.68
<b>FIXED INCOME Total</b>	336,826,495.51	374,757,304.19	93.85	37,930,808.68	0.00	37,930,808.68

# Holdings

Asset Summary

As of: February 29, 2012

TAPLIN, CANIDA & HABACHT  
TAPLIN & CANIDA & HABACHT  
FUND: ZU84

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	361,380,056.80	399,310,865.48	100.00	37,930,808.68	0.00	37,930,808.68

# Holdings

Asset Summary

As of: February 29, 2012

ASCEND PARTNERS FUND II, LP  
ASCEND CAPITAL LLC  
FUND: ZUAB

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	60,000,000.00	60,252,960.00	100.00	252,960.00	0.00	252,960.00
<b>EQUITY Total</b>	60,000,000.00	60,252,960.00	100.00	252,960.00	0.00	252,960.00

# Holdings

Asset Summary

As of: February 29, 2012

ASCEND PARTNERS FUND II, LP  
ASCEND CAPITAL LLC  
FUND: ZUAB

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	60,000,000.00	60,252,960.00	100.00	252,960.00	0.00	252,960.00

# Holdings

Asset Summary

As of: February 29, 2012

BREVAN HOWARD MASTER FUND  
BREVAN HOWARD ASSET MGT LLP  
FUND: ZUAD

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	75,000,000.00	76,632,450.00	100.00	1,632,450.00	0.00	1,632,450.00
<b>EQUITY Total</b>	75,000,000.00	76,632,450.00	100.00	1,632,450.00	0.00	1,632,450.00

# Holdings

Asset Summary

As of: February 29, 2012

BREVAN HOWARD MASTER FUND  
BREVAN HOWARD ASSET MGT LLP  
FUND: ZUAD

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	75,000,000.00	76,632,450.00	100.00	1,632,450.00	0.00	1,632,450.00

# Holdings

Asset Summary

As of: February 29, 2012

DAVIDSON KEMPNER  
DAVIDSON KEMPNER INST PTNR LP  
FUND: ZUAE

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	60,000,000.00	61,406,640.00	100.00	1,406,640.00	0.00	1,406,640.00
<b>EQUITY Total</b>	60,000,000.00	61,406,640.00	100.00	1,406,640.00	0.00	1,406,640.00



# Holdings

Asset Summary

As of: February 29, 2012

DAVIDSON KEMPNER  
DAVIDSON KEMPNER INST PTNR LP  
FUND: ZUAE

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	60,000,000.00	61,406,640.00	100.00	1,406,640.00	0.00	1,406,640.00

# Holdings

Asset Summary

As of: February 29, 2012

DE SHAW COMPOSITE FUND LLP  
DE SHAW & CO, LP  
FUND: ZUAF

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	50,000,000.00	51,566,150.00	100.00	1,566,150.00	0.00	1,566,150.00
<b>EQUITY Total</b>	50,000,000.00	51,566,150.00	100.00	1,566,150.00	0.00	1,566,150.00

# Holdings

Asset Summary

As of: February 29, 2012

DE SHAW COMPOSITE FUND LLP  
DE SHAW & CO, LP  
FUND: ZUAF

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	50,000,000.00	51,566,150.00	100.00	1,566,150.00	0.00	1,566,150.00

# Holdings

Asset Summary

As of: February 29, 2012

ELLIOTT ASSOCIATES, LP  
ELLIOTT MANAGEMENT CORP  
FUND: ZUAG

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	60,000,000.00	60,911,940.00	100.00	911,940.00	0.00	911,940.00
<b>EQUITY Total</b>	60,000,000.00	60,911,940.00	100.00	911,940.00	0.00	911,940.00

# Holdings

Asset Summary

As of: February 29, 2012

ELLIOTT ASSOCIATES, LP  
ELLIOTT MANAGEMENT CORP  
FUND: ZUAG

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	60,000,000.00	60,911,940.00	100.00	911,940.00	0.00	911,940.00

# Holdings

Asset Summary

As of: February 29, 2012

OZ DOMESTIC PARTNERS II, L.P.  
OCH-ZIFF CAPITAL MGT GROUP  
FUND: ZUAH

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	75,000,000.00	77,062,200.00	100.00	2,062,200.00	0.00	2,062,200.00
<b>EQUITY Total</b>	75,000,000.00	77,062,200.00	100.00	2,062,200.00	0.00	2,062,200.00

# Holdings

Asset Summary

As of: February 29, 2012

OZ DOMESTIC PARTNERS II, L.P.  
OCH-ZIFF CAPITAL MGT GROUP  
FUND: ZUAH

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	75,000,000.00	77,062,200.00	100.00	2,062,200.00	0.00	2,062,200.00

# Holdings

Asset Summary

As of: February 29, 2012

CAPULA GLOBAL MASTER FUND  
CAPULA INVESTMENT MGMT LP  
FUND: ZUAI

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	50,000,000.00	49,318,450.00	100.00	-681,550.00	0.00	-681,550.00
<b>EQUITY Total</b>	50,000,000.00	49,318,450.00	100.00	-681,550.00	0.00	-681,550.00



# Holdings

Asset Summary

As of: February 29, 2012

CAPULA GLOBAL MASTER FUND  
CAPULA INVESTMENT MGMT LP

FUND: ZUAI

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	50,000,000.00	49,318,450.00	100.00	-681,550.00	0.00	-681,550.00

# Holdings

Asset Summary

As of: February 29, 2012

GRACIE CREDIT FUND  
P&S CREDIT MGMT LP  
FUND: ZUAJ

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	40,000,000.00	39,707,920.00	100.00	-292,080.00	0.00	-292,080.00
<b>EQUITY Total</b>	40,000,000.00	39,707,920.00	100.00	-292,080.00	0.00	-292,080.00

# Holdings

Asset Summary

As of: February 29, 2012

GRACIE CREDIT FUND  
P&S CREDIT MGMT LP  
FUND: ZUAJ

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	40,000,000.00	39,707,920.00	100.00	-292,080.00	0.00	-292,080.00

# Holdings

Asset Summary

As of: February 29, 2012

MASON CAPITAL LP  
MASON CAPITAL MGMT LLC  
FUND: ZUAL

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	60,000,000.00	60,411,960.00	100.00	411,960.00	0.00	411,960.00
<b>EQUITY Total</b>	60,000,000.00	60,411,960.00	100.00	411,960.00	0.00	411,960.00

# Holdings

Asset Summary

As of: February 29, 2012

MASON CAPITAL LP  
MASON CAPITAL MGMT LLC  
FUND: ZUAL

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	60,000,000.00	60,411,960.00	100.00	411,960.00	0.00	411,960.00

# Holdings

Asset Summary

As of: February 29, 2012

SAMLYN ONSHORE/OFFSHORE FUND

SAMLYN CAPITAL LLC

FUND: ZUAM

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	60,000,000.00	62,849,580.00	100.00	2,849,580.00	0.00	2,849,580.00
<b>EQUITY Total</b>	60,000,000.00	62,849,580.00	100.00	2,849,580.00	0.00	2,849,580.00

# Holdings

Asset Summary

As of: February 29, 2012

SAMLYN ONSHORE/OFFSHORE FUND

SAMLYN CAPITAL LLC

FUND: ZUAM

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	60,000,000.00	62,849,580.00	100.00	2,849,580.00	0.00	2,849,580.00

# Holdings

Asset Summary

As of: February 29, 2012

VIKING GLOBAL EQUITIES III  
VIKING GLOBAL INVESTORS LP  
FUND: ZUAN

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	60,000,000.00	61,752,000.00	100.00	1,752,000.00	0.00	1,752,000.00
<b>EQUITY Total</b>	60,000,000.00	61,752,000.00	100.00	1,752,000.00	0.00	1,752,000.00



# Holdings

Asset Summary

As of: February 29, 2012

VIKING GLOBAL EQUITIES III  
VIKING GLOBAL INVESTORS LP  
FUND: ZUAN

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	60,000,000.00	61,752,000.00	100.00	1,752,000.00	0.00	1,752,000.00

# Holdings

Asset Summary

As of: February 29, 2012

WINTON FUTURE FUND LIMITED  
WINTON CAPITAL MGMT LIMITED

FUND: ZUAO

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	30,000,000.00	30,335,160.00	100.00	335,160.00	0.00	335,160.00
<b>EQUITY Total</b>	30,000,000.00	30,335,160.00	100.00	335,160.00	0.00	335,160.00

# Holdings

Asset Summary

As of: February 29, 2012

WINTON FUTURE FUND LIMITED  
WINTON CAPITAL MGMT LIMITED

FUND: ZUAO

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	30,000,000.00	30,335,160.00	100.00	335,160.00	0.00	335,160.00

# Holdings

Asset Summary

As of: February 29, 2012

BLUE CREST CAPITAL LP  
BLUECREST CAPITAL MANAGEMENT  
FUND: ZUAP

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	20,000,000.00	20,319,760.00	100.00	319,760.00	0.00	319,760.00
<b>EQUITY Total</b>	20,000,000.00	20,319,760.00	100.00	319,760.00	0.00	319,760.00

# Holdings

Asset Summary

As of: February 29, 2012

BLUE CREST CAPITAL LP  
BLUECREST CAPITAL MANAGEMENT

FUND: ZUAP

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	20,000,000.00	20,319,760.00	100.00	319,760.00	0.00	319,760.00

# Holdings

Asset Summary

As of: February 29, 2012

GRAHAM GLOBAL INVESTMENT FUND  
GRAHAM CAPITAL MANAGEMENT LP  
FUND: ZUAQ

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	50,000,000.00	50,864,700.00	100.00	864,700.00	0.00	864,700.00
<b>EQUITY Total</b>	50,000,000.00	50,864,700.00	100.00	864,700.00	0.00	864,700.00

# Holdings

Asset Summary

As of: February 29, 2012

GRAHAM GLOBAL INVESTMENT FUND  
GRAHAM CAPITAL MANAGEMENT LP

FUND: ZUAQ

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	50,000,000.00	50,864,700.00	100.00	864,700.00	0.00	864,700.00

# Holdings

Asset Summary

As of: February 29, 2012

INDUS ASIA PACIFIC FUND, LP  
INDUS CAPITAL PARTNERS, LLC  
FUND: ZUAR

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	40,000,000.00	42,782,720.00	100.00	2,782,720.00	0.00	2,782,720.00
<b>EQUITY Total</b>	40,000,000.00	42,782,720.00	100.00	2,782,720.00	0.00	2,782,720.00



# Holdings

Asset Summary

As of: February 29, 2012

INDUS ASIA PACIFIC FUND, LP  
INDUS CAPITAL PARTNERS, LLC

FUND: ZUAR

View Date: March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	40,000,000.00	42,782,720.00	100.00	2,782,720.00	0.00	2,782,720.00

# Holdings

Asset Summary

As of: February 29, 2012

THIRD POINT PARTNERS LP

THIRD POINT LLC

FUND: ZUAS

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	50,000,000.00	52,084,550.00	100.00	2,084,550.00	0.00	2,084,550.00
<b>EQUITY Total</b>	50,000,000.00	52,084,550.00	100.00	2,084,550.00	0.00	2,084,550.00

# Holdings

Asset Summary

As of: February 29, 2012

THIRD POINT PARTNERS LP

THIRD POINT LLC

FUND: ZUAS

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	50,000,000.00	52,084,550.00	100.00	2,084,550.00	0.00	2,084,550.00

# Holdings

Asset Summary

As of: February 29, 2012

WEXFORD SPECTRUM FUNDS

WEXFORD CAPITAL LP

FUND: ZUAU

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>EQUITY</b>						
US DOLLAR	50,000,000.00	51,625,950.00	100.00	1,625,950.00	0.00	1,625,950.00
<b>EQUITY Total</b>	50,000,000.00	51,625,950.00	100.00	1,625,950.00	0.00	1,625,950.00

# Holdings

Asset Summary

As of: February 29, 2012

WEXFORD SPECTRUM FUNDS

WEXFORD CAPITAL LP

FUND: ZUAU

View Date:

March 27, 2012



STATE STREET

Base Currency: USD - US DOLLAR

	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
<b>FUND Total</b>	50,000,000.00	51,625,950.00	100.00	1,625,950.00	0.00	1,625,950.00

# Holdings

Asset Summary

As of: *February 29, 2012*

BRIGADE LEVERAGED CAPITAL  
BRIGADE CAPITAL MANAGEMENT

FUND: ZUAV

View Date:

*March 27, 2012*



STATE STREET

Base Currency: USD - USD

Total Cost

Market Value

% Fund

Unreal Sec Gn/Ls

Unreal Curr Gn/Ls

Total Unreal Gn/Ls

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*

# Holdings

Asset Summary

As of: February 29, 2012

PFM DIVERSIFIED FUND  
PARTNER FUND MANAGEMENT LP

FUND: ZUAW

View Date: March 27, 2012



STATE STREET

Base Currency: USD - USD

Total Cost

Market Value

% Fund

Unreal Sec Gn/Ls

Unreal Curr Gn/Ls

Total Unreal Gn/Ls

\*\*\*\*\* No Activity for This Fund \*\*\*\*\*