

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Alerian MLP TR USD	0.89	23.25	5.99	5.99	33.02	20.03	16.57	17.25	35.85	76.41	-36.91	12.72	26.07
AMEX Gold Miners PR USD	0.39	47.82	-2.15	-2.15	35.65	8.12	9.68	-	33.94	37.30	-26.79	16.86	21.86
AMEX International Market PR USD	-0.13	25.37	2.77	2.77	4.05	-5.95	-0.80	2.17	0.80	17.60	-39.51	16.18	21.51
BarCap 1-5 Yr Treasury TR USD	0.98	2.51	0.00	0.00	2.79	2.91	4.88	4.20	3.73	0.19	8.83	8.16	3.75
BarCap ABS Auto TR USD	1.17	5.68	0.63	0.63	2.47	7.21	6.23	5.12	3.25	26.07	-5.57	5.22	4.61
BarCap ABS Credit Card TR USD	0.79	9.42	0.77	0.77	4.73	7.76	6.86	5.84	6.55	29.89	-9.33	5.45	4.55
BarCap ABS Home Equity TR USD	-0.19	16.91	0.00	0.00	0.00	-4.10	-5.80	-0.53	0.00	20.63	-36.00	-8.25	5.32
BarCap ABS TR USD	0.77	6.92	0.64	0.64	4.21	5.74	4.36	4.59	5.85	24.71	-12.72	2.21	4.70
BarCap Aggregate Bond Treasury TR	0.58	5.58	-0.16	-0.16	4.53	3.55	5.69	5.15	5.87	-3.57	13.74	9.01	3.08
BarCap Asian Pac Taiwan Dollar TR JPY	0.78	6.24	1.54	1.54	-2.45	-1.00	-2.50	-0.66	-2.26	7.45	-11.24	-7.52	2.81
BarCap Bellwether Swap 6 Mon TR USD	1.92	0.56	0.07	0.07	0.39	1.50	3.07	2.79	0.38	1.58	4.09	5.39	5.54
BarCap CMBS ERISA Eligible TR USD	0.53	18.46	2.05	2.05	12.62	8.79	6.87	6.53	20.40	28.45	-20.52	5.58	4.72
BarCap Credit 1-3 Yr TR USD	1.16	3.62	0.58	0.58	3.24	4.73	5.29	4.80	4.15	11.59	0.30	5.96	4.66
BarCap Credit 1-5 Yr TR USD	1.06	4.64	0.85	0.85	4.36	5.47	5.77	5.27	5.44	13.52	-1.13	6.09	4.69
BarCap Danish Krone Aggregate TR DKK	0.12	14.76	-2.00	-2.00	1.78	4.93	4.22	4.73	6.86	4.22	7.73	2.58	0.43
BarCap EM Europe TR USD	0.63	17.06	1.86	1.86	9.18	10.19	8.65	14.97	12.79	43.92	-18.79	6.13	6.01
BarCap EM Ex US Agg TR USD	0.62	18.08	1.62	1.62	10.86	10.40	8.75	10.97	14.91	44.86	-20.97	4.70	12.18
BarCap EM TR USD	0.64	15.24	1.57	1.57	9.54	9.38	8.34	10.42	12.84	34.23	-14.75	5.15	9.96
BarCap Euro Agg 1-3 Yr TR EUR	0.05	14.81	-0.12	-0.12	0.26	3.88	3.71	3.78	1.73	5.84	5.77	3.62	1.83
BarCap Euro Agg 10+ Yr TR EUR	0.07	17.22	-1.81	-1.81	-3.49	3.86	2.58	5.49	2.14	4.19	9.12	-2.37	-2.63
BarCap Euro Agg 3-5 Yr TR EUR	0.11	14.95	-0.82	-0.82	-0.50	4.74	4.11	4.51	2.77	8.46	6.00	2.79	0.68
BarCap Euro Agg 5-7 Yr TR EUR	0.11	15.50	-0.89	-0.89	-0.84	4.81	3.97	4.89	3.13	9.31	5.17	1.77	-0.11
BarCap Euro Agg 7-10 Yr TR EUR	0.06	16.36	-0.88	-0.88	-2.49	3.84	3.17	4.88	1.46	7.97	5.38	0.42	-0.84
BarCap Euro Agg A TR EUR	0.03	16.88	-1.12	-1.12	-0.44	3.23	2.47	4.24	4.02	11.59	-3.85	0.40	0.32
BarCap Euro Agg Aa TR EUR	0.07	16.08	0.45	0.45	-1.88	3.99	3.37	4.57	-0.02	7.87	5.63	1.33	-0.21
BarCap Euro Agg Aaa TR EUR	0.09	14.63	-1.62	-1.62	-0.44	4.44	3.81	4.62	3.85	4.16	9.56	1.75	-0.07
BarCap Euro Agg Agency TR EUR	0.10	14.74	-1.00	-1.00	-0.35	4.55	3.93	4.71	3.09	5.93	8.31	1.91	0.01
BarCap Euro Agg Baa TR EUR	0.12	18.81	-0.14	-0.14	-4.61	4.71	3.19	4.37	-2.65	24.91	-6.32	0.48	1.04
BarCap Euro Agg Bond TR EUR	0.07	15.41	-0.81	-0.81	-1.19	4.17	3.51	4.55	2.18	6.95	6.22	1.45	-0.03
BarCap Euro Agg Corps TR EUR	0.15	17.02	0.03	0.03	1.47	5.39	3.54	4.67	4.75	15.71	-3.76	0.02	0.54
BarCap Euro Agg Domestic Isur TR EUR	0.15	16.62	-0.04	-0.04	0.88	5.33	3.75	4.93	4.05	14.25	-1.32	0.56	0.50
BarCap Euro Agg ECU Sov&Sup TR EUR	-0.20	14.88	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
BarCap Euro Agg Fgn Isur TR EUR	0.16	17.95	0.15	0.15	2.40	5.56	3.21	4.22	5.87	18.34	-7.59	-0.92	0.61
BarCap Euro Agg Fincls TR EUR	0.11	18.04	0.69	0.69	1.44	4.60	2.73	4.39	4.49	15.64	-7.03	-0.68	0.43
BarCap Euro Agg Govt TR EUR	0.05	15.24	-1.11	-1.11	-1.96	3.80	3.44	4.53	1.49	4.49	9.14	1.71	-0.21
BarCap Euro Agg Indls TR EUR	0.23	16.38	-0.63	-0.63	1.77	6.85	4.83	5.17	5.26	17.05	0.24	1.05	0.77
BarCap Euro Agg Lcl Auth TR EUR	0.08	14.43	-1.06	-1.06	-0.11	4.38	3.86	4.70	3.60	5.07	8.19	2.14	0.04
BarCap Euro Agg Mortgage TR EUR	0.06	15.07	-0.25	-0.25	-1.78	4.05	3.35	4.55	0.93	8.10	5.57	1.07	-0.29
BarCap Euro Agg Public Loan TR EUR	0.09	14.38	-1.17	-1.17	0.29	4.47	4.01	4.48	3.47	6.06	7.20	3.02	0.89

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BarCap Euro Agg Seczd TR EUR	0.07	14.91	-0.37	-0.37	-1.43	4.15	3.54	4.39	1.33	7.70	5.95	1.69	0.23
BarCap Euro Agg Sov A TR EUR	0.14	19.23	-0.68	-0.68	1.56	5.15	3.92	5.20	5.89	13.47	-1.20	1.08	-0.85
BarCap Euro Agg Sov Aa TR EUR	-0.06	14.68	-1.55	-1.55	-1.55	2.14	1.73	3.07	0.00	2.02	6.33	0.55	0.50
BarCap Euro Agg Sov Aaa TR EUR	0.08	14.16	-1.51	-1.51	0.26	4.40	3.95	4.44	3.93	5.66	6.72	3.45	1.30
BarCap Euro Agg Sov Baa TR EUR	0.19	20.40	1.77	1.77	1.67	6.07	4.46	6.15	3.96	21.72	-7.00	1.63	0.06
BarCap Euro Agg Sov TR EUR	0.15	19.01	0.00	0.00	1.29	5.21	4.09	5.19	4.80	15.58	-2.91	1.88	0.25
BarCap Euro Agg Supra TR EUR	0.13	14.52	-1.68	-1.68	0.25	5.05	4.23	4.78	5.03	5.47	9.28	1.75	-0.34
BarCap Euro Agg Treasury TR EUR	0.04	15.37	-1.13	-1.13	-2.30	3.66	3.35	4.49	1.14	4.30	9.28	1.67	-0.25
BarCap Euro Agg Utilities TR EUR	0.22	15.89	-0.87	-0.87	0.28	6.54	4.81	5.37	4.02	13.46	5.57	0.36	0.27
BarCap Euro Infln Lkd TR EUR	0.06	18.81	1.14	1.14	0.53	3.66	3.49	5.57	1.06	8.02	3.98	1.93	-1.72
BarCap FHLMC 15 Yr TR USD	1.46	3.30	0.90	0.90	3.02	5.36	6.14	5.34	3.79	5.16	8.60	7.35	4.55
BarCap FHLMC 30 Yr TR USD	1.51	3.55	0.58	0.58	4.49	5.93	6.57	5.77	5.37	5.89	8.66	6.82	5.53
BarCap FHLMC Balloon TR USD	-2.49	0.00	0.00	0.00	0.00	0.00	2.51	3.03	0.00	0.00	0.00	7.94	4.72
BarCap FHLMC TR USD	1.51	3.50	0.63	0.63	4.26	5.84	6.50	5.64	5.10	5.78	8.65	6.96	5.24
BarCap FNMA 15 Yr TR USD	1.55	3.13	0.68	0.68	3.11	5.41	6.12	5.37	4.18	5.27	8.41	7.25	4.63
BarCap FNMA 30 Yr TR USD	1.60	3.39	0.51	0.51	4.40	6.01	6.61	5.82	5.56	5.94	8.62	6.89	5.54
BarCap FNMA Balloon TR USD	-2.48	0.00	0.00	0.00	0.00	0.00	2.59	3.09	0.00	0.00	0.00	7.87	4.98
BarCap FNMA TR USD	1.60	3.35	0.54	0.54	4.21	5.92	6.53	5.72	5.34	5.85	8.59	6.96	5.34
BarCap Gbl Agg 500M TR USD	0.46	7.88	1.25	1.25	7.02	3.87	6.97	7.03	5.32	6.55	5.34	9.59	6.67
BarCap Gbl Agg Ex USD TR Hdg USD	1.12	2.87	-0.64	-0.64	0.97	3.69	4.19	4.34	3.28	4.43	5.75	4.27	3.19
BarCap Gbl Agg Ex USD TR USD	0.29	11.07	1.80	1.80	8.63	3.14	7.51	8.15	4.95	7.53	4.40	11.03	8.16
BarCap Gbl Agg Treasuries TR USD	0.36	8.94	0.69	0.69	7.74	3.35	7.29	7.36	5.90	2.63	10.23	10.57	6.44
BarCap Gbl Infl Linked US TIPS TR USD	0.44	8.60	2.08	2.08	7.91	3.93	6.25	6.74	6.31	11.41	-2.35	11.64	0.41
BarCap Global Aggregate TR CAD	0.47	7.86	-0.89	-0.89	2.73	2.11	2.85	1.78	0.04	-9.19	31.07	-8.39	6.23
BarCap Global Aggregate TR Hdg AUD	0.68	20.34	0.96	0.96	7.43	8.22	7.80	7.54	9.28	8.03	9.23	6.63	5.40
BarCap Global Aggregate TR Hdg EUR	0.10	16.28	-0.10	-0.10	2.80	4.57	4.46	4.83	4.70	5.14	6.04	3.89	1.48
BarCap Global Aggregate TR Hdg NZD	0.40	20.25	0.50	0.50	5.60	7.90	8.31	8.44	7.60	7.75	11.22	8.50	5.97
BarCap Global Aggregate TR Hdg USD	1.22	3.16	-0.20	-0.20	2.66	4.37	4.94	4.89	4.61	5.09	5.58	5.33	3.64
BarCap Global Aggregate TR USD	0.47	7.86	1.24	1.24	7.15	3.94	6.95	7.02	5.54	6.93	4.79	9.48	6.64
BarCap Global High Yield TR CAD	0.73	17.95	2.16	2.16	9.95	10.60	5.74	4.81	8.83	35.36	-8.55	-12.49	13.26
BarCap Global High Yield TR USD	0.73	17.95	4.36	4.36	14.68	12.58	9.66	9.98	14.82	59.40	-26.89	3.18	13.69
BarCap Global Treasury TR USD	0.36	8.94	0.69	0.69	7.74	3.35	7.29	7.41	5.90	2.63	10.23	10.57	6.44
BarCap GNMA 15 Yr TR USD	1.65	3.14	0.61	0.61	4.30	5.76	6.21	5.43	5.28	5.52	8.29	7.11	4.12
BarCap GNMA 30 Yr TR USD	1.68	3.22	0.62	0.62	5.37	5.99	6.46	5.66	6.71	5.37	7.86	6.97	4.62
BarCap GNMA TR USD	1.68	3.22	0.62	0.62	5.35	5.99	6.45	5.65	6.67	5.37	7.87	6.98	4.61
BarCap Government 1-5 Yr MV USD	3.87	5.65	-2.11	-2.11	9.12	24.61	15.17	12.77	18.80	36.36	28.56	-4.06	6.34
BarCap Government 1-5 Yr TR USD	1.16	2.26	0.05	0.05	2.67	3.09	4.90	4.29	3.57	0.98	8.41	7.82	4.01
BarCap Government 1-5 Yr Yld USD	13.69	0.20	0.26	0.26	0.95	1.52	2.66	2.90	1.03	1.42	2.44	4.49	4.91
BarCap Govt/Credit 1-5 Yr TR USD	1.37	2.31	0.27	0.27	3.13	3.70	5.08	4.58	4.08	4.62	5.13	7.27	4.22

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BarCap HY B1 TR USD	0.84	13.53	3.22	3.22	13.54	11.54	8.50	8.98	14.30	41.53	-17.93	3.14	9.22
BarCap HY Default Only TR USD	-2.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
BarCap HY Muni TR USD	0.21	12.27	-0.29	-0.29	3.28	2.32	1.93	-	7.79	32.74	-27.01	-2.28	10.75
BarCap IG Fincl Instn TR USD	0.58	11.38	1.41	1.41	7.89	6.66	5.56	5.93	9.44	18.69	-8.37	2.82	4.75
BarCap IG Indl Intern TR USD	1.06	6.78	0.86	0.86	6.39	7.73	7.19	6.27	7.75	18.32	-1.51	6.45	4.41
BarCap IG Indl TR USD	0.89	8.82	0.54	0.54	7.14	8.25	7.24	6.63	8.65	18.44	-1.98	6.01	3.97
BarCap Intern Corp TR	0.88	7.48	1.08	1.08	6.79	7.01	6.41	5.95	8.27	18.56	-4.82	5.10	4.55
BarCap Intern Corp Yld USD	10.20	0.49	0.83	0.83	3.35	5.05	5.25	5.09	3.49	5.61	6.57	5.59	5.57
BarCap Intermediate Treasury TR USD	0.74	4.01	-0.04	-0.04	4.06	3.39	5.52	4.69	5.29	-1.41	11.35	8.83	3.51
BarCap Invest Grade Utility TR USD	0.86	9.62	0.58	0.58	7.61	8.63	7.49	5.85	9.20	22.09	-3.68	5.20	3.94
BarCap Long Term US Treasury TR USD	0.32	14.05	-1.01	-1.01	7.28	3.99	6.29	6.32	9.38	-12.92	24.02	9.81	1.85
BarCap Long Term US Treasury Yld USD	23.52	0.11	1.05	1.05	3.88	4.04	4.35	4.64	3.90	3.99	4.21	4.82	4.95
BarCap Long US Corp TR USD	0.62	15.18	0.24	0.24	9.55	9.07	6.81	7.12	11.20	19.44	-5.18	3.04	3.47
BarCap Municipal 1 Yr 1-2 TR USD	2.38	0.91	0.51	0.51	1.37	2.66	3.37	2.90	1.17	3.49	4.57	4.37	3.20
BarCap Municipal 1-10 Yr Blend 1-12Y TR	1.12	3.64	0.67	0.67	2.95	4.56	4.74	4.42	3.13	7.18	4.23	4.79	3.74
BarCap Municipal 10 Yr 8-12 TR USD	0.83	5.80	0.76	0.76	3.39	5.24	5.03	4.99	4.04	9.85	1.52	4.29	4.71
BarCap Municipal 15 Yr 12-17 TR USD	0.70	6.75	1.07	1.07	2.19	5.10	4.49	5.15	2.39	14.68	-3.34	3.32	5.31
BarCap Municipal 20 Yr 17-22 TR USD	0.57	8.00	0.99	0.99	0.82	4.80	3.83	5.04	1.32	18.52	-7.65	2.29	5.86
BarCap Municipal 3 Yr 2-4 TR USD	1.54	2.17	0.78	0.78	2.31	3.86	4.36	3.77	1.81	5.78	5.53	5.00	3.05
BarCap Municipal 5 Yr 4-6 TR USD	1.19	3.83	0.61	0.61	3.24	5.06	5.13	4.58	3.40	7.40	5.78	5.15	3.34
BarCap Municipal 7 Yr 6-8 TR USD	0.99	4.90	0.58	0.58	3.93	5.31	5.31	4.94	4.63	7.61	4.59	5.06	3.98
BarCap Municipal California Exempt TR	0.56	6.69	0.64	0.64	1.77	4.03	3.72	4.50	2.97	12.22	-4.16	2.82	5.22
BarCap Municipal Long 22+ Yr TR USD	0.34	9.66	-0.61	-0.61	-1.48	3.36	2.43	4.51	1.12	23.43	-14.68	0.46	6.82
BarCap Municipal Maryland Exempt TR USD	0.88	4.98	0.47	0.47	2.21	4.84	4.56	4.58	2.55	11.87	0.21	3.72	4.29
BarCap Municipal New York Exempt TR	0.79	5.30	0.49	0.49	1.65	4.59	4.31	4.68	2.45	13.02	-1.92	3.63	4.96
BarCap Municipal Pennsylvania TR USD	0.85	4.90	0.60	0.60	1.77	4.59	4.36	4.76	2.21	11.69	-0.73	4.05	4.61
BarCap Municipal TR USD	0.74	5.53	0.51	0.51	1.63	4.47	4.14	4.66	2.38	12.91	-2.47	3.36	4.84
BarCap Municipal Virginia Exempt TR USD	0.89	5.05	0.84	0.84	2.30	4.93	4.51	4.68	2.24	11.66	0.30	3.51	4.53
BarCap Municipal Yld USD	20.95	0.13	0.95	0.95	3.44	3.82	3.92	3.90	3.37	3.85	4.29	4.09	4.04
BarCap Norwegian Krone Aggregate TR NOK	0.21	13.68	-0.22	-0.22	2.26	5.35	4.38	5.82	4.92	2.80	10.89	3.35	0.11
BarCap Pan Euro Agg TR EUR	0.06	14.37	-1.25	-1.25	0.30	3.98	3.02	4.20	4.31	7.66	1.74	0.52	0.50
BarCap Pan Euro HY Euro TR EUR	0.45	28.32	3.89	3.89	9.57	13.66	7.72	7.16	14.15	76.10	-34.21	-1.97	11.30
BarCap Pan Euro HY NonEuro TR EUR	0.85	27.86	2.98	2.98	15.02	26.98	13.46	9.30	25.77	133.14	-39.53	-8.67	13.75
BarCap Pan Euro HY TR EUR	0.54	27.80	3.78	3.78	10.62	16.39	9.04	7.76	16.18	86.67	-34.90	-2.99	11.66
BarCap Short Treasury 9-12 Mon TR USD	1.62	0.59	0.15	0.15	0.60	1.37	3.12	2.84	0.67	0.76	4.67	5.87	4.38
BarCap Sterling Agg TR GBP	-0.12	12.68	-0.20	-0.20	5.20	5.38	3.98	4.95	7.86	3.29	4.43	3.37	0.59
BarCap Swedish Krona Aggregate TR SEK	0.21	15.06	-0.09	-0.09	0.54	4.66	3.93	4.68	2.21	2.68	11.48	2.26	1.19
BarCap Treasury TR USD	0.58	5.58	-0.16	-0.16	4.53	3.55	5.69	5.15	5.87	-3.57	13.74	9.01	3.08
BarCap Treasury Yld USD	19.70	0.16	0.49	0.49	1.77	2.20	3.07	3.44	1.84	2.15	2.81	4.46	4.83

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BarCap US Agency Fixed Rate MBS TR USD	1.58	3.38	0.59	0.59	4.44	5.92	6.52	5.69	5.50	5.75	8.52	6.96	5.22
BarCap US Agency Interm TR USD	1.20	2.86	0.24	0.24	3.15	3.92	5.45	5.00	4.01	2.29	8.65	7.76	4.48
BarCap US Agency Long TR USD	0.45	11.42	0.69	0.69	9.28	5.10	6.68	7.15	10.01	-7.03	15.76	8.93	3.40
BarCap US Agency TR USD	1.02	3.45	0.27	0.27	3.51	4.01	5.55	5.18	4.36	1.53	9.26	7.90	4.37
BarCap US Agg Bond TR USD	1.14	4.17	0.42	0.42	5.12	5.30	6.03	5.56	6.54	5.93	5.24	6.97	4.33
BarCap US Agg Bond Yld USD	18.64	0.25	0.75	0.75	2.83	3.77	4.36	4.55	2.93	3.89	4.86	5.31	5.42
BarCap US Agg Ex Credit TR USD	1.18	3.63	0.28	0.28	4.57	4.81	5.91	-	5.98	3.14	7.86	7.50	4.87
BarCap US Agg Interm TR USD	1.38	3.33	0.48	0.48	4.76	5.17	5.96	5.38	6.15	6.46	4.86	7.02	4.58
BarCap US Aggregate 1-3 Yr TR USD	2.01	1.37	0.23	0.23	1.88	3.33	4.61	4.10	2.62	5.00	4.62	6.73	4.34
BarCap US Corp A Interm TR USD	0.65	8.65	0.99	0.99	6.83	5.84	5.62	5.57	8.19	15.67	-5.55	4.75	4.47
BarCap US Corp A Long TR USD	0.50	16.01	0.03	0.03	9.52	7.39	5.80	6.43	10.84	14.60	-4.79	2.32	3.29
BarCap US Corp A TR USD	0.60	10.22	0.75	0.75	7.49	6.25	5.65	5.72	8.85	15.36	-5.38	4.07	4.18
BarCap US Corp Aa Interm TR USD	0.75	6.18	0.55	0.55	4.85	5.02	5.55	5.47	6.29	9.54	0.71	5.78	4.53
BarCap US Corp Aa Long TR USD	0.64	15.60	-1.01	-1.01	9.32	9.70	7.01	7.30	11.73	7.78	9.40	0.19	3.67
BarCap US Corp Aa TR USD	0.72	7.35	0.24	0.24	5.67	5.66	5.71	5.71	7.29	9.09	1.81	4.90	4.45
BarCap US Corp Aaa Interm TR USD	0.50	6.74	0.70	0.70	5.85	3.66	5.20	5.22	7.06	1.00	5.34	7.14	4.34
BarCap US Corp Aaa Long TR USD	0.05	19.90	-0.42	-0.42	9.19	-0.48	1.68	4.43	11.52	-16.97	4.29	5.81	2.96
BarCap US Corp Aaa TR USD	0.33	9.06	0.36	0.36	6.90	3.03	4.66	5.18	8.43	-2.57	5.26	6.95	4.17
BarCap US Corp Baa Interm TR USD	1.01	8.49	1.49	1.49	7.82	9.02	7.32	6.35	9.44	28.26	-9.25	4.70	4.71
BarCap US Corp Baa Long TR USD	0.77	14.84	0.83	0.83	9.69	11.30	8.12	7.91	11.47	31.80	-10.26	4.35	3.62
BarCap US Corp Baa TR USD	0.92	9.97	1.29	1.29	8.30	9.60	7.48	6.76	9.99	29.02	-9.60	4.58	4.36
BarCap US Corp IG TR USD	0.79	9.11	0.86	0.86	7.46	7.50	6.48	6.21	9.00	18.68	-4.94	4.56	4.30
BarCap US Corporate High Yield TR USD	0.77	17.16	3.88	3.88	14.31	12.94	9.12	8.63	15.12	58.21	-26.16	1.87	11.85
BarCap US Credit 5-10 Yr TR USD	0.84	9.04	1.17	1.17	8.66	7.96	7.07	6.68	10.54	18.96	-4.66	5.04	4.28
BarCap US Credit A+ Long TR USD	0.50	14.64	0.46	0.46	8.88	6.96	5.86	6.61	10.02	9.53	-0.24	2.90	3.19
BarCap US Credit Baa TR USD	0.91	9.90	1.30	1.30	8.29	9.38	7.48	6.93	10.03	27.21	-8.67	4.75	4.45
BarCap US Credit TR USD	0.82	8.15	0.89	0.89	7.01	7.02	6.42	6.19	8.47	16.04	-3.08	5.11	4.26
BarCap US Credit Yld USD	13.50	0.38	0.95	0.95	3.79	5.12	5.34	5.26	3.89	5.53	6.34	5.68	5.68
BarCap US Government Long TR USD	0.32	13.65	-0.86	-0.86	7.44	4.05	6.28	6.40	9.43	-12.19	22.69	9.65	2.06
BarCap US Government Long Yld USD	24.95	0.11	1.06	1.06	3.91	4.13	4.44	4.73	3.94	4.11	4.35	4.92	5.01
BarCap US Government TR USD	0.66	4.96	-0.08	-0.08	4.28	3.66	5.63	5.15	5.52	-2.20	12.39	8.66	3.48
BarCap US Government Yld USD	21.42	0.18	0.47	0.47	1.72	2.24	3.15	3.49	1.79	2.16	3.03	4.61	4.93
BarCap US Govt 1-3 Yr TR USD	1.41	1.43	0.06	0.06	1.73	2.48	4.24	3.79	2.40	1.41	6.66	7.10	4.12
BarCap US Govt 5-10 Yr MV USD	1.82	10.65	-5.18	-5.18	20.06	21.28	20.48	12.78	40.65	24.49	12.27	16.33	13.93
BarCap US Govt 5-10 Yr TR USD	0.61	7.23	-0.05	-0.05	6.83	4.67	6.84	6.06	8.62	-3.56	15.38	9.84	3.33
BarCap US Govt Interm TR USD	0.86	3.61	0.02	0.02	3.83	3.54	5.48	4.81	4.98	-0.32	10.43	8.47	3.84
BarCap US Govt/Credit 1-3 Yr TR USD	1.69	1.45	0.18	0.18	2.08	3.00	4.48	4.05	2.80	3.82	4.97	6.83	4.25
BarCap US Govt/Credit 5-10 Yr TR USD	0.81	6.97	0.46	0.46	7.54	6.04	6.84	6.34	9.42	6.50	5.06	7.55	3.81
BarCap US Govt/Credit A+ 1-3 Yr TR USD	1.54	1.44	0.14	0.14	1.98	2.74	4.35	3.94	2.66	2.86	5.40	6.95	4.21

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
BarCap US Govt/Credit A+ 1-5 Yr TR USD	1.25	2.30	0.20	0.20	2.96	3.40	4.96	4.48	3.89	3.23	6.04	7.48	4.15
BarCap US Govt/Credit Interm TR USD	1.04	3.83	0.34	0.34	4.63	4.49	5.68	5.20	5.89	5.24	5.08	7.39	4.08
BarCap US Govt/Credit Long TR USD	0.53	12.41	-0.02	-0.02	8.45	6.50	6.65	6.82	10.16	1.92	8.44	6.60	2.71
BarCap US Govt/Credit TR USD	0.83	5.27	0.28	0.28	5.26	4.82	5.83	5.53	6.59	4.52	5.70	7.23	3.78
BarCap US Govt/Mortgage TR USD	1.12	3.84	0.21	0.21	4.26	4.78	6.03	5.39	5.41	1.96	10.17	7.72	4.33
BarCap US HY 2% Issuer Cap TR USD	0.79	16.87	3.89	3.89	14.25	13.14	9.18	8.75	14.94	58.76	-25.88	2.27	10.76
BarCap US HY B Interm TR USD	0.55	16.24	3.62	3.62	13.52	8.39	6.58	6.82	13.35	42.39	-25.94	3.40	10.22
BarCap US HY B Long TR USD	0.88	21.38	4.87	4.87	23.55	18.51	12.01	14.89	24.43	87.48	-36.01	0.07	18.50
BarCap US HY B TR USD	0.58	16.43	3.70	3.70	14.04	8.92	6.91	7.35	13.86	44.74	-26.65	3.12	11.22
BarCap US HY Ba Interm TR USD	0.92	12.48	3.18	3.18	12.38	11.72	8.64	7.72	13.36	41.90	-16.81	2.02	9.65
BarCap US HY Ba Long TR USD	1.12	17.79	5.01	5.01	18.84	20.53	13.46	12.36	20.65	72.47	-22.10	0.61	12.32
BarCap US HY Ba TR USD	0.97	13.15	3.42	3.42	13.36	13.06	9.38	8.42	14.55	46.09	-17.53	1.75	10.07
BarCap US HY Ca To D Interm TR USD	0.62	55.99	7.16	7.16	25.58	23.30	10.54	13.42	31.75	133.40	-54.66	-6.70	33.19
BarCap US HY Ca To D TR USD	0.62	58.44	7.40	7.40	25.34	24.68	11.27	14.28	31.35	136.35	-53.66	-6.70	33.10
BarCap US HY Caa TR USD	0.54	24.79	4.90	4.90	16.02	11.19	7.83	8.19	16.43	90.65	-44.35	-0.13	17.66
BarCap US Interm Credit TR USD	0.94	6.49	0.99	0.99	6.32	6.59	6.36	5.91	7.76	15.93	-2.76	5.60	4.49
BarCap US Long Credit TR USD	0.61	14.34	0.64	0.64	9.19	8.46	6.73	7.22	10.69	16.80	-3.92	3.60	3.47
BarCap US MBS TR USD	1.67	3.17	0.58	0.58	4.37	5.88	6.48	5.66	5.37	5.89	8.34	6.90	5.22
BarCap US MBS Yld USD	25.92	0.23	0.92	0.92	3.37	4.10	4.71	5.01	3.42	4.03	5.18	5.67	5.75
BarCap US Securitized TR USD	1.72	3.10	0.69	0.69	5.01	5.94	6.31	5.61	6.52	7.78	4.64	6.64	5.15
BarCap US Treasury 1-3 Yr TR USD	1.18	1.52	0.02	0.02	1.71	2.24	4.13	3.66	2.40	0.80	6.67	7.31	3.92
BarCap US Treasury 20+ Yr TR USD	0.23	17.85	-1.58	-1.58	7.48	3.00	5.71	6.17	9.38	-21.40	33.72	10.15	0.93
BarCap US Treasury 3-10 Yr TR USD	0.65	5.92	-0.07	-0.07	5.74	4.18	6.54	-	7.37	-2.97	14.75	10.06	3.19
BarCap US Treasury Bill 3-6 Mon Yld USD	1.19	0.17	0.04	0.04	0.17	0.45	1.99	2.09	0.17	0.21	1.38	4.47	4.94
BarCap US Treasury Long TR USD	0.32	14.05	-1.01	-1.01	7.27	3.99	6.29	6.32	9.38	-12.92	24.03	9.81	1.85
BarCap US Treasury US TIPS TR USD	0.44	8.61	2.08	2.08	7.91	3.93	6.25	6.74	6.31	11.41	-2.35	11.64	0.41
BarCap US Trsy Bellwethers 3 Mon TR USD	0.94	0.24	0.05	0.05	0.19	0.56	2.30	2.27	0.15	0.23	2.24	5.11	4.87
BarCap US Trsy Bellwethers 6 Mon TR USD	1.76	0.43	0.07	0.07	0.35	1.09	2.80	2.61	0.36	0.57	3.70	5.61	4.82
BarCap US Trsy NCallable 10+ Yr TR USD	0.32	14.05	-1.01	-1.01	7.27	3.99	6.29	6.33	9.37	-12.92	24.02	9.81	1.85
BarCap US Universal TR USD	1.14	4.48	0.68	0.68	5.73	5.67	6.12	5.82	7.16	8.60	2.38	6.50	4.97
BarCap Yankee TR USD	0.95	6.19	0.74	0.74	5.91	6.34	6.71	6.38	7.16	11.50	1.78	7.06	4.21
BBA Libor 3 Month EUR	-0.06	14.82	0.20	0.20	0.72	2.24	2.84	2.86	0.69	1.80	5.17	4.16	2.82
BEA US GDP	-	-	3.20	11.67	11.67	0.18	3.96	6.86	11.67	0.74	-10.62	9.61	10.19
BMO Small Cap Blended (Weighted) CAD	0.55	35.95	3.69	3.69	33.74	12.10	7.09	12.51	38.53	75.10	-46.61	2.01	16.64
BofAML ABS Master Fixed Rate TR USD	0.99	3.79	0.56	0.56	4.03	4.28	4.09	4.31	5.55	15.96	-8.37	3.92	4.83
BofAML All Convertible All Qualities	0.46	19.18	5.07	5.07	16.15	7.61	5.66	6.14	16.77	49.13	-35.73	4.53	12.83
BofAML Australian Govt TR USD	0.66	17.62	2.71	2.71	19.83	11.17	13.87	13.74	19.87	25.52	-4.55	15.56	9.72
BofAML CAN BrdMkt 7-10 Yr TR CAD	0.58	13.63	-0.33	-0.33	6.03	5.82	5.78	6.61	8.22	8.04	5.31	2.75	4.05
BofAML Canada Broad Market 1-5 Yr TR CAD	0.52	12.37	0.28	0.28	3.26	4.45	4.83	4.99	3.48	4.64	8.29	3.94	4.10

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
BofAML Canada Broad Market 10+ Yr TR CAD	0.54	14.84	-1.33	-1.33	8.29	5.67	5.66	7.60	12.37	4.84	3.03	3.60	4.20
BofAML Canada Broad Market TR CAD	0.54	13.11	-0.32	-0.32	5.24	5.01	5.23	6.14	6.92	5.19	6.11	3.60	4.10
BofAML Canada Broad Market TR USD	0.54	13.11	1.83	1.83	9.76	6.89	9.12	11.38	12.81	23.87	-15.17	22.18	4.48
BofAML Canadian Govt TR USD	0.48	11.96	1.53	1.53	9.11	5.67	8.85	11.00	12.01	15.99	-10.52	23.82	4.00
BofAML Convertible Bonds All Qualities	0.60	16.65	5.26	5.26	16.38	9.50	6.72	7.05	15.68	45.63	-29.44	3.95	12.03
BofAML Convbtb Pref All Qualities TR USD	0.31	67.38	4.21	4.21	14.70	1.86	2.76	4.16	21.68	67.58	-55.03	8.50	17.01
BofAML DKK LIBOR 1 Mon CM DKK	-0.04	14.85	0.25	0.25	0.97	2.53	3.10	3.06	1.02	2.45	5.04	4.41	3.03
BofAML DKK LIBOR 3 Mon CM TR USD	0.00	14.92	6.02	6.02	5.99	-0.65	6.77	8.25	-5.37	6.75	0.39	15.64	15.08
BofAML Dutch Governments TR USD	0.14	14.62	3.33	3.33	5.82	1.45	7.72	9.99	-0.63	7.26	5.20	13.13	11.52
BofAML EMU Corporates	0.14	16.81	5.65	5.65	6.34	1.43	6.88	9.75	-1.99	18.59	-8.04	11.14	12.43
BofAML EUR EMS Europe/Middle East/Africa	0.36	21.47	5.73	5.73	9.79	5.94	10.39	15.01	1.44	34.77	-10.84	14.15	14.29
BofAML Euro Hi-Yld TR USD	0.44	28.74	9.97	9.97	14.82	9.27	11.00	11.70	6.83	80.50	-37.46	8.39	24.17
BofAML Euro LIBOR 1 Mon CM	-0.09	14.82	5.99	5.99	5.55	-1.91	5.88	7.68	-5.98	4.34	-0.59	15.51	15.03
BofAML Euro LIBOR 1 Mon CM LCL	-0.09	14.82	0.20	0.20	0.64	1.76	2.56	2.70	0.55	1.09	4.56	4.18	2.90
BofAML Euro-Yen TR USD	0.64	12.98	-2.01	-2.01	15.80	8.20	9.29	5.58	18.50	2.47	19.66	8.66	-0.75
BofAML Eurodollars&Globals TR USD	1.01	5.57	0.68	0.68	5.65	6.11	6.43	5.98	6.98	10.43	2.45	6.76	4.33
BofAML European Ccy HY Constnd TR USD	0.52	28.23	9.90	9.90	15.54	11.55	11.76	12.04	8.76	87.91	-37.98	7.46	22.13
BofAML European Ccy HY TR USD	0.50	28.14	9.81	9.81	15.42	10.92	11.69	12.14	8.35	88.21	-38.68	7.23	24.66
BofAML European Convertibles TR USD	0.31	21.66	7.81	7.81	13.38	4.82	9.33	10.66	4.00	39.78	-26.76	14.09	30.77
BofAML French Governments TR USD	0.13	14.84	3.76	3.76	5.60	1.31	7.56	9.96	-1.48	6.32	6.09	12.91	11.24
BofAML Gbl Gvernment Bond II 1-3Y TR USD	0.33	6.98	1.05	1.05	5.89	2.55	6.46	6.33	3.53	3.13	8.21	10.51	7.26
BofAML Gbl High yield&Em Market TR USD	0.72	17.69	4.29	4.29	13.84	12.18	9.61	9.79	14.28	57.56	-26.10	3.79	13.53
BofAML Gbl HY Constnd TR USD	0.74	18.09	4.86	4.86	14.19	12.88	9.61	9.09	13.76	62.21	-27.48	3.41	12.14
BofAML Gbl HY Eur Isur TR USD	0.62	25.19	8.36	8.36	14.25	13.49	12.29	10.98	9.37	88.46	-34.15	6.85	18.12
BofAML Gbl HY&Em Mkt Plus TR USD	0.70	16.53	3.96	3.96	12.61	11.22	9.19	9.64	13.03	50.94	-23.38	4.12	12.91
BofAML GBP Brd Mkt TR USD	-0.11	12.79	2.23	2.23	11.29	-1.74	2.43	6.44	4.66	16.52	-24.69	5.06	14.78
BofAML GBP Corp&Coll TR USD	0.03	16.81	3.80	3.80	11.94	-0.51	2.00	6.78	6.08	29.37	-33.97	2.43	15.02
BofAML GBP HY TR USD	0.71	27.97	8.65	8.65	18.71	17.91	14.20	13.49	17.49	126.57	-45.83	0.82	27.44
BofAML GBP LIBOR 1 Mon CM GBP	-0.41	12.00	0.15	0.15	0.57	1.93	3.36	3.90	0.55	0.96	5.64	5.97	4.82
BofAML GBP LIBOR 3 Mon CM TR USD	-0.37	11.96	2.57	2.57	6.41	-4.59	2.06	5.34	-2.40	14.28	-23.13	7.76	19.37
BofAML GBP NonGilts Astk TR USD	-0.02	14.95	3.39	3.39	11.32	-0.90	2.30	6.81	5.15	24.74	-30.35	3.64	14.96
BofAML GBP NonGilts TR USD	-0.02	14.99	3.39	3.39	11.28	-0.91	2.27	6.75	5.10	24.77	-30.39	3.57	14.89
BofAML German Federal Govt TR USD	0.12	14.24	3.42	3.42	6.01	1.21	7.62	9.90	-0.67	5.24	6.69	13.18	11.36
BofAML Global Dollar TR USD TR USD	1.09	4.33	0.40	0.40	5.03	5.21	6.08	5.62	6.41	5.26	6.17	7.17	4.32
BofAML Global Govt TR USD	0.52	8.09	-0.33	-0.33	9.17	4.43	7.67	6.90	8.75	0.44	14.35	10.41	4.59
BofAML Global Govts Inflation Linked	0.15	12.03	3.46	3.46	8.74	1.56	6.31	8.20	3.52	13.19	-7.50	11.83	7.10
BofAML Global High Yield TR USD	0.72	18.30	4.87	4.87	14.24	12.69	9.59	8.97	13.89	61.98	-27.86	3.06	13.47
BofAML HY US Corp CPay BB 7-10 Yr TR USD	0.82	14.77	3.72	3.72	13.75	12.02	8.78	7.13	14.73	46.93	-20.35	2.99	7.23
BofAML HY US Corps CPay B 7-10Y TR USD	0.46	18.88	3.89	3.89	14.30	7.57	5.94	6.44	13.33	52.27	-32.92	3.38	10.44

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
BofAML HY US Corps CPay BB 5-7Y TR USD	0.74	14.80	3.25	3.25	13.07	10.73	8.10	7.38	14.31	42.53	-20.35	2.49	9.81
BofAML HY US Corps CPay C 7-10Y TR USD	0.70	27.42	5.10	5.10	17.17	16.90	11.15	7.18	18.21	99.14	-39.82	-0.92	20.22
BofAML Japanese Governments TR USD	0.62	13.11	-2.72	-2.72	14.89	8.05	9.63	5.78	17.51	-1.78	27.84	9.53	-0.60
BofAML Japanese Yen LIBOR 1 Mon CM JPY	0.56	11.96	0.03	0.03	0.15	0.36	0.42	0.24	0.15	0.32	0.77	0.67	0.20
BofAML Mortgage FHLMC PC TR USD TR USD	1.51	3.49	0.50	0.50	4.12	5.82	6.51	5.75	5.46	5.63	8.58	6.97	5.36
BofAML Mortgage Master TR USD	1.64	3.24	0.52	0.52	4.43	5.89	6.52	5.78	5.67	5.76	8.30	6.96	5.32
BofAML Morts FNMA Master TR USD	1.61	3.33	0.47	0.47	4.31	5.92	6.54	5.82	5.58	5.75	8.50	6.99	5.41
BofAML Muni NewYk Inc PuertoRico TR USD	0.63	6.14	-0.25	-0.25	0.67	4.22	3.93	4.82	2.54	14.63	-4.32	3.28	4.99
BofAML Municipal California 7-12Y TR USD	0.75	6.47	1.48	1.48	4.76	5.25	5.03	5.02	4.95	9.24	0.37	4.38	4.69
BofAML Municipal Master TR USD	0.65	6.17	0.29	0.29	1.26	4.36	4.03	4.92	2.25	14.45	-3.95	3.31	4.95
BofAML Municipals 1-12 Yr TR USD	1.11	3.78	0.75	0.75	3.06	4.69	4.86	4.72	3.04	7.18	4.61	5.01	3.74
BofAML Municipals 1-3Y TR USD	1.92	1.34	0.66	0.66	1.72	3.08	3.77	3.27	1.29	4.21	5.16	4.72	3.24
BofAML Municipals 1-5Y TR USD	1.54	2.20	0.76	0.76	2.29	3.91	4.36	3.88	1.85	5.56	5.65	5.00	3.22
BofAML Municipals 2-17Y TR USD	0.96	4.79	0.88	0.88	3.06	5.05	4.94	4.97	3.07	9.61	2.47	4.63	4.14
BofAML Municipals A TR USD	0.51	7.34	0.29	0.29	0.75	4.01	3.81	4.55	2.08	17.57	-7.12	2.96	5.11
BofAML Municipals AA TR USD	0.71	5.51	0.37	0.37	1.11	4.32	4.14	4.71	1.75	11.74	-0.84	3.67	4.56
BofAML Municipals AAA TR USD	0.80	4.88	1.05	1.05	2.66	4.35	4.09	4.90	2.11	9.02	0.13	3.82	4.69
BofAML Municipals BBB TR USD	0.18	11.95	-1.31	-1.31	0.11	1.94	1.61	4.71	3.67	30.33	-22.38	-1.41	7.63
BofAML Municipals Cal 22+Y TR USD	0.20	11.80	-1.73	-1.73	-2.07	2.11	1.68	4.11	2.62	22.49	-17.17	0.29	6.88
BofAML Municipals Insured Bd TR USD	0.62	6.10	0.18	0.18	0.76	4.10	3.86	4.82	1.73	14.07	-4.04	3.67	4.74
BofAML Munis Cal 3-7 Yr TR USD	1.25	3.67	1.08	1.08	3.67	5.11	5.14	4.57	3.37	7.07	5.59	5.05	3.60
BofAML Munis Cal Incl PuertoRico TR USD	0.49	7.24	0.15	0.15	1.22	3.79	3.56	4.65	2.93	14.01	-5.95	2.81	5.23
BofAML NOK LIBOR 1 Mon CM NOK	0.08	14.79	0.61	0.61	2.41	3.42	3.78	4.14	2.30	2.48	6.40	4.82	2.97
BofAML Pref Stck Hybrid Securty TR USD	0.28	26.94	3.24	3.24	11.79	4.39	2.59	4.19	13.97	14.14	-8.99	-12.74	7.67
BofAML Swiss Governments TR USD	0.54	14.61	0.72	0.72	16.36	7.59	10.99	10.74	15.10	7.26	16.27	6.88	7.31
BofAML Technology 100 TR USD	0.43	29.53	5.75	5.75	22.15	9.27	4.05	3.66	18.78	66.86	-47.74	9.47	10.75
BofAML UK Gilts TR USD	-0.14	11.51	1.58	1.58	11.39	-1.78	3.23	6.46	4.32	10.90	-18.35	7.03	14.63
BofAML US Agcs AAA 1-10 Yr TR USD	1.18	2.87	0.22	0.22	3.13	3.87	5.40	4.93	3.95	2.04	8.73	7.87	4.47
BofAML US Agcs AAA 1-3 Yr TR USD	1.54	1.58	0.13	0.13	1.76	2.94	4.43	3.97	2.32	2.17	7.05	6.76	4.49
BofAML US Agcs AAA 10-15 Yr TR USD	0.56	8.44	0.38	0.38	7.84	4.93	6.69	6.28	10.32	-4.91	13.15	8.92	4.68
BofAML US Agcs AAA 15+ Yr TR USD	0.48	13.39	1.89	1.89	11.06	6.11	7.13	7.31	11.42	-9.60	18.85	9.19	2.56
BofAML US Agcs AAA 3-5 Yr TR USD	1.31	3.11	0.13	0.13	3.64	4.60	5.98	5.28	4.87	3.16	9.01	8.27	4.53
BofAML US Agcs AAA 5-7 Yr TR USD	0.99	5.40	0.28	0.28	6.22	5.79	7.20	6.31	7.64	1.63	11.98	9.77	4.32
BofAML US Agcs AAA 7-10 Yr TR USD	0.87	7.02	1.19	1.19	9.08	6.54	7.52	6.87	9.87	-0.09	12.73	8.92	4.21
BofAML US Agcs Master AAA TR USD	0.96	3.75	0.32	0.32	3.78	4.07	5.58	5.17	4.61	0.90	9.69	8.06	4.36
BofAML US BrdMkt TR USD	1.10	4.26	0.44	0.44	5.27	5.22	5.97	5.55	6.80	6.12	4.53	7.00	4.34
BofAML US Convtbl Invt Grade TR TR USD	0.64	11.67	3.74	3.74	9.51	7.43	6.53	5.12	7.35	28.59	-15.15	7.89	7.29
BofAML US Corp Master TR USD	0.78	8.96	0.97	0.97	7.63	7.30	6.38	6.24	9.52	19.76	-6.82	4.64	4.38
BofAML US Corp&Govt 1-10 Yr A-AAA TR USD	0.88	3.75	0.24	0.24	4.28	3.78	5.34	4.91	5.50	2.90	6.02	7.78	3.97

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
BofAML US Corp&Govt 1-10 Yr TR USD	1.01	3.88	0.40	0.40	4.70	4.42	5.61	5.14	6.03	5.71	4.11	7.40	4.09
BofAML US Corp&Govt 1-3 Yr TR USD	1.64	1.46	0.20	0.20	2.08	2.94	4.43	4.00	2.82	3.84	4.69	6.90	4.23
BofAML US Corp&Govt 1-3Y A-AAA TR USD	1.52	1.41	0.16	0.16	1.94	2.66	4.28	3.87	2.64	2.77	5.18	7.01	4.19
BofAML US Corp&Govt 1-5 Yr TR USD	1.38	2.28	0.31	0.31	3.19	3.70	5.06	4.54	4.17	4.89	4.65	7.30	4.22
BofAML US Corp&Govt 1-5Y A-AAA TR USD	1.25	2.23	0.22	0.22	2.98	3.31	4.89	4.40	3.90	3.26	5.61	7.53	4.14
BofAML US Corp&Govt 5-10 Yr TR USD	0.79	6.95	0.55	0.55	7.57	5.86	6.69	6.29	9.60	7.35	3.27	7.53	3.81
BofAML US Corp&Govt Master TR USD	0.81	5.36	0.34	0.34	5.38	4.79	5.81	5.51	6.83	4.84	4.95	7.27	3.84
BofAML US Corporate A TR USD	0.57	9.92	0.86	0.86	7.51	5.73	5.35	5.78	9.11	15.92	-7.59	4.27	4.24
BofAML US Corps 1-10 Yr TR USD	0.85	7.54	1.19	1.19	6.98	6.83	6.28	5.95	8.75	19.70	-6.78	5.09	4.55
BofAML US Corps 1-3 Yr TR USD	0.95	4.78	0.69	0.69	3.67	5.05	5.34	4.87	4.86	14.69	-2.68	5.70	4.70
BofAML US Corps 10+ Yr TR USD	0.63	14.52	0.35	0.35	9.77	8.87	6.85	7.25	12.01	20.32	-6.75	3.45	3.68
BofAML US Corps 10-15 Yr TR USD	1.01	9.48	1.62	1.62	10.20	10.10	8.09	7.43	12.44	26.89	-8.13	4.82	3.96
BofAML US Corps 15+ Yr TR USD	0.60	15.11	0.19	0.19	9.66	8.72	6.69	7.25	11.94	19.65	-6.69	3.26	3.59
BofAML US Corps 5-10 Yr TR USD	0.77	9.85	1.33	1.33	9.01	7.87	6.72	6.56	11.27	23.31	-9.67	4.43	4.35
BofAML US Corps A-AAA 1-3 Yr TR USD	0.75	4.75	0.57	0.57	3.31	3.99	4.75	4.51	4.35	11.57	-2.38	6.07	4.59
BofAML US Corps AA-AAA 1-3 Yr TR USD	1.21	2.97	0.41	0.41	2.97	4.11	4.96	4.51	3.97	7.94	2.25	6.27	4.54
BofAML US Corps AA-AAA 1-5 Yr TR USD	1.01	4.14	0.64	0.64	3.71	4.69	5.46	5.08	4.84	9.21	1.76	6.59	4.52
BofAML US Corps AA-AAA 3-5 Yr TR USD	0.90	5.17	0.88	0.88	4.52	5.15	5.89	5.58	5.72	10.09	1.28	6.88	4.44
BofAML US Corps AA-AAA 5-10 Yr TR USD	0.54	9.14	0.47	0.47	7.41	5.11	5.49	5.97	9.75	8.34	-1.76	5.47	4.10
BofAML US Corps BBB TR USD	0.95	9.91	1.44	1.44	8.67	9.85	7.72	6.86	10.88	31.42	-11.05	4.45	4.53
BofAML US Corps BBB-A 1-5 Yr TR USD	0.87	6.36	1.21	1.21	5.54	6.00	5.78	5.31	6.88	18.78	-6.48	5.25	4.90
BofAML US Corps BBB-A 5-10 Yr TR USD	0.77	10.22	1.47	1.47	9.27	8.16	6.74	6.54	11.52	26.32	-11.75	4.08	4.40
BofAML US Domestic Master 1-10Y TR USD	1.32	3.42	0.44	0.44	4.58	5.08	6.02	5.41	5.89	5.79	5.93	7.24	4.56
BofAML US Domestic Master TR USD	1.08	4.36	0.39	0.39	5.04	5.23	6.09	5.62	6.43	5.24	6.20	7.20	4.31
BofAML US Government Master TR USD	0.64	5.19	-0.06	-0.06	4.38	3.69	5.66	5.14	5.61	-2.58	12.78	8.76	3.48
BofAML US High yield BB-B TR USD	0.72	15.02	3.64	3.64	13.71	10.63	7.95	7.54	14.50	46.14	-23.71	2.72	10.65
BofAML US HY BB-B Constrained TR USD	0.73	14.81	3.64	3.64	13.63	10.68	7.92	7.75	14.26	46.06	-23.31	3.23	9.25
BofAML US HY C Pay B TR USD	0.58	16.62	3.85	3.85	14.20	9.07	7.01	7.56	13.97	47.58	-27.87	3.09	11.37
BofAML US HY C Pay BB TR USD	0.88	13.87	3.45	3.45	13.28	12.32	8.95	7.89	14.93	45.22	-19.17	2.29	9.86
BofAML US HY C Pay BB-B Constd TR USD	0.73	14.78	3.65	3.65	13.63	10.69	7.93	7.86	14.25	45.98	-23.23	3.23	9.22
BofAML US HY C Pay CCC- TR USD	0.70	26.77	5.06	5.06	17.02	16.91	11.16	11.35	18.97	94.09	-38.23	0.21	18.27
BofAML US HY C Pay Constrained TR USD	0.77	16.84	3.85	3.85	14.10	12.64	8.94	8.59	15.10	56.78	-25.96	2.54	10.57
BofAML US HY C Pay TR USD	0.75	17.02	3.85	3.85	14.14	12.46	8.88	8.47	15.24	56.28	-26.21	2.21	11.62
BofAML US HY Corp C Pay B 1-10Y TR USD	0.57	16.46	3.80	3.80	13.80	8.76	6.81	7.25	13.49	45.71	-27.10	3.34	10.43
BofAML US HY Corp C Pay C 1-5Y TR USD	0.72	27.20	4.44	4.44	15.89	17.88	11.57	12.40	20.08	74.16	-29.94	0.26	19.05
BofAML US HY Master II Constnd TR USD	0.78	16.97	3.90	3.90	14.14	12.91	9.11	8.55	15.07	58.10	-26.11	2.57	10.71
BofAML US HY Master II TR USD	0.76	17.14	3.90	3.90	14.18	12.69	9.03	8.41	15.19	57.51	-26.39	2.24	11.72
BofAML US Treas STRIPS CM 10 Yr TR USD	0.49	13.34	0.09	0.09	10.12	6.27	8.21	7.28	11.79	-5.28	19.59	10.55	2.79
BofAML US Treas STRIPS CM 20 Yr TR USD	0.23	24.19	-1.40	-1.40	8.94	3.34	6.04	7.33	11.35	-26.37	39.63	10.87	-0.57

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
BofAML US Treas STRIPS CM 30 Yr TR USD	0.14	34.01	-4.01	-4.01	8.59	-0.43	3.21	4.60	8.35	-47.15	84.22	12.97	-21.45
BofAML US Treas/Agcs AAA 5-10Y TR USD	0.61	7.27	0.00	0.00	6.85	4.71	6.89	6.04	8.60	-3.70	15.68	10.07	3.24
BofAML US Treas/Agcs AAA 7-10Y TR USD	0.55	8.25	-0.06	-0.06	7.55	4.74	6.92	6.15	9.32	-4.85	16.56	9.94	3.03
BofAML US Treasuries 1-10 Yr TR USD	0.75	3.99	-0.01	-0.01	4.03	3.40	5.50	4.67	5.22	-1.41	11.33	8.89	3.55
BofAML US Treasuries 1-3 Yr TR USD	1.21	1.47	0.03	0.03	1.67	2.22	4.10	3.64	2.35	0.78	6.61	7.34	3.95
BofAML US Treasuries 10+Y TR USD	0.32	14.10	-0.94	-0.94	7.30	4.00	6.34	6.35	9.35	-13.04	24.35	9.94	1.86
BofAML US Treasuries 10-15 Yr TR USD	0.49	10.66	0.04	0.04	7.75	5.23	7.08	6.53	9.33	-4.97	17.28	9.63	2.59
BofAML US Treasuries 15+ Yr TR USD	0.27	16.29	-1.27	-1.27	7.43	3.65	6.11	6.32	9.57	-17.62	29.79	10.08	1.37
BofAML US Treasuries 3-5 Yr TR USD	0.86	4.06	0.01	0.01	4.40	3.91	6.12	5.18	5.70	-0.67	12.15	9.86	3.54
BofAML US Treasuries 5-10 Yr TR USD	0.56	7.54	-0.06	-0.06	6.83	4.47	6.92	5.84	8.61	-4.60	16.81	10.37	2.87
BofAML US Treasuries 5-7 Yr TR USD	0.66	6.22	0.02	0.02	6.13	4.42	6.83	5.70	7.89	-2.90	15.11	10.50	3.26
BofAML US Treasuries 7-10 Yr TR USD	0.50	8.58	-0.16	-0.16	7.47	4.49	6.95	5.91	9.30	-5.87	17.91	10.31	2.69
BofAML US Treasuries Infln Linked TR USD	0.43	8.69	2.12	2.12	8.17	3.88	6.24	6.80	6.34	10.03	-1.13	11.56	0.51
BofAML US Treasury Bill 3 Mon	0.62	0.23	0.05	0.05	0.16	0.51	2.23	2.24	0.13	0.21	2.06	5.03	4.83
BofAML US Treasury Bill 6 Mon TR USD	1.80	0.41	0.07	0.07	0.37	1.06	2.78	2.60	0.36	0.58	3.58	5.64	4.80
BofAML US Treasury Current 10 Yr TR USD	0.34	9.82	-0.34	-0.34	6.52	3.31	5.93	5.13	7.90	-9.71	20.06	9.79	1.34
BofAML US Treasury Current 2 Yr TR USD	1.22	1.64	-0.02	-0.02	1.54	2.44	4.31	3.83	2.28	1.05	7.43	7.53	3.78
BofAML US Treasury Current 5 Yr TR USD	0.74	5.17	-0.01	-0.01	5.06	4.23	6.48	5.24	6.76	-1.47	13.28	10.44	2.79
BofAML US Treasury Master TR USD	0.57	5.70	-0.14	-0.14	4.57	3.59	5.72	5.15	5.88	-3.72	13.98	9.08	3.12
BofAML US Treasury Notes&Bds 0-1Y TR USD	1.55	0.37	0.09	0.09	0.37	0.95	2.67	2.53	0.39	0.49	3.34	5.47	4.66
BofAML US Treasury STRIPS CM 1 Yr TR USD	1.33	0.74	-0.01	-0.01	0.57	1.37	3.17	2.93	0.70	0.66	4.78	6.24	4.33
BofAML US Treasury STRIPS CM 2 Yr TR USD	1.18	1.74	0.11	0.11	1.71	2.49	4.44	3.98	2.39	1.06	7.42	7.76	3.84
BofAML US Treasury STRIPS CM 5 Yr TR USD	0.83	5.31	-0.02	-0.02	5.68	4.81	7.20	6.08	7.47	0.24	13.42	10.42	3.89
BofAML US Trsy 91 Days Actual Avg TR CAD	0.64	0.23	-2.06	-2.06	-3.97	-1.26	-1.42	-2.57	-5.10	-14.90	25.99	-9.74	4.43
BofAML US Trsy/Agcs AAA 1-3 Yr TR USD	1.38	1.44	0.06	0.06	1.68	2.45	4.21	3.75	2.34	1.23	6.75	7.17	4.12
BofAML US Trsy/Agcs AAA 1-5 Yr TR USD	1.16	2.23	0.04	0.04	2.60	3.04	4.87	4.24	3.46	0.91	8.37	7.91	4.02
BofAML US Trsy/Agcs AAA 5-7 Yr TR USD	0.71	6.02	0.04	0.04	6.12	4.65	6.83	5.86	7.85	-2.11	14.24	10.28	3.65
BofAML USD LIBOR 1 Mon CM TR USD	1.96	0.34	0.07	0.07	0.28	0.92	2.65	2.50	0.27	0.36	3.10	5.53	5.17
BofAML USD LIBOR 3 Mon CM	2.04	0.46	0.08	0.08	0.36	1.29	2.95	2.68	0.33	0.99	3.82	5.64	5.09
BONY Emerging Markets 50 ADR TR USD	0.22	31.38	0.83	0.83	12.57	2.16	10.69	-	11.43	65.16	-48.94	43.50	37.88
BONY Latin America 35 ADR TR USD	0.28	36.20	0.81	0.81	13.41	3.81	16.81	-	11.85	100.41	-50.80	60.56	42.57
BSE 100 India INR	0.27	42.42	-5.43	-5.43	8.55	7.04	11.33	19.56	15.66	85.04	-55.28	59.74	40.97
BSE SENSEX India INR	0.28	40.67	-5.19	-5.19	10.94	7.52	11.51	18.36	17.43	81.03	-52.45	47.15	46.70
Cambridge Associates US Private Equity	-	-	5.11	11.45	17.99	0.90	10.45	8.71	-	13.53	-22.18	19.95	29.06
Cat 25%BarCap Euro Agg&75%FTSE World	0.14	21.05	4.75	4.75	11.74	1.29	4.67	6.89	8.36	28.43	-31.75	11.81	19.08
Cat 25%Citi WGBI Euros75%FTSE Wd	0.18	19.31	3.67	3.67	12.79	2.10	4.87	6.35	11.08	26.23	-29.99	11.47	17.53
Cat 40%BarCap Sterling Agg60%MSCI Wld Fr	0.05	17.65	3.80	3.80	12.92	-0.24	2.72	5.48	9.20	24.99	-33.95	7.72	18.08
Cat 40%Citi SwitzGBI60%MSCI Wld Free	0.26	17.23	3.38	3.38	15.87	3.57	6.12	7.29	13.80	20.50	-21.26	8.30	15.03
Cat 40%CitiSWEGBI30%MSCI SWE30%MSCI WdFr	0.24	22.17	5.89	5.89	19.67	3.36	6.80	9.35	16.65	30.11	-31.01	6.09	26.19

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Cat 50%BarCap Euro Agg&50%FTSE World	0.14	18.25	4.84	4.84	9.12	1.34	5.66	8.05	4.04	22.43	-21.70	12.16	16.67
Cat 50%BarCap Sterling Agg50%MSCI Wld Fr	0.02	16.44	3.48	3.48	12.67	-0.62	2.57	5.60	8.59	23.41	-32.77	7.21	17.49
Cat 50%BarCap USD Agg&50%FTSE World	0.33	12.95	2.56	2.56	10.05	3.95	5.36	6.01	10.04	20.23	-19.96	9.40	12.70
Cat 50%Citi WGBI Euros50%FTSE World	0.24	14.59	2.68	2.68	11.13	2.88	6.00	6.96	9.27	18.18	-17.73	11.46	13.66
Cat 50%JPM Asia Plus&50%MSCI AC AP NR	0.14	13.71	-0.25	-0.25	5.79	1.50	4.05	6.24	8.52	19.03	-22.06	12.45	13.74
Cat 50%JPM TWN Plus USD&50%MSCI TWN NR	0.09	17.53	-2.04	-2.04	10.65	0.54	4.68	4.10	10.90	34.47	-25.93	6.47	11.43
Cat 50%MSCI Wld/Con D50%MSCI Wld/Con Stp	0.28	19.91	1.74	1.74	14.46	4.12	5.56	5.80	18.68	30.78	-32.91	7.15	20.63
Cat 50%MSCI World&50%MSCI SWE NR	0.26	28.62	5.15	5.15	22.42	3.96	5.75	8.48	22.76	47.88	-44.71	5.09	31.62
Cat 75%BarCap Euro Agg&25%FTSE World	0.12	16.27	4.89	4.89	6.41	1.04	6.39	8.96	-0.24	16.40	-10.78	12.38	14.23
Cat 75%BarCap Sterling Agg25%MSCI Wld Fr	-0.03	13.81	2.87	2.87	12.03	-0.97	2.70	6.08	6.61	19.95	-28.33	6.30	16.15
Cat 75%Citi SwitzGBI25%MSCI Wld Free	0.45	14.15	2.05	2.05	17.47	5.98	8.98	9.39	15.11	11.99	-1.02	7.29	10.58
Cat 75%CitiSWEGBI12.5%MSCISWE12.5%MSCIWld	0.17	17.55	6.49	6.49	16.91	1.99	7.03	9.47	11.17	15.55	-17.59	6.59	21.27
Cat BarCap USD Agg75%&FTSE World 25%	0.58	7.64	1.47	1.47	7.74	4.73	5.75	5.87	8.53	12.95	-8.21	8.15	8.45
Cat BMV IPC 40%PiPG Fix12Month+60%	0.28	21.45	-2.02	-2.02	9.13	8.08	11.78	15.83	15.75	22.81	-4.40	7.91	26.63
Cat BMV IPC20%PiPG Fix12Month+80%	0.29	18.27	-1.76	-1.76	7.83	8.07	10.48	13.84	14.18	15.97	2.40	6.32	19.54
CIBC WM 91 Day Treasury Bill CAD	0.13	13.08	0.24	0.24	0.59	1.00	2.31	2.57	0.37	0.52	3.13	4.29	3.84
Citi AUD EuroDep 3 Mon USD	0.54	19.21	2.12	2.12	18.13	9.46	13.77	13.58	19.23	33.56	-14.66	18.84	13.87
Citi Australian GBI AUD	0.67	17.62	1.81	1.81	6.35	6.66	5.71	5.52	5.11	-2.60	20.19	3.69	2.06
Citi Australian GBI Hdg USD	0.42	4.82	0.68	0.68	1.43	2.34	2.53	2.48	0.40	-5.76	15.18	2.31	1.13
Citi Australian GBI USD	0.67	17.62	2.71	2.71	19.82	11.18	13.87	13.74	19.81	25.64	-4.56	15.51	9.66
Citi Austrian GBI LCL	-	-	-1.88	-1.88	1.10	5.41	4.39	5.08	6.67	4.61	9.81	1.52	-0.57
Citi Austrian GBI USD	0.15	15.11	3.79	3.79	6.04	1.61	7.77	10.18	-0.26	7.98	4.40	12.56	11.15
Citi Belgian GBI Hdg USD	0.78	4.81	-0.57	-0.57	-1.50	4.14	4.14	4.80	1.80	5.01	8.45	2.94	1.74
Citi Belgian GBI USD	0.10	15.52	5.29	5.29	3.51	0.75	7.13	9.89	-4.66	8.50	3.99	12.63	11.36
Citi CAD EuroDep 3 Mon USD	0.29	12.81	2.44	2.44	5.18	3.34	6.48	7.86	6.19	18.90	-17.02	23.29	4.48
Citi Canadian GBI CAD	0.48	11.92	-0.56	-0.56	4.68	3.77	4.94	5.76	6.18	-1.71	12.00	5.02	3.54
Citi Canadian GBI Hdg USD	0.61	4.81	-0.74	-0.74	4.04	3.32	4.94	5.46	5.64	-2.03	11.54	5.74	4.54
Citi Canadian GBI USD	0.48	11.92	1.57	1.57	9.18	5.63	8.83	10.98	12.03	15.74	-10.46	23.83	3.94
Citi Certificate Of Deposit 1 Mon USD	2.04	0.34	0.06	0.06	0.27	0.90	2.59	2.45	0.24	0.32	3.05	5.40	5.15
Citi Certificate Of Deposit 3 Mon USD	2.88	0.35	0.07	0.07	0.33	1.17	2.80	2.58	0.31	0.82	3.44	5.45	5.17
Citi Certificate Of Deposit 6 Mon USD	3.87	0.38	0.10	0.10	0.45	1.56	3.05	2.77	0.44	1.61	3.76	5.46	5.13
Citi CHF EuroDep 1 Mon USD	0.26	14.73	1.91	1.91	15.15	3.23	8.64	7.68	10.98	3.06	8.70	10.37	9.39
Citi CHF EuroDep 3 Mon USD	0.28	14.75	1.94	1.94	15.27	3.57	8.88	7.83	11.10	3.47	9.24	10.45	9.42
Citi Danish GBI 1-3 Yr USD	0.04	15.11	4.26	4.26	5.09	-0.15	6.88	8.81	-3.48	7.21	1.78	14.58	13.33
Citi Danish GBI EUR	0.12	15.73	-2.70	-2.70	2.14	4.94	4.28	4.88	8.41	1.23	10.97	2.03	-0.15
Citi Danish GBI Hdg USD	0.65	5.84	-2.78	-2.78	1.60	4.13	4.34	4.63	7.82	0.27	10.01	3.35	1.86
Citi Danish GBI USD	0.12	15.73	2.93	2.93	7.12	1.15	7.65	9.97	1.37	4.48	5.50	13.13	11.62
Citi DKK EuroDep 3 Mon USD	-0.05	14.82	5.94	5.94	5.50	-1.33	6.32	7.93	-5.90	5.69	-0.08	15.53	15.20
Citi Dutch GBI Hdg USD	0.89	4.85	-2.44	-2.44	0.40	4.75	4.65	4.84	5.65	3.77	9.88	3.32	1.93

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Citi Dutch GBI USD	0.14	14.68	3.36	3.36	5.90	1.46	7.74	9.98	-0.74	7.26	5.33	13.05	11.57
Citi EMU GBI 1-3 Yr EUR	0.01	14.60	-0.29	-0.29	-0.42	3.30	3.41	3.58	0.83	4.18	6.88	3.83	1.76
Citi EMU GBI 1-3 Yr Hdg USD	1.41	1.73	-0.39	-0.39	-0.54	2.89	3.75	3.53	0.79	3.89	5.90	5.19	4.00
Citi EMU GBI 10+ Yr EUR	0.06	17.64	-2.08	-2.08	-3.90	3.61	2.49	5.43	1.56	2.73	10.83	-2.02	-3.07
Citi EMU GBI 10+ Yr Hdg USD	0.37	8.73	-2.23	-2.23	-4.14	3.34	2.90	5.46	1.39	2.76	10.13	-0.67	-1.14
Citi EMU GBI 3-5 Yr Hdg USD	1.03	3.00	-1.29	-1.29	-1.68	3.56	4.19	4.28	1.40	5.30	7.75	4.80	2.70
Citi EMU GBI 3-7 Yr Hdg USD	0.92	3.41	-1.34	-1.34	-1.96	3.59	4.22	4.46	1.32	5.30	8.24	4.61	2.35
Citi EMU GBI 5-7 Yr Hdg USD	0.77	4.20	-1.43	-1.43	-2.44	3.63	4.25	4.74	1.15	5.28	9.04	4.31	1.81
Citi EMU GBI 7-10 Yr Hdg USD	0.51	5.63	-1.26	-1.26	-3.81	3.18	3.85	4.89	-0.29	4.63	10.05	3.18	1.06
Citi EMU GBI AAA Hdg USD	0.84	4.76	-2.25	-2.25	0.42	4.41	4.41	4.74	5.35	2.42	10.38	3.21	1.72
Citi EMU GBI EUR	0.04	15.47	-1.19	-1.19	-2.35	3.64	3.34	4.49	0.99	4.35	9.35	1.79	-0.42
Citi EMU GBI Hdg USD	0.65	4.42	-1.32	-1.32	-2.53	3.28	3.71	4.48	0.89	4.20	8.45	3.16	1.70
Citi EMU GBI USD	0.04	15.47	4.52	4.52	2.42	-0.10	6.68	9.55	-5.57	7.70	3.96	12.86	11.32
Citi ESBI 1-5 Yr USD	0.92	7.59	1.14	1.14	5.77	7.41	7.31	7.99	8.34	20.18	-3.24	6.11	6.48
Citi ESBI 10+ Yr USD	0.60	15.85	0.16	0.16	10.65	9.11	8.47	11.96	14.78	28.42	-13.30	6.52	12.77
Citi ESBI 5-10 Yr USD	0.74	11.96	1.09	1.09	7.93	8.94	8.61	10.00	11.28	31.12	-10.35	6.44	8.87
Citi ESBI Asia USD	0.76	12.58	-0.37	-0.37	8.81	9.59	9.68	11.17	12.59	30.89	-9.10	5.70	15.99
Citi ESBI B USD	0.26	22.46	-0.32	-0.32	9.73	3.50	3.53	12.89	15.32	59.02	-41.94	0.07	18.52
Citi ESBI BB USD	0.76	13.61	0.00	0.00	9.37	10.25	9.24	9.16	13.73	32.27	-10.91	6.12	12.59
Citi ESBI Brady USD	0.52	44.03	-1.05	-1.05	28.68	13.89	7.70	9.79	37.85	139.18	-60.81	-3.32	23.86
Citi ESBI Capped Brady USD	0.52	44.03	-1.05	-1.05	28.68	13.89	7.70	9.96	37.85	139.18	-60.81	-3.32	24.65
Citi ESBI Capped Extnd Invst Grade USD	0.66	11.33	1.41	1.41	7.57	7.52	7.76	8.83	9.92	20.23	-5.21	6.75	5.81
Citi ESBI Capped Investment Grade USD	0.66	11.33	1.41	1.41	7.57	7.52	7.76	8.83	9.92	20.23	-5.21	6.75	5.81
Citi ESBI Eastern Europe USD	0.60	14.66	0.91	0.91	7.76	8.53	8.09	14.24	11.26	33.46	-13.71	7.49	6.04
Citi ESBI Extended Invst Grade USD	0.66	11.17	1.46	1.46	7.66	7.40	7.80	9.09	9.78	18.96	-4.11	6.79	5.76
Citi ESBI Investment Grade USD	0.66	11.17	1.46	1.46	7.66	7.40	7.80	9.09	9.78	18.96	-4.11	6.79	5.76
Citi ESBI USD	0.68	12.60	0.73	0.73	8.52	8.55	8.21	10.39	12.01	27.47	-10.51	6.24	10.50
Citi EUR EuroDep 1 Mon EUR	-0.10	14.79	0.19	0.19	0.52	1.57	2.44	2.60	0.39	0.79	4.45	4.14	2.92
Citi EUR EuroDep 3 Mon EUR	-0.07	14.82	0.21	0.21	0.64	1.95	2.71	2.75	0.54	1.44	4.86	4.20	2.96
Citi EUR EuroDep 3 Mon USD	-0.07	14.82	6.01	6.01	5.55	-1.73	6.03	7.73	-5.99	4.71	-0.30	15.53	15.10
Citi EuroBIG EUR	0.08	15.37	-0.94	-0.94	-1.23	4.28	3.65	4.63	2.05	6.52	7.43	1.66	-0.19
Citi Eurodollar USD	0.90	6.26	0.70	0.70	6.00	6.07	6.40	6.05	7.19	10.36	2.09	6.61	4.53
Citi European GBI Hdg USD	0.70	4.47	-1.24	-1.24	-1.36	3.55	3.84	4.45	1.89	3.36	8.90	3.29	1.72
Citi European GBI USD	0.02	14.33	4.06	4.06	3.86	-0.23	6.34	9.24	-3.75	8.26	0.60	12.07	11.80
Citi Eurosterl GBP	0.04	13.55	0.59	0.59	5.92	7.43	4.90	5.84	8.90	11.10	0.49	2.70	0.37
Citi Euroyen JPY	0.68	12.66	0.21	0.21	2.87	2.10	2.04	1.28	3.37	7.07	-3.87	1.87	0.15
Citi Finnish GBI Hdg USD	1.07	3.80	-2.33	-2.33	0.59	4.53	4.75	4.79	5.30	5.00	8.39	4.22	2.62
Citi Finnish GBI USD	0.13	14.18	3.47	3.47	6.05	1.28	7.85	9.93	-1.11	8.59	3.98	14.03	12.29
Citi French GBI Hdg USD	0.86	4.89	-2.06	-2.06	0.30	4.62	4.50	4.82	4.82	2.79	10.93	3.09	1.68

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Citi French GBI USD	0.13	14.92	3.75	3.75	5.69	1.31	7.57	9.95	-1.60	6.28	6.32	12.78	11.30
Citi G3 Hdg USD	0.84	3.34	-0.69	-0.69	1.28	3.24	4.53	4.49	3.10	1.22	9.02	5.92	3.20
Citi G3 USD	0.36	9.18	0.45	0.45	6.82	3.36	7.44	7.25	4.91	1.44	13.99	10.93	5.38
Citi G5 Hdg USD	0.86	3.63	-0.73	-0.73	3.00	3.55	4.90	4.50	4.67	-0.13	9.97	6.68	3.48
Citi G5 USD	0.50	8.21	-0.47	-0.47	9.10	4.30	7.51	6.57	8.66	0.22	14.68	9.99	4.32
Citi G7 Hdg USD	0.89	3.52	-0.64	-0.64	2.58	3.56	4.79	4.54	4.24	0.59	9.48	6.25	3.29
Citi G7 USD	0.44	8.38	0.11	0.11	8.46	3.90	7.48	7.01	7.20	1.58	12.58	10.59	5.01
Citi GBP EuroDep 3 Mon GBP	-0.40	12.03	0.16	0.16	0.60	2.07	3.43	3.91	0.55	1.28	5.79	5.88	4.76
Citi GBP EuroDep 3 Mon USD	-0.40	12.03	2.55	2.55	6.30	-4.99	1.81	5.16	-2.51	13.75	-23.59	7.69	19.43
Citi German GBI 1-3 Yr USD	0.00	14.13	4.69	4.69	4.95	-0.48	6.73	8.52	-4.52	6.39	2.08	15.13	13.75
Citi German GBI 10+ Yr USD	0.26	16.98	1.44	1.44	8.00	3.44	7.91	11.65	5.80	1.31	12.60	7.60	8.11
Citi German GBI 5+ Yr USD	0.20	15.23	2.54	2.54	7.01	2.39	8.13	10.77	2.20	3.87	10.16	11.26	9.94
Citi German GBI 5-7 Yr USD	0.15	14.08	3.29	3.29	6.03	1.54	8.22	10.20	-0.74	6.47	7.63	14.27	11.46
Citi German GBI 7-10 Yr USD	0.15	14.94	3.42	3.42	6.34	1.65	8.13	10.43	-0.22	5.03	9.12	12.93	10.61
Citi German GBI Hdg USD	0.84	4.78	-2.44	-2.44	0.49	4.44	4.50	4.72	5.63	1.75	11.32	3.36	1.76
Citi German GBI USD	0.12	14.28	3.36	3.36	6.04	1.22	7.62	9.87	-0.70	5.23	6.77	13.09	11.39
Citi Greek GBI Hdg USD	-0.39	14.54	0.66	0.66	-17.77	-6.17	-2.12	1.62	-20.03	3.77	0.26	3.52	2.22
Citi Greek GBI USD	-0.36	22.35	6.60	6.60	-14.18	-9.55	0.48	6.44	-25.78	6.98	-3.84	13.25	11.88
Citi HKD EuroDep 3 Mon USD	0.75	0.64	-0.03	-0.03	-0.02	0.87	2.15	2.09	-0.12	0.57	3.19	4.12	3.99
Citi HY Market TR USD	0.73	17.15	4.01	4.01	14.29	12.10	8.66	8.46	14.32	55.19	-25.91	1.84	11.85
Citi Irish GBI Hdg USD	-0.42	10.75	-5.95	-5.95	-21.33	-4.53	-1.20	2.23	-13.46	3.71	5.22	2.83	1.42
Citi Irish GBI USD	-0.34	19.98	-0.24	-0.24	-17.82	-7.99	1.40	7.06	-19.59	6.64	0.85	12.50	11.01
Citi Italian GBI Hdg USD	0.73	4.44	0.48	0.48	-1.96	3.64	3.88	4.70	-0.47	8.04	5.02	2.96	1.44
Citi Italian GBI USD	0.06	16.50	6.38	6.38	2.52	0.09	6.76	9.74	-7.26	11.75	0.60	12.64	11.06
Citi Japanese GBI 1-3 Yr USD	0.58	12.16	-2.11	-2.11	12.95	7.03	8.25	4.74	14.99	-1.74	24.94	7.98	-0.81
Citi Japanese GBI 10+ Yr USD	0.63	15.09	-4.13	-4.13	17.45	9.24	10.35	6.58	21.64	-4.68	33.27	9.65	-0.27
Citi Japanese GBI 3-5 Yr USD	0.62	12.62	-2.26	-2.26	13.60	7.74	9.26	5.39	15.78	-0.71	26.25	9.26	-0.86
Citi Japanese GBI 5-7 Yr USD	0.63	13.02	-2.30	-2.30	14.76	8.06	10.03	5.99	16.86	-0.49	27.26	10.28	-0.73
Citi Japanese GBI Hdg USD	0.92	2.43	-0.54	-0.54	2.39	2.66	4.66	3.90	2.83	1.33	6.65	7.70	5.31
Citi Japanese GBI USD	0.62	13.12	-2.74	-2.74	14.89	8.05	9.60	5.72	17.54	-1.76	27.82	9.47	-0.65
Citi JPY EuroDep 3 Mon USD	0.57	11.95	-2.10	-2.10	12.91	6.80	7.86	4.49	14.96	-2.11	24.39	7.39	-0.76
Citi Jumbo Pfand LCL	-	-	-1.11	-1.11	0.41	4.56	4.09	4.57	3.57	6.18	7.30	3.02	0.78
Citi New Zealand GBI Hdg USD	0.83	4.54	1.75	1.75	4.10	4.17	3.14	2.83	3.92	-2.47	11.50	0.65	1.49
Citi New Zealand GBI USD	0.44	17.85	0.05	0.05	15.12	7.04	11.62	13.55	14.72	25.89	-10.66	13.41	7.69
Citi NOK EuroDep 3 Mon USD	0.08	14.81	5.70	5.70	9.84	0.54	7.32	9.32	1.62	24.36	-17.56	19.96	11.82
Citi NonEuropean WGBI USD	0.67	8.58	-1.33	-1.33	9.93	6.03	7.97	5.75	11.91	-1.85	20.47	9.83	1.09
Citi Norwegian GBI Hdg USD	0.73	3.50	-0.72	-0.72	0.20	2.98	3.41	4.18	2.88	1.34	7.09	4.41	2.16
Citi Norwegian GBI USD	0.20	13.75	4.80	4.80	9.87	2.33	8.03	11.10	4.31	24.58	-14.22	18.90	8.74
Citi NZD EuroDep 3 Mon USD	0.25	19.29	-1.59	-1.59	10.88	3.56	10.86	13.00	10.63	28.80	-17.28	18.32	11.51

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Citi Portuguese GBI Hdg USD	-0.30	9.33	-9.42	-9.42	-17.83	-2.72	0.13	2.61	-8.40	4.41	8.36	3.70	2.13
Citi Portuguese GBI USD	-0.28	17.98	-3.85	-3.85	-13.67	-5.98	2.94	7.56	-14.51	7.72	3.85	13.45	11.78
Citi SEK EuroDep 3 Mon SEK	0.04	16.26	0.41	0.41	0.87	1.93	2.47	2.75	0.54	1.18	4.86	3.60	2.28
Citi SEK EuroDep 3 Mon USD	0.04	16.26	7.00	7.00	15.07	-0.15	6.90	7.93	6.78	12.06	-14.30	9.68	18.96
Citi SGD EuroDep 3 Mon USD	0.47	7.03	1.70	1.70	11.24	3.59	6.70	5.07	9.93	2.94	1.38	9.65	11.88
Citi Spanish GBI Hdg USD	0.39	6.57	2.19	2.19	-3.31	2.79	3.29	4.39	-3.47	3.65	8.16	2.99	1.51
Citi Spanish GBI USD	0.02	18.22	8.15	8.15	0.64	-0.91	6.03	9.35	-10.45	7.02	3.70	12.68	11.11
Citi STRIPS 1-3 Yr USD	1.04	1.77	0.05	0.05	1.92	2.29	4.32	3.90	2.50	0.64	7.27	7.73	3.85
Citi STRIPS 10-15 Yr USD	0.43	16.37	-0.17	-0.17	10.14	6.42	7.99	7.70	12.33	-8.79	22.88	9.91	1.69
Citi STRIPS 15-20 Yr USD	0.30	22.68	-1.12	-1.12	9.72	4.95	6.86	7.66	13.45	-23.03	37.42	10.20	0.04
Citi STRIPS 20-25 Yr USD	0.23	26.04	-2.32	-2.32	8.86	3.31	5.99	7.45	11.97	-28.56	43.67	11.02	-1.09
Citi STRIPS 25+ Yr USD	0.18	32.74	-4.21	-4.21	9.06	1.21	4.59	7.73	10.18	-42.88	77.10	12.71	4.09
Citi STRIPS 3-7 Yr USD	0.81	5.11	-0.01	-0.01	5.35	4.54	6.90	5.90	7.25	0.03	12.82	10.37	3.41
Citi STRIPS 7-10 Yr USD	0.53	11.22	-0.10	-0.10	9.30	5.96	8.10	7.05	11.25	-4.25	18.65	10.44	3.00
Citi STRIPS USD	0.37	12.36	-0.86	-0.86	6.91	4.31	6.44	6.30	9.03	-10.33	21.99	9.68	2.14
Citi Swedish GBI 1-3 Yr SEK	0.13	15.74	-0.17	-0.17	0.45	3.37	3.16	3.67	1.09	2.84	7.54	3.39	1.72
Citi Swedish GBI Hdg USD	0.61	5.52	-0.09	-0.09	0.14	3.68	4.11	4.49	2.21	-1.51	13.56	3.52	3.57
Citi Swedish GBI SEK	0.21	15.00	0.29	0.29	1.25	4.68	3.96	4.75	2.94	-1.19	15.40	1.79	0.81
Citi Swedish GBI USD	0.21	15.00	6.88	6.88	15.51	2.54	8.45	10.03	9.33	9.44	-5.68	7.77	17.24
Citi Swiss GBI CHF	0.52	14.64	-0.81	-0.81	1.36	4.51	3.17	3.81	3.35	3.78	8.97	-0.89	-0.63
Citi Swiss GBI Hdg USD	1.33	3.42	-0.72	-0.72	1.68	5.01	4.76	5.36	3.62	4.13	10.14	2.23	3.09
Citi Swiss GBI USD	0.52	14.64	1.06	1.06	16.61	7.27	10.80	10.61	14.62	6.85	15.92	6.86	7.29
Citi Treasury Benchmark 1 Yr OTR USD	1.63	0.62	0.14	0.14	0.68	1.42	3.13	2.88	0.73	0.89	4.81	5.72	4.24
Citi Treasury Benchmark 10 Yr USD	0.33	9.88	-0.44	-0.44	6.51	3.31	5.95	5.12	8.10	-9.92	20.30	9.77	1.38
Citi Treasury Benchmark 2 Yr USD	1.27	1.67	-0.03	-0.03	1.54	2.56	4.41	3.86	2.29	1.17	7.81	7.49	3.77
Citi Treasury Benchmark 30 Yr OTR USD	0.20	19.73	-1.74	-1.74	6.94	2.57	5.30	5.78	8.71	-25.88	41.27	10.18	-1.12
Citi Treasury Benchmark 5 Yr USD	0.77	5.24	-0.04	-0.04	5.10	4.45	6.59	5.29	6.93	-1.39	14.13	10.24	2.51
Citi Treasury Bill 1 Mon USD	-2.16	0.16	0.03	0.03	0.13	0.35	1.95	2.00	0.12	0.09	1.35	4.56	4.75
Citi Treasury Bill 3 Mon USD	0.70	0.17	0.04	0.04	0.15	0.47	2.10	2.12	0.13	0.16	1.80	4.74	4.76
Citi Treasury Bill 6 Mon USD	2.52	0.22	0.05	0.05	0.20	0.73	2.34	2.31	0.20	0.47	2.39	4.96	4.79
Citi UK GBI 1-3 Yr USD	-0.25	11.13	2.27	2.27	7.37	-2.91	3.16	6.12	-0.50	15.93	-21.13	8.72	17.45
Citi UK GBI 10+ Yr USD	-0.09	13.64	1.01	1.01	13.08	-1.77	2.62	6.37	5.54	8.03	-17.01	4.55	13.60
Citi UK GBI 3-5 Yr USD	-0.13	10.58	2.05	2.05	9.44	-1.47	4.20	6.78	2.63	15.94	-19.07	9.25	15.66
Citi UK GBI 5-7 Yr USD	-0.09	10.94	1.82	1.82	10.66	-1.10	4.53	6.99	4.31	14.57	-17.45	9.04	14.72
Citi UK GBI 7-10 Yr USD	-0.06	11.57	1.76	1.76	12.40	-0.93	4.28	6.92	6.05	11.22	-16.34	8.15	13.50
Citi UK GBI Hdg USD	0.60	7.24	-0.91	-0.91	4.80	4.59	4.20	3.83	6.88	-1.24	10.95	4.23	0.88
Citi UK GBI USD	-0.13	11.42	1.56	1.56	11.23	-1.73	3.26	6.48	3.99	11.40	-17.96	6.49	14.57
Citi US GBI 1-3 Yr JPY	1.15	1.50	2.21	2.21	-9.85	-3.89	-3.04	-0.58	-10.85	3.43	-13.51	0.53	4.94
Citi US GBI 1-3 Yr USD	1.15	1.50	0.02	0.02	1.64	2.16	4.06	3.61	2.33	0.72	6.59	7.23	3.95

Benchmark Indexes

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Citi US GBI 10+ Yr USD	0.31	14.17	-1.04	-1.04	7.31	3.97	6.29	6.32	9.44	-13.10	24.20	9.86	1.87
Citi US GBI 3-5 Yr USD	0.84	4.12	-0.05	-0.05	4.40	3.88	6.12	5.17	5.77	-0.78	12.26	9.83	3.54
Citi US GBI 3-7 Yr USD	0.75	4.88	-0.06	-0.06	5.02	4.05	6.38	5.36	6.57	-1.65	13.42	10.10	3.50
Citi US GBI 5+ Yr USD	0.42	10.19	-0.44	-0.44	7.06	4.35	6.72	6.22	9.03	-8.41	20.22	10.12	2.28
Citi US GBI 5-7 Yr USD	0.62	6.49	-0.08	-0.08	6.12	4.35	6.90	5.73	7.99	-3.41	15.83	10.63	3.32
Citi US GBI 7-10 Yr USD	0.49	8.71	-0.28	-0.28	7.44	4.45	6.94	5.92	9.40	-6.18	18.21	10.26	2.68
Citi US GBI EUR	0.56	5.64	-5.64	-5.64	-0.40	7.39	2.36	0.27	13.16	-6.69	19.79	-1.69	-7.76
Citi US GBI USD	0.56	5.63	-0.19	-0.19	4.46	3.52	5.68	5.14	5.81	-3.69	13.89	9.00	3.12
Citi US Inflation Linked Secs	0.44	8.66	2.03	2.03	8.24	3.95	6.27	6.74	6.46	10.12	-1.17	11.60	0.40
Citi USBIG	1.08	4.46	0.36	0.36	5.06	5.33	6.20	5.67	6.30	5.06	7.02	7.22	4.33
Citi USBIG 1-10 Yr	1.30	3.55	0.44	0.44	4.63	5.16	6.11	5.47	5.78	5.56	6.66	7.26	4.60
Citi USBIG 1-7 Yr USD	1.44	2.80	0.45	0.45	4.09	4.59	5.66	5.06	5.08	5.44	5.60	7.26	4.49
Citi USBIG Agency	0.91	4.32	0.23	0.23	4.79	4.38	5.91	5.45	5.73	0.74	10.25	8.22	4.17
Citi USBIG Coll	1.55	3.46	0.61	0.61	4.54	5.93	6.53	5.71	5.51	5.90	8.35	6.98	5.16
Citi USBIG Coll Asset Backed	0.83	8.58	0.56	0.56	5.56	7.44	6.91	5.86	6.94	26.61	-7.58	6.23	4.58
Citi USBIG Corp	0.82	8.92	0.82	0.82	7.54	7.62	6.72	6.43	9.13	18.39	-4.01	4.90	4.57
Citi USBIG Corp 1-10 Yr	0.90	7.38	1.07	1.07	6.90	7.07	6.58	6.13	8.34	18.06	-3.92	5.29	4.84
Citi USBIG Corp 1-3 Yr	1.03	4.67	0.61	0.61	3.49	5.34	5.55	5.03	4.46	14.16	-0.78	5.52	5.00
Citi USBIG Corp 10+ Yr	0.65	14.76	0.10	0.10	9.55	9.43	7.29	7.50	11.53	19.77	-4.15	3.77	3.62
Citi USBIG Corp 3-7 Yr	0.95	7.06	1.36	1.36	7.02	7.19	6.82	6.28	8.38	18.73	-4.19	5.76	5.02
Citi USBIG Corp 7-10 Yr	0.77	10.25	1.06	1.06	9.13	8.16	6.94	6.71	11.01	19.98	-5.74	4.31	4.25
Citi USBIG Corp A	0.65	9.86	0.70	0.70	7.37	6.57	6.04	6.18	8.73	15.18	-3.62	4.47	4.35
Citi USBIG Corp AAA/AA	0.63	7.66	0.11	0.11	5.73	5.15	5.62	5.62	7.72	5.96	3.50	5.66	4.42
Citi USBIG Corp AAA/AA 1-3 Yr	1.03	3.40	0.45	0.45	2.88	4.01	5.00	4.59	3.83	6.58	3.70	6.31	4.74
Citi USBIG Corp AAA/AA 10+ Yr	0.53	15.89	-1.15	-1.15	9.17	8.00	6.50	7.00	12.44	3.02	8.78	2.60	3.24
Citi USBIG Corp BBB	0.93	9.69	1.24	1.24	8.45	9.38	7.56	6.86	10.15	28.13	-9.13	4.85	4.98
Citi USBIG Credit	0.80	8.34	0.82	0.82	7.06	7.03	6.51	6.36	8.55	16.14	-2.90	5.24	4.55
Citi USBIG Credit AAA/AA	0.62	6.23	0.26	0.26	4.52	4.20	5.21	5.30	5.99	4.00	4.58	6.15	4.33
Citi USBIG Credit Africa/Middle East	0.91	8.16	-0.03	-0.03	7.36	7.87	7.12	7.42	9.57	15.38	-0.62	6.98	3.96
Citi USBIG Credit Asia Pacific	0.96	6.88	0.51	0.51	5.58	7.05	7.12	6.90	7.02	20.36	-2.76	6.74	4.22
Citi USBIG Credit Banking	0.88	8.76	1.42	1.42	7.33	8.11	6.99	6.76	8.05	14.47	1.98	3.98	4.65
Citi USBIG Credit Canadian Other	0.84	10.37	0.21	0.21	7.97	9.03	7.66	6.44	9.71	28.83	-8.29	6.13	2.95
Citi USBIG Credit Canadian Prov&Sov	0.83	4.90	0.81	0.81	5.70	4.50	6.45	6.30	7.54	3.17	7.15	8.55	3.53
Citi USBIG Credit Europe	0.90	6.46	1.22	1.22	5.69	6.22	6.74	6.42	6.09	10.13	3.42	7.38	4.26
Citi USBIG Credit Finance	0.63	10.79	1.41	1.41	7.89	6.94	5.96	6.25	9.35	17.93	-6.29	3.24	4.83
Citi USBIG Credit Latin America	0.72	10.49	0.97	0.97	8.22	7.77	7.85	8.82	10.43	14.91	-0.54	6.51	5.97
Citi USBIG Credit Sovereign Yankees	0.78	6.62	1.08	1.08	5.75	5.56	6.82	6.87	6.92	7.09	5.45	7.90	4.58
Citi USBIG Credit Sovereign&Provincial	0.82	6.09	1.03	1.03	5.73	5.40	6.76	6.73	7.02	6.53	5.68	7.99	4.37
Citi USBIG Credit Yankee Other	0.87	8.75	1.01	1.01	7.10	8.00	7.39	7.22	7.95	19.22	-2.66	6.38	4.69

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Citi USBIG Govt Spnsd	0.93	4.18	0.30	0.30	4.61	4.34	5.91	5.44	5.55	0.96	10.10	8.25	4.17
Citi USBIG Govt/Corp	0.82	5.53	0.20	0.20	5.44	4.94	5.95	5.60	6.84	4.42	6.14	7.33	3.83
Citi USBIG Govt/Corp 1-3 Yr	1.59	1.53	0.16	0.16	2.03	2.97	4.47	4.06	2.75	3.80	5.03	6.84	4.29
Citi USBIG Govt/Corp 10+ Yr	0.54	12.74	-0.37	-0.37	8.74	6.74	6.87	6.91	10.73	1.47	9.74	6.91	2.58
Citi USBIG Govt/Credit	0.81	5.51	0.23	0.23	5.39	4.91	5.96	5.64	6.77	4.47	6.11	7.36	3.85
Citi USBIG Govt/Mortgage	1.04	4.14	0.20	0.20	4.43	4.79	6.10	5.44	5.59	1.63	10.54	7.87	4.26
Citi USBIG Long Term 10+ Yr	0.54	12.65	-0.29	-0.29	8.80	6.73	6.91	6.99	10.82	1.87	9.20	6.93	2.66
Citi USBIG Mortgage	1.55	3.46	0.61	0.61	4.53	5.92	6.53	5.71	5.50	5.76	8.49	6.99	5.17
Citi USBIG Mortgage 15 Yr FHLMC	1.40	3.46	0.88	0.88	3.06	5.38	6.16	5.38	3.86	5.24	8.56	7.32	4.60
Citi USBIG Mortgage 15 Yr FNMA	1.49	3.27	0.71	0.71	3.29	5.42	6.14	5.41	4.21	5.34	8.25	7.39	4.52
Citi USBIG Mortgage 15 Yr GNMA	1.28	3.91	0.71	0.71	4.30	5.54	6.30	5.63	5.29	4.26	9.19	7.30	4.44
Citi USBIG Mortgage 15 Yr Mortgage	1.45	3.36	0.77	0.77	3.22	5.41	6.16	5.40	4.10	5.29	8.40	7.36	4.56
Citi USBIG Mortgage 30 Yr FHLMC	1.47	3.65	0.60	0.60	4.57	5.93	6.59	5.78	5.35	5.89	8.66	6.88	5.45
Citi USBIG Mortgage 30 Yr FNMA	1.57	3.48	0.55	0.55	4.55	6.02	6.62	5.82	5.58	5.94	8.60	6.92	5.47
Citi USBIG Mortgage 30 Yr GNMA	1.66	3.25	0.67	0.67	5.43	5.97	6.44	5.70	6.66	5.37	7.79	6.99	4.52
Citi USBIG Mortgage 30 Yr Mortgage	1.55	3.49	0.59	0.59	4.73	6.00	6.60	5.79	5.70	5.83	8.51	6.91	5.34
Citi USBIG Mortgage Balloon	1.08	1.06	0.00	0.00	0.00	1.53	3.38	2.57	0.00	0.00	8.34	5.90	4.01
Citi USBIG Mortgage FHLMC	1.47	3.60	0.64	0.64	4.34	5.85	6.51	5.68	5.12	5.78	8.64	6.97	5.22
Citi USBIG Mortgage FNMA	1.56	3.43	0.57	0.57	4.36	5.93	6.55	5.73	5.37	5.85	8.54	7.01	5.26
Citi USBIG Mortgage GNMA	1.65	3.25	0.67	0.67	5.41	5.96	6.44	5.69	6.63	5.36	7.80	6.99	4.52
Citi USBIG North America TR USD	1.09	4.39	0.31	0.31	5.01	5.28	6.16	5.62	6.27	4.74	7.28	7.21	4.32
Citi USBIG Treasury	0.56	5.63	-0.19	-0.19	4.46	3.52	5.68	5.14	5.81	-3.69	13.89	9.00	3.12
Citi USBIG Treasury 1-10 Yr	0.74	4.00	-0.06	-0.06	3.98	3.35	5.49	4.66	5.22	-1.50	11.41	8.81	3.55
Citi USBIG Treasury 1-3 Yr	1.15	1.50	0.02	0.02	1.64	2.16	4.06	3.61	2.33	0.72	6.59	7.23	3.95
Citi USBIG Treasury 1-5 Yr	0.97	2.47	-0.01	-0.01	2.70	2.84	4.82	4.16	3.64	0.15	8.75	8.07	3.79
Citi USBIG Treasury 10+ Yr	0.31	14.17	-1.04	-1.04	7.31	3.97	6.29	6.32	9.44	-13.10	24.20	9.86	1.87
Citi USBIG Treasury 20+ Yr	0.23	17.95	-1.58	-1.58	7.49	2.99	5.72	6.18	9.40	-21.47	33.86	10.22	0.94
Citi USBIG Treasury 3-7 Yr	0.75	4.88	-0.06	-0.06	5.02	4.05	6.38	5.36	6.57	-1.65	13.42	10.10	3.50
Citi USBIG Treasury 7-10 Yr	0.49	8.71	-0.28	-0.28	7.44	4.45	6.94	5.92	9.40	-6.18	18.21	10.26	2.68
Citi USBIG Treasury/Agency	0.62	5.31	-0.13	-0.13	4.48	3.66	5.69	5.20	5.77	-2.74	12.98	8.80	3.41
Citi USBIG Treasury/Govt Spnsd	0.63	5.25	-0.11	-0.11	4.46	3.68	5.70	5.21	5.74	-2.59	12.87	8.79	3.43
Citi USBIG Treasury/Govt Spnsd 1-10 Yr	0.83	3.77	-0.01	-0.01	3.94	3.57	5.56	4.87	5.11	-0.55	10.81	8.63	3.84
Citi USBIG Treasury/Govt Spnsd 1-3 Yr	1.33	1.47	0.05	0.05	1.69	2.42	4.23	3.80	2.35	1.24	6.78	7.18	4.12
Citi USBIG Treasury/Govt Spnsd 10+ Yr	0.32	13.96	-0.84	-0.84	7.91	4.04	6.26	6.41	9.91	-12.57	22.80	9.60	1.88
Citi USBIG Treasury/Mortgage	1.06	4.16	0.19	0.19	4.41	4.86	6.13	5.43	5.60	1.71	10.62	7.81	4.28
Citi USD EuroDep 1 Mon USD	2.23	0.32	0.06	0.06	0.27	0.88	2.58	2.43	0.26	0.30	2.97	5.41	5.19
Citi USD EuroDep 3 Mon USD	3.03	0.35	0.07	0.07	0.32	1.22	2.83	2.59	0.31	0.94	3.45	5.45	5.19
Citi WBIG Agency Hdg USD	1.01	3.90	-0.07	-0.07	3.88	4.42	5.71	5.39	5.41	1.77	9.73	7.42	3.90
Citi WBIG Agency USD	0.72	5.03	0.92	0.92	4.85	4.02	6.21	5.93	4.48	2.38	9.07	8.86	5.15

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Citi WBIG AUD USD	0.67	17.62	2.71	2.71	19.82	11.18	13.87	13.74	19.81	25.64	-4.56	15.51	9.66
Citi WBIG CAD USD	0.48	11.92	1.57	1.57	9.18	5.63	8.83	10.98	12.03	15.74	-10.46	23.83	3.94
Citi WBIG CHF USD	0.52	14.64	1.06	1.06	16.61	7.27	10.80	10.61	14.62	6.85	15.92	6.86	7.29
Citi WBIG Coll ABS Hdg USD	0.99	6.20	-0.07	-0.07	6.00	6.63	5.31	5.41	9.15	19.19	-6.45	3.42	2.50
Citi WBIG Coll ABS USD	0.29	10.97	1.82	1.82	9.67	3.09	5.69	6.66	7.01	24.62	-17.09	6.93	9.87
Citi WBIG Coll Covered Hdg USD	1.00	3.35	-0.47	-0.47	-1.34	3.81	3.95	4.41	1.58	6.84	5.50	3.04	2.37
Citi WBIG Coll Covered USD	0.08	14.85	5.36	5.36	3.71	0.50	6.91	9.44	-4.79	10.41	1.21	12.59	11.87
Citi WBIG Coll Hdg USD	1.61	3.06	0.40	0.40	3.44	5.50	5.92	5.43	4.81	6.11	7.56	5.93	4.45
Citi WBIG Coll USD	0.88	4.70	1.55	1.55	4.54	4.56	6.64	6.35	3.56	6.71	6.40	8.35	6.75
Citi WBIG Corp Hdg USD	0.96	6.78	0.27	0.27	4.88	6.97	5.84	5.88	7.18	16.24	-1.94	3.53	3.84
Citi WBIG Corp USD	0.45	11.18	2.67	2.67	7.06	5.02	6.69	7.44	3.91	18.73	-5.53	7.15	7.66
Citi WBIG DKK USD	0.12	15.73	2.93	2.93	7.12	1.15	7.65	9.97	1.37	4.48	5.50	13.13	11.62
Citi WBIG Dom Sov WGBI Hdg USD	0.83	3.51	-0.70	-0.70	1.52	3.34	4.50	4.48	3.36	1.01	9.21	5.71	3.10
Citi WBIG Dom Sov WGBI USD	0.34	8.96	0.66	0.66	7.29	3.16	7.31	7.40	5.17	2.55	10.89	10.95	6.12
Citi WBIG EUR USD	0.08	15.37	4.79	4.79	3.58	0.52	7.00	9.70	-4.58	9.95	2.14	12.72	11.58
Citi WBIG Foreign Sov Hdg USD	0.76	6.93	0.90	0.90	4.60	5.64	6.07	6.49	6.33	10.60	1.74	5.82	3.89
Citi WBIG Foreign Sov USD	0.36	10.91	2.78	2.78	6.40	3.85	7.08	7.66	4.05	11.64	-0.35	9.97	6.96
Citi WBIG GBP USD	-0.08	11.92	1.94	1.94	11.32	-1.28	3.19	6.65	4.40	15.09	-20.88	5.75	14.47
Citi WBIG Govt Spnsd/Reg Govt Hdg USD	1.13	3.48	-0.46	-0.46	2.86	4.42	5.38	5.26	5.20	2.82	8.99	6.41	3.36
Citi WBIG Govt Spnsd/Reg Govt USD	0.39	6.93	1.75	1.75	5.15	2.98	6.38	6.58	2.84	4.51	6.06	9.91	6.81
Citi WBIG Govt/Govt Spnsd Hdg USD	0.89	3.46	-0.64	-0.64	1.66	3.50	4.62	4.62	3.56	1.46	9.01	5.79	3.14
Citi WBIG Govt/Govt Spnsd USD	0.34	8.68	0.88	0.88	6.94	3.10	7.17	7.29	4.68	3.04	9.94	10.81	6.29
Citi WBIG Hdg USD	1.17	3.30	-0.33	-0.33	2.41	4.36	5.05	4.96	4.28	4.31	7.19	5.53	3.49
Citi WBIG JPY USD	0.62	13.11	-2.73	-2.73	14.90	8.05	9.59	5.71	17.55	-1.70	27.70	9.46	-0.65
Citi WBIG Jumbo Pfand Hdg USD	1.50	2.38	-1.23	-1.23	0.14	4.10	4.41	4.53	3.37	5.93	6.35	4.39	2.98
Citi WBIG Jumbo Pfand USD	0.10	14.48	4.60	4.60	5.31	0.79	7.45	9.62	-3.16	9.59	2.01	14.23	12.63
Citi WBIG MBS Hdg USD	1.55	3.46	0.61	0.61	4.53	5.92	6.53	5.71	5.50	5.76	8.49	6.99	5.17
Citi WBIG MBS USD	1.55	3.46	0.61	0.61	4.53	5.92	6.53	5.71	5.50	5.76	8.49	6.99	5.17
Citi WBIG NonEUR USD	0.90	5.57	-0.26	-0.26	8.00	5.45	6.99	5.94	9.00	3.72	9.74	8.17	3.99
Citi WBIG NonGBP USD	0.47	7.87	1.22	1.22	6.28	3.93	7.20	7.12	4.38	5.33	8.63	10.02	6.17
Citi WBIG NonJPY USD	0.32	8.31	2.17	2.17	4.87	2.83	6.51	7.34	1.84	7.42	3.31	9.86	8.03
Citi WBIG NonMBS USD	0.35	9.03	1.35	1.35	6.82	3.23	7.08	7.40	4.13	5.76	6.76	10.35	6.80
Citi WBIG NonUSD Hdg USD	1.04	3.07	-0.82	-0.82	0.47	3.68	4.23	4.38	2.85	4.27	6.76	4.31	2.89
Citi WBIG NonUSD USD	0.25	11.44	1.95	1.95	7.76	2.71	7.59	8.35	3.15	6.84	6.48	11.47	8.15
Citi WBIG Oth Coll Covered Hdg USD	0.88	3.71	-0.32	-0.32	-1.70	3.71	3.73	4.62	1.20	7.09	5.16	2.29	1.74
Citi WBIG Oth Coll Covered USD	0.07	14.98	5.50	5.50	3.33	0.41	6.66	9.53	-5.12	10.62	0.89	11.69	11.12
Citi WBIG Oth Govt Spnsd Hdg USD	1.14	3.71	-1.59	-1.59	1.77	4.72	5.13	5.36	6.49	5.68	6.28	4.92	2.95
Citi WBIG Oth Govt Spnsd USD	0.19	11.95	3.05	3.05	6.07	2.07	7.06	8.93	0.95	8.44	2.66	11.63	9.10
Citi WBIG Reg Govt Guaranteed Hdg USD	1.45	2.52	-1.17	-1.17	0.74	4.17	4.61	4.94	3.93	5.28	6.96	4.75	2.64

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Citi WBIG Reg Govt Guaranteed USD	0.13	12.73	4.05	4.05	5.57	1.35	7.20	8.58	-1.94	8.54	3.25	13.09	10.41
Citi WBIG Reg Govt Hdg USD	1.09	3.47	-1.22	-1.22	0.96	4.25	4.78	5.46	5.00	3.99	8.10	4.42	2.37
Citi WBIG Reg Govt USD	0.15	11.62	3.03	3.03	4.67	1.52	7.21	8.62	-0.19	6.89	4.79	12.29	9.85
Citi WBIG SEK USD	0.21	15.00	6.88	6.88	15.51	2.54	8.45	10.03	9.33	9.44	-5.68	7.77	17.24
Citi WBIG Sov Guaranteed Hdg USD	1.30	2.54	-0.21	-0.21	1.03	3.80	4.52	4.67	2.83	3.75	7.66	5.24	2.70
Citi WBIG Sov Guaranteed USD	0.18	9.16	3.26	3.26	4.69	1.71	6.58	7.81	-0.67	6.90	3.44	11.18	9.72
Citi WBIG Sov/Sov Guaranteed Hdg USD	0.86	3.47	-0.66	-0.66	1.54	3.40	4.53	4.53	3.39	1.29	9.01	5.70	3.11
Citi WBIG Sov/Sov Guaranteed USD	0.34	8.93	0.79	0.79	7.12	3.11	7.28	7.41	4.86	2.88	10.46	10.94	6.23
Citi WBIG Supra Hdg USD	1.13	3.56	-0.55	-0.55	2.26	4.51	5.05	4.86	4.98	3.44	8.70	5.65	2.32
Citi WBIG Supra USD	0.20	7.98	2.18	2.18	5.74	1.75	6.05	6.86	2.15	7.33	0.04	9.85	9.13
Citi WBIG USD	0.44	7.82	1.25	1.25	6.49	3.70	7.02	7.09	4.38	5.78	7.08	9.80	6.55
Citi WBIG USD Hdg USD	1.08	4.33	0.33	0.33	4.91	5.20	6.17	5.62	6.11	4.32	7.75	7.36	4.35
Citi WBIG USD USD	1.08	4.33	0.33	0.33	4.91	5.20	6.17	5.62	6.11	4.32	7.75	7.36	4.35
Citi WGBI 1-3 Yr Hdg USD	1.74	1.10	-0.08	-0.08	0.70	2.35	3.72	3.40	1.35	2.06	5.55	6.04	4.34
Citi WGBI 1-3 Yr LCL	-	-	-0.04	-0.04	0.74	2.32	2.92	2.80	1.36	2.09	5.21	4.09	1.95
Citi WGBI 1-3 Yr USD	0.31	7.02	1.13	1.13	5.86	2.42	6.43	6.16	3.16	3.21	8.45	10.79	6.65
Citi WGBI 10 Mkt Hdg EUR	0.06	15.69	-0.66	-0.66	3.23	3.89	4.45	4.52	4.91	-0.03	10.70	5.05	1.25
Citi WGBI 10 Mkt Hdg USD	0.86	3.65	-0.77	-0.77	2.95	3.58	4.87	4.53	4.71	-0.08	10.02	6.48	3.43
Citi WGBI 10 Mkt USD	0.50	8.21	-0.29	-0.29	9.11	4.31	7.63	6.89	8.56	0.87	13.72	10.42	4.63
Citi WGBI 10+ Yr Hdg USD	0.48	7.83	-1.87	-1.87	2.10	4.00	4.34	5.55	5.66	-2.24	13.28	3.41	1.01
Citi WGBI 10+ Yr LCL	-	-	-1.82	-1.82	2.12	4.00	3.73	5.25	5.65	-2.28	13.26	1.87	-0.82
Citi WGBI 10+ Yr USD	0.28	12.39	-0.31	-0.31	8.55	3.16	6.99	8.48	7.29	0.20	10.90	8.99	5.85
Citi WGBI 3-5 Yr Hdg USD	1.32	2.21	-0.43	-0.43	1.37	3.39	4.72	4.21	2.86	2.60	7.96	6.66	3.78
Citi WGBI 3-5 Yr LCL	-	-	-0.38	-0.38	1.41	3.33	3.78	3.44	2.87	2.61	7.51	4.39	1.11
Citi WGBI 3-5 Yr USD	0.42	8.03	0.78	0.78	7.20	3.56	7.67	7.11	5.09	3.74	11.37	11.85	5.88
Citi WGBI 3-7 Yr LCL	-	-	-0.41	-0.41	1.69	3.49	3.94	3.68	3.29	2.45	8.08	4.38	0.86
Citi WGBI 3-7 Yr USD	0.41	8.29	0.81	0.81	7.24	3.58	7.88	7.46	5.19	3.84	11.54	12.06	6.13
Citi WGBI 5+ Yr LCL	-	-	-1.10	-1.10	2.05	3.83	4.04	4.60	4.68	-0.16	11.43	3.23	-0.12
Citi WGBI 5+ Yr USD	0.32	10.71	0.35	0.35	8.11	3.40	7.65	8.21	6.31	1.78	11.98	10.66	5.94
Citi WGBI 5-7 Yr Hdg USD	0.98	3.42	-0.51	-0.51	2.10	3.82	5.15	4.84	3.99	2.18	9.49	6.55	3.19
Citi WGBI 5-7 Yr LCL	-	-	-0.46	-0.46	2.16	3.79	4.22	4.10	4.02	2.19	9.13	4.33	0.41
Citi WGBI 5-7 Yr USD	0.40	8.84	0.87	0.87	7.32	3.63	8.26	8.10	5.35	4.05	11.89	12.41	6.59
Citi WGBI 7-10 Yr Hdg USD	0.73	4.64	-0.62	-0.62	1.98	3.76	5.27	5.06	3.99	1.23	10.94	6.51	2.88
Citi WGBI 7-10 Yr LCL	-	-	-0.57	-0.57	1.96	3.66	4.32	4.26	3.92	1.17	10.47	4.30	0.33
Citi WGBI 7-10 Yr USD	0.36	10.10	0.89	0.89	8.17	3.61	8.13	8.04	5.76	2.43	13.41	11.73	5.54
Citi WGBI CHF	0.34	8.96	-1.20	-1.20	-6.75	0.51	-0.07	0.80	-5.17	-0.40	4.25	2.90	-1.71
Citi WGBI EUR	0.34	8.96	-4.84	-4.84	2.30	7.02	3.95	2.44	12.48	-0.64	16.63	0.07	-5.08
Citi WGBI GBP	0.34	8.96	-1.68	-1.68	1.53	10.82	9.02	6.12	8.48	-8.69	53.53	9.09	-6.92
Citi WGBI Hdg CHF	0.38	15.80	-0.79	-0.79	1.08	2.69	2.81	2.90	2.96	0.43	7.88	2.49	-0.63

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Citi WGBI Hdg USD	0.83	3.51	-0.70	-0.70	1.52	3.34	4.50	4.48	3.36	1.01	9.21	5.71	3.10
Citi WGBI LCL	-	-	-0.65	-0.65	1.55	3.30	3.67	3.85	3.36	1.00	8.90	3.72	0.71
Citi WGBI NonAUD Hdg AUD	0.65	19.42	0.39	0.39	6.19	7.28	7.43	7.41	7.95	3.88	13.41	7.03	3.92
Citi WGBI NonCAD Hdg CAD	0.47	12.27	-0.52	-0.52	2.07	3.69	4.41	4.71	3.76	1.18	9.61	4.94	2.02
Citi WGBI NonDKK Hdg DKK	0.07	15.77	-0.61	-0.61	1.70	4.02	4.34	4.67	3.54	1.93	10.19	4.39	1.03
Citi WGBI NonEUR EUR	0.63	7.81	-6.35	-6.35	4.86	9.10	4.22	1.12	18.71	-3.30	21.35	-1.10	-7.99
Citi WGBI NonEUR Hdg EUR	0.04	16.01	-0.34	-0.34	3.61	3.49	4.48	4.40	4.58	-0.74	10.30	6.00	1.81
Citi WGBI NonGBP GBP	0.37	9.16	-1.73	-1.73	1.33	11.12	9.26	6.18	8.55	-9.23	56.38	9.37	-7.34
Citi WGBI NonGBP Hdg GBP	-0.27	11.17	-0.61	-0.61	1.58	4.03	5.09	5.82	3.42	1.44	11.37	6.22	2.87
Citi WGBI NonJPY Hdg JPY	0.65	14.25	-0.86	-0.86	0.60	2.56	1.83	2.15	3.03	0.30	7.27	-0.09	-2.71
Citi WGBI NonJPY JPY	0.11	10.08	4.48	4.48	-7.54	-4.91	-0.96	3.66	-12.67	7.36	-15.50	4.52	10.02
Citi WGBI NonJPY USD	0.11	10.08	2.24	2.24	4.24	1.07	6.29	8.04	0.25	4.54	4.14	11.48	8.98
Citi WGBI NonSEK Hdg SEK	0.17	16.53	-0.31	-0.31	2.31	3.99	4.13	4.63	3.73	0.99	10.63	3.91	0.34
Citi WGBI NonUSD 1-3 Yr Hdg USD	1.70	1.13	-0.13	-0.13	0.18	2.36	3.57	3.29	0.83	2.59	5.21	5.59	4.48
Citi WGBI NonUSD 1-3 Yr LCL	-	-	-0.07	-0.07	0.24	2.32	2.48	2.47	0.85	2.63	4.75	2.93	1.24
Citi WGBI NonUSD 1-3 Yr USD	0.29	9.81	1.75	1.75	8.50	2.85	7.49	7.22	4.01	4.24	8.99	12.17	7.70
Citi WGBI NonUSD 10 Market USD	0.48	10.09	-0.34	-0.34	11.59	4.87	8.48	7.61	10.13	2.71	13.63	10.94	5.22
Citi WGBI NonUSD 10+ Yr Hdg USD	0.54	6.81	-2.02	-2.02	1.11	3.92	3.85	5.23	4.92	0.08	10.90	1.98	0.80
Citi WGBI NonUSD 10+ Yr LCL	-	-	-1.96	-1.96	1.13	3.92	3.08	4.90	4.90	0.03	10.88	0.12	-1.50
Citi WGBI NonUSD 10+ Yr USD	0.25	12.91	-0.17	-0.17	8.81	2.90	7.13	9.57	6.93	3.02	8.19	8.77	7.09
Citi WGBI NonUSD 3-5 Yr Hdg USD	1.34	1.98	-0.58	-0.58	0.12	3.11	4.31	3.96	1.68	3.63	6.87	5.97	3.83
Citi WGBI NonUSD 3-5 Yr LCL	-	-	-0.52	-0.52	0.18	3.04	3.16	3.01	1.70	3.63	6.32	3.21	0.55
Citi WGBI NonUSD 3-5 Yr USD	0.37	10.00	1.10	1.10	8.43	3.68	8.14	7.53	5.05	5.16	11.09	12.30	6.49
Citi WGBI NonUSD 3-7 Yr LCL	-	-	-0.57	-0.57	0.23	3.15	3.30	3.26	1.91	3.63	6.81	3.21	0.37
Citi WGBI NonUSD 3-7 Yr USD	0.36	10.18	1.19	1.19	8.43	3.69	8.31	7.89	4.99	5.45	11.06	12.48	6.63
Citi WGBI NonUSD 5+ Yr LCL	-	-	-1.29	-1.29	0.70	3.60	3.40	4.16	3.51	1.77	9.50	1.81	-0.62
Citi WGBI NonUSD 5+ Yr USD	0.29	11.77	0.58	0.58	8.55	3.28	7.89	8.74	5.81	4.17	10.27	10.77	6.78
Citi WGBI NonUSD 5-7 Yr Hdg USD	0.99	2.95	-0.76	-0.76	0.22	3.37	4.61	4.52	2.23	3.64	8.12	5.80	3.16
Citi WGBI NonUSD 5-7 Yr LCL	-	-	-0.68	-0.68	0.30	3.35	3.55	3.69	2.26	3.64	7.69	3.21	0.06
Citi WGBI NonUSD 5-7 Yr USD	0.36	10.56	1.37	1.37	8.40	3.72	8.60	8.50	4.86	5.97	11.05	12.76	6.86
Citi WGBI NonUSD 7-10 Yr Hdg USD	0.76	4.04	-0.71	-0.71	0.50	3.49	4.84	4.86	2.54	2.99	9.32	5.70	2.92
Citi WGBI NonUSD 7-10 Yr LCL	-	-	-0.65	-0.65	0.47	3.36	3.69	3.90	2.45	2.93	8.76	3.04	-0.20
Citi WGBI NonUSD 7-10 Yr USD	0.32	11.35	1.21	1.21	8.42	3.53	8.42	8.39	4.93	4.57	12.41	12.05	6.15
Citi WGBI NonUSD Hdg USD	0.87	3.19	-0.89	-0.89	0.45	3.21	4.15	4.26	2.48	2.38	8.01	4.88	3.10
Citi WGBI NonUSD LCL	-	-	-0.83	-0.83	0.48	3.16	3.12	3.47	2.47	2.36	7.62	2.39	0.10
Citi WGBI NonUSD USD	0.31	10.76	0.97	0.97	8.51	3.25	7.84	8.07	5.21	4.39	10.11	11.45	6.94
Citi WGBI USD	0.34	8.96	0.66	0.66	7.29	3.16	7.31	7.40	5.17	2.55	10.89	10.95	6.12
Citi World Government Bond CAD	0.34	8.96	-1.46	-1.46	2.87	1.34	3.48	2.35	-0.32	-12.91	38.70	-5.90	5.71
Compound Growth @ 1% TR	-0.46	12.26	0.25	0.25	1.00	1.14	1.08	1.04	1.08	1.33	1.00	1.00	1.00

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Compound Growth @ 10% TR	0.23	12.36	2.41	2.41	10.00	10.15	10.09	10.04	10.88	9.57	10.00	10.00	10.00
Compound Growth @ 11% TR	0.30	12.37	2.64	2.64	11.00	11.15	11.09	11.05	11.97	10.49	11.00	11.00	11.00
Compound Growth @ 12% TR	0.37	12.38	2.87	2.87	12.00	12.15	12.09	12.05	13.06	11.40	12.00	12.00	12.00
Compound Growth @ 2% TR	-0.38	12.27	0.50	0.50	2.00	2.14	2.08	2.04	2.17	2.25	2.00	2.00	2.00
Compound Growth @ 3% TR	-0.30	12.28	0.74	0.74	3.00	3.14	3.08	3.04	3.25	3.17	3.00	3.00	3.00
Compound Growth @ 4% TR	-0.23	12.29	0.99	0.99	4.00	4.14	4.08	4.04	4.34	4.08	4.00	4.00	4.00
Compound Growth @ 5% TR	-0.15	12.30	1.23	1.23	5.00	5.14	5.09	5.04	5.43	5.00	5.00	5.00	5.00
Compound Growth @ 6% TR	-0.07	12.31	1.47	1.47	6.00	6.14	6.09	6.04	6.52	5.92	6.00	6.00	6.00
Compound Growth @ 7% TR	0.00	12.32	1.71	1.71	7.00	7.15	7.09	7.04	7.60	6.83	7.00	7.00	7.00
Compound Growth @ 8% TR	0.08	12.33	1.94	1.94	8.00	8.15	8.09	8.04	8.69	7.75	8.00	8.00	8.00
Compound Growth @ 9% TR	0.15	12.34	2.18	2.18	9.00	9.15	9.09	9.04	9.79	8.66	9.00	9.00	9.00
Credit Suisse HY USD	0.75	15.75	3.77	3.77	13.64	11.66	8.54	8.99	14.42	54.22	-26.17	2.65	11.92
Credit Suisse Leveraged Loan USD	0.58	12.83	2.65	2.65	8.19	7.32	4.53	4.90	9.98	44.87	-28.75	1.88	7.33
DJ Asia/Pacific Developed TR USD	0.10	22.84	-2.04	-2.04	7.40	0.13	0.06	5.72	16.41	25.08	-36.31	6.23	10.53
DJ Composite All REIT TR USD	0.26	37.46	6.36	6.36	23.82	2.79	0.84	10.74	27.27	28.40	-38.07	-17.70	34.40
DJ Composite Average PR USD	0.09	20.51	4.84	4.84	14.93	0.25	2.29	3.29	13.08	15.57	-29.77	6.63	13.27
DJ Composite Average TR USD	0.23	20.45	5.50	5.50	18.05	3.16	4.95	5.79	16.22	19.35	-27.94	8.88	15.71
DJ Conservative TR USD	0.75	6.62	1.24	1.24	8.25	5.38	5.68	6.39	8.53	10.83	-3.06	6.48	6.52
DJ Credit Suisse Cnvtbl Arbtrg USD	0.47	13.82	3.20	10.95	10.95	3.80	6.09	6.04	10.95	47.35	-31.59	5.17	14.30
DJ Credit Suisse ED Distressed USD	0.40	8.16	4.43	10.26	10.26	1.98	5.84	9.85	10.26	20.95	-20.48	8.35	15.58
DJ Credit Suisse ED Mul-Strtg USD	0.74	8.42	7.09	14.36	14.36	4.73	9.33	9.23	14.36	19.94	-16.25	16.82	16.38
DJ Credit Suisse ED Risk Arbtrg USD	0.80	4.36	-0.93	3.17	3.17	3.78	5.63	4.74	3.17	12.00	-3.27	8.77	8.15
DJ Credit Suisse Em Mkts USD	0.06	13.36	3.36	11.34	11.34	0.25	7.86	10.92	11.34	30.03	-30.41	20.26	20.49
DJ Credit Suisse Eqt Mkt Neutr USD	-0.52	24.21	0.11	-0.85	-0.85	-14.92	-5.65	0.61	-0.85	4.05	-40.32	9.27	11.15
DJ Credit Suisse Event Driven USD	0.63	8.08	5.95	12.63	12.63	3.71	7.88	9.34	12.63	20.38	-17.74	13.20	15.73
DJ Credit Suisse Fxd IncmArbtrg USD	0.16	11.82	2.48	12.51	12.51	0.67	2.86	4.32	12.51	27.41	-28.82	3.83	8.66
DJ Credit Suisse Global Macro USD	0.47	7.27	3.79	13.47	13.47	6.48	9.97	11.81	13.47	11.55	-4.62	17.36	13.53
DJ Credit Suisse Long Shrt Eqt USD	0.29	10.20	5.98	9.28	9.28	1.56	6.37	6.36	9.28	19.47	-19.76	13.66	14.38
DJ Credit Suisse Multi-Strategy USD	0.34	8.85	4.07	9.29	9.29	1.32	5.58	6.95	9.29	24.62	-23.63	10.10	14.54
DJ Europe/Canada TR USD	0.05	28.48	6.57	6.57	14.97	-2.28	3.37	7.19	7.64	40.33	-46.82	14.82	33.41
DJ Gbl Select RESI TR USD	0.13	33.36	3.60	3.60	23.10	-1.04	0.97	11.46	24.94	35.92	-46.70	-10.69	42.44
DJ Global Stock CMAC TR USD	0.29	25.17	5.47	5.47	18.87	4.70	4.26	7.59	19.43	38.99	-40.69	8.66	18.08
DJ Global Technology TR USD	0.35	26.36	2.51	2.51	12.55	6.43	4.25	2.39	13.11	62.24	-44.55	12.28	10.93
DJ Industrial Average PR USD	0.09	20.07	6.41	6.41	13.48	0.15	2.09	2.23	11.02	18.82	-33.84	6.43	16.29
DJ Industrial Average TR USD	0.23	20.00	7.07	7.07	16.51	3.12	4.87	4.73	14.06	22.68	-31.93	8.88	19.05
DJ Moderate TR USD	0.35	15.60	3.28	3.28	13.48	4.73	4.94	7.00	13.95	23.79	-24.75	8.02	11.91
DJ Moderately Aggressive TR USD	0.31	20.33	4.38	4.38	16.10	4.79	4.63	7.30	16.63	31.31	-33.17	8.33	15.13
DJ Moderately Conservative TR USD	0.43	11.16	2.22	2.22	10.81	4.71	5.16	6.57	11.22	17.16	-15.27	7.47	8.28
DJ Style US Growth Large Cap TR USD	0.24	21.34	3.84	3.84	13.26	3.39	2.95	0.86	12.46	38.56	-39.43	12.02	7.50

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
DJ Style US Growth Mid Cap TR USD	0.40	25.81	9.13	9.13	31.85	7.63	5.63	6.35	30.47	37.59	-43.91	17.01	10.71
DJ Style US Growth Small Cap TR USD	0.44	26.45	9.14	9.14	26.52	8.83	4.94	6.04	25.45	34.00	-36.98	12.38	9.07
DJ Style US Value Large Cap TR USD	0.08	21.17	6.60	6.60	14.32	-0.01	1.80	3.70	13.03	14.12	-33.62	2.57	22.35
DJ Style US Value Mid Cap TR USD	0.40	27.60	7.51	7.51	19.89	7.95	3.37	9.07	22.03	40.81	-37.64	-6.98	16.81
DJ Style US Value Small Cap TR USD	0.44	32.09	6.67	6.67	21.22	9.99	3.43	10.28	26.11	45.43	-36.75	-11.77	20.95
DJ Target 2005 TR USD	0.61	7.67	1.34	1.34	8.54	4.98	5.59	6.43	8.90	11.89	-5.47	6.84	7.14
DJ Target 2010 TR USD	0.46	9.36	1.63	1.63	9.29	4.45	5.27	6.48	9.71	14.11	-10.81	7.73	7.90
DJ Target 2015 TR USD	0.38	11.47	2.09	2.09	10.45	4.25	4.97	6.57	10.94	17.32	-16.65	7.78	9.49
DJ Target 2020 TR USD	0.33	13.99	2.65	2.65	11.86	4.14	4.71	6.79	12.42	20.95	-22.31	8.11	11.85
DJ Target 2025 TR USD	0.31	16.78	3.32	3.32	13.53	4.26	4.57	7.01	14.12	25.36	-27.61	8.31	13.75
DJ Target 2030 TR USD	0.30	19.34	3.95	3.95	15.06	4.37	4.45	7.18	15.67	29.50	-32.02	8.43	15.26
DJ Target 2035 TR USD	0.29	21.32	4.47	4.47	16.29	4.48	4.36	7.31	16.89	32.71	-35.15	8.48	16.25
DJ Target 2040 TR USD	0.29	22.48	4.80	4.80	17.10	4.61	4.36	7.38	17.67	34.64	-36.80	8.48	16.64
DJ Target 2045 TR USD	0.30	22.72	4.93	4.93	17.41	4.74	4.43	7.41	17.95	35.09	-37.03	8.46	16.64
DJ Target 2050 TR USD	0.30	22.72	4.93	4.93	17.41	4.74	4.43	7.41	17.95	35.09	-37.03	8.47	16.64
DJ Target Today TR USD	0.75	6.63	1.24	1.24	8.25	5.38	5.68	6.39	8.53	10.83	-3.06	6.48	6.52
DJ Transportation Average PR USD	0.25	28.05	3.78	3.78	21.15	3.47	3.02	6.70	24.57	15.90	-22.61	0.23	8.68
DJ Transportation Average TR USD	0.31	28.00	4.19	4.19	23.22	5.42	4.66	8.17	26.74	18.58	-21.41	1.43	9.81
DJ UBS Commodity TR USD	-0.13	23.39	4.45	4.45	28.49	-5.20	2.57	7.07	16.83	18.91	-35.65	16.23	2.07
DJ UBS Energy TR USD	-0.70	33.75	6.92	6.92	4.28	-25.46	-16.86	-2.27	-10.55	-5.30	-47.33	20.69	-41.41
DJ UBS Industrial Metals TR USD	0.04	30.46	0.22	0.22	9.77	-3.12	7.38	13.72	16.24	79.98	-48.27	-9.86	72.35
DJ UBS Precious Metals TR USD	0.82	24.56	6.03	6.03	47.79	19.11	20.85	19.58	42.66	29.20	-4.06	25.96	27.11
DJ US Banks PR USD	-0.13	44.07	0.67	0.67	-3.85	-14.26	-14.68	-	10.39	-2.86	-47.85	-28.19	13.54
DJ US Basic Materials TR USD	0.32	35.00	5.90	5.90	30.81	5.44	10.27	10.99	31.73	65.51	-50.82	32.86	17.63
DJ US Biotechnology TR USD	0.37	21.20	5.47	5.47	4.04	6.24	3.55	5.43	6.92	5.13	3.75	0.23	-2.45
DJ US Broad Stock Market PR USD	0.16	22.47	5.91	5.91	15.53	1.50	1.23	2.65	15.23	25.55	-38.52	4.01	13.75
DJ US Broad Stock Market TR USD	0.25	22.46	6.37	6.37	17.67	3.65	3.26	4.51	17.40	28.43	-37.13	5.87	15.79
DJ US Completion Float Adjusted TR USD	0.44	26.09	7.91	7.91	26.39	8.85	5.23	8.88	28.62	37.43	-39.03	5.39	15.28
DJ US Conservative TR USD	1.03	5.65	1.42	1.42	7.60	6.33	5.82	5.98	8.72	11.04	-1.91	5.69	6.04
DJ US Consumer Goods TR USD	0.38	18.15	3.18	3.18	15.24	5.94	7.05	7.43	19.50	23.86	-25.69	9.69	14.91
DJ US Consumer Svcs TR USD	0.46	23.31	4.75	4.75	17.56	8.69	4.13	3.46	23.72	33.68	-30.82	-7.18	14.36
DJ US Financial TR USD	-0.08	34.44	3.28	3.28	5.22	-8.13	-8.62	-0.45	12.72	17.11	-50.40	-17.66	19.42
DJ US Health Care TR USD	0.36	17.99	6.25	6.25	6.44	5.43	3.56	3.10	4.52	21.71	-22.80	8.36	6.88
DJ US Industrials TR USD	0.25	28.80	9.19	9.19	24.71	3.56	4.52	5.68	26.02	26.07	-39.55	13.57	13.87
DJ US Internet PR USD	0.30	31.13	-1.11	-1.11	5.40	5.08	3.65	-	0.06	86.22	-53.51	30.57	-2.08
DJ US Mobile Tele PR USD	0.04	42.98	1.92	1.92	20.70	-7.44	-18.47	-	26.20	32.10	-72.49	-17.64	2.96
DJ US Moderate TR USD	0.46	15.02	4.26	4.26	14.46	6.36	4.82	6.22	15.23	22.59	-22.60	4.87	10.19
DJ US Moderately Aggressive TR USD	0.39	19.97	5.71	5.71	17.74	6.48	4.37	6.26	18.31	28.84	-30.67	4.31	12.44
DJ US Moderately Conservative TR USD	0.57	10.28	2.76	2.76	10.87	5.95	5.12	5.97	11.86	16.65	-13.81	5.23	7.45

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
DJ US Oil Equip&Svcs PR USD	0.23	39.83	16.79	16.79	45.50	1.41	6.44	-	26.32	63.74	-59.61	44.08	12.86
DJ US Oil&Gas TR USD	0.27	25.75	17.18	17.18	39.59	4.05	9.94	12.16	19.70	17.26	-35.77	34.84	22.77
DJ US Pharmaceuticals PR USD	0.13	16.96	1.88	1.88	-0.06	1.23	0.09	-	-1.37	14.80	-21.08	1.61	11.27
DJ US Platinum&Precious Metal PR USD	0.33	84.25	-19.36	-19.36	66.00	-4.64	-4.01	-	82.20	124.44	-57.89	-22.66	7.95
DJ US Real Estate TR USD	0.25	38.83	7.20	7.20	24.28	2.30	0.53	10.46	26.93	30.81	-40.07	-18.15	35.50
DJ US Select Dividend TR USD	0.17	23.53	5.68	5.68	18.03	1.63	1.09	6.28	18.32	11.13	-30.97	-5.16	19.56
DJ US Select REIT TR USD	0.24	41.37	6.70	6.70	24.44	1.48	0.66	11.25	28.07	28.46	-39.20	-17.55	35.97
DJ US Select RESI TR USD	0.24	41.58	6.66	6.66	24.40	1.37	0.59	11.09	28.47	29.01	-39.83	-17.66	35.68
DJ US Semiconductors PR USD	0.29	31.09	3.29	3.29	13.04	4.64	-0.67	-1.33	12.12	63.42	-49.96	8.26	-6.10
DJ US Stock CMAC TR USD	0.36	24.95	7.15	7.15	21.12	6.52	3.89	6.29	21.52	35.26	-37.93	3.77	14.53
DJ US Target 2010 TR USD	0.63	8.38	1.95	1.95	8.91	5.50	5.06	5.81	10.09	13.96	-9.86	5.59	6.99
DJ US Target 2015 TR USD	0.52	10.58	2.56	2.56	10.39	5.49	4.77	5.89	11.54	16.75	-15.02	5.33	8.59
DJ US Target 2020 TR USD	0.44	13.27	3.41	3.41	12.43	5.61	4.51	5.97	13.44	19.99	-20.31	5.07	10.15
DJ US Target 2025 TR USD	0.41	16.22	4.31	4.31	14.52	5.87	4.36	6.06	15.44	23.85	-25.30	4.74	11.49
DJ US Target 2030 TR USD	0.38	18.91	5.14	5.14	16.43	6.03	4.17	6.11	17.22	27.31	-29.54	4.43	12.54
DJ US Target 2035 TR USD	0.37	20.98	5.82	5.82	17.97	6.17	4.05	6.16	18.62	29.98	-32.57	4.18	13.23
DJ US Target 2040 TR USD	0.37	22.20	6.27	6.27	18.97	6.33	4.04	6.20	19.52	31.59	-34.17	4.04	13.50
DJ US Target 2045 TR USD	0.37	22.46	6.43	6.43	19.36	6.47	4.11	6.24	19.83	31.97	-34.40	4.02	13.50
DJ US Target 2050 TR USD	0.37	22.46	6.43	6.43	19.36	6.47	4.11	6.24	19.83	31.97	-34.40	4.02	13.50
DJ US Target Today TR USD	1.03	5.65	1.42	1.42	7.60	6.33	5.82	5.98	8.72	11.04	-1.91	5.69	6.04
DJ US Technology TR USD	0.45	25.50	3.47	3.47	14.31	9.10	5.82	3.09	12.58	64.48	-42.87	15.70	10.10
DJ US Telecom TR USD	0.18	20.58	4.87	4.87	28.17	2.14	3.54	-0.26	17.74	9.85	-32.93	10.04	36.83
DJ US Total Float Adjusted TR USD	0.26	22.50	6.37	6.37	17.73	3.69	3.18	4.56	17.49	28.57	-37.23	5.62	15.77
DJ US Total Full Cap PR USD	0.17	22.55	5.62	5.62	15.42	1.73	1.30	2.80	15.59	26.52	-38.68	3.94	13.90
DJ US Total Full Cap TR USD	0.26	22.54	6.06	6.06	17.50	3.83	3.27	4.62	17.70	29.35	-37.34	5.73	15.88
DJ US TSM Large Cap Growth PR USD	0.29	22.68	5.55	5.55	16.55	4.51	3.38	2.42	15.90	35.76	-38.23	9.96	8.11
DJ US TSM Large Cap Growth TR USD	0.34	22.68	5.79	5.79	17.67	5.68	4.46	3.40	17.03	37.40	-37.49	10.97	9.14
DJ US TSM Large Cap PR USD	0.12	21.84	5.58	5.58	14.28	0.61	0.94	1.97	13.84	24.07	-38.48	4.47	13.52
DJ US TSM Large Cap TR USD	0.22	21.82	6.07	6.07	16.49	2.81	3.02	3.88	16.07	26.98	-37.06	6.40	15.62
DJ US TSM Large Cap Value PR USD	-0.06	21.83	5.59	5.59	12.19	-3.20	-1.56	1.49	11.97	13.29	-38.81	-0.93	18.68
DJ US TSM Large Cap Value TR USD	0.09	21.78	6.30	6.30	15.36	-0.05	1.46	4.30	15.16	17.21	-36.62	1.84	21.87
DJ US TSM Mid Cap Growth PR USD	0.54	27.70	11.35	11.35	31.98	12.23	7.41	9.74	27.56	54.49	-42.05	10.72	11.03
DJ US TSM Mid Cap Growth TR USD	0.56	27.71	11.49	11.49	32.66	12.92	8.02	10.24	28.21	55.55	-41.64	11.24	11.57
DJ US TSM Mid Cap PR USD	0.42	26.66	9.14	9.14	24.78	8.22	4.33	7.76	23.59	41.77	-39.99	4.21	11.95
DJ US TSM Mid Cap TR USD	0.48	26.68	9.48	9.48	26.53	10.11	6.00	9.44	25.39	44.56	-38.86	5.58	13.51
DJ US TSM Mid Cap Value PR USD	0.25	26.07	6.27	6.27	16.13	3.56	0.62	5.16	18.76	27.62	-36.99	-3.61	13.04
DJ US TSM Mid Cap Value TR USD	0.37	26.11	6.86	6.86	19.04	6.82	3.51	7.99	21.88	32.04	-34.80	-1.29	15.71
DJ US TSM Small Cap Growth PR USD	0.53	29.56	10.83	10.83	33.97	12.44	6.03	9.08	31.61	46.63	-41.57	7.70	13.37
DJ US TSM Small Cap Growth TR USD	0.55	29.56	10.91	10.91	34.33	12.93	6.46	9.46	31.97	47.38	-41.26	8.05	13.78

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
DJ US TSM Small Cap PR USD	0.44	28.85	8.45	8.45	25.97	9.25	3.95	8.46	27.04	39.39	-38.88	0.60	15.41
DJ US TSM Small Cap TR USD	0.49	28.87	8.73	8.73	27.47	10.99	5.51	10.01	28.61	41.93	-37.76	1.90	16.98
DJ US TSM Small Cap Value PR USD	0.33	28.72	5.82	5.82	17.61	5.91	1.72	7.61	22.17	32.58	-35.95	-6.30	17.34
DJ US TSM Small Cap Value TR USD	0.43	28.75	6.33	6.33	20.22	8.91	4.42	10.31	24.98	36.83	-33.92	-4.13	20.04
DJ US Utilities TR USD	0.01	17.10	3.97	3.97	14.65	-0.83	4.76	3.52	7.80	12.58	-30.25	17.76	21.28
DJ Utilities Average PR USD	-0.24	16.54	1.99	1.99	9.04	-4.82	1.21	0.80	1.75	7.35	-30.38	16.59	12.75
DJ Utilities Average TR USD	0.02	16.52	3.10	3.10	14.00	-0.59	5.20	4.78	6.46	12.47	-27.84	20.11	16.63
DJLATixx MEX Bank Bank 24hrs	0.14	13.54	1.11	1.11	5.27	5.22	6.21	7.67	5.39	5.82	5.32	7.66	7.86
DJLATixx MEX Corp MCorp12Months 24hrs	-0.19	13.22	0.00	0.00	0.00	0.75	1.94	-	0.00	0.00	4.31	3.96	3.03
DJLATixx MEX Corp MCorp12Months+ 24hrs	0.25	14.77	-0.14	-0.14	6.07	6.90	8.03	-	9.84	9.53	4.47	8.42	10.76
DJLATixx MEX Gov Gov 24hrs	0.26	14.00	-0.41	-0.41	5.31	7.03	7.78	8.94	8.41	8.11	8.45	6.74	9.72
EURO STOXX 50 NR USD	-0.08	32.92	10.51	10.51	7.50	-7.30	0.65	3.81	-9.13	29.69	-45.24	21.51	31.97
EURO STOXX Large NR USD	-0.09	32.66	10.00	10.00	9.94	-7.55	0.66	4.22	-5.72	29.66	-47.22	20.99	35.04
EURO STOXX Mid NR USD	0.00	33.13	8.97	8.97	12.53	-5.05	2.46	9.65	2.73	38.16	-47.61	11.59	47.30
EURO STOXX NR USD	-0.07	32.73	9.83	9.83	10.69	-6.96	1.08	5.27	-3.98	31.73	-47.33	18.95	37.52
EURO STOXX Small NR USD	0.10	35.81	9.46	9.46	16.99	-2.35	4.31	11.38	7.33	52.23	-49.04	7.71	48.68
EURO STOXX TMI Growth NR USD	-0.07	29.78	6.35	6.35	18.42	-5.90	1.82	3.78	9.71	22.62	-46.37	-	30.62
EURO STOXX TMI Large Growth NR USD	-0.10	29.13	5.77	5.77	17.98	-6.71	1.36	2.78	8.85	17.57	-45.43	25.44	27.40
EURO STOXX TMI Large Value NR USD	-0.14	36.00	13.14	13.14	3.09	-10.45	-0.09	5.40	-15.54	37.16	-49.86	22.43	41.93
EURO STOXX TMI Mid Growth NR USD	-0.06	33.15	8.49	8.49	18.30	-6.93	0.67	6.36	10.58	29.41	-50.64	9.67	41.12
EURO STOXX TMI Mid Value NR USD	0.07	37.17	10.63	10.63	9.75	-3.69	4.04	12.59	-1.58	57.01	-50.31	13.25	53.34
EURO STOXX TMI NR USD	-0.06	32.84	9.80	9.80	10.96	-6.76	1.10	5.51	-3.46	32.77	-47.59	18.26	37.82
EURO STOXX TMI Small Growth NR USD	0.17	35.16	6.59	6.59	21.00	0.04	6.34	9.34	14.09	62.82	-50.65	13.53	51.72
EURO STOXX TMI Small Value NR USD	0.04	40.78	8.27	8.27	5.53	-6.13	0.45	12.20	0.33	63.79	-53.62	4.43	43.06
EURO STOXX TMI Value NR USD	-0.10	36.13	12.60	12.60	4.01	-9.32	0.55	6.91	-13.33	40.89	-50.10	21.18	42.95
Euronext AEX All Share TR EUR	-0.01	33.49	3.22	3.22	9.57	-1.92	-0.45	3.06	10.71	42.63	-49.46	8.16	20.14
Euronext BEL 20 Private TR EUR	-0.20	33.69	3.33	3.33	3.03	-8.08	-5.05	1.99	5.23	34.84	-52.24	-3.86	26.47
Euronext Paris CAC 40 NR EUR	-0.02	31.88	4.86	4.86	3.41	-1.78	-2.00	0.11	-0.42	27.57	-40.33	4.16	20.87
Euronext Paris CAC Mid 60 NR EUR	0.23	32.78	5.05	5.05	17.31	6.47	3.43	-	20.95	42.55	-40.46	-0.05	32.08
FSE DAX TR EUR	0.11	31.87	1.84	1.84	14.43	2.52	3.36	1.91	16.06	23.85	-40.37	22.29	21.98
FTSE 100 TR GBP	0.02	25.36	1.10	1.10	7.44	5.10	3.53	4.01	12.62	27.33	-28.33	7.36	14.43
FTSE 250 Ex Investment Trust TR GBP	0.19	31.04	0.67	0.67	17.23	8.85	6.54	10.16	28.41	52.79	-38.42	-3.69	32.12
FTSE 250 TR GBP	0.16	30.29	0.69	0.69	16.72	8.17	6.19	9.69	27.40	50.64	-38.15	-2.46	30.21
FTSE 350 High Yield TR GBP	-0.08	24.52	2.36	2.36	6.56	2.78	0.52	4.52	6.19	18.82	-26.69	1.18	14.92
FTSE 350 TR GBP	0.04	25.73	1.05	1.05	8.58	5.42	3.84	4.73	14.39	29.67	-29.53	5.89	16.62
FTSE Advanced Emerging TR USD	0.33	33.61	0.10	0.10	17.94	5.86	11.30	16.81	19.38	85.52	-49.43	32.92	25.42
FTSE All Emerging NR USD	0.30	32.20	1.14	1.14	18.04	4.85	11.30	-	19.60	82.15	-53.03	-	-
FTSE All Small TR GBP	0.11	32.57	0.63	0.63	15.32	6.17	1.23	5.17	19.76	57.58	-43.37	-10.05	20.40
FTSE All World TR USD	0.15	24.59	4.47	4.47	14.54	1.08	3.79	5.83	13.18	36.18	-41.76	12.74	22.19

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
FTSE AllSh Consumer Goods TR GBP	0.22	20.96	0.03	0.03	9.25	10.68	10.23	11.59	17.78	28.03	-16.62	14.06	20.31
FTSE AllSh Financials TR GBP	-0.22	37.27	1.03	1.03	3.67	-7.32	-7.17	-0.28	7.99	29.99	-47.90	-13.76	20.58
FTSE AllSh Health Care TR GBP	0.34	19.23	0.66	0.66	3.11	13.01	2.32	3.65	3.69	11.03	9.01	-5.92	-2.02
FTSE AllSh Industrials TR GBP	0.17	26.94	2.01	2.01	18.22	8.98	6.11	8.24	28.20	30.49	-28.39	0.01	23.60
FTSE AllSh Technology TR GBP	0.72	30.47	8.02	8.02	26.26	27.97	10.56	-5.53	34.67	78.91	-30.99	-5.09	1.59
FTSE AllSh Telecommunications TR GBP	0.18	22.88	4.79	4.79	22.80	9.42	11.21	2.94	22.22	10.08	-25.33	27.20	24.36
FTSE AllSh TR GBP	0.04	25.82	1.03	1.03	8.72	5.38	3.71	4.68	14.51	30.12	-29.93	5.32	16.75
FTSE AllSh Utilities TR GBP	0.04	22.85	1.75	1.75	17.41	6.23	9.05	10.69	15.56	5.27	-13.51	10.81	40.30
FTSE Australia TR USD	0.32	33.30	4.45	4.45	16.06	5.66	11.26	17.70	15.45	76.55	-50.82	30.18	32.50
FTSE Austria TR USD	0.00	48.17	5.80	5.80	19.85	-11.20	-3.95	14.06	13.75	64.69	-68.17	4.78	39.32
FTSE AW Americas TR USD	0.23	22.77	5.61	5.61	15.72	3.06	3.95	4.59	15.47	32.36	-38.18	9.12	16.86
FTSE AW Asean TR USD	0.49	29.68	2.10	2.10	29.36	11.05	18.03	17.03	34.54	76.82	-47.42	41.99	40.47
FTSE AW Asia Pacific TR USD	0.20	25.17	-0.48	-0.48	12.56	2.39	4.16	7.95	18.36	40.70	-42.27	16.99	17.67
FTSE AW Dv AP Ex JPN TR USD	0.36	30.11	3.87	3.87	20.71	6.79	12.84	15.15	19.88	69.84	-50.17	36.92	35.88
FTSE AW Dv AP TR USD	0.15	23.38	-0.45	-0.45	10.60	1.24	1.56	6.06	17.57	27.64	-37.30	8.43	13.73
FTSE AW Dv Europe Asia Pac TR USD	0.05	26.54	3.92	3.92	12.36	-1.85	2.50	6.34	9.12	33.90	-43.23	12.85	27.64
FTSE AW Dv Europe TR USD	0.01	28.83	6.73	6.73	13.46	-3.32	2.90	-	4.40	37.34	-45.93	14.88	34.91
FTSE AW Dv Ex US NR USD	0.05	26.49	4.12	4.12	12.41	-1.73	2.61	-	9.39	34.80	-	-	-
FTSE AW Dv TR USD	0.12	23.89	4.96	4.96	14.04	0.56	2.92	4.99	12.28	31.35	-40.26	10.04	21.24
FTSE AW Eurobloc TR USD	-0.04	32.92	10.02	10.02	11.57	-6.18	2.00	5.82	-3.52	32.97	-46.73	20.55	37.95
FTSE AW Europe Pacific TR USD	0.08	27.05	3.60	3.60	13.38	-1.05	3.52	7.18	10.64	39.50	-45.15	16.05	28.26
FTSE AW Europe TR USD	0.02	29.12	7.05	7.05	14.02	-3.32	2.97	6.66	4.93	38.73	-46.99	15.47	35.15
FTSE AW Ex US TR USD	0.12	27.34	3.54	3.54	13.98	-0.05	4.57	8.25	11.86	43.33	-45.26	18.17	28.10
FTSE AW Greater China TR USD	0.30	28.75	-0.10	-0.10	16.63	4.99	12.71	10.04	15.78	69.56	-48.80	39.73	40.43
FTSE AW Latin America TR USD	0.34	34.90	1.34	1.34	14.99	6.15	17.26	22.70	15.90	104.67	-50.86	50.61	44.42
FTSE AW Middle East&Africa TR USD	0.46	29.18	-3.38	-3.38	15.26	10.13	8.87	19.65	26.78	54.28	-37.28	24.25	18.08
FTSE AW Nordic TR USD	0.19	34.91	6.13	6.13	26.85	0.93	7.21	10.44	27.39	54.10	-53.66	21.06	39.97
FTSE AW North America TR USD	0.22	22.29	5.95	5.95	15.79	2.87	3.31	4.04	15.45	28.99	-37.41	7.43	15.95
FTSE AW Secondary Emerging TR USD	0.28	31.85	2.13	2.13	18.45	4.22	12.14	19.97	20.18	80.83	-57.20	49.26	48.18
FTSE Belgium/Luxembourg TR USD	-0.16	35.40	5.69	5.69	6.37	-11.37	-3.23	6.44	0.01	64.32	-60.82	1.00	36.98
FTSE Brazil TR USD	0.33	38.90	2.85	2.85	10.35	5.59	19.14	24.52	7.38	128.69	-55.69	79.15	47.36
FTSE Canada TR USD	0.31	30.85	7.59	7.59	20.15	5.24	9.64	14.26	18.71	55.82	-45.43	31.37	20.12
FTSE Chile TR USD	0.65	26.62	-7.22	-7.22	37.82	15.21	21.04	20.30	48.18	87.16	-33.48	23.46	31.99
FTSE China 25 PR HKD	0.14	31.30	3.60	3.60	6.60	-0.25	12.29	15.02	0.90	50.66	-50.80	53.62	80.40
FTSE China TR USD	0.37	33.40	2.82	2.82	12.26	7.22	18.45	22.24	7.91	71.98	-52.06	63.89	98.34
FTSE Colombia TR USD	0.85	33.95	0.23	0.23	29.40	26.35	15.38	39.99	43.24	79.35	-27.00	13.79	13.65
FTSE Czech Republic TR USD	0.03	35.10	16.08	16.08	16.83	-4.64	11.67	29.30	1.12	21.45	-37.79	57.26	36.77
FTSE Denmark TR USD	0.26	30.89	9.39	9.39	32.23	3.47	12.05	13.86	33.95	46.66	-47.86	27.11	32.33
FTSE Developed Large Cap Ex US TR USD	0.06	26.44	4.22	4.22	12.21	-1.44	3.00	-	8.85	35.15	-43.24	15.05	26.31

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
FTSE Developed Small Cap Ex US TR USD	0.22	29.25	4.14	4.14	24.41	2.44	4.60	-	25.15	51.92	-49.34	7.22	31.79
FTSE Dv Ex North America TR USD	0.05	26.46	3.87	3.87	12.22	-1.81	2.53	-	9.11	34.03	-43.18	12.85	27.64
FTSE Dv Ex US TR USD	0.07	26.53	4.20	4.20	12.89	-1.27	3.03	6.84	9.85	35.44	-43.33	13.94	27.17
FTSE Dvlp All Cap Ex US Liquid NR USD	0.06	26.76	4.11	4.11	13.68	-1.44	2.73	-	10.99	36.15	-44.34	12.78	27.43
FTSE Dvlp All Cap Ex US Liquid PR USD	-0.04	26.61	3.49	3.49	10.92	-4.13	0.14	-	8.31	32.21	-45.96	10.35	24.74
FTSE Dvlp Small Cap Ex US Liquid NR USD	0.18	29.25	4.10	4.10	24.38	1.36	3.95	-	24.92	49.52	-50.09	-	-
FTSE Dvlp Small Cap Ex US Liquid TR USD	0.20	29.28	4.17	4.17	24.78	1.73	4.28	-	25.32	50.13	-	-	-
FTSE Egypt TR USD	-0.31	40.58	-23.67	-23.67	-23.13	-18.80	-1.71	21.78	12.79	48.96	-56.98	44.95	19.51
FTSE Emerging Asia Pacific TR USD	0.30	31.71	-0.59	-0.59	17.89	5.16	11.45	15.51	20.40	78.79	-52.91	41.90	31.35
FTSE Emerging Europe TR USD	0.09	40.66	12.20	12.20	23.71	-4.19	2.94	20.34	16.20	81.00	-67.11	26.88	39.34
FTSE Emerging Latin America TR USD	0.34	34.90	1.34	1.34	14.99	6.15	17.26	22.70	15.90	104.67	-50.86	50.61	44.42
FTSE Emerging TR USD	0.30	32.21	1.14	1.14	18.26	5.08	11.54	17.71	19.82	82.56	-52.89	39.73	33.13
FTSE EPRA/NAREIT Developed NR USD	0.08	32.36	2.90	2.90	18.58	-2.43	0.18	-	19.63	37.13	-48.16	-7.39	41.81
FTSE EPRA/NAREIT Dvlp Asia PR USD	-0.06	31.50	-4.30	-4.30	8.44	-6.37	-1.52	5.82	13.23	37.82	-54.43	11.67	32.15
FTSE EPRA/NAREIT Dvlp Asia TR USD	0.06	31.52	-3.61	-3.61	12.04	-2.73	1.99	9.73	17.21	43.43	-52.48	14.80	36.80
FTSE EPRA/NAREIT Dvlp Eur PR EUR	-0.22	34.78	2.32	2.32	11.01	-9.51	-9.91	2.05	11.68	28.86	-50.88	-33.83	45.61
FTSE EPRA/NAREIT Dvlp Eur TR EUR	-0.09	34.99	2.94	2.94	16.07	-5.03	-6.19	6.10	16.84	36.08	-48.59	-31.91	49.36
FTSE EPRA/NAREIT Dvlp PR CAD	-0.04	32.31	0.09	0.09	10.28	-7.63	-6.64	1.02	9.83	11.88	-37.72	-23.65	36.98
FTSE EPRA/NAREIT Dvlp PR EUR	-0.04	32.24	-3.35	-3.35	9.67	-2.55	-6.21	-	23.93	27.64	-47.63	-18.81	22.99
FTSE EPRA/NAREIT Dvlp PR USD	-0.04	32.26	2.24	2.24	15.02	-5.97	-3.18	6.01	15.88	31.75	-50.21	-9.98	37.50
FTSE EPRA/NAREIT Dvlp TR USD	0.10	32.38	3.04	3.04	19.34	-1.69	0.83	10.73	20.40	38.26	-47.72	-6.96	42.35
FTSE EPRA/NAREIT Switzerland TR EUR	0.46	26.95	-0.77	-0.77	26.97	13.80	10.34	11.00	51.66	17.46	1.07	-16.34	21.56
FTSE EPRA/NAREIT US TR USD	0.24	40.56	6.27	6.27	24.03	1.44	1.07	10.91	28.09	28.61	-39.56	-16.40	36.73
FTSE Finland TR USD	-0.18	39.10	2.36	2.36	2.87	-13.03	-0.85	1.96	13.33	13.70	-55.71	54.24	27.29
FTSE France TR USD	0.01	31.86	10.60	10.60	12.30	-4.14	2.27	6.24	-2.41	31.78	-43.26	15.31	36.89
FTSE Germany TR USD	0.09	32.38	7.71	7.71	20.93	-2.00	6.44	7.29	9.49	27.97	-44.73	36.23	37.14
FTSE Gilts 10-15 Yr TR GBP	-0.02	11.85	-0.81	-0.81	7.13	6.91	5.69	5.62	10.13	-2.01	15.46	6.00	-0.69
FTSE Gilts 5-10 Yr TR GBP	-0.06	11.14	-0.63	-0.63	5.75	6.46	6.05	5.70	8.67	0.44	14.93	6.72	-0.05
FTSE Gilts All Stocks TR GBP	-0.15	11.34	-0.79	-0.79	5.16	5.35	4.81	5.13	7.20	-1.16	12.81	5.27	0.69
FTSE Gilts Irredeemables TR GBP	-0.18	17.65	-2.24	-2.24	7.26	2.95	2.16	4.98	9.35	-13.34	16.98	2.17	-1.45
FTSE Gilts Over 15 Yr TR GBP	-0.12	14.14	-1.53	-1.53	6.94	5.05	3.80	4.89	8.78	-4.84	13.65	2.67	0.03
FTSE Gilts Up to 5 Yr TR GBP	-0.23	10.97	-0.19	-0.19	2.07	4.55	4.95	4.86	3.57	2.72	9.92	6.75	2.60
FTSE Gold Mines PR	0.39	44.63	-3.79	-3.79	28.75	8.14	10.19	19.46	29.03	29.63	-19.88	21.05	12.59
FTSE Greece TR USD	-0.52	48.58	18.48	18.48	-25.36	-31.24	-15.52	-0.86	-45.83	23.77	-65.61	34.08	34.27
FTSE HK China TR USD	0.33	28.22	-0.06	-0.06	16.32	5.98	13.82	11.33	18.85	63.15	-49.79	52.53	40.29
FTSE Hungary TR USD	0.19	51.00	21.79	21.79	1.20	-3.79	1.96	19.49	-6.28	76.82	-61.75	16.05	33.32
FTSE Index Linked 5-15 Yr TR GBP	-0.05	15.98	1.40	1.40	7.99	5.69	6.54	6.48	10.60	8.62	1.70	7.80	2.10
FTSE Index Linked Over 15 Yr TR GBP	-0.11	18.17	-1.45	-1.45	5.43	3.97	5.59	6.79	7.35	3.49	5.10	9.29	3.43
FTSE Index Linked Up to 5 Yr TR GBP	-0.08	13.40	1.22	1.22	5.27	5.80	6.38	5.68	7.35	9.43	3.34	7.49	3.69

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
FTSE India TR USD	0.29	41.44	-5.32	-5.32	9.39	4.14	12.19	20.23	21.14	95.82	-62.93	78.16	46.46
FTSE Indonesia TR USD	0.58	46.63	4.66	4.66	32.48	17.24	27.32	33.53	40.40	138.26	-56.37	56.51	75.22
FTSE Ireland TR USD	-0.67	40.45	8.63	8.63	-11.15	-30.09	-19.09	-4.86	-17.39	26.47	-70.55	-15.76	40.67
FTSE Israel TR USD	0.40	21.85	-2.42	-2.42	-5.15	7.02	10.83	15.24	7.70	51.53	-26.72	46.56	-5.67
FTSE Italy TR USD	-0.15	35.28	13.85	13.85	4.64	-10.68	-3.23	3.16	-14.97	25.73	-48.15	8.75	35.65
FTSE Japan TR USD	-0.09	20.99	-4.71	-4.71	1.42	-3.58	-4.78	1.61	15.40	5.81	-28.58	-4.77	5.62
FTSE Korea TR USD	0.37	40.68	7.95	7.95	33.23	7.49	9.66	21.31	28.27	70.08	-54.07	33.79	15.19
FTSE Malaysia TR USD	0.65	21.96	4.45	4.45	31.22	13.01	20.22	16.25	38.64	55.07	-40.45	50.35	33.72
FTSE Mexico TR USD	0.28	32.73	0.68	0.68	20.75	4.25	13.61	20.19	30.77	59.16	-42.98	16.90	45.45
FTSE Morocco TR USD	-0.52	21.26	7.03	7.03	1.96	-12.14	12.00	15.95	-1.73	-2.86	-13.37	53.19	85.84
FTSE NAREIT All Equity REITs TR	0.26	39.66	7.50	7.50	25.02	2.63	1.70	11.52	27.95	27.99	-37.73	-15.69	35.06
FTSE NAREIT All REITs PR	0.11	37.08	5.71	5.71	18.89	-2.54	-4.02	4.65	21.81	19.90	-41.04	-21.39	28.31
FTSE NAREIT All REITs TR	0.26	37.30	6.80	6.80	24.34	3.00	1.06	10.94	27.58	27.45	-37.34	-17.83	34.35
FTSE NAREIT Composite TR	0.26	37.53	6.99	6.99	24.68	2.93	0.93	-	27.56	27.80	-37.84	-17.83	-
FTSE NAREIT Mortgage REITs TR	0.60	19.20	1.64	1.64	21.67	10.69	-6.97	7.10	22.60	24.63	-31.31	-42.35	19.32
FTSE Netherlands TR USD	0.00	34.76	9.24	9.24	9.92	-5.57	2.05	4.46	-0.86	49.66	-51.42	17.81	33.26
FTSE New Zealand TR USD	0.08	27.80	3.05	3.05	16.79	-1.26	2.47	11.74	9.47	47.16	-50.35	10.04	19.28
FTSE Nordic 30	0.06	21.28	-1.77	-1.77	6.52	-0.47	-1.07	2.68	12.73	34.38	-	9.40	15.71
FTSE Norway TR USD	0.20	42.71	7.83	7.83	27.70	-0.44	7.65	16.25	12.77	95.56	-62.53	36.33	48.14
FTSE Pakistan TR USD	-0.02	42.28	-1.45	-1.45	17.08	-10.01	1.19	22.27	31.34	105.01	-69.82	44.99	7.37
FTSE Peru TR USD	0.42	47.32	-10.42	-10.42	30.54	8.85	25.48	24.54	46.83	83.24	-39.67	60.62	25.49
FTSE Philippines TR USD	0.55	31.23	-2.27	-2.27	33.00	13.59	19.81	15.90	43.55	64.61	-46.80	38.18	60.88
FTSE Poland TR USD	0.14	47.04	7.64	7.64	21.37	-4.16	7.87	16.59	18.51	38.69	-52.33	31.32	38.49
FTSE Portugal TR USD	-0.17	30.36	7.98	7.98	7.32	-9.06	0.38	4.85	-10.73	37.62	-50.25	26.89	49.31
FTSE RAFI Dvlp ex US 1000 TR USD	0.14	29.94	5.21	5.21	12.19	0.12	4.25	8.67	7.53	44.05	-43.89	14.46	29.24
FTSE RAFI US 1000 TR USD	0.35	27.01	6.18	6.18	16.95	6.37	4.92	6.43	19.98	41.98	-39.99	3.05	19.68
FTSE RAFI US Mid Small 1500 TR USD	0.54	32.80	7.55	7.55	25.47	13.58	6.91	13.06	29.36	55.74	-	-	-
FTSE Russia TR USD	0.05	44.42	15.26	15.26	28.33	-7.00	1.10	22.84	17.26	97.11	-72.78	18.18	61.91
FTSE Shariah All-World TR USD	0.22	23.12	5.01	5.01	16.54	2.90	5.89	-	13.12	36.19	-37.96	19.53	19.06
FTSE Singapore TR USD	0.35	33.52	-0.89	-0.89	22.54	6.59	13.86	13.69	23.97	75.62	-48.71	31.36	47.13
FTSE Small Cap Ex Invest Trust TR GBP	0.03	36.02	0.33	0.33	15.17	2.46	-2.55	1.97	16.90	57.67	-48.32	-17.92	22.87
FTSE Small Cap TR GBP	0.08	32.94	0.24	0.24	14.47	4.92	0.40	3.73	19.52	54.27	-43.91	-10.55	20.59
FTSE South Africa TR USD	0.58	33.64	-2.31	-2.31	25.99	15.20	9.53	21.20	34.84	58.81	-38.26	17.76	22.12
FTSE Spain TR USD	-0.02	36.81	14.74	14.74	7.71	-6.69	4.91	9.07	-20.09	40.59	-39.91	22.90	50.66
FTSE Sweden TR USD	0.37	37.02	5.75	5.75	34.86	7.65	9.07	12.65	35.86	70.49	-51.06	0.25	46.07
FTSE Switzerland TR USD	0.17	22.62	1.81	1.81	10.46	1.72	5.45	7.95	13.37	27.53	-29.79	5.97	28.10
FTSE Taiwan TR USD	0.26	32.22	-3.85	-3.85	23.67	3.91	9.22	5.86	24.23	80.58	-44.72	10.01	20.80
FTSE Thailand TR USD	0.54	35.15	3.46	3.46	43.25	13.99	17.82	23.70	55.51	83.96	-49.07	49.02	9.17
FTSE Turkey TR USD	0.52	47.92	-4.22	-4.22	13.78	15.02	7.77	20.29	24.48	99.98	-60.57	71.52	-0.95

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
FTSE UK TR USD	0.02	25.46	3.64	3.64	13.21	-2.16	1.95	5.54	8.77	43.72	-48.20	8.96	30.93
FTSE USA TR USD	0.21	21.87	5.79	5.79	15.37	2.65	2.85	3.49	15.14	27.16	-36.78	5.97	15.69
FTSE World Americas TR USD	0.22	22.78	5.72	5.72	15.59	2.99	3.86	4.53	15.24	32.09	-38.19	9.07	16.78
FTSE World Asia Pacific TR USD	0.16	24.48	-0.77	-0.77	11.65	1.41	2.50	6.75	18.17	34.32	-39.66	10.79	14.33
FTSE World Eur Ex UK TR USD	0.02	31.00	8.23	8.23	13.58	-3.84	3.33	6.86	2.53	34.88	-45.10	17.70	36.95
FTSE World Eur&AP TR USD	0.06	26.87	3.66	3.66	12.73	-1.62	2.78	6.56	9.64	36.19	-43.76	13.44	27.05
FTSE World Europe TR USD	0.01	28.93	6.77	6.77	13.47	-3.33	2.89	6.44	4.45	37.43	-46.03	14.88	34.92
FTSE World Ex Eurobloc TR USD	0.19	23.22	3.85	3.85	14.77	2.27	3.67	5.47	15.67	34.68	-39.70	9.54	18.77
FTSE World Ex Japan TR USD	0.16	25.08	5.53	5.53	15.56	1.33	4.31	5.91	12.50	37.72	-42.06	13.07	23.37
FTSE World Ex UK TR USD	0.15	24.46	4.72	4.72	14.39	1.20	3.56	5.48	13.13	33.50	-40.14	11.58	20.44
FTSE World Ex US TR USD	0.10	27.22	3.71	3.71	13.45	-0.49	3.94	7.69	10.91	40.52	-44.09	15.91	26.98
FTSE World NA TR USD	0.22	22.29	5.95	5.95	15.79	2.87	3.31	4.04	15.44	28.98	-37.41	7.43	15.95
FTSE World Nordic TR USD	0.19	34.91	6.14	6.14	26.85	0.94	7.21	10.44	27.39	54.10	-53.66	21.06	39.97
FTSE World TR GBP	0.14	24.43	2.20	2.20	8.15	8.40	5.07	4.25	16.28	19.64	-18.18	9.45	6.54
FTSE World TR USD	0.14	24.43	4.63	4.63	14.29	0.90	3.43	5.51	12.73	34.38	-40.91	11.32	21.46
FTSEuroF 300 Ex UK TR EUR	0.00	30.47	2.07	2.07	7.93	-0.64	-0.16	1.51	9.01	28.53	-41.74	6.84	21.72
FTSEuroF 300 TR EUR	0.00	28.58	0.94	0.94	7.93	0.00	-0.42	1.19	10.97	31.01	-42.53	4.67	19.87
Hang Seng HSI PR HKD	0.16	27.02	2.14	2.14	10.77	0.98	8.28	6.31	5.32	52.02	-48.27	39.31	34.20
Hennessee HF Emerging Markets TR USD	0.24	13.96	5.12	13.13	13.13	3.18	7.60	10.11	13.13	39.66	-30.47	15.82	13.37
HSBC Asian USD Bond TR	0.78	11.03	0.77	0.77	7.71	8.74	8.11	8.39	10.32	25.42	-6.40	5.40	7.20
HSBC China USD Bond TR	0.68	9.60	0.07	0.07	7.81	6.74	6.76	6.79	12.22	13.04	-2.76	5.97	4.52
HSBC Global Gold TR	0.38	45.17	-4.25	-4.25	31.87	7.57	10.53	20.94	33.57	33.36	-23.93	20.70	17.28
HSBC Hong Kong Dollar Bond TR	0.88	9.92	1.41	1.41	7.61	9.08	7.96	7.92	9.03	17.70	-0.33	6.32	4.80
HSBC Indonesia USD Bond TR	0.50	23.27	-0.53	-0.53	8.54	9.78	9.12	8.99	13.84	44.56	-17.64	2.36	14.70
HSBC Korea USD Bond TR	0.72	9.67	1.58	1.58	5.94	7.14	6.79	6.20	6.73	23.71	-6.31	5.22	4.41
HSBC Malaysia USD Bond TR	0.64	11.04	1.27	1.27	7.73	7.18	7.42	8.20	9.30	16.91	-1.45	5.60	4.64
HSBC Philippines USD Bond TR	0.92	10.07	-0.13	-0.13	10.42	9.58	9.93	12.57	13.85	23.79	-5.73	7.76	16.01
HSBC Singapore USD Bond TR	1.10	6.32	1.07	1.07	6.64	7.48	7.02	6.81	8.11	14.38	1.23	5.14	4.26
HSBC Thailand USD Bond TR	0.63	17.02	0.93	0.93	8.60	10.14	8.04	9.39	16.42	32.62	-13.87	2.40	6.11
IA SBBI US 30 Day TBill TR USD	0.25	0.20	0.03	0.03	0.14	0.44	2.03	2.05	0.12	0.10	1.60	4.66	4.80
IBOXX EUR Corp 1-3 Yr TR	0.14	15.84	0.23	0.23	1.41	5.17	4.35	-	3.05	11.37	2.21	3.20	2.03
IBOXX EUR Corp TR	0.15	17.43	0.01	0.01	1.41	5.40	3.48	-	4.73	16.02	-4.00	-0.22	0.38
IBOXX GBP Corp TR	-0.01	17.38	1.55	1.55	5.47	6.17	3.13	-	8.67	15.10	-9.94	0.43	0.82
IISL CNX Mid Cap PR INR	0.32	46.07	-9.22	-9.22	4.35	8.81	10.93	25.03	19.16	98.97	-59.39	76.93	29.01
IISL S&P/CNX Nifty PR INR	0.27	40.36	-4.90	-4.90	11.14	7.21	11.39	17.65	17.95	75.76	-51.79	54.77	39.83
JP Morgan Gbl Gov Bond Index (ex Can)	0.50	8.92	-4.93	0.77	0.77	6.96	3.91	2.72	0.77	-13.66	40.66	-6.24	5.57
JPM ELMI+ TR USD	0.37	10.42	3.29	3.29	7.65	3.84	8.28	9.46	5.68	11.69	-3.85	16.04	12.30
JPM EMBI Global Diversified TR USD	0.67	13.23	0.87	0.87	8.58	8.72	8.19	10.59	12.24	29.82	-12.03	6.16	9.86
JPM EMBI Global Latin TR USD	0.60	13.30	1.50	1.50	9.17	7.79	7.57	8.66	12.73	23.28	-11.10	5.15	11.94

Benchmark Indexes

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
JPM EMBI Global TR USD	0.68	12.76	1.02	1.02	8.65	8.70	8.26	10.15	12.04	28.18	-10.91	6.28	9.88
JPM EMBI Plus TR USD	0.68	12.46	0.74	0.74	8.73	8.44	8.18	10.43	11.83	25.95	-9.70	6.45	10.49
JPM European Traded TR USD	0.07	14.10	4.25	4.25	5.57	0.46	6.70	9.42	-2.27	8.12	0.91	11.87	11.95
JPM GBI Australia Traded TR USD	0.67	17.62	2.70	2.70	19.96	11.34	13.94	13.81	20.04	25.63	-4.34	15.49	9.58
JPM GBI Belgium Traded TR USD	0.10	15.42	5.32	5.32	3.50	0.79	7.13	9.89	-4.58	8.59	3.84	12.60	11.54
JPM GBI Canada Traded TR USD	0.50	12.02	1.52	1.52	9.44	5.87	8.97	11.16	12.37	16.00	-10.26	23.70	4.01
JPM GBI Denmark 12 Mon TR DKK	0.08	15.29	0.40	0.40	2.16	4.33	4.10	3.81	2.36	5.91	5.48	4.09	2.67
JPM GBI EM Global Diversified TR USD	0.68	15.89	2.86	2.86	12.85	10.40	12.40	-	15.68	21.98	-5.22	18.11	15.22
JPM GBI France Traded TR USD	0.13	14.84	3.70	3.70	5.65	1.33	7.58	9.95	-1.42	6.25	6.32	12.76	11.43
JPM GBI Germany Traded TR USD	0.12	14.24	3.31	3.31	5.94	1.22	7.63	9.90	-0.55	5.12	6.83	13.07	11.61
JPM GBI Global Bench TR USD	0.24	11.02	1.93	1.93	9.75	2.49	7.35	9.30	6.01	3.83	4.23	11.17	9.77
JPM GBI Global Ex US TR Hdq USD	0.97	3.18	-0.77	-0.77	1.44	3.52	4.36	4.38	3.44	2.26	7.98	5.06	3.10
JPM GBI Global Ex US TR USD	0.38	10.60	0.87	0.87	9.83	3.96	8.23	8.27	6.78	3.94	11.40	11.30	6.84
JPM GBI Global TR Hdq USD	0.88	3.62	-0.58	-0.58	2.44	3.61	4.73	4.63	4.24	0.72	9.42	5.99	3.09
JPM GBI Global Traded TR USD	0.41	8.70	0.54	0.54	8.15	3.68	7.56	7.49	6.42	1.90	12.00	10.81	5.94
JPM GBI Italy Traded TR USD	0.06	16.47	6.34	6.34	2.56	0.15	6.78	9.78	-7.03	11.81	0.56	12.55	11.21
JPM GBI Japan Traded TR USD	0.63	13.14	-2.74	-2.74	15.00	8.14	9.67	5.78	17.64	-1.75	28.01	9.50	-0.61
JPM GBI Netherlands Traded TR USD	0.14	14.66	3.26	3.26	5.76	1.46	7.79	10.04	-0.56	7.14	5.48	13.10	11.91
JPM GBI Spain Traded TR USD	0.02	18.20	8.05	8.05	0.44	-0.93	6.04	9.38	-10.39	6.96	3.82	12.73	11.36
JPM GBI UK Traded TR USD	-0.13	11.40	1.54	1.54	11.39	-1.72	3.25	6.48	4.21	11.22	-17.95	6.90	14.18
JPM GBI US Traded TR USD	0.57	5.86	-0.17	-0.17	4.71	3.67	5.84	5.30	6.09	-3.77	14.26	9.20	3.09
JSE Gold USD South Africa	0.40	38.58	-0.49	-0.49	34.60	9.35	-2.81	12.90	24.49	35.57	-29.97	-18.00	5.54
KLSE Composite Malaysia	0.50	21.36	1.36	1.36	17.00	7.39	10.77	9.09	19.77	45.17	-39.33	31.82	21.83
KSE KOSPI Korea PR KRW	0.28	40.53	2.72	2.72	24.45	7.33	9.15	14.95	21.88	49.65	-40.73	32.25	3.99
LIBOR 3 Mon Interbank Eurodollar Inv TR	0.72	0.28	0.06	0.06	0.20	0.57	2.17	2.02	0.06	0.19	2.19	4.81	4.72
LIBOR 3 Mon Interbank Stg Gross Inv TR	-0.41	12.05	0.14	0.14	0.58	1.93	3.37	3.85	0.60	1.10	5.46	5.98	4.83
LIBOR 3 Mon Interbank Stg Net Inv TR	-0.44	12.10	0.14	0.14	0.55	1.53	2.58	2.94	0.53	0.88	4.15	4.44	3.67
London Fix Gold PM PR USD	0.76	21.34	2.38	2.38	29.00	15.52	19.85	18.77	29.24	25.04	4.32	31.92	23.20
Morgan Stanley Commodity Relate	0.39	31.51	11.04	11.04	31.49	7.78	14.01	16.94	24.05	52.35	-42.20	43.48	21.48
Morley Stable Value	22.99	0.09	0.86	0.86	3.73	4.12	4.14	4.58	3.88	4.33	4.73	3.85	4.00
Morningstar 1000 HF USD	0.21	10.73	2.41	2.41	11.05	2.10	4.46	-	10.01	19.67	-22.41	10.37	14.13
Morningstar Aggressive Target Risk	0.26	22.64	5.93	5.93	18.27	3.78	4.40	6.66	16.77	32.00	-37.14	9.19	18.40
Morningstar Agriculture Commodity TR	0.28	28.25	3.86	3.86	70.06	4.63	12.67	9.39	45.77	6.17	-22.81	31.74	13.67
Morningstar Arbitrage HF USD	0.54	7.77	3.38	3.38	10.47	4.41	5.81	-	7.23	18.78	-13.66	7.91	13.57
Morningstar Aus Msec Aggressive TR AUD	0.25	27.14	3.35	3.35	3.14	-0.65	0.07	3.77	1.31	15.59	-28.34	6.07	17.39
Morningstar Aus Msec Balanced TR AUD	0.33	24.63	2.47	2.47	4.32	1.22	2.01	5.31	3.33	12.73	-19.99	6.49	14.30
Morningstar Aus Msec Conservative TR AUD	0.53	20.42	1.72	1.72	5.52	5.15	5.16	5.99	5.35	6.57	1.20	5.54	7.52
Morningstar Aus Msec Growth TR AUD	0.30	26.00	2.89	2.89	4.03	0.49	1.27	4.83	2.53	14.89	-24.34	6.16	16.14
Morningstar Aus Msec Moderate TR AUD	0.45	21.72	1.99	1.99	5.04	3.71	3.95	5.64	4.56	8.51	-6.77	5.51	9.94

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Morningstar Australasian Bond HDG	0.54	4.46	0.83	0.83	1.94	2.75	2.63	-	1.18	-5.02	14.36	1.77	1.21
Morningstar Australasian Bond IL TR	-	-	1.94	1.94	6.52	7.11	6.03	-	5.57	-1.78	19.97	3.72	2.60
Morningstar Australasian Bond USD	0.63	17.25	2.26	2.26	19.06	10.24	13.40	-	18.88	25.46	-6.26	14.85	9.54
Morningstar CAN Bal 50/50 CAD	0.42	21.18	2.62	2.62	12.76	5.53	6.02	7.81	12.43	19.70	-14.94	6.85	10.67
Morningstar CAN Bal 50/50 USD	0.43	21.23	4.93	4.93	17.72	7.47	9.96	13.14	18.46	40.54	-31.70	26.02	10.90
Morningstar CAN Bal Cdn Agg CAD	0.28	22.27	5.15	11.38	11.38	2.19	4.59	4.65	11.38	18.70	-19.28	3.20	13.64
Morningstar CAN Bal Cdn Con CAD	0.32	16.78	2.25	8.07	8.07	3.84	4.57	5.01	8.07	10.29	-6.06	3.56	7.84
Morningstar CAN Bal Gbl 60/40 CAD	0.18	16.05	1.04	1.04	7.03	0.25	1.20	1.20	4.11	1.20	-3.29	-6.46	14.28
Morningstar CAN Bal Gbl Agg CAD	0.22	21.73	2.39	2.39	9.87	0.95	1.28	2.47	8.23	12.94	-20.60	-3.20	16.75
Morningstar CAN Bal Gbl Con CAD	0.25	17.95	2.86	7.19	7.19	1.63	3.22	3.16	7.19	9.67	-10.71	-0.07	11.69
Morningstar Canadian Bond HDG	0.65	4.80	-0.80	-0.80	4.27	3.48	5.03	-	5.94	-1.92	11.70	5.78	4.55
Morningstar Canadian Bond IL TR	0.49	12.01	-0.63	-0.63	4.91	3.92	5.01	-	6.48	-1.63	12.18	4.95	3.52
Morningstar Canadian Bond USD	0.49	12.01	1.51	1.51	9.42	5.78	8.89	-	12.34	15.84	-10.31	23.75	3.92
Morningstar China Large Cap CNY	0.02	37.10	3.66	3.66	-6.70	-7.78	18.37	4.26	-17.37	82.03	-66.34	137.40	115.69
Morningstar Commodity Currency TR	1.03	13.85	1.36	1.36	23.88	14.63	13.16	10.51	24.33	4.31	15.95	13.89	10.87
Morningstar Conservative Target Risk	0.64	6.04	1.52	1.52	7.27	4.26	5.55	5.74	7.19	9.56	-3.88	8.04	6.74
Morningstar Convtbl Arbitrage HF USD	0.32	13.99	3.13	8.43	8.43	3.00	5.35	-	8.43	36.67	-26.27	4.10	14.06
Morningstar Core Bond MCBI TR	1.10	4.37	0.29	0.29	5.04	5.32	6.23	5.72	6.33	4.60	7.57	7.42	4.27
Morningstar Corporate Actions HF USD	0.45	12.78	5.36	5.36	16.38	5.51	6.50	-	18.13	29.87	-29.38	9.55	17.13
Morningstar Debt Arbitrage HF USD	0.86	8.40	4.21	4.21	12.37	7.62	7.10	-	9.86	27.15	-16.78	7.12	11.83
Morningstar Developed Ex US GR USD	0.06	26.50	4.53	4.53	15.38	-1.41	2.89	6.99	12.02	33.32	-43.82	13.70	26.62
Morningstar Distressed Sec HF USD	0.53	10.60	6.27	24.15	24.15	3.96	7.07	-	24.15	23.16	-26.51	7.98	15.97
Morningstar Dividend Composite TR USD	0.22	21.83	5.40	5.40	17.38	2.86	3.15	4.68	14.68	19.58	-30.94	1.57	20.54
Morningstar Dividend Leaders TR USD	0.22	25.98	5.57	5.57	20.42	2.83	0.85	4.58	16.66	14.81	-31.35	-10.34	25.64
Morningstar Dvlp Asia Equity HF USD	0.22	12.32	-6.29	-6.29	7.25	1.16	0.48	-	14.43	18.17	-22.66	4.73	3.57
Morningstar EM Composite Bond	0.72	13.68	1.49	1.49	10.20	9.73	8.56	-	13.95	33.50	-14.21	5.80	9.42
Morningstar EM Corporate Bond	0.69	19.96	3.12	3.12	12.55	12.74	9.60	-	18.05	63.24	-28.51	3.77	8.87
Morningstar EM Equity HF USD	0.13	19.87	2.02	2.02	13.22	1.04	6.31	-	12.85	49.93	-45.66	26.19	28.63
Morningstar EM GR USD	0.32	31.52	2.82	2.82	15.70	5.60	12.82	17.73	15.72	81.71	-52.00	41.62	43.12
Morningstar EM Sovereign Bond	0.71	12.19	0.84	0.84	9.22	8.70	8.35	11.13	12.44	26.13	-9.45	6.56	10.06
Morningstar Energy Commodity TR	-0.42	34.80	15.32	15.32	17.74	-18.49	-8.69	4.16	-1.92	8.24	-48.65	33.63	-28.03
Morningstar Equity Arbitrage HF USD	0.15	6.15	1.83	1.83	5.80	1.20	4.83	-	2.82	6.87	-4.67	9.69	15.19
Morningstar Equity HF USD	0.15	14.09	3.10	3.10	11.58	1.56	4.15	-	10.14	26.50	-30.19	13.33	16.19
Morningstar Europe Equity HF USD	0.11	13.51	3.93	3.93	10.87	1.07	5.06	-	5.74	17.06	-19.51	12.15	21.37
Morningstar Eurozone Bond HDG	0.02	15.31	-1.27	-1.27	-2.41	3.30	3.78	-	1.10	4.25	8.30	3.28	1.74
Morningstar Eurozone Bond IL TR	0.04	15.31	-1.16	-1.16	-2.27	3.70	3.40	-	1.19	4.41	9.28	1.84	-0.46
Morningstar Eurozone Bond USD	0.01	29.82	4.55	4.55	2.50	-0.05	6.75	-	-5.39	7.77	3.89	12.92	11.28
Morningstar Event HF USD	0.66	11.51	6.07	6.07	20.63	7.82	7.52	-	21.97	30.40	-28.10	8.12	16.60
Morningstar Gbl Ex US Govt Bond HDG	0.88	3.26	-0.90	-0.90	0.43	3.28	4.28	-	2.58	2.49	8.00	5.24	3.11

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Morningstar Gbl Ex US Govt Bond IL TR	-	-	-0.85	-0.85	0.43	3.25	3.21	-	2.55	2.48	7.70	2.63	0.03
Morningstar Gbl Ex US Govt Bond USD	0.29	10.80	1.18	1.18	8.32	3.07	7.70	-	4.61	4.63	9.49	11.50	6.93
Morningstar Gbl Ex US GR USD	0.12	27.09	4.28	4.28	15.41	-0.16	4.47	8.39	12.64	40.61	-45.19	17.61	28.82
Morningstar Gbl Govt Bond HDG	0.84	3.58	-0.70	-0.70	1.59	3.42	4.64	-	3.53	1.01	9.32	6.10	3.10
Morningstar Gbl Govt Bond IL TR	-	-	-0.66	-0.66	1.60	3.40	3.81	-	3.52	1.00	9.09	4.02	0.69
Morningstar Gbl Govt Bond USD	0.33	8.86	0.83	0.83	7.20	3.05	7.17	-	4.83	2.55	10.45	10.82	6.07
Morningstar Global Debt HF USD	0.03	12.73	3.17	3.17	11.48	-0.03	2.94	-	10.35	23.16	-28.94	6.18	13.53
Morningstar Global Derivatives HF USD	0.41	7.77	-0.41	-0.41	9.55	3.36	6.33	-	9.54	3.10	4.40	11.25	6.90
Morningstar Global Equity HF USD	0.01	14.40	3.49	3.49	9.73	-0.50	2.59	-	7.47	20.52	-29.64	12.05	14.36
Morningstar Global GR USD	0.15	24.63	5.09	5.09	15.06	1.07	3.76	6.11	13.13	35.52	-41.87	12.79	22.43
Morningstar Global Non Trend HF PUSD	0.38	5.34	-0.58	-0.58	3.47	2.35	5.28	-	3.80	7.45	-1.23	14.70	6.15
Morningstar Global Trend HF USD	0.35	10.46	-0.37	-0.37	12.13	3.33	6.88	-	11.97	-0.95	9.87	8.85	8.24
Morningstar Hedge Fund of Funds	-0.12	10.16	3.01	3.01	7.77	-1.34	2.43	-	4.61	12.82	-22.32	11.46	12.81
Morningstar Intermediate Core TR	1.43	3.66	0.48	0.48	5.03	5.80	6.54	5.87	6.25	5.46	8.09	7.34	4.78
Morningstar Intermediate US Treasury PR	0.12	5.47	-0.73	-0.73	2.35	0.96	2.83	1.34	3.88	-5.29	10.42	5.74	-1.22
Morningstar Intermediate US Treasury TR	0.72	5.46	-0.03	-0.03	5.41	4.30	6.71	5.62	7.05	-2.16	14.67	10.47	3.29
Morningstar Japanese Bond HDG	0.95	2.38	-0.51	-0.51	2.37	2.69	4.72	-	2.80	1.32	6.71	7.75	5.53
Morningstar Japanese Bond IL TR	0.62	13.08	-0.58	-0.58	1.88	1.66	2.09	-	2.34	0.88	3.70	2.58	0.29
Morningstar Japanese Bond USD	0.62	13.08	-2.71	-2.71	14.86	8.05	9.57	-	17.47	-1.77	27.80	9.41	-0.66
Morningstar Large Cap PR EUR	0.06	21.14	-0.78	-0.78	6.72	3.09	-2.79	-4.06	18.81	17.93	-34.50	-5.63	1.67
Morningstar Large Cap PR GBP	0.06	21.10	2.52	2.52	5.92	6.76	1.95	-0.54	14.59	8.41	-13.78	2.87	-0.35
Morningstar Large Cap PR JPY	0.06	21.12	7.26	7.26	-0.72	-6.53	-6.55	-3.52	-3.21	24.96	-49.47	-1.90	14.41
Morningstar Large Cap PR USD	0.06	21.12	4.96	4.96	11.93	-0.62	0.37	0.68	11.10	21.77	-37.72	4.63	13.68
Morningstar Large Cap TR EUR	0.16	21.12	-0.28	-0.28	8.96	5.48	-0.66	-2.18	21.32	20.83	-32.91	-3.78	3.67
Morningstar Large Cap TR GBP	0.16	21.07	3.03	3.03	8.14	9.24	4.18	1.42	17.00	11.07	-11.69	4.89	1.61
Morningstar Large Cap TR JPY	0.16	21.10	7.79	7.79	1.36	-4.36	-4.50	-1.62	-1.17	28.03	-48.24	0.02	16.67
Morningstar Large Cap TR USD	0.16	21.09	5.49	5.49	14.27	1.69	2.57	2.66	13.44	24.76	-36.21	6.69	15.91
Morningstar Large Core PR EUR	0.07	21.49	-1.40	-1.40	4.77	3.32	-1.91	-3.43	18.21	14.74	-29.68	-3.89	1.47
Morningstar Large Core PR GBP	0.07	21.45	1.88	1.88	3.98	7.00	2.87	0.12	14.00	5.47	-7.44	4.77	-0.54
Morningstar Large Core PR JPY	0.07	21.47	6.59	6.59	-2.54	-6.32	-5.70	-2.87	-3.71	21.57	-45.75	-0.09	14.20
Morningstar Large Core PR USD	0.07	21.47	4.30	4.30	9.88	-0.40	1.28	1.35	10.53	18.47	-33.14	6.56	13.46
Morningstar Large Core TR EUR	0.18	21.45	-0.88	-0.88	7.04	5.82	0.27	-1.60	20.77	17.70	-27.92	-2.01	3.33
Morningstar Large Core TR GBP	0.18	21.41	2.41	2.41	6.23	9.59	5.16	2.01	16.48	8.19	-5.12	6.82	1.28
Morningstar Large Core TR JPY	0.18	21.43	7.14	7.14	-0.43	-4.05	-3.60	-1.04	-1.62	24.71	-44.39	1.86	16.29
Morningstar Large Core TR USD	0.18	21.43	4.85	4.85	12.26	2.01	3.53	3.26	12.93	21.52	-31.47	8.64	15.54
Morningstar Large Growth PR EUR	0.21	22.86	-1.87	-1.87	7.76	6.37	-1.26	-5.30	19.53	38.12	-39.45	0.67	-6.16
Morningstar Large Growth PR GBP	0.21	22.83	1.39	1.39	6.95	10.16	3.55	-1.82	15.28	26.96	-20.29	9.74	-8.02
Morningstar Large Growth PR JPY	0.20	22.84	6.08	6.08	0.24	-3.55	-5.08	-4.76	-2.63	46.34	-53.29	4.64	5.60
Morningstar Large Growth PR USD	0.21	22.84	3.80	3.80	13.02	2.54	1.94	-0.62	11.77	42.61	-42.43	11.61	4.92

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Morningstar Large Growth TR EUR	0.25	22.88	-1.61	-1.61	8.88	7.54	-0.34	-4.58	20.76	39.83	-38.86	1.32	-5.48
Morningstar Large Growth TR GBP	0.25	22.84	1.65	1.65	8.06	11.38	4.52	-1.08	16.46	28.53	-19.52	10.45	-7.36
Morningstar Large Growth TR JPY	0.25	22.86	6.35	6.35	1.29	-2.49	-4.19	-4.04	-1.63	48.16	-52.83	5.32	6.37
Morningstar Large Growth TR USD	0.25	22.86	4.07	4.07	14.19	3.67	2.90	0.13	12.91	44.37	-41.87	12.34	5.68
Morningstar Large Value PR EUR	-0.11	21.08	1.02	1.02	8.12	-0.52	-5.48	-4.11	19.03	4.20	-35.30	-12.98	9.07
Morningstar Large Value PR GBP	-0.11	21.03	4.37	4.37	7.31	3.03	-0.88	-0.60	14.80	-4.22	-14.83	-5.14	6.91
Morningstar Large Value PR JPY	-0.11	21.06	9.20	9.20	0.58	-9.80	-9.14	-3.57	-3.04	10.40	-50.08	-9.54	22.75
Morningstar Large Value PR USD	-0.11	21.05	6.86	6.86	13.40	-4.10	-2.42	0.62	11.30	7.58	-38.48	-3.51	21.96
Morningstar Large Value TR EUR	0.04	21.03	1.73	1.73	11.38	2.87	-2.33	-1.05	22.65	7.87	-32.80	-10.19	12.50
Morningstar Large Value TR GBP	0.04	20.99	5.11	5.11	10.54	6.54	2.43	2.58	18.29	-0.84	-11.55	-2.10	10.27
Morningstar Large Value TR JPY	0.04	21.01	9.97	9.97	3.61	-6.72	-6.11	-0.49	-0.08	14.30	-48.16	-6.65	26.61
Morningstar Large Value TR USD	0.04	21.01	7.62	7.62	16.81	-0.83	0.84	3.84	14.69	11.38	-36.11	-0.43	25.78
Morningstar Lifetime Moderate 2010	0.39	13.03	3.52	3.52	13.11	4.84	5.92	7.12	12.05	18.98	-18.22	9.72	11.35
Morningstar Lifetime Moderate 2015	0.36	14.83	3.88	3.88	14.04	4.74	5.75	7.21	12.97	21.22	-21.83	9.74	13.02
Morningstar Lifetime Moderate 2020	0.32	17.06	4.39	4.39	15.22	4.53	5.46	7.26	14.07	24.13	-26.27	9.74	14.88
Morningstar Lifetime Moderate 2025	0.29	19.32	4.94	4.94	16.47	4.26	5.13	7.30	15.19	27.18	-30.58	9.71	16.52
Morningstar Lifetime Moderate 2030	0.27	21.05	5.38	5.38	17.48	4.05	4.90	7.35	16.06	29.62	-33.70	9.71	17.65
Morningstar Lifetime Moderate 2035	0.27	22.00	5.61	5.61	18.05	3.96	4.81	7.43	16.54	31.08	-35.32	9.79	18.28
Morningstar Lifetime Moderate 2040	0.27	22.40	5.66	5.66	18.25	3.95	4.83	7.54	16.72	31.81	-35.94	9.95	18.67
Morningstar Lifetime Moderate 2045	0.27	22.62	5.65	5.65	18.30	3.95	4.87	7.65	16.77	32.32	-36.27	10.14	18.99
Morningstar Lifetime Moderate 2050	0.27	22.78	5.62	5.62	18.31	3.95	4.93	7.75	16.78	32.76	-36.49	10.35	19.28
Morningstar Lifetime Moderate Income	0.46	9.86	3.02	3.02	11.35	4.65	5.93	6.76	10.16	15.51	-12.67	9.72	8.24
Morningstar Long-Only Commodity TR	0.07	24.57	9.92	9.92	42.11	-0.86	6.53	11.17	23.62	18.32	-33.77	31.76	-0.23
Morningstar Metals Commodity TR	0.75	24.02	3.49	3.49	37.94	16.72	20.76	21.89	44.38	39.95	-13.08	22.87	37.90
Morningstar Mid Cap PR EUR	0.33	26.34	2.56	2.56	17.72	9.78	-0.23	1.44	31.62	32.13	-38.51	-6.31	0.87
Morningstar Mid Cap PR GBP	0.33	26.34	5.97	5.97	16.83	13.69	4.63	5.16	26.94	21.45	-19.06	2.14	-1.14
Morningstar Mid Cap PR JPY	0.33	26.33	10.87	10.87	9.51	-0.46	-4.09	2.02	7.22	39.99	-52.57	-2.60	13.51
Morningstar Mid Cap PR USD	0.33	26.34	8.49	8.49	23.46	5.83	3.01	6.45	23.07	36.42	-41.54	3.88	12.78
Morningstar Mid Cap TR EUR	0.40	26.37	2.88	2.88	19.41	11.68	1.35	2.99	33.60	34.65	-37.37	-5.09	2.24
Morningstar Mid Cap TR GBP	0.40	26.36	6.29	6.29	18.51	15.66	6.29	6.77	28.84	23.77	-17.55	3.46	0.21
Morningstar Mid Cap TR JPY	0.40	26.36	11.20	11.20	11.08	1.26	-2.57	3.58	8.83	42.67	-51.68	-1.34	15.06
Morningstar Mid Cap TR USD	0.40	26.36	8.82	8.82	25.24	7.66	4.64	8.08	24.92	39.03	-40.45	5.23	14.32
Morningstar Mid Core PR EUR	0.35	26.96	2.80	2.80	19.73	10.46	0.14	2.53	33.05	31.99	-36.63	-9.04	1.37
Morningstar Mid Core PR GBP	0.36	26.95	6.21	6.21	18.83	14.39	5.02	6.29	28.32	21.33	-16.59	-0.85	-0.64
Morningstar Mid Core PR JPY	0.35	26.95	11.12	11.12	11.38	0.15	-3.73	3.11	8.38	39.85	-51.11	-5.45	14.08
Morningstar Mid Core PR USD	0.36	26.95	8.74	8.74	25.57	6.48	3.39	7.60	24.41	36.28	-39.75	0.85	13.35
Morningstar Mid Core TR EUR	0.42	26.99	3.14	3.14	21.63	12.40	1.67	3.96	35.25	34.57	-35.56	-8.05	2.60
Morningstar Mid Core TR GBP	0.42	26.99	6.56	6.56	20.72	16.41	6.63	7.78	30.44	23.70	-15.17	0.24	0.56
Morningstar Mid Core TR JPY	0.42	26.99	11.49	11.49	13.15	1.92	-2.26	4.55	10.18	42.58	-50.28	-4.41	15.47

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Morningstar Mid Core TR USD	0.42	26.99	9.10	9.10	27.57	8.36	4.97	9.10	26.46	38.94	-38.73	1.95	14.72
Morningstar Mid Growth PR EUR	0.36	25.82	3.78	3.78	23.56	10.58	1.32	0.58	35.91	36.88	-43.76	7.43	-2.43
Morningstar Mid Growth PR GBP	0.36	25.79	7.23	7.23	22.63	14.52	6.26	4.27	31.08	25.82	-25.96	17.11	-4.37
Morningstar Mid Growth PR JPY	0.36	25.80	12.18	12.18	14.94	0.26	-2.60	1.15	10.72	45.03	-56.61	11.68	9.80
Morningstar Mid Growth PR USD	0.36	25.80	9.78	9.78	29.58	6.60	4.61	5.55	27.08	41.33	-46.53	19.11	9.09
Morningstar Mid Growth TR EUR	0.38	25.82	3.88	3.88	24.11	11.11	1.80	0.95	36.54	37.58	-43.50	7.96	-1.95
Morningstar Mid Growth TR GBP	0.38	25.80	7.33	7.33	23.17	15.07	6.76	4.65	31.68	26.46	-25.62	17.69	-3.90
Morningstar Mid Growth TR JPY	0.38	25.80	12.29	12.29	15.45	0.74	-2.14	1.52	11.22	45.77	-56.41	12.23	10.34
Morningstar Mid Growth TR USD	0.38	25.80	9.89	9.89	30.16	7.11	5.11	5.94	27.67	42.05	-46.28	19.70	9.63
Morningstar Mid Value PR EUR	0.27	27.90	1.01	1.01	10.05	8.08	-2.43	0.60	26.04	27.52	-34.94	-16.77	3.77
Morningstar Mid Value PR GBP	0.27	27.90	4.36	4.36	9.23	11.93	2.33	4.29	21.56	17.22	-14.36	-9.27	1.71
Morningstar Mid Value PR JPY	0.27	27.90	9.19	9.19	2.38	-2.00	-6.20	1.18	2.68	35.11	-49.81	-13.48	16.78
Morningstar Mid Value PR USD	0.27	27.90	6.85	6.85	15.42	4.19	0.74	5.57	17.86	31.66	-38.14	-7.72	16.03
Morningstar Mid Value TR EUR	0.38	27.94	1.51	1.51	12.54	11.32	0.29	3.51	28.99	31.77	-32.63	-14.78	6.26
Morningstar Mid Value TR GBP	0.38	27.94	4.88	4.88	11.69	15.29	5.18	7.31	24.40	21.12	-11.32	-7.10	4.15
Morningstar Mid Value TR JPY	0.38	27.94	9.73	9.73	4.69	0.93	-3.59	4.10	5.08	39.61	-48.03	-11.42	19.58
Morningstar Mid Value TR USD	0.38	27.94	7.38	7.38	18.03	7.31	3.55	8.63	20.61	36.05	-35.95	-5.52	18.81
Morningstar Moderate Target Risk	0.36	14.49	3.82	3.82	13.07	4.74	5.45	6.67	12.41	21.77	-22.19	8.63	12.95
Morningstar Moderately Aggr Target Risk	0.30	19.07	5.01	5.01	16.03	4.42	5.01	6.80	14.98	27.55	-30.65	8.94	15.99
Morningstar Moderately Cons Target Risk	0.45	10.05	2.66	2.66	10.09	4.59	5.50	6.18	9.75	15.31	-13.06	8.01	9.72
Morningstar MSCI Event-Driven	1.15	9.22	7.59	16.25	16.25	9.63	9.78	9.47	16.25	35.56	-16.38	5.77	14.38
Morningstar Multi-Strategy HF USD	0.28	10.10	1.90	1.90	8.32	2.77	3.67	-	7.78	23.32	-21.69	5.28	13.36
Morningstar SEC/Basic Materials PR USD	0.19	33.13	7.15	7.15	27.41	1.28	5.21	7.83	22.76	50.30	-49.27	25.17	12.37
Morningstar SEC/Basic Materials TR USD	0.26	33.12	7.59	7.59	29.61	3.33	7.35	10.16	24.87	53.60	-48.14	27.51	14.98
Morningstar SEC/Communication Svc PR USD	0.33	24.11	5.20	5.20	22.33	5.52	3.57	-1.79	19.17	31.58	-39.74	-1.76	36.08
Morningstar SEC/Communication Svc TR USD	0.45	24.16	5.98	5.98	26.40	8.78	6.38	0.62	23.16	35.63	-38.17	0.20	39.41
Morningstar SEC/Consumer Cyclical PR USD	0.38	28.90	4.55	4.55	21.56	7.61	2.18	3.21	28.82	47.79	-42.16	-9.76	10.69
Morningstar SEC/Consumer Cyclical TR USD	0.44	28.93	4.86	4.86	23.14	9.24	3.59	4.37	30.53	50.17	-41.22	-8.69	11.90
Morningstar SEC/Consumer Dfnsve PR USD	0.22	14.41	1.95	1.95	7.20	2.57	5.00	4.83	11.29	12.19	-18.19	10.18	12.61
Morningstar SEC/Consumer Dfnsve TR USD	0.41	14.52	2.68	2.68	10.30	5.52	7.74	7.22	14.46	15.62	-16.09	12.58	15.12
Morningstar SEC/Energy PR USD	0.34	29.57	17.43	17.43	40.90	6.42	10.34	13.15	21.36	31.95	-39.23	31.44	18.32
Morningstar SEC/Energy TR USD	0.40	29.56	17.83	17.83	43.17	8.07	11.87	14.76	23.38	33.97	-38.39	32.88	19.74
Morningstar SEC/Financial Svc PR USD	-0.18	34.72	2.06	2.06	1.06	-11.19	-11.94	-3.71	10.39	12.26	-53.05	-20.14	14.64
Morningstar SEC/Financial Svc TR USD	-0.12	34.64	2.37	2.37	2.34	-9.30	-9.83	-1.46	11.81	14.55	-51.35	-17.88	17.57
Morningstar SEC/Healthcare PR USD	0.24	18.05	5.71	5.71	4.83	3.18	1.42	1.21	3.10	18.54	-24.78	6.52	5.17
Morningstar SEC/Healthcare TR USD	0.35	18.05	6.27	6.27	6.97	5.25	3.23	2.76	5.11	20.97	-23.35	8.05	6.65
Morningstar SEC/Industrials PR USD	0.14	28.23	8.38	8.38	19.94	0.22	1.77	4.63	21.88	20.97	-40.75	10.19	13.63
Morningstar SEC/Industrials TR USD	0.21	28.15	8.84	8.84	22.15	2.43	3.79	6.40	24.16	24.05	-39.41	11.95	15.44
Morningstar SEC/Real Estate PR USD	0.11	40.34	6.30	6.30	20.60	-3.40	-4.11	5.31	22.67	21.91	-43.05	-21.78	30.62

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Morningstar SEC/Real Estate TR USD	0.24	40.53	7.23	7.23	25.06	1.52	0.53	11.07	27.40	29.31	-39.82	-18.33	36.21
Morningstar SEC/Technology PR USD	0.44	25.54	3.81	3.81	14.45	8.71	5.30	2.75	12.42	60.22	-42.50	15.84	10.19
Morningstar SEC/Technology TR USD	0.48	25.50	4.03	4.03	15.43	9.72	6.16	3.36	13.39	61.85	-41.99	16.56	10.87
Morningstar SEC/Utilities PR USD	-0.20	16.74	2.53	2.53	9.31	-4.29	1.08	0.16	2.80	6.78	-30.65	13.75	17.71
Morningstar SEC/Utilities TR USD	0.05	16.76	3.62	3.62	14.07	-0.15	4.99	4.09	7.31	11.76	-28.11	17.18	21.76
Morningstar Short Equity HF PUSD	0.13	9.04	2.44	2.44	2.79	1.17	1.71	-	-2.03	-1.41	1.78	4.95	4.37
Morningstar Short-Term Core TR	1.37	1.98	0.21	0.21	2.61	3.25	4.79	4.34	3.46	4.18	4.96	7.31	4.13
Morningstar Short-Term US Treasury PR	-0.35	1.90	-0.48	-0.48	0.04	-0.26	1.09	0.14	0.74	-2.08	3.52	3.36	-0.24
Morningstar Short-Term US Treasury TR	1.07	1.90	-0.02	-0.02	2.07	2.47	4.47	3.93	2.86	0.64	7.55	7.86	3.85
Morningstar Small Cap PR EUR	0.43	28.46	2.44	2.44	19.93	13.09	0.16	2.70	35.63	31.41	-33.78	-11.48	3.44
Morningstar Small Cap PR GBP	0.43	28.46	5.84	5.84	19.03	17.12	5.04	6.47	30.80	20.80	-12.83	-3.50	1.39
Morningstar Small Cap PR JPY	0.43	28.45	10.73	10.73	11.57	2.54	-3.71	3.28	10.49	39.24	-48.91	-7.98	16.42
Morningstar Small Cap PR USD	0.43	28.46	8.36	8.36	25.78	9.02	3.41	7.77	26.82	35.68	-37.04	-1.85	15.67
Morningstar Small Cap TR EUR	0.48	28.49	2.74	2.74	21.41	14.69	1.51	4.04	37.29	33.41	-32.76	-10.40	4.68
Morningstar Small Cap TR GBP	0.48	28.49	6.15	6.15	20.50	18.77	6.45	7.86	32.40	22.63	-11.48	-2.33	2.60
Morningstar Small Cap TR JPY	0.48	28.48	11.06	11.06	12.94	3.99	-2.42	4.64	11.84	41.36	-48.12	-6.86	17.80
Morningstar Small Cap TR USD	0.48	28.49	8.68	8.68	27.33	10.56	4.80	9.19	28.37	37.75	-36.07	-0.66	17.05
Morningstar Small Core PR EUR	0.43	29.40	3.46	3.46	21.63	13.15	0.27	4.11	35.21	33.78	-33.70	-15.53	7.43
Morningstar Small Core PR GBP	0.43	29.42	6.90	6.90	20.72	17.18	5.15	7.93	30.40	22.97	-12.72	-7.92	5.30
Morningstar Small Core PR JPY	0.43	29.40	11.84	11.84	13.15	2.60	-3.61	4.70	10.14	41.74	-48.85	-12.19	20.90
Morningstar Small Core PR USD	0.43	29.41	9.44	9.44	27.56	9.08	3.52	9.25	26.42	38.12	-36.96	-6.34	20.12
Morningstar Small Core TR EUR	0.47	29.44	3.73	3.73	22.91	14.48	1.36	5.17	36.65	35.46	-32.88	-14.70	8.36
Morningstar Small Core TR GBP	0.47	29.46	7.17	7.17	21.99	18.56	6.30	9.03	31.79	24.52	-11.65	-7.01	6.21
Morningstar Small Core TR JPY	0.47	29.44	12.12	12.12	14.34	3.80	-2.56	5.77	11.32	43.52	-48.22	-11.33	21.95
Morningstar Small Core TR USD	0.47	29.45	9.72	9.72	28.91	10.36	4.65	10.37	27.77	39.86	-36.19	-5.43	21.16
Morningstar Small Growth PR EUR	0.47	27.08	3.36	3.36	25.49	14.02	0.69	0.52	39.97	28.41	-37.03	-0.09	-1.82
Morningstar Small Growth PR GBP	0.47	27.06	6.79	6.79	24.55	18.08	5.60	4.21	34.99	18.04	-17.11	8.91	-3.77
Morningstar Small Growth PR JPY	0.47	27.07	11.73	11.73	16.74	3.38	-3.20	1.09	14.02	36.06	-51.42	3.85	10.49
Morningstar Small Growth PR USD	0.47	27.07	9.34	9.34	31.61	9.91	3.96	5.48	30.88	32.58	-40.13	10.77	9.78
Morningstar Small Growth TR EUR	0.48	27.09	3.46	3.46	25.91	14.38	1.00	0.73	40.38	28.79	-36.81	0.18	-1.59
Morningstar Small Growth TR GBP	0.48	27.07	6.90	6.90	24.97	18.46	5.92	4.42	35.38	18.39	-16.82	9.21	-3.54
Morningstar Small Growth TR JPY	0.48	27.08	11.84	11.84	17.13	3.71	-2.91	1.30	14.35	36.46	-51.25	4.14	10.75
Morningstar Small Growth TR USD	0.48	27.08	9.44	9.44	32.06	10.27	4.28	5.70	31.26	32.98	-39.92	11.08	10.04
Morningstar Small Value PR EUR	0.38	30.51	0.33	0.33	12.60	11.78	-0.93	3.14	31.66	31.76	-30.32	-19.23	4.67
Morningstar Small Value PR GBP	0.38	30.51	3.66	3.66	11.75	15.76	3.90	6.92	26.98	21.12	-8.28	-11.95	2.59
Morningstar Small Value PR JPY	0.38	30.50	8.45	8.45	4.74	1.35	-4.76	3.73	7.25	39.61	-46.25	-16.04	17.79
Morningstar Small Value PR USD	0.38	30.51	6.13	6.13	18.09	7.76	2.29	8.23	23.11	36.04	-33.75	-10.44	17.03
Morningstar Small Value TR EUR	0.47	30.56	0.87	0.87	15.22	14.93	1.78	6.03	34.71	35.87	-28.13	-17.16	7.34
Morningstar Small Value TR GBP	0.47	30.57	4.22	4.22	14.36	19.03	6.74	9.93	29.92	24.89	-5.39	-9.69	5.21

Benchmark Indexes

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Morningstar Small Value TR JPY	0.47	30.56	9.04	9.04	7.19	4.21	-2.16	6.64	9.74	43.96	-44.55	-13.88	20.80
Morningstar Small Value TR USD	0.47	30.57	6.70	6.70	20.84	10.80	5.08	11.27	25.96	40.28	-31.67	-8.15	20.03
Morningstar SUP/Cyclical PR USD	0.11	30.99	3.93	3.93	13.81	-1.11	-2.86	2.40	20.71	31.62	-47.23	-10.93	16.64
Morningstar SUP/Cyclical TR USD	0.05	31.04	4.30	4.30	12.89	-2.94	-4.82	0.37	18.85	28.82	-48.74	-12.94	14.13
Morningstar SUP/Defensive PR USD	0.33	15.14	3.70	3.70	8.50	4.34	5.02	4.48	9.12	17.43	-21.32	11.06	11.71
Morningstar SUP/Defensive TR USD	0.18	15.12	4.41	4.41	7.14	2.09	2.84	2.45	6.36	14.21	-23.18	8.94	9.53
Morningstar SUP/Sensitive PR USD	0.33	23.94	8.75	8.75	24.15	5.65	6.36	5.11	18.87	34.27	-38.90	18.15	17.38
Morningstar SUP/Sensitive TR USD	0.27	24.01	9.18	9.18	23.08	4.04	4.84	3.71	16.89	31.62	-39.93	16.66	15.86
Morningstar Swiss Bond HDG	1.21	4.10	-1.24	-1.24	1.66	5.42	5.03	-	4.33	4.47	10.88	2.17	3.24
Morningstar Swiss Bond IL TR	0.55	14.58	-1.33	-1.33	1.31	4.94	3.40	-	4.04	4.15	9.72	-1.01	-0.64
Morningstar Swiss Bond USD	0.55	14.58	0.53	0.53	16.56	7.70	11.04	-	15.38	7.24	16.71	6.74	7.28
Morningstar UK Bond HDG	-0.22	11.30	-0.98	-0.98	4.90	4.51	4.11	-	7.11	-1.59	10.27	4.65	0.99
Morningstar UK Bond IL TR	-0.14	11.27	-0.86	-0.86	5.36	5.53	4.82	-	7.52	-1.17	13.02	5.13	0.56
Morningstar UK Bond USD	-0.31	22.27	1.50	1.50	11.34	-1.77	3.18	-	4.24	11.00	-18.37	6.93	14.64
Morningstar US Core PR EUR	0.17	22.79	-0.22	-0.22	8.89	5.54	-1.24	-1.74	22.41	19.17	-31.18	-5.63	1.85
Morningstar US Core PR GBP	0.17	22.76	3.09	3.09	8.08	9.30	3.58	1.87	18.06	9.55	-9.41	2.87	-0.17
Morningstar US Core PR JPY	0.17	22.78	7.86	7.86	1.30	-4.30	-5.06	-1.18	-0.28	26.27	-46.91	-1.90	14.63
Morningstar US Core PR USD	0.17	22.77	5.55	5.55	14.21	1.74	1.97	3.12	14.46	23.05	-34.57	4.63	13.89
Morningstar US Core TR EUR	0.27	22.77	0.24	0.24	11.04	7.87	0.75	-0.03	24.84	22.00	-29.61	-4.00	3.53
Morningstar US Core TR GBP	0.27	22.74	3.57	3.57	10.20	11.71	5.66	3.64	20.40	12.14	-7.35	4.65	1.48
Morningstar US Core TR JPY	0.27	22.75	8.36	8.36	3.29	-2.19	-3.14	0.54	1.69	29.26	-45.70	-0.21	16.51
Morningstar US Core TR USD	0.27	22.75	6.04	6.04	16.45	3.99	4.02	4.91	16.73	25.96	-33.08	6.44	15.76
Morningstar US Equity HF USD	0.34	13.48	3.90	3.90	12.85	4.03	4.52	-	13.14	27.86	-28.48	8.92	13.04
Morningstar US Govt TR	0.63	5.35	-0.13	-0.13	4.49	3.71	5.79	5.23	5.77	-2.82	13.30	9.06	3.16
Morningstar US Growth PR EUR	0.26	23.50	-0.28	-0.28	12.21	7.82	-0.56	-3.59	24.19	37.10	-40.15	2.05	-5.06
Morningstar US Growth PR GBP	0.26	23.47	3.03	3.03	11.37	11.66	4.29	-0.05	19.77	26.03	-21.21	11.25	-6.94
Morningstar US Growth PR JPY	0.26	23.48	7.79	7.79	4.39	-2.24	-4.40	-3.04	1.17	45.27	-53.82	6.09	6.85
Morningstar US Growth PR USD	0.26	23.48	5.48	5.48	17.69	3.94	2.67	1.18	16.13	41.56	-43.09	13.15	6.16
Morningstar US Growth TR EUR	0.30	23.50	-0.07	-0.07	13.18	8.81	0.23	-2.98	25.25	38.50	-39.65	2.65	-4.45
Morningstar US Growth TR GBP	0.30	23.48	3.25	3.25	12.33	12.68	5.12	0.59	20.79	27.31	-20.56	11.90	-6.35
Morningstar US Growth TR JPY	0.30	23.49	8.02	8.02	5.29	-1.35	-3.64	-2.42	2.03	46.74	-53.44	6.71	7.53
Morningstar US Growth TR USD	0.30	23.49	5.70	5.70	18.70	4.89	3.49	1.82	17.11	43.00	-42.62	13.82	6.83
Morningstar US Market PR EUR	0.16	22.45	0.13	0.13	9.86	5.17	-2.01	-2.47	22.56	21.63	-35.23	-6.14	1.65
Morningstar US Market PR GBP	0.16	22.42	3.46	3.46	9.03	8.92	2.76	1.11	18.20	11.81	-14.74	2.32	-0.37
Morningstar US Market PR JPY	0.15	22.44	8.24	8.24	2.20	-4.64	-5.80	-1.91	-0.16	28.87	-50.03	-2.43	14.40
Morningstar US Market PR USD	0.16	22.44	5.92	5.92	15.22	1.39	1.17	2.35	14.60	25.58	-38.42	4.07	13.66
Morningstar US Market TR EUR	0.25	22.44	0.58	0.58	11.95	7.42	-0.05	-0.68	24.91	24.41	-33.77	-4.47	3.47
Morningstar US Market TR GBP	0.25	22.41	3.92	3.92	11.10	11.24	4.83	2.97	20.47	14.36	-12.82	4.14	1.42
Morningstar US Market TR JPY	0.25	22.43	8.72	8.72	4.14	-2.60	-3.91	-0.11	1.75	31.81	-48.91	-0.69	16.45

Benchmark Indexes

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Morningstar US Market TR USD	0.25	22.43	6.40	6.40	17.41	3.55	3.20	4.23	16.80	28.45	-37.03	5.92	15.70
Morningstar US Small Cap Eqty HF USD	0.41	16.68	6.11	6.11	15.95	6.02	4.86	-	12.42	36.10	-32.81	10.77	13.95
Morningstar US Value PR EUR	0.02	22.62	0.97	0.97	8.84	2.03	-4.50	-2.67	21.29	10.42	-34.91	-14.11	7.79
Morningstar US Value PR GBP	0.02	22.59	4.32	4.32	8.02	5.66	0.16	0.90	16.98	1.50	-14.32	-6.37	5.65
Morningstar US Value PR JPY	0.02	22.60	9.14	9.14	1.25	-7.49	-8.19	-2.11	-1.19	16.99	-49.78	-10.71	21.31
Morningstar US Value PR USD	0.02	22.60	6.80	6.80	14.15	-1.65	-1.40	2.14	13.42	14.01	-38.11	-4.77	20.53
Morningstar US Value TR EUR	0.16	22.60	1.63	1.63	11.90	5.38	-1.46	0.36	24.75	14.23	-32.47	-11.53	10.99
Morningstar US Value TR GBP	0.16	22.57	5.00	5.00	11.06	9.13	3.35	4.04	20.31	5.00	-11.11	-3.56	8.79
Morningstar US Value TR JPY	0.16	22.58	9.85	9.85	4.09	-4.46	-5.27	0.93	1.63	21.04	-47.90	-8.03	24.91
Morningstar US Value TR USD	0.16	22.58	7.50	7.50	17.36	1.58	1.74	5.31	16.65	17.95	-35.80	-1.91	24.10
Morningstar/TSX Resource Equity CAD	0.36	34.81	3.43	3.43	28.26	5.16	6.83	14.56	21.67	37.51	-30.59	11.08	15.43
MSCI AC Americas LCL	-	-	4.97	4.97	13.13	0.32	1.14	1.99	12.60	25.91	-38.27	5.38	13.86
MSCI AC Americas NR USD	0.20	22.80	5.66	5.66	15.85	2.34	3.23	3.82	15.24	31.40	-38.92	8.51	15.58
MSCI AC Americas USD	0.13	22.79	5.30	5.30	14.13	0.68	1.66	2.41	13.54	29.12	-39.95	7.05	14.03
MSCI AC Asia Ex Japan LCL	-	-	0.05	0.05	13.25	3.21	8.10	9.68	12.73	63.08	-49.24	34.65	25.17
MSCI AC Asia Ex Japan NR USD	0.30	30.66	1.16	1.16	19.49	5.04	11.14	13.67	19.62	72.07	-52.38	40.13	33.32
MSCI AC Asia Ex Japan USD	0.22	30.60	0.89	0.89	16.89	2.60	8.59	11.03	16.99	68.32	-53.65	37.08	30.14
MSCI AC Asia LCL	-	-	-1.72	-1.72	0.21	-4.73	-4.39	1.11	5.56	29.06	-46.37	5.62	12.02
MSCI AC Asia Pac Ex JPN LCL	-	-	0.62	0.62	8.86	1.78	5.48	7.97	8.13	53.85	-46.65	27.35	22.85
MSCI AC Asia Pac Ex JPN NR USD	0.30	30.54	2.03	2.03	18.11	5.17	10.91	14.42	18.13	73.22	-51.93	36.46	32.39
MSCI AC Asia Pac Ex JPN USD	0.21	30.50	1.50	1.50	14.96	2.25	8.00	11.55	14.96	68.40	-53.30	33.31	28.99
MSCI AC Asia Pac LCL	-	-	-1.09	-1.09	-0.25	-4.39	-3.91	1.44	3.93	29.52	-45.39	6.45	12.75
MSCI AC Asia Pac NR USD	0.17	24.71	-0.70	-0.70	11.14	1.49	2.90	7.09	17.02	37.59	-41.85	14.29	16.49
MSCI AC Asia Pac USD	0.07	24.63	-1.40	-1.40	8.52	-0.86	0.73	5.17	14.32	34.46	-43.23	12.28	14.51
MSCI AC Asia USD	0.04	23.66	-2.25	-2.25	8.20	-1.36	-0.26	4.19	15.21	29.18	-41.62	10.31	12.78
MSCI AC Europe LCL	-	-	1.84	1.84	3.26	-3.55	-3.02	-0.65	4.49	24.92	-42.27	4.11	16.35
MSCI AC Europe USD	-0.12	28.72	6.20	6.20	10.08	-7.07	-0.81	3.17	1.64	32.94	-49.33	11.76	30.33
MSCI AC Europe&Middle East LCL	-	-	1.76	1.76	3.02	-3.49	-2.99	-0.61	4.37	25.22	-42.19	4.24	16.07
MSCI AC Europe&Middle East USD	-0.12	28.56	6.09	6.09	9.83	-6.97	-0.75	3.21	1.66	33.15	-49.18	11.91	29.97
MSCI AC Far East Ex Japan GR CAD	0.32	29.94	-0.13	-0.13	16.15	3.67	7.45	8.18	13.54	43.84	-37.94	16.12	31.69
MSCI AC Far East Ex Japan GR USD	0.32	29.94	2.02	2.02	21.14	5.53	11.43	13.53	19.79	69.39	-50.39	36.92	32.20
MSCI AC Far East Ex Japan LCL	-	-	0.74	0.74	14.01	2.95	7.87	9.05	12.50	60.32	-48.14	32.39	23.28
MSCI AC Far East Ex Japan NR USD	0.30	29.94	1.96	1.96	20.79	5.22	11.09	13.19	19.44	68.88	-50.56	36.49	31.74
MSCI AC Far East Ex Japan USD	0.22	29.88	1.66	1.66	18.02	2.65	8.42	10.54	16.69	65.01	-51.96	33.38	28.47
MSCI AC Far East GR CAD	0.13	23.22	-3.46	-3.46	6.20	-1.04	-2.18	0.64	11.46	9.82	-23.17	-6.74	13.26
MSCI AC Far East LCL	-	-	-1.49	-1.49	-0.19	-5.20	-5.01	0.62	5.05	26.76	-45.76	3.66	11.10
MSCI AC Far East USD	0.03	23.13	-2.07	-2.07	8.22	-1.55	-0.68	3.82	14.97	26.52	-40.10	8.00	11.80
MSCI AC Golden Dragon GR USD	0.26	28.75	-0.07	-0.07	15.22	3.86	11.25	9.71	13.60	67.12	-49.37	37.97	39.50
MSCI AC Golden Dragon NR USD	0.25	28.73	-0.07	-0.07	14.86	3.54	10.92	9.43	13.24	66.66	-49.54	37.63	39.06

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
MSCI AC Golden Dragon USD	0.16	28.65	-0.16	-0.16	11.91	0.76	7.96	6.50	10.36	62.70	-51.12	34.29	35.03
MSCI AC Pacific Ex Japan LCL	-	-	1.17	1.17	8.98	1.48	5.11	7.46	7.56	51.32	-45.64	25.31	21.45
MSCI AC Pacific Ex Japan USD	0.21	30.06	2.11	2.11	15.58	2.26	7.83	11.23	14.58	66.09	-52.09	30.51	27.82
MSCI AC Pacific LCL	-	-	-0.87	-0.87	-0.62	-4.78	-4.42	1.02	3.42	27.58	-44.81	4.82	11.96
MSCI AC Pacific USD	0.06	24.22	-1.20	-1.20	8.56	-1.00	0.40	4.82	14.07	32.33	-42.03	10.36	13.70
MSCI AC World Ex Australia USD	0.02	24.13	3.96	3.96	11.84	-2.02	0.66	-	10.43	30.51	-43.28	9.26	18.59
MSCI AC World Ex Japan LCL	-	-	3.30	3.30	9.27	-0.79	0.17	1.66	9.40	28.50	-40.55	7.13	15.43
MSCI AC World Ex Japan USD	0.04	24.99	4.87	4.87	12.99	-1.58	1.59	3.43	10.15	34.71	-44.76	11.31	20.48
MSCI AC World Ex USA GR USD	-	27.08	3.49	3.49	13.61	-0.38	4.05	7.85	11.60	42.14	-45.24	17.12	27.16
MSCI AC World Ex USA Growth NR USD	0.08	26.20	2.28	2.28	14.73	-1.09	3.84	6.55	14.45	38.67	-45.61	21.03	23.61
MSCI AC World Ex USA Growth USD	-0.01	26.05	1.75	1.75	12.46	-3.21	1.79	4.58	12.26	35.36	-46.73	18.96	21.57
MSCI AC World Ex USA LCL	-	-	0.68	0.68	2.69	-3.35	-2.44	0.91	4.99	28.01	-42.57	6.13	15.52
MSCI AC World Ex USA NR USD	0.09	27.04	3.41	3.41	13.15	-0.85	3.59	7.41	11.15	41.45	-45.53	16.65	26.65
MSCI AC World Ex USA Small NR USD	0.27	29.96	1.86	1.86	21.09	3.91	5.36	12.33	25.21	62.91	-50.23	10.74	26.70
MSCI AC World Ex USA Small USD	0.19	29.80	1.40	1.40	18.64	1.53	3.18	10.15	22.65	59.05	-51.48	8.80	24.70
MSCI AC World Ex USA USD	-0.01	26.88	2.81	2.81	10.33	-3.53	0.98	4.95	8.42	37.43	-47.07	14.07	23.85
MSCI AC World Ex USA Value NR USD	0.10	28.30	4.56	4.56	11.50	-0.65	3.29	8.19	7.84	44.29	-45.47	12.31	29.74
MSCI AC World Ex USA Value USD	-0.02	28.13	3.90	3.90	8.14	-3.89	0.11	5.21	4.59	39.56	-47.44	9.24	26.15
MSCI AC World GR USD	0.14	24.44	4.53	4.53	14.63	0.86	3.48	5.55	13.21	35.41	-41.85	12.18	21.53
MSCI AC World Growth USD	0.08	23.90	2.98	2.98	13.74	-0.68	2.04	3.36	13.41	35.07	-43.80	15.22	15.03
MSCI AC World LCL	-	-	2.70	2.70	7.21	-1.86	-1.16	1.08	8.33	26.23	-40.94	5.24	14.40
MSCI AC World NR USD	0.12	24.42	4.42	4.42	14.08	0.31	2.94	5.04	12.67	34.63	-42.20	11.66	20.95
MSCI AC World USD	0.03	24.34	3.93	3.93	11.79	-1.90	0.83	3.11	10.42	31.51	-43.54	9.64	18.78
MSCI AC Zhong Hua USD	0.20	29.02	1.70	1.70	9.61	1.85	10.61	8.97	7.22	57.88	-52.17	51.87	49.61
MSCI All Country World (G)	0.14	24.44	2.33	2.33	9.91	-0.92	0.12	0.97	7.31	14.99	-27.26	-4.85	25.78
MSCI Argentina ARS	0.18	43.78	-12.00	-12.00	42.09	6.03	10.03	24.53	70.06	74.79	-51.02	-2.77	68.26
MSCI Argentina USD	0.24	44.07	-12.00	-12.00	42.09	0.25	5.81	9.12	70.06	61.12	-55.32	-5.36	66.07
MSCI Australia AUD	0.20	32.98	2.29	2.29	-2.14	-2.65	-0.95	4.40	-3.50	30.84	-39.93	12.22	18.28
MSCI Australia GR AUD	0.34	33.08	3.57	3.57	2.10	1.84	3.43	8.80	0.66	37.04	-36.98	16.51	23.32
MSCI Australia GR USD	0.34	33.08	4.49	4.49	15.03	6.17	11.41	17.28	14.73	76.77	-49.96	29.79	32.51
MSCI Australia NR AUD	0.32	33.13	3.53	3.53	1.93	1.35	2.63	7.75	0.48	36.78	-37.88	15.20	21.79
MSCI Australia NR USD	0.32	33.13	4.45	4.45	14.85	5.66	10.55	16.14	14.52	76.43	-50.67	28.34	30.86
MSCI Australia USD	0.20	32.98	3.20	3.20	10.27	1.49	6.70	12.54	9.99	68.78	-52.30	25.01	27.09
MSCI Austria GR LCL	-	-	0.22	0.22	13.32	-12.52	-10.59	5.57	18.42	40.32	-66.58	-7.42	22.67
MSCI Austria GR USD	-0.12	46.91	6.01	6.01	18.85	-15.68	-7.69	10.68	10.73	44.83	-68.22	2.65	37.14
MSCI Austria LCL	-	-	0.22	0.22	9.86	-15.37	-12.98	3.05	14.81	34.09	-67.36	-9.13	20.54
MSCI Austria NR LCL	-	-	0.22	0.22	12.45	-13.24	-11.19	4.93	17.51	38.74	-66.77	-7.85	22.14
MSCI Austria NR USD	-0.14	46.74	6.01	6.01	17.93	-16.37	-8.31	10.02	9.88	43.20	-68.41	2.17	36.54
MSCI Austria USD	-0.20	46.30	6.01	6.01	15.21	-18.42	-10.16	8.05	7.35	38.40	-68.96	0.75	34.75

Benchmark Indexes

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
MSCI Belgium GR LCL	-	-	-0.21	-0.21	1.86	-13.19	-9.94	-0.97	7.15	53.64	-64.39	-11.49	23.27
MSCI Belgium GR USD	-0.28	37.06	5.56	5.56	6.83	-16.33	-7.03	3.83	0.19	58.59	-66.15	-1.87	37.81
MSCI Belgium LCL	-	-	-0.30	-0.30	-0.59	-15.83	-12.80	-4.42	4.56	49.45	-65.79	-14.56	19.21
MSCI Belgium NR LCL	-	-	-0.23	-0.23	1.24	-13.86	-10.66	-1.84	6.50	52.59	-64.75	-12.27	22.24
MSCI Belgium NR USD	-0.30	37.00	5.54	5.54	6.18	-16.97	-7.77	2.92	-0.42	57.49	-66.48	-2.73	36.66
MSCI Belgium USD	-0.37	36.88	5.46	5.46	4.26	-18.87	-9.98	0.22	-2.23	54.26	-67.48	-5.27	33.26
MSCI Brazil 10-40 USD	0.30	38.17	1.63	1.63	10.49	4.58	14.44	18.60	7.28	123.64	-54.95	54.47	38.87
MSCI Brazil BRL	0.23	38.79	-0.08	-0.08	-3.06	-0.74	8.79	15.67	-1.18	65.39	-44.50	46.19	28.46
MSCI Brazil NR BRL	0.31	39.03	0.52	0.52	-0.26	2.26	11.94	20.06	1.46	70.48	-42.63	49.70	32.82
MSCI Brazil USD	0.23	38.79	1.96	1.96	6.35	1.68	15.25	19.04	3.78	121.25	-57.64	75.35	40.52
MSCI BRIC GR USD	0.23	34.58	3.26	3.26	12.23	2.22	12.61	19.69	9.78	93.52	-59.34	59.06	56.60
MSCI BRIC NR USD	0.22	34.56	3.24	3.24	12.00	2.03	12.43	19.49	9.57	93.12	-59.40	58.87	56.36
MSCI BRIC USD	0.16	34.39	3.01	3.01	9.56	-0.18	10.11	16.46	7.25	88.79	-60.27	56.12	52.87
MSCI Canada CAD	0.25	30.52	4.98	4.98	15.15	1.59	3.40	6.37	12.03	29.68	-33.19	8.19	15.74
MSCI Canada GR CAD	0.34	30.58	5.53	5.53	18.03	4.38	5.97	8.66	14.89	33.63	-31.39	10.46	17.90
MSCI Canada GR USD	0.34	30.58	7.80	7.80	23.10	6.25	9.89	14.02	21.21	57.36	-45.15	30.24	18.35
MSCI Canada NR CAD	0.32	30.56	5.39	5.39	17.30	3.67	5.32	8.08	14.17	32.63	-31.85	9.89	17.36
MSCI Canada NR USD	0.32	30.56	7.66	7.66	22.34	5.53	9.22	13.42	20.45	56.18	-45.51	29.57	17.80
MSCI Canada USD	0.25	30.52	7.23	7.23	20.10	3.41	7.23	11.63	18.20	52.70	-46.59	27.57	16.18
MSCI Chile CLP	0.50	26.46	-6.09	-6.09	18.69	14.06	14.01	13.85	30.84	44.40	-19.72	13.01	31.39
MSCI Chile USD	0.50	26.46	-8.29	-8.29	29.99	10.60	16.12	16.35	41.82	81.41	-37.27	20.80	26.40
MSCI China GR CAD	0.27	30.94	0.72	0.72	5.07	2.33	12.48	10.66	-0.64	38.11	-38.49	40.99	82.18
MSCI China LCL	-	-	2.93	2.93	7.14	1.71	14.02	13.18	2.58	58.88	-52.23	63.52	78.67
MSCI China NR USD	0.27	30.91	2.88	2.88	9.37	4.03	16.55	16.07	4.63	62.29	-50.83	66.24	82.87
MSCI China USD	0.20	30.85	2.87	2.87	6.95	1.73	13.96	13.21	2.32	58.80	-51.94	63.10	78.13
MSCI Colombia COP	0.78	34.69	-2.54	-2.54	24.52	24.43	9.36	35.36	32.28	60.36	-19.38	1.45	8.65
MSCI Colombia USD	0.78	34.69	-0.01	-0.01	27.86	23.54	13.90	38.45	40.75	76.50	-27.68	12.64	10.92
MSCI Czech Republic CZK	-0.14	36.47	7.63	7.63	-0.54	-8.24	-1.63	14.12	-5.90	13.94	-41.65	32.15	9.90
MSCI Czech Republic USD	-0.14	36.47	16.32	16.32	7.94	-10.77	4.64	23.86	-7.40	19.56	-45.05	51.67	29.64
MSCI Denmark DKK	0.14	30.44	2.91	2.91	23.55	3.66	5.78	6.33	39.03	30.99	-45.56	12.07	22.33
MSCI Denmark GR DKK	0.18	30.59	3.73	3.73	24.85	4.92	7.21	8.24	40.41	32.78	-44.70	13.79	24.73
MSCI Denmark GR USD	0.18	30.59	9.66	9.66	30.74	1.14	10.70	13.51	31.09	37.09	-47.33	26.13	39.52
MSCI Denmark NR DKK	0.17	30.54	3.50	3.50	24.48	4.56	6.81	7.70	40.02	32.28	-44.94	13.31	24.06
MSCI Denmark NR USD	0.17	30.54	9.42	9.42	30.35	0.80	10.29	12.94	30.73	36.57	-47.56	25.59	38.77
MSCI Denmark USD	0.14	30.44	8.80	8.80	29.38	-0.07	9.23	11.50	29.81	35.24	-48.15	24.23	36.84
MSCI EAFE Ex UK GR LCL	-	-	1.00	1.00	0.46	-3.81	-3.53	0.90	3.42	24.76	-42.69	3.26	17.68
MSCI EAFE Ex UK GR USD	0.02	26.75	3.36	3.36	10.17	-2.62	1.74	6.03	8.04	29.72	-41.58	12.61	25.66
MSCI EAFE Ex UK LCL	-	-	0.29	0.29	-2.60	-6.94	-6.39	-1.70	0.35	20.55	-44.61	0.69	14.83
MSCI EAFE Ex UK NR LCL	-	-	0.89	0.89	-0.08	-4.40	-4.10	0.36	2.88	23.96	-43.10	2.71	17.07

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
MSCI EAFE Ex UK NR USD	0.00	26.70	3.25	3.25	9.58	-3.23	1.15	5.45	7.47	28.90	-41.99	12.01	25.01
MSCI EAFE ex UK USD	-0.11	26.52	2.63	2.63	6.82	-5.79	-1.27	3.29	4.83	25.34	-43.53	9.81	22.61
MSCI EAFE Free GR LCL	-	-	1.07	1.07	1.93	-2.00	-2.09	1.52	5.26	25.36	-39.93	3.97	16.94
MSCI EAFE Free GR USD	0.02	26.23	3.45	3.45	10.90	-2.53	1.78	5.83	8.21	32.46	-43.06	11.63	26.86
MSCI EAFE Free LCL	-	-	0.31	0.31	-1.22	-5.32	-5.16	-1.32	2.05	20.90	-42.07	1.17	13.81
MSCI EAFE Free NR LCL	-	-	0.99	0.99	1.49	-2.49	-2.55	1.10	4.82	24.72	-40.27	3.54	16.46
MSCI EAFE Free NR USD	0.00	26.19	3.36	3.36	10.42	-3.01	1.30	5.39	7.75	31.78	-43.38	11.17	26.34
MSCI EAFE Free USD	-0.12	26.05	2.67	2.67	7.47	-5.83	-1.41	2.92	4.90	27.75	-45.09	8.62	23.47
MSCI EAFE GDP Weighted	-0.16	28.02	4.78	4.78	6.84	-7.60	-2.24	2.84	0.43	26.46	-46.48	10.35	24.59
MSCI EAFE GDP Weighted NR USD	-0.05	28.17	5.31	5.31	9.75	-4.87	0.40	5.22	3.14	30.38	-44.82	12.88	27.39
MSCI EAFE GR CAD	0.02	26.23	1.27	1.27	6.33	-4.25	-1.85	0.85	2.56	12.49	-28.78	-5.32	26.37
MSCI EAFE GR USD	0.02	26.23	3.45	3.45	10.90	-2.53	1.78	5.83	8.21	32.46	-43.06	11.63	26.86
MSCI EAFE Growth GR USD	0.02	24.85	2.30	2.30	12.88	-2.16	2.50	5.15	12.60	29.91	-42.46	16.84	22.69
MSCI EAFE Growth NR USD	0.01	24.82	2.22	2.22	12.55	-2.52	2.14	4.80	12.25	29.36	-42.70	16.45	22.33
MSCI EAFE Growth USD	-0.09	24.68	1.59	1.59	10.17	-4.78	-0.03	2.77	9.93	25.98	-43.96	14.35	20.18
MSCI EAFE Mid Growth USD	-0.05	27.77	3.80	3.80	15.79	-4.90	-0.72	4.02	13.31	29.76	-48.08	6.09	26.99
MSCI EAFE Mid NR USD	0.05	27.76	3.89	3.89	15.41	-2.05	1.44	-	14.00	34.08	-44.63	4.16	-
MSCI EAFE Mid PR USD	-0.04	27.58	3.35	3.35	12.81	-4.47	-0.95	5.44	11.42	30.58	-46.06	2.14	27.21
MSCI EAFE NR LCL	-	-	0.99	0.99	1.49	-2.49	-2.55	1.10	4.82	24.72	-40.27	3.54	16.46
MSCI EAFE NR USD	0.00	26.19	3.36	3.36	10.42	-3.01	1.30	5.39	7.75	31.78	-43.38	11.17	26.34
MSCI EAFE Small Cap GR USD	0.19	28.62	3.02	3.02	20.29	1.75	1.70	10.96	22.39	47.32	-46.78	1.79	19.67
MSCI EAFE Small Cap NR USD	0.18	28.59	2.96	2.96	19.94	1.39	1.36	10.54	22.04	46.78	-47.01	1.45	19.31
MSCI EAFE Small Cap USD	0.09	28.41	2.43	2.43	17.42	-1.01	-0.80	8.27	19.44	43.20	-48.36	-0.35	17.35
MSCI EAFE USD	-0.12	26.05	2.67	2.67	7.47	-5.83	-1.41	2.87	4.90	27.75	-45.09	8.62	23.47
MSCI EAFE Value GR USD	0.02	28.20	4.64	4.64	8.82	-2.96	0.98	6.42	3.81	35.06	-43.68	6.49	31.05
MSCI EAFE Value NR USD	0.00	28.15	4.55	4.55	8.21	-3.57	0.39	5.88	3.25	34.23	-44.09	5.96	30.38
MSCI EAFE Value USD	-0.13	28.01	3.79	3.79	4.68	-6.93	-2.87	2.88	-0.10	29.56	-46.24	3.01	26.76
MSCI EAFE&Canada GR LCL	-	-	1.54	1.54	3.50	-1.41	-1.42	2.01	6.21	25.99	-39.29	4.46	16.98
MSCI EAFE&Canada GR USD	0.05	26.31	3.91	3.91	12.11	-1.72	2.48	6.41	9.43	34.39	-43.23	12.92	26.23
MSCI EAFE&Canada LCL	-	-	0.80	0.80	0.37	-4.69	-4.45	-0.79	3.02	21.57	-41.40	1.70	13.93
MSCI EAFE&Canada NR LCL	-	-	1.46	1.46	3.03	-1.92	-1.89	1.58	5.73	25.31	-39.64	4.02	16.50
MSCI EAFE&Canada NR USD	0.03	26.27	3.82	3.82	11.60	-2.23	1.99	5.96	8.95	33.67	-43.56	12.44	25.71
MSCI EAFE&Canada USD	-0.08	26.12	3.15	3.15	8.72	-4.99	-0.67	3.49	6.15	29.68	-45.21	9.92	22.93
MSCI EAFE&EM GR USD	0.09	27.04	3.11	3.11	12.82	-0.90	3.62	7.46	10.85	41.10	-45.24	16.31	27.76
MSCI EAFE&EM Growth NR USD	0.06	25.99	1.99	1.99	13.85	-1.36	3.35	6.14	13.95	38.19	-45.66	20.11	22.62
MSCI EAFE&EM LCL	-	-	0.30	0.30	1.68	-3.73	-2.86	0.58	4.42	27.92	-43.17	5.99	15.52
MSCI EAFE&EM USD	-0.03	26.84	2.43	2.43	9.52	-4.06	0.52	4.53	7.65	36.39	-47.10	13.23	24.37
MSCI EAFE&EM Value NR USD	0.08	28.42	4.11	4.11	10.85	-1.37	2.71	7.83	6.88	42.74	-45.40	11.80	29.63
MSCI EASEA GR LCL	-	-	2.13	2.13	5.89	0.59	0.92	2.90	7.11	30.82	-38.88	8.24	20.27

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
MSCI EASEA GR USD	0.05	28.50	5.82	5.82	13.55	-2.25	3.73	7.10	6.28	41.33	-46.59	16.31	34.24
MSCI EASEA LCL	-	-	1.43	1.43	2.28	-3.24	-2.66	-0.39	3.47	25.47	-41.31	4.93	16.48
MSCI EASEA NR LCL	-	-	2.04	2.04	5.35	-0.01	0.34	2.38	6.56	29.98	-39.29	7.70	19.65
MSCI EASEA NR USD	0.03	28.46	5.73	5.73	12.97	-2.84	3.14	6.56	5.74	40.43	-46.95	15.72	33.55
MSCI EASEA USD	-0.09	28.33	5.10	5.10	9.68	-5.98	0.05	3.68	2.67	35.56	-48.71	12.74	30.00
MSCI Egypt EGP	-0.43	39.36	-21.80	-21.80	-18.68	-19.81	-2.84	24.47	15.40	32.25	-53.96	49.71	14.29
MSCI Egypt USD	-0.43	39.29	-23.72	-23.72	-24.48	-22.03	-3.48	19.20	9.47	32.77	-53.92	54.85	14.84
MSCI EM Asia LCL	-	-	0.36	0.36	13.40	3.72	8.62	11.29	12.26	64.30	-48.55	35.89	24.39
MSCI EM Asia NR USD	0.29	31.42	1.53	1.53	19.22	4.78	11.03	15.03	18.98	73.64	-52.96	41.08	32.69
MSCI EM Asia USD	0.22	31.40	1.26	1.26	16.83	2.60	8.74	12.73	16.57	70.31	-54.09	38.30	29.81
MSCI EM Eastern Europe LCL	-	-	8.14	8.14	19.00	-7.37	-1.19	15.18	15.37	66.21	-66.57	17.93	37.11
MSCI EM Eastern Europe NR USD	0.08	43.39	14.72	14.72	24.90	-5.71	2.96	20.24	15.88	83.53	-69.10	25.66	46.31
MSCI EM Eastern Europe USD	0.03	43.16	14.71	14.71	22.60	-7.51	1.09	18.24	13.72	79.34	-69.58	23.67	43.63
MSCI EM EMEA NR USD	0.25	34.31	5.12	5.12	22.24	3.01	6.08	17.12	23.55	67.67	-55.71	28.47	23.99
MSCI EM Europe LCL	-	-	6.24	6.24	17.74	-4.81	-0.30	14.79	16.26	68.85	-64.71	19.97	29.87
MSCI EM Europe USD	0.07	41.87	11.73	11.73	20.67	-5.69	1.17	16.45	14.51	81.06	-68.60	27.83	33.55
MSCI EM Europe&Middle East GR USD	0.17	37.00	11.77	11.77	23.65	-0.31	5.33	16.40	18.30	78.47	-63.10	31.62	26.74
MSCI EM Europe&Middle East LCL	-	-	11.73	11.73	21.10	-2.57	3.00	13.97	15.80	73.82	-63.91	28.88	23.92
MSCI EM Europe&Middle East USD	0.08	29.26	6.24	6.24	17.48	-1.80	0.97	12.56	16.56	65.09	-60.33	20.76	19.55
MSCI EM Far East LCL	-	-	1.27	1.27	14.38	3.48	8.42	10.65	11.91	60.96	-46.99	33.15	21.81
MSCI EM Far East USD	0.22	30.64	2.30	2.30	18.26	2.65	8.53	12.21	16.12	66.34	-52.01	33.65	27.58
MSCI EM GR CAD	0.29	31.93	-0.05	-0.05	13.89	2.78	7.05	11.62	12.98	52.03	-41.44	18.55	32.08
MSCI EM GR USD	0.29	31.93	2.10	2.10	18.78	4.62	11.01	17.12	19.20	79.02	-53.18	39.78	32.58
MSCI EM Indonesia NR USD	0.51	45.31	4.70	4.70	27.46	13.86	24.13	32.35	33.93	126.24	-56.48	54.17	73.78
MSCI EM Indonesia PR IDR	0.46	45.19	1.14	1.14	19.46	9.15	20.22	26.57	25.82	90.27	-50.76	57.50	55.02
MSCI EM Indonesia PR USD	0.46	45.19	4.65	4.65	24.84	11.19	21.25	28.86	31.19	120.75	-57.57	50.81	69.61
MSCI EM Latin America LCL	-	-	-1.55	-1.55	2.87	1.68	9.73	16.63	6.55	58.35	-39.59	32.18	33.65
MSCI EM Latin America NR USD	0.31	34.96	0.88	0.88	13.80	5.13	16.36	21.56	14.66	103.77	-51.41	50.40	43.15
MSCI EM Latin America USD	0.24	34.73	0.40	0.40	11.06	2.38	13.41	18.02	12.07	98.14	-52.78	46.89	39.34
MSCI EM LCL	-	-	0.30	0.30	10.81	1.88	7.07	12.34	11.69	58.65	-47.25	30.40	25.57
MSCI EM Mid GR USD	0.34	34.65	-0.50	-0.50	18.42	6.24	12.43	19.45	21.97	94.38	-55.88	44.50	32.31
MSCI EM Mid NR USD	0.33	34.65	-0.55	-0.55	18.19	5.99	12.16	19.17	21.74	93.91	-56.00	44.16	31.96
MSCI EM NR USD	0.28	31.92	2.05	2.05	18.46	4.32	10.70	16.79	18.88	78.51	-53.33	39.39	32.17
MSCI EM Small Growth USD	0.26	36.41	-3.21	-3.21	13.02	3.14	8.65	12.37	21.66	108.95	-62.36	40.90	28.79
MSCI EM Small NR USD	0.40	36.07	-2.72	-2.72	17.74	8.69	13.32	18.24	27.17	113.79	-58.23	42.26	32.35
MSCI EM South Africa GR ZAR	0.57	33.92	0.27	0.27	15.92	8.09	11.31	17.10	20.58	25.70	-15.99	14.52	33.99
MSCI EM USD	0.21	31.81	1.69	1.69	15.89	1.96	8.25	14.10	16.36	74.50	-54.48	36.48	29.18
MSCI EM/Real Estate NR USD	-0.11	41.25	-1.10	-1.10	-1.66	-11.88	1.61	10.41	-1.80	57.66	-66.65	50.26	93.31
MSCI EMU LCL	-	-	3.57	3.57	2.38	-6.75	-5.01	-2.39	-0.44	23.06	-46.58	5.32	18.97

Benchmark Indexes

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
MSCI EMU NR USD	-0.08	32.59	9.78	9.78	10.45	-7.27	0.89	4.89	-4.25	31.41	-47.57	19.55	36.29
MSCI EMU Small Cap NR USD	0.12	35.79	8.89	8.89	20.15	-1.70	3.19	11.67	10.95	56.37	-52.41	10.84	41.43
MSCI EMU USD	-0.18	32.45	9.56	9.56	7.38	-10.12	-1.93	2.41	-6.90	27.01	-49.21	16.77	33.00
MSCI EU LCL	-	-	2.02	2.02	3.84	-3.28	-2.94	-0.97	4.67	23.76	-41.38	4.04	15.71
MSCI EU USD	-0.14	29.35	6.68	6.68	9.68	-7.87	-1.39	2.50	-0.18	32.02	-49.83	11.66	30.62
MSCI Euro EUR	-0.18	32.39	3.57	3.57	1.58	-6.90	-4.99	-2.93	-2.25	22.50	-45.89	7.04	17.76
MSCI Euro USD	-0.18	32.39	9.56	9.56	6.54	-10.26	-1.91	1.78	-8.60	26.44	-48.55	18.68	31.65
MSCI Europe Ex UK GR USD	0.00	30.48	7.95	7.95	13.14	-4.12	3.04	6.73	2.44	33.94	-45.04	17.46	36.38
MSCI Europe Ex UK LCL	-	-	2.21	2.21	1.78	-5.55	-4.38	-1.52	1.66	23.83	-44.86	3.57	18.92
MSCI Europe Ex UK NR USD	-0.03	30.41	7.80	7.80	12.16	-5.02	2.17	5.95	1.57	32.57	-45.54	16.66	35.41
MSCI Europe Ex UK Small Cap NR USD	0.17	35.59	7.50	7.50	22.79	0.19	4.52	13.03	18.37	60.95	-53.27	8.71	45.84
MSCI Europe ex UK USD	-0.12	30.25	7.44	7.44	9.35	-7.67	-0.43	3.62	-0.94	28.59	-47.10	14.16	32.44
MSCI Europe GDP Weighted USD	-0.16	30.92	8.29	8.29	8.84	-9.03	-1.64	3.19	-3.45	30.16	-50.01	14.16	32.32
MSCI Europe GR CAD	0.00	28.48	4.32	4.32	8.62	-5.22	-1.03	1.21	-0.96	16.18	-32.55	-2.98	33.84
MSCI Europe GR LCL	-	-	2.23	2.23	6.04	0.29	0.35	2.27	7.46	28.63	-38.52	6.53	19.62
MSCI Europe GR USD	0.00	28.48	6.56	6.56	13.29	-3.52	2.64	6.21	4.49	36.81	-46.08	14.39	34.36
MSCI Europe Growth NR USD	0.02	25.41	4.50	4.50	15.32	-2.23	4.28	5.58	10.35	33.87	-43.68	19.54	30.68
MSCI Europe LCL	-	-	1.58	1.58	2.51	-3.48	-3.15	-0.92	3.89	23.39	-40.93	3.33	15.94
MSCI Europe NR EUR	-0.02	28.43	0.64	0.64	7.38	-0.56	-1.16	0.80	11.10	31.60	-43.65	2.69	19.61
MSCI Europe NR LCL	-	-	2.14	2.14	5.41	-0.36	-0.24	1.76	6.83	27.70	-38.91	6.04	19.05
MSCI Europe NR USD	-0.02	28.43	6.46	6.46	12.62	-4.15	2.04	5.68	3.88	35.83	-46.42	13.86	33.72
MSCI Europe Small Cap NR USD	0.18	33.57	5.52	5.52	23.75	0.62	3.90	12.07	21.47	64.63	-54.24	2.54	45.24
MSCI Europe USD	-0.13	28.29	5.88	5.88	9.51	-7.14	-0.94	2.89	1.02	31.24	-48.20	10.96	30.22
MSCI Europe Value NR USD	-0.05	32.41	8.53	8.53	9.66	-6.20	-0.33	5.62	-2.64	37.75	-49.15	8.24	36.75
MSCI Europe/Real Estate NR USD	-0.21	36.68	10.32	10.32	21.10	-13.19	-6.77	7.76	4.02	37.68	-56.86	-26.23	69.53
MSCI Far East Free GR USD	-0.01	21.37	-4.09	-4.09	4.39	-2.14	-2.71	2.60	16.59	12.76	-32.28	0.29	8.87
MSCI Far East Free LCL	-	-	-3.37	-3.37	-8.42	-9.40	-10.49	-2.81	1.03	12.87	-44.90	-6.90	8.02
MSCI Far East Free NR USD	-0.02	21.38	-4.15	-4.15	4.26	-2.26	-2.82	2.48	16.45	12.63	-32.37	0.21	8.78
MSCI Far East Free USD	-0.12	21.39	-4.99	-4.99	2.04	-4.25	-4.59	0.96	14.16	10.43	-33.78	-1.24	7.39
MSCI Far East GR USD	-0.01	21.37	-4.09	-4.09	4.39	-2.14	-2.71	2.60	16.59	12.76	-32.28	0.29	8.87
MSCI Far East LCL	-	-	-3.37	-3.37	-8.42	-9.40	-10.49	-2.81	1.03	12.87	-44.90	-6.90	8.02
MSCI Far East NR USD	-0.02	21.38	-4.15	-4.15	4.26	-2.26	-2.82	2.48	16.45	12.63	-32.37	0.21	8.78
MSCI Far East USD	-0.12	21.39	-4.99	-4.99	2.04	-4.24	-4.59	0.94	14.16	10.43	-33.78	-1.24	7.39
MSCI Finland GR USD	-0.20	38.32	2.15	2.15	1.41	-13.45	-1.02	2.71	11.56	12.69	-54.67	50.09	31.04
MSCI Finland LCL	-	-	-4.33	-4.33	-6.67	-13.94	-7.48	-5.16	14.50	3.89	-54.17	30.79	13.73
MSCI Finland NR USD	-0.23	37.94	1.88	1.88	0.41	-14.47	-2.00	1.77	10.29	11.14	-55.17	48.65	29.94
MSCI Finland USD	-0.33	37.06	1.20	1.20	-2.12	-17.05	-4.48	-0.55	7.06	7.23	-56.43	45.01	27.15
MSCI France GR USD	0.02	31.46	10.58	10.58	11.33	-3.77	2.18	5.74	-3.23	33.26	-42.71	14.03	35.42
MSCI France LCL	-	-	4.50	4.50	2.30	-4.05	-4.43	-1.94	-0.26	23.67	-42.06	0.02	17.79

Benchmark Indexes

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
MSCI France NR USD	-0.01	31.42	10.57	10.57	10.32	-4.71	1.29	5.00	-4.11	31.83	-43.27	13.24	34.48
MSCI France Small Cap NR USD	0.25	35.48	10.04	10.04	30.94	2.77	4.47	9.06	23.17	58.61	-54.41	13.93	39.16
MSCI France USD	-0.10	31.37	10.54	10.54	7.29	-7.51	-1.34	2.82	-6.74	27.64	-44.92	10.90	31.68
MSCI G7 LCL	-	-	3.52	3.52	8.15	-1.76	-1.79	0.32	9.30	21.39	-39.15	2.24	12.40
MSCI G7 USD	0.01	22.90	4.35	4.35	11.49	-2.05	-0.39	1.74	10.36	24.28	-40.78	5.51	15.72
MSCI Germany GR USD	0.06	32.30	7.57	7.57	20.71	-2.79	5.78	6.99	9.32	26.56	-45.50	35.93	36.79
MSCI Germany LCL	-	-	1.33	1.33	11.52	-2.65	-0.76	-0.69	13.39	17.53	-44.51	19.53	19.00
MSCI Germany NR USD	0.03	32.21	7.47	7.47	19.71	-3.64	4.99	6.32	8.44	25.15	-45.87	35.21	35.99
MSCI Germany Small Cap NR USD	0.34	38.08	8.19	8.19	32.79	6.20	8.01	10.95	25.81	53.96	-46.17	12.64	35.54
MSCI Germany USD	-0.05	31.98	7.19	7.19	16.96	-6.17	2.46	4.13	6.02	21.31	-47.24	32.52	33.03
MSCI Greece LCL	-	-	8.86	8.86	-32.18	-30.84	-20.64	-8.89	-42.64	18.78	-65.36	16.56	17.72
MSCI Greece NR USD	-0.52	49.16	15.16	15.16	-26.89	-31.56	-15.86	-1.60	-44.87	25.05	-66.01	32.91	35.05
MSCI Greece USD	-0.57	49.04	15.15	15.15	-28.87	-33.34	-18.07	-4.47	-46.36	22.60	-67.07	29.23	31.60
MSCI Hong Kong GR USD	0.32	28.28	-0.41	-0.41	19.82	5.74	10.51	9.40	23.23	60.15	-51.21	41.20	30.35
MSCI Hong Kong HKD	0.21	28.05	-0.74	-0.74	16.48	2.40	7.21	5.81	19.98	55.28	-53.16	37.83	26.65
MSCI Hong Kong NR USD	0.32	28.28	-0.41	-0.41	19.82	5.74	10.51	9.40	23.23	60.15	-51.21	41.20	30.35
MSCI Hong Kong USD	0.21	28.05	-0.80	-0.80	16.28	2.42	7.16	5.84	19.67	55.20	-52.88	37.48	26.27
MSCI Hungary HUF	0.13	51.19	8.44	8.44	-9.16	-2.52	-3.63	10.71	-1.63	71.23	-58.46	2.85	16.79
MSCI Hungary USD	0.13	51.19	20.19	20.19	-4.70	-6.71	-0.64	16.17	-10.70	73.88	-62.45	13.40	31.11
MSCI India GR USD	0.29	41.95	-5.11	-5.11	9.46	4.08	12.16	20.31	20.95	102.81	-64.63	73.11	51.00
MSCI India INR	0.26	41.96	-5.46	-5.46	7.32	6.50	10.81	17.77	14.74	91.51	-56.82	52.49	46.47
MSCI India NR USD	0.29	41.95	-5.11	-5.11	9.46	4.08	12.16	20.21	20.95	102.81	-64.63	73.11	51.00
MSCI India USD	0.26	41.96	-5.20	-5.20	8.04	2.81	10.79	18.30	19.41	100.51	-65.07	71.23	48.95
MSCI Ireland GR USD	-0.90	37.20	9.32	9.32	-9.85	-33.81	-21.63	-6.16	-17.72	12.87	-71.72	-19.64	47.56
MSCI Ireland LCL	-	-	1.72	1.72	-16.15	-33.38	-26.33	-12.95	-14.13	6.49	-71.33	-29.53	28.68
MSCI Ireland NR USD	-0.92	37.09	8.98	8.98	-10.29	-34.21	-22.10	-6.48	-18.12	12.28	-71.92	-20.09	46.81
MSCI Ireland USD	-1.00	36.68	7.60	7.60	-12.06	-35.78	-23.94	-8.73	-19.70	9.91	-72.74	-21.87	43.86
MSCI Israel ILS	0.22	22.58	-4.73	-4.73	-15.22	2.33	0.73	5.16	-4.59	51.68	-32.07	25.25	-13.86
MSCI Israel USD	0.23	22.06	-2.86	-2.86	-9.58	3.10	6.34	7.31	2.18	51.29	-30.92	35.83	-7.11
MSCI Italy GR USD	-0.15	35.22	13.77	13.77	5.44	-10.37	-3.41	3.54	-14.07	28.00	-49.20	7.26	34.07
MSCI Italy LCL	-	-	7.55	7.55	-3.62	-11.37	-10.71	-5.24	-11.90	18.80	-49.62	-7.40	14.55
MSCI Italy NR USD	-0.18	35.22	13.77	13.77	4.29	-11.49	-4.58	2.42	-15.01	26.57	-49.98	6.06	32.49
MSCI Italy USD	-0.28	35.26	13.77	13.77	1.08	-14.57	-7.82	-0.63	-17.62	22.62	-52.10	2.67	28.06
MSCI Japan GR CAD	-0.08	21.14	-6.85	-6.85	-2.58	-5.18	-7.97	-3.25	9.56	-9.65	-11.33	-18.70	5.93
MSCI Japan GR USD	-0.08	21.14	-4.85	-4.85	1.60	-3.48	-4.57	1.52	15.59	6.39	-29.11	-4.14	6.33
MSCI Japan JPY	-0.17	21.25	-3.83	-3.83	-11.82	-10.98	-12.64	-3.97	-1.24	7.25	-43.62	-11.33	6.09
MSCI Japan NR USD	-0.09	21.15	-4.93	-4.93	1.45	-3.61	-4.69	1.39	15.44	6.25	-29.21	-4.23	6.24
MSCI Japan Small Cap JPY	0.01	19.69	-0.11	-0.11	-5.44	-7.15	-14.23	-0.97	2.46	5.86	-37.30	-18.26	-16.19
MSCI Japan Small Cap NR USD	0.11	19.66	-1.24	-1.24	8.84	0.69	-6.33	4.65	19.94	5.09	-21.15	-11.70	-16.13

Benchmark Indexes

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
MSCI Japan USD	-0.17	21.25	-5.89	-5.89	-0.59	-5.38	-6.25	0.09	13.36	4.44	-30.52	-5.42	5.09
MSCI Jordan JOD	-1.10	20.30	-9.51	-9.51	-15.13	-21.52	-14.68	7.44	-11.95	-7.84	-35.76	20.88	-32.43
MSCI Jordan USD	-1.10	20.30	-9.68	-9.68	-15.25	-21.56	-14.71	7.45	-12.01	-7.71	-35.76	20.92	-32.48
MSCI JPN/Real Estate NR USD	0.03	33.18	-10.04	-10.04	10.04	-3.96	-4.50	6.59	28.89	-0.71	-32.11	-7.89	24.44
MSCI Kokusai (World Ex Japan) GR USD	0.14	24.41	6.01	6.01	15.46	0.76	3.52	5.11	11.99	34.04	-41.55	11.25	22.61
MSCI Kokusai (World Ex Japan) LCL	-	-	3.83	3.83	9.04	-1.12	-0.61	0.87	9.02	24.93	-39.58	4.63	14.52
MSCI Kokusai (World Ex Japan) NR USD	0.11	24.40	5.89	5.89	14.82	0.12	2.91	4.55	11.37	33.14	-41.96	10.66	21.95
MSCI Kokusai (World Ex Japan) USD	0.02	24.34	5.43	5.43	12.53	-2.12	0.75	2.59	9.14	29.95	-43.33	8.62	19.69
MSCI Korea KRW	0.31	40.48	2.92	2.92	25.84	8.75	9.37	16.33	22.11	56.63	-40.62	30.80	2.31
MSCI Korea NR USD	0.34	40.40	7.32	7.32	31.10	6.25	8.05	20.19	26.74	71.35	-55.29	31.85	12.64
MSCI Korea USD	0.31	40.48	6.48	6.48	29.80	5.11	6.75	18.64	25.29	69.42	-55.87	29.95	11.20
MSCI Malaysia MYR	0.46	21.59	1.81	1.81	17.83	6.51	10.53	9.27	19.33	46.25	-40.77	32.68	24.25
MSCI Malaysia USD	0.46	21.59	3.65	3.65	26.91	8.46	14.94	11.79	32.51	47.78	-43.39	41.55	33.11
MSCI Mexico MXN	0.19	32.07	-2.98	-2.98	13.56	4.92	11.02	18.38	19.03	44.30	-28.92	10.16	41.52
MSCI Mexico USD	0.19	32.07	0.50	0.50	17.54	1.14	9.06	15.73	25.99	53.07	-43.98	9.28	39.04
MSCI Morocco MAD	-0.45	21.97	0.67	0.67	5.34	-8.50	6.62	7.59	17.18	-10.47	-9.37	32.37	48.26
MSCI Morocco USD	-0.45	21.97	5.48	5.48	9.57	-11.32	9.44	11.12	10.84	-8.26	-12.97	44.02	62.65
MSCI Netherlands GR USD	0.04	32.31	10.54	10.54	14.05	-3.43	3.87	5.34	2.17	43.04	-47.88	21.14	32.45
MSCI Netherlands LCL	-	-	4.28	4.28	6.15	-3.28	-2.75	-2.87	6.28	33.57	-47.51	6.00	14.70
MSCI Netherlands NR USD	0.03	32.25	10.50	10.50	13.64	-3.94	3.28	4.60	1.74	42.25	-48.22	20.59	31.38
MSCI Netherlands USD	-0.07	31.90	10.31	10.31	11.33	-6.77	0.39	1.84	-0.62	37.86	-50.09	17.53	28.23
MSCI New Zealand GR USD	0.07	29.16	4.43	4.43	18.43	-1.91	1.73	12.05	9.24	51.74	-53.35	9.78	17.75
MSCI New Zealand NR USD	0.04	29.03	4.15	4.15	17.35	-2.78	0.83	10.73	8.32	50.40	-53.79	8.90	16.56
MSCI New Zealand NZD	-0.14	28.45	5.04	5.04	3.65	-6.62	-8.29	-0.71	-3.89	14.86	-42.34	-4.69	6.27
MSCI New Zealand USD	-0.14	28.45	2.56	2.56	11.43	-7.56	-4.14	5.80	3.18	43.01	-56.22	4.02	10.02
MSCI Nordic Countries GR USD	0.15	34.09	5.77	5.77	24.66	-0.30	6.48	10.24	26.04	48.53	-53.01	22.22	40.41
MSCI Nordic Countries LCL	-	-	-1.00	-1.00	10.29	-1.45	-0.88	1.84	21.91	31.37	-47.99	8.60	20.39
MSCI Nordic Countries NR USD	0.12	33.86	5.58	5.58	23.70	-1.25	5.55	9.34	25.06	47.07	-53.52	21.24	39.26
MSCI Nordic Countries USD	0.04	33.32	5.07	5.07	21.19	-3.65	3.22	7.12	22.49	43.43	-54.77	18.79	36.40
MSCI North America GR CAD	0.22	22.36	3.91	3.91	11.88	1.07	-0.34	-0.93	9.93	9.84	-22.20	-8.69	15.04
MSCI North America GR USD	0.22	22.36	6.14	6.14	16.69	2.88	3.35	3.96	15.98	29.35	-37.80	7.67	15.48
MSCI North America LCL	-	-	5.42	5.42	13.89	0.40	0.89	1.69	13.07	24.51	-38.11	4.41	13.32
MSCI North America NR USD	0.19	22.37	5.99	5.99	16.01	2.21	2.71	3.37	15.30	28.44	-38.23	7.07	14.84
MSCI North America USD	0.12	22.37	5.64	5.64	14.36	0.60	1.20	1.99	13.65	26.28	-39.24	5.68	13.35
MSCI Norway GR USD	0.14	42.65	6.81	6.81	27.60	-3.17	5.00	15.13	11.82	88.61	-63.91	32.44	46.33
MSCI Norway NOK	0.05	42.19	1.42	1.42	14.19	-4.03	-2.02	5.83	8.07	50.57	-55.15	12.00	30.17
MSCI Norway NR USD	0.12	42.54	6.81	6.81	26.60	-3.98	4.15	14.18	10.95	87.07	-64.24	31.43	45.12
MSCI Norway USD	0.05	42.19	6.57	6.57	22.53	-6.71	1.38	11.25	7.40	82.51	-65.22	28.43	41.56
MSCI Pacific Ex Japan GR CAD	0.33	30.37	0.63	0.63	11.86	4.19	7.37	9.07	10.96	46.95	-37.49	11.72	32.64

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
MSCI Pacific Ex Japan GR USD	0.33	30.37	2.79	2.79	16.67	6.06	11.34	14.45	17.07	73.04	-50.03	31.73	33.15
MSCI Pacific Ex Japan LCL	-	-	1.04	1.04	2.41	-1.30	1.24	4.41	2.16	39.75	-44.17	17.40	21.04
MSCI Pacific Ex Japan NR USD	0.32	30.41	2.76	2.76	16.53	5.72	10.76	13.70	16.91	72.81	-50.50	30.73	32.02
MSCI Pacific Ex Japan Small Cap USD	0.22	39.12	-0.07	-0.07	21.33	0.80	4.99	14.41	23.61	96.93	-64.02	19.88	34.52
MSCI Pacific ex Japan USD	0.20	30.31	1.84	1.84	12.28	1.75	6.98	10.11	12.67	65.90	-52.21	27.17	28.03
MSCI Pacific Free Ex Japan GR USD	0.33	30.37	2.79	2.79	16.67	6.06	11.34	14.45	17.07	73.04	-50.03	31.73	33.15
MSCI Pacific Free Ex Japan LCL	-	-	1.04	1.04	2.41	-1.30	1.24	4.41	2.16	39.75	-44.17	17.40	21.04
MSCI Pacific Free Ex Japan NR USD	0.32	30.41	2.76	2.76	16.53	5.72	10.76	13.70	16.91	72.81	-50.50	30.73	32.02
MSCI Pacific Free Ex Japan USD	0.20	30.31	1.84	1.84	12.28	1.75	6.98	10.13	12.67	65.90	-52.21	27.17	28.03
MSCI Pacific Free GR USD	0.09	22.99	-1.98	-1.98	7.01	-0.09	0.10	5.05	16.08	24.34	-36.17	5.61	12.51
MSCI Pacific Free LCL	-	-	-1.95	-1.95	-7.09	-8.00	-8.64	-1.65	-0.44	16.71	-43.81	-3.35	9.58
MSCI Pacific Free NR USD	0.08	23.00	-2.03	-2.03	6.87	-0.28	-0.14	4.77	15.92	24.18	-36.42	5.30	12.20
MSCI Pacific Free USD	-0.02	22.94	-2.96	-2.96	4.12	-2.73	-2.32	2.96	13.08	21.15	-37.92	3.52	10.43
MSCI Pacific GR CAD	0.09	22.99	-4.04	-4.04	2.60	-1.85	-3.48	0.11	10.02	5.59	-20.16	-10.43	12.08
MSCI Pacific GR USD	0.09	22.99	-1.98	-1.98	7.01	-0.09	0.10	5.05	16.08	24.34	-36.17	5.61	12.51
MSCI Pacific LCL	-	-	-1.95	-1.95	-7.09	-8.00	-8.64	-1.65	-0.44	16.71	-43.81	-3.35	9.58
MSCI Pacific NR USD	0.08	23.00	-2.03	-2.03	6.87	-0.28	-0.14	4.77	15.92	24.18	-36.42	5.30	12.20
MSCI Pacific USD	-0.02	22.94	-2.96	-2.96	4.12	-2.73	-2.32	2.87	13.08	21.15	-37.91	3.52	10.43
MSCI Pakistan PKR	-0.30	44.23	-0.89	-0.89	12.31	-13.60	-4.54	14.12	21.36	89.77	-68.40	34.13	0.14
MSCI Pakistan USD	-0.30	44.23	-0.61	-0.61	10.51	-22.06	-11.01	10.29	19.49	78.07	-75.39	32.50	-1.65
MSCI Peru PEN	0.36	43.72	-14.02	-14.02	28.21	7.36	25.45	26.38	49.24	66.25	-41.27	82.21	47.64
MSCI Peru USD	0.35	42.25	-14.02	-14.02	28.21	6.15	26.44	27.38	49.24	69.30	-42.40	86.00	52.13
MSCI Philippines PHP	0.27	30.32	-5.34	-5.34	15.49	5.52	8.70	7.33	23.47	55.79	-46.77	16.26	43.60
MSCI Philippines USD	0.27	30.32	-4.44	-4.44	20.25	4.19	12.34	8.81	30.29	60.24	-53.79	38.04	55.39
MSCI Poland NR PLN	0.08	46.22	2.76	2.76	17.64	1.59	2.65	8.91	18.98	36.66	-45.57	6.03	25.40
MSCI Poland PLN	0.02	45.75	2.76	2.76	14.97	-1.22	-0.23	6.51	16.28	32.56	-47.23	3.92	20.66
MSCI Poland USD	0.02	45.75	6.91	6.91	15.52	-9.02	2.50	10.48	12.63	37.25	-56.20	22.71	35.35
MSCI Portugal LCL	-	-	2.77	2.77	-1.39	-9.19	-6.59	-3.07	-8.69	31.16	-51.25	9.17	28.30
MSCI Portugal NR USD	-0.17	30.64	8.71	8.71	7.43	-9.31	-0.48	4.39	-11.31	40.41	-52.15	24.00	47.37
MSCI Portugal USD	-0.29	30.46	8.71	8.71	3.42	-12.47	-3.57	1.71	-14.63	35.38	-53.65	21.04	43.43
MSCI Russia NR USD	0.10	46.20	16.29	16.29	29.70	-5.84	2.20	22.42	19.07	104.22	-73.88	24.50	55.60
MSCI Russia RUB	-0.08	50.08	9.51	9.51	24.12	-9.86	-1.50	19.07	18.07	81.08	-72.57	21.18	52.11
MSCI Russia USD	0.06	45.99	16.29	16.29	27.69	-7.27	0.76	20.49	17.18	100.32	-74.16	22.88	53.71
MSCI Singapore Free GR USD	0.34	32.76	-0.63	-0.63	22.95	6.32	13.53	12.93	22.16	74.00	-47.34	28.38	46.73
MSCI Singapore Free NR USD	0.34	32.76	-0.63	-0.63	22.93	6.29	13.51	12.91	22.14	73.96	-47.35	28.35	46.71
MSCI Singapore Free USD	0.22	32.38	-0.73	-0.73	19.24	2.39	9.48	9.51	18.45	67.29	-49.55	23.91	41.91
MSCI Singapore FreeSGD	0.22	32.38	-2.32	-2.32	7.51	-0.62	4.15	5.62	8.08	63.02	-49.50	16.25	31.02
MSCI Singapore GR USD	0.34	32.76	-0.63	-0.63	22.95	6.32	13.53	12.93	22.16	74.00	-47.34	28.38	46.73
MSCI Singapore NR USD	0.34	32.76	-0.63	-0.63	22.93	6.29	13.51	12.91	22.14	73.96	-47.35	28.35	46.71

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
MSCI Singapore SGD	0.22	32.38	-2.32	-2.32	7.51	-0.62	4.15	5.62	8.08	63.02	-49.50	16.25	31.02
MSCI Singapore USD	0.22	32.38	-0.73	-0.73	19.24	2.39	9.48	9.48	18.45	67.29	-49.55	23.91	41.91
MSCI South Africa USD	0.48	33.79	-2.83	-2.83	22.06	11.40	6.03	15.39	30.70	53.39	-39.98	14.72	17.25
MSCI South Africa ZAR	0.48	33.79	-0.72	-0.72	12.34	4.77	8.00	13.39	17.42	22.18	-18.81	11.20	30.34
MSCI Spain GR USD	0.00	37.33	13.80	13.80	5.87	-6.17	5.30	9.38	-21.13	45.07	-40.06	24.69	50.17
MSCI Spain LCL	-	-	6.69	6.69	-4.85	-7.95	-2.71	0.45	-20.20	32.21	-40.01	8.83	29.56
MSCI Spain NR USD	-0.02	37.32	13.62	13.62	4.69	-7.13	4.41	8.68	-21.95	43.48	-40.60	23.95	49.36
MSCI Spain USD	-0.14	37.28	12.86	12.86	-0.21	-11.27	0.44	5.33	-25.38	36.46	-42.97	20.67	44.83
MSCI Sri Lanka LKR	0.63	50.89	-2.80	-2.80	56.40	24.88	15.76	27.37	66.76	187.67	-60.58	-14.20	50.26
MSCI Sri Lanka USD	0.63	50.89	-2.32	-2.32	61.58	23.89	14.07	24.67	71.95	184.15	-62.09	-15.15	42.78
MSCI Sweden GR USD	0.37	35.17	5.52	5.52	32.05	7.49	9.02	12.54	34.81	65.89	-49.17	1.48	44.64
MSCI Sweden NR USD	0.34	34.86	5.31	5.31	30.93	6.29	7.93	11.56	33.75	64.16	-49.86	0.62	43.39
MSCI Sweden SEK	0.26	34.21	-1.64	-1.64	12.48	5.67	1.03	4.05	23.60	44.61	-40.58	-6.83	20.80
MSCI Sweden Small Cap NR USD	0.29	42.42	6.35	6.35	31.00	3.71	7.02	19.34	35.14	99.19	-60.61	-2.07	60.81
MSCI Sweden USD	0.26	34.21	4.82	4.82	28.32	3.51	5.39	9.30	31.27	60.17	-51.44	-1.36	40.49
MSCI Switzerland CHF	0.03	22.56	-1.16	-1.16	-6.89	-4.03	-4.42	-0.58	-0.96	19.39	-35.67	-3.66	16.58
MSCI Switzerland GR USD	0.15	22.63	1.91	1.91	10.14	1.30	5.29	8.13	12.86	26.61	-29.90	6.06	28.23
MSCI Switzerland NR USD	0.11	22.59	1.48	1.48	9.08	0.31	4.36	7.36	11.79	25.31	-30.49	5.29	27.40
MSCI Switzerland Small Cap NR USD	0.33	31.22	2.82	2.82	31.39	6.04	11.11	13.71	43.78	33.41	-40.49	16.53	47.60
MSCI Switzerland USD	0.03	22.56	0.70	0.70	7.12	-1.51	2.65	5.94	9.84	22.93	-31.57	3.87	25.86
MSCI Taiwan NR USD	0.21	32.48	-4.25	-4.25	21.31	2.07	7.24	5.34	21.84	79.21	-46.45	8.38	19.97
MSCI Taiwan TWD	0.11	32.51	-3.43	-3.43	9.08	-2.18	1.96	1.71	7.86	70.70	-48.09	4.94	15.39
MSCI Taiwan USD	0.11	32.51	-4.25	-4.25	17.81	-1.12	3.99	2.85	18.32	75.14	-48.70	5.43	16.30
MSCI Thailand NR USD	0.51	34.87	4.10	4.10	43.20	12.61	17.29	23.10	55.71	76.57	-48.48	46.05	11.11
MSCI Thailand THB	0.41	34.44	3.82	3.82	29.62	7.39	7.79	14.46	36.36	63.00	-48.72	31.33	-5.87
MSCI Thailand USD	0.41	34.44	3.48	3.48	38.57	8.84	13.36	19.17	50.81	70.04	-50.34	40.94	6.76
MSCI Turkey NR TRY	0.45	47.05	-4.96	-4.96	11.66	16.93	8.17	22.80	24.04	91.81	-50.35	44.07	-2.74
MSCI Turkey TRY	0.40	46.72	-5.19	-5.19	9.30	13.97	5.57	20.22	21.53	86.46	-51.78	40.72	-4.85
MSCI Turkey USD	0.40	46.72	-5.49	-5.49	7.77	8.61	2.71	15.74	18.36	92.00	-63.38	70.04	-9.22
MSCI UK GBP	-0.13	25.45	0.40	0.40	3.95	1.02	-0.40	0.40	8.47	22.28	-31.55	2.96	10.70
MSCI UK GR USD	0.02	25.46	3.79	3.79	13.59	-2.22	1.82	5.26	8.80	43.37	-48.32	8.39	30.66
MSCI UK Growth NR USD	0.06	25.31	2.39	2.39	14.11	-1.16	3.81	4.97	12.95	48.93	-48.94	16.13	27.29
MSCI UK NR USD	-	25.46	3.78	3.78	13.55	-2.26	1.78	5.23	8.76	43.30	-48.34	8.36	30.61
MSCI UK USD	-0.13	25.45	2.79	2.79	9.85	-5.97	-1.96	1.62	5.17	37.34	-50.56	4.72	26.20
MSCI UK Value NR USD	-0.03	27.46	5.75	5.75	12.80	-4.04	-0.72	5.13	3.83	36.38	-48.09	0.89	33.70
MSCI US Broad Market GR USD	0.26	22.62	6.35	6.35	17.62	3.76	3.23	-	17.28	28.76	-37.04	5.59	15.72
MSCI US Broad Market USD	0.17	22.63	5.89	5.89	15.46	1.61	1.22	-	15.11	25.92	-38.42	3.77	13.70
MSCI US IMI/Cons Disc GR USD	0.48	28.74	4.60	4.60	22.20	10.55	4.35	4.91	30.87	46.75	-38.05	-11.43	16.79
MSCI US IMI/Cons Staple GR USD	0.40	14.44	3.05	3.05	11.19	5.36	7.96	6.92	14.47	15.56	-16.38	13.92	15.03

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
MSCI US IMI/Energy GR USD	0.28	26.39	16.95	16.95	40.33	4.39	9.74	12.84	21.02	19.44	-36.93	34.42	21.03
MSCI US IMI/Financials GR USD	-0.07	34.34	3.32	3.32	6.18	-7.65	-8.18	0.06	14.87	14.38	-49.11	-17.34	19.50
MSCI US IMI/Health Care GR USD	0.39	18.18	6.68	6.68	7.98	6.12	3.66	3.37	5.97	22.24	-23.36	7.99	6.85
MSCI US IMI/Industrials GR USD	0.22	29.43	8.83	8.83	24.33	2.55	4.00	6.00	27.40	22.54	-39.90	13.40	14.73
MSCI US IMI/Info Tech GR USD	0.44	25.58	4.38	4.38	15.02	8.84	5.46	3.01	12.79	62.18	-42.76	15.13	9.21
MSCI US IMI/Materials GR USD	0.25	31.23	5.96	5.96	26.43	3.40	8.14	10.32	24.59	51.80	-46.66	26.47	19.80
MSCI US IMI/Tele Svcs GR USD	0.21	20.06	4.55	4.55	27.47	2.76	4.11	-0.30	17.72	12.56	-33.16	10.48	37.26
MSCI US IMI/Utilities GR USD	0.05	16.81	4.05	4.05	14.52	-0.18	5.14	2.86	7.20	11.70	-27.99	17.50	21.71
MSCI US Investable Market 2500 GR USD	0.26	22.58	6.35	6.35	17.55	3.72	3.27	4.44	17.17	28.63	-36.97	5.79	15.70
MSCI US Investable Market Growth GR USD	0.34	22.60	5.66	5.66	18.99	5.61	4.51	3.49	18.65	37.08	-38.42	12.41	9.56
MSCI US Investable Market Value GR USD	0.17	23.32	7.05	7.05	16.08	1.74	1.92	5.24	15.64	20.58	-35.58	-0.62	22.02
MSCI US Large Cap 300 GR USD	0.18	21.33	5.55	5.55	14.58	2.07	2.83	3.00	13.93	25.52	-36.07	6.39	16.10
MSCI US Large Cap 300 USD	0.08	21.35	5.03	5.03	12.23	-0.24	0.64	1.03	11.58	22.51	-37.59	4.36	13.87
MSCI US Large Cap Growth GR USD	0.28	21.33	4.15	4.15	14.52	4.27	4.15	2.07	14.76	35.26	-36.45	11.73	9.10
MSCI US Large Cap Growth USD	0.21	21.32	3.80	3.80	12.90	2.74	2.79	0.98	13.14	33.08	-37.28	10.53	8.00
MSCI US Large Cap Value GR USD	0.08	22.20	6.94	6.94	14.56	-0.20	1.41	3.78	13.04	16.38	-35.81	1.17	23.36
MSCI US Large Cap Value USD	-0.06	22.26	6.25	6.25	11.50	-3.27	-1.60	0.92	10.00	12.64	-38.04	-1.60	19.93
MSCI US Mid Cap 450 GR USD	0.39	26.17	8.24	8.24	25.21	7.52	4.55	8.41	25.69	40.49	-41.80	6.19	13.75
MSCI US Mid Cap 450 USD	0.33	26.15	7.92	7.92	23.57	5.82	2.99	6.85	23.99	38.11	-42.83	4.79	12.19
MSCI US Mid Cap Growth GR USD	0.37	26.64	8.82	8.82	30.72	6.89	4.75	6.77	29.24	43.01	-47.07	17.40	9.67
MSCI US Mid Cap Growth USD	0.35	26.63	8.70	8.70	30.05	6.28	4.17	6.26	28.57	42.06	-47.36	16.82	9.02
MSCI US Mid Cap Value GR USD	0.40	26.63	7.63	7.63	19.63	7.70	3.98	9.77	21.96	37.84	-36.50	-4.41	17.82
MSCI US Mid Cap Value USD	0.30	26.59	7.10	7.10	17.10	4.93	1.46	7.14	19.29	34.09	-38.36	-6.47	15.32
MSCI US Prime Market 750 GR USD	0.22	21.99	6.04	6.04	16.42	2.98	3.12	3.86	15.92	27.80	-37.06	6.38	15.68
MSCI US Prime Market Growth GR USD	0.31	22.02	5.01	5.01	17.34	4.86	4.34	2.88	17.23	36.50	-38.22	12.73	9.20
MSCI US Prime Market Growth USD	0.25	22.00	4.71	4.71	15.87	3.48	3.11	1.88	15.76	34.51	-38.96	11.64	8.18
MSCI US Prime Market Value GR USD	0.14	22.77	7.06	7.06	15.44	1.01	1.78	4.68	14.54	19.54	-36.00	0.22	22.37
MSCI US Prime Market Value USD	0.01	22.81	6.40	6.40	12.47	-2.01	-1.15	1.86	11.56	15.80	-38.16	-2.42	19.10
MSCI US REIT GR USD	0.25	40.40	6.49	6.49	24.28	2.24	1.39	11.33	28.48	28.61	-37.97	-16.82	35.92
MSCI US REIT NR USD	0.21	40.34	6.22	6.22	22.90	0.66	-0.07	-	26.97	26.27	-	-	-
MSCI US Small Cap 1750 GR USD	0.46	28.58	8.84	8.84	26.87	10.00	4.76	9.50	27.82	36.15	-36.20	1.20	15.77
MSCI US Small Cap 1750 USD	0.41	28.54	8.54	8.54	25.30	8.42	3.34	8.04	26.22	34.01	-37.18	0.00	14.33
MSCI US Small Cap Growth GR USD	0.52	28.62	10.67	10.67	32.62	11.69	5.94	8.56	30.71	41.97	-40.11	9.71	12.03
MSCI US Small Cap Growth USD	0.50	28.62	10.59	10.59	32.17	11.27	5.59	8.26	30.27	41.38	-40.32	9.40	11.71
MSCI US Small Cap Value GR USD	0.40	29.24	6.96	6.96	21.31	8.19	3.42	10.24	25.01	30.29	-32.11	-6.94	19.44
MSCI US Small Cap Value USD	0.32	29.17	6.44	6.44	18.72	5.49	0.97	7.62	22.31	26.71	-33.93	-8.93	16.85
MSCI USA GR USD	0.20	21.91	5.96	5.96	16.03	2.54	2.80	3.35	15.45	27.14	-37.14	6.03	15.32
MSCI USA Growth NR USD	0.26	22.25	4.90	4.90	16.59	3.77	3.34	3.11	16.10	36.13	-39.22	11.30	8.60
MSCI USA NR USD	0.18	21.91	5.81	5.81	15.35	1.87	2.16	2.76	14.77	26.25	-37.57	5.44	14.67

Benchmark Indexes

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
MSCI USA Small Cap NR USD	0.50	27.82	8.64	8.64	26.61	10.89	3.79	9.09	27.48	39.07	-36.18	-3.29	14.32
MSCI USA USD	0.10	21.93	5.46	5.46	13.77	0.31	0.69	1.41	13.18	24.20	-38.58	4.09	13.18
MSCI USA Value NR USD	0.09	22.54	6.72	6.72	14.13	-0.14	0.84	2.30	13.46	16.91	-36.05	-0.33	20.96
MSCI World Ex Australia GR USD	0.10	23.52	4.93	4.93	13.99	0.11	2.37	4.45	12.24	29.43	-40.02	9.01	20.36
MSCI World Ex Australia LCL	-	-	3.11	3.11	7.09	-2.27	-2.03	0.22	8.33	22.53	-40.14	2.55	13.40
MSCI World Ex Australia NR USD	0.08	23.50	4.81	4.81	13.39	-0.48	1.81	3.94	11.65	28.61	-40.38	8.50	19.80
MSCI World Ex Australia USD	-0.01	23.43	4.33	4.33	11.23	-2.60	-0.21	2.09	9.53	25.72	-41.74	6.60	17.73
MSCI World Ex Europe LCL	-	-	3.71	3.71	8.66	-1.68	-1.42	0.84	9.73	22.56	-39.52	2.57	12.48
MSCI World Ex Europe USD	0.08	22.10	3.63	3.63	11.91	-0.17	0.39	2.09	13.46	25.10	-38.94	5.19	12.71
MSCI World Ex UK GR USD	0.13	23.73	5.03	5.03	14.07	0.62	2.72	4.65	12.73	29.50	-39.39	9.71	19.45
MSCI World Ex UK LCL	-	-	3.37	3.37	7.01	-2.64	-2.17	0.30	7.76	22.86	-40.97	2.82	13.89
MSCI World Ex UK NR USD	0.10	23.71	4.90	4.90	13.43	-0.03	2.09	4.07	12.10	28.63	-39.81	9.12	18.80
MSCI World Ex UK USD	0.01	23.63	4.45	4.45	11.33	-2.04	0.20	2.40	10.04	25.91	-41.06	7.39	16.95
MSCI World Ex US NR USD	0.03	26.27	3.82	3.82	11.61	-2.23	1.99	5.96	8.95	33.67	-43.56	12.44	25.71
MSCI World ex US USD	-0.08	26.12	3.15	3.15	8.72	-4.99	-0.67	3.49	6.15	29.68	-45.21	9.92	22.93
MSCI World Ex USA GR USD	0.05	26.31	3.91	3.91	12.11	-1.72	2.48	6.41	9.43	34.39	-43.23	12.92	26.23
MSCI World Ex USA Growth GR LCL	-	-	0.49	0.49	5.15	-1.72	-1.07	1.18	9.41	22.52	-38.86	9.47	13.54
MSCI World Ex USA Growth GR USD	0.04	25.20	2.66	2.66	14.16	-1.70	3.09	5.70	13.42	31.20	-42.65	18.41	22.48
MSCI World Ex USA Growth LCL	-	-	-0.16	-0.16	2.73	-4.23	-3.40	-1.03	6.93	18.97	-40.37	7.23	11.31
MSCI World Ex USA Growth NR LCL	-	-	0.42	0.42	4.83	-2.08	-1.41	0.85	9.07	22.01	-39.10	9.12	13.21
MSCI World Ex USA Growth NR USD	0.03	25.16	2.59	2.59	13.81	-2.07	2.73	5.35	13.06	30.66	-42.88	18.03	22.12
MSCI World Ex USA Growth USD	-0.06	25.02	2.00	2.00	11.53	-4.22	0.65	3.39	10.85	27.40	-44.07	15.98	20.07
MSCI World Ex USA LCL	-	-	0.80	0.80	0.37	-4.69	-4.45	-0.79	3.02	21.57	-41.40	1.70	13.93
MSCI World Ex USA Small Cap NR USD	0.22	28.90	3.29	3.29	22.00	2.52	2.35	11.16	24.51	50.82	-48.03	3.28	19.46
MSCI World Ex USA Small Cap USD	0.14	28.74	2.78	2.78	19.53	0.15	0.22	8.96	21.95	47.20	-49.33	1.50	17.56
MSCI World Ex USA Value USD	-0.09	27.82	4.36	4.36	5.84	-5.82	-2.07	3.49	1.48	32.01	-46.40	4.00	25.80
MSCI World Free GR USD	0.12	23.77	4.91	4.91	14.03	0.34	2.64	4.73	12.34	30.79	-40.33	9.57	20.65
MSCI World Free Growth NR USD	0.13	23.24	3.71	3.71	15.14	0.71	3.02	4.11	14.50	33.27	-41.13	14.76	15.15
MSCI World Free LCL	-	-	3.08	3.08	6.70	-2.29	-2.01	0.30	7.83	22.82	-40.11	2.83	13.52
MSCI World Free NR USD	0.09	23.75	4.80	4.80	13.45	-0.25	2.08	4.21	11.76	29.99	-40.71	9.04	20.07
MSCI World Free USD	0.00	23.68	4.29	4.29	11.19	-2.44	0.00	2.32	9.55	26.98	-42.08	7.09	17.95
MSCI World Free Value NR USD	0.06	24.88	5.90	5.90	11.72	-1.30	1.04	4.22	9.02	26.68	-40.39	3.40	25.08
MSCI World GDP Weighted	-0.06	25.25	5.11	5.11	9.97	-4.27	-0.77	2.61	5.70	26.38	-43.53	8.51	20.18
MSCI World GR CAD	0.12	23.77	2.71	2.71	9.33	-1.43	-1.02	-0.19	6.48	11.07	-25.37	-7.08	20.19
MSCI World GR USD	0.12	23.77	4.91	4.91	14.03	0.34	2.64	4.73	12.34	30.79	-40.33	9.57	20.65
MSCI World Growth USD	0.06	23.16	3.30	3.30	13.46	-0.88	1.53	2.76	12.86	30.91	-42.01	13.34	13.80
MSCI World LCL	-	-	3.08	3.08	6.70	-2.29	-2.01	0.30	7.83	22.82	-40.11	2.83	13.52
MSCI World NR EUR	0.09	23.75	-0.93	-0.93	8.17	3.48	-1.12	-0.61	19.53	25.94	-37.64	-1.66	7.40
MSCI World NR LCL	-	-	3.58	3.58	8.86	-0.10	0.03	2.15	10.01	25.73	-38.69	4.69	15.55

Benchmark Indexes

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
MSCI World NR USD	0.09	23.75	4.80	4.80	13.45	-0.25	2.08	4.21	11.76	29.99	-40.71	9.04	20.07
MSCI World Small Cap GR CAD	0.38	27.36	4.07	4.07	19.84	5.45	0.18	5.56	19.97	22.92	-26.95	-14.23	17.11
MSCI World Small Cap GR USD	0.38	27.36	6.30	6.30	24.99	7.34	3.89	10.77	26.57	44.75	-41.60	1.12	17.56
MSCI World Small Cap NR USD	0.37	27.34	6.22	6.22	24.56	6.90	3.49	10.36	26.13	44.12	-41.88	0.79	17.20
MSCI World Small Cap USD	0.31	27.25	5.87	5.87	22.83	5.18	1.95	8.87	24.34	41.68	-42.91	-0.55	15.78
MSCI World USD	0.00	23.68	4.29	4.29	11.19	-2.44	0.00	2.32	9.55	26.98	-42.08	7.09	17.95
MSCI World Value USD	-0.06	24.81	5.29	5.29	8.90	-4.07	-1.64	1.80	6.26	23.04	-42.26	0.99	22.16
MSCI World/Aero&Defense USD	0.10	27.29	9.78	9.78	8.40	-0.71	2.75	4.46	10.49	21.80	-39.56	16.57	22.37
MSCI World/Air Freight&Lgc USD	0.04	28.81	0.52	0.52	9.93	-2.52	-2.48	4.09	13.74	17.50	-32.06	-3.84	9.59
MSCI World/Airlines USD	-0.11	28.29	-10.29	-10.29	1.58	-6.55	-1.51	-0.30	19.37	17.70	-42.51	-3.13	38.76
MSCI World/Auto Components USD	0.19	31.78	3.63	3.63	24.67	1.55	1.51	6.22	26.47	60.59	-55.53	7.94	17.28
MSCI World/Automobiles USD	0.06	29.55	-2.10	-2.10	20.23	-2.04	1.44	2.91	22.32	38.77	-48.24	3.43	33.48
MSCI World/Autos&Components USD	0.08	29.35	-0.77	-0.77	21.31	-1.29	1.41	3.63	23.16	42.68	-49.79	4.40	29.54
MSCI World/Banks Ig USD	-0.19	36.30	4.00	4.00	-0.78	-12.28	-10.31	-1.50	-2.44	35.51	-56.68	-12.41	19.10
MSCI World/Beverages USD	0.31	17.48	0.63	0.63	11.23	4.36	8.46	6.24	12.34	30.83	-26.41	17.65	21.20
MSCI World/Biotechnology NR USD	0.27	20.28	6.41	6.41	3.29	4.04	3.33	4.44	2.83	1.06	8.42	-2.03	0.08
MSCI World/Biotechnology USD	0.26	20.25	6.34	6.34	3.07	3.86	3.20	4.38	2.59	0.86	8.34	-2.07	0.04
MSCI World/Building Products USD	0.11	34.62	6.88	6.88	14.26	-1.73	-1.16	4.89	9.43	39.57	-48.34	3.92	23.19
MSCI World/Capital Goods USD	0.09	30.53	8.05	8.05	21.51	-1.57	2.01	4.01	23.12	27.15	-48.41	17.36	17.41
MSCI World/Chemicals USD	0.20	28.68	5.52	5.52	24.64	1.89	8.59	9.58	20.71	43.98	-44.83	32.44	18.62
MSCI World/Comct Equip USD	-0.17	31.55	-1.24	-1.24	-9.64	-9.53	-6.57	-3.63	-2.95	32.95	-49.53	12.19	15.37
MSCI World/Compt&Peripherals USD	0.55	26.18	3.63	3.63	17.39	12.06	11.31	4.69	17.51	73.69	-42.09	25.60	14.70
MSCI World/Comrc Svcs&Supl USD	0.06	21.42	3.54	3.54	11.76	-0.56	-1.47	1.55	10.46	19.16	-29.69	-8.81	14.88
MSCI World/Conglomerates USD	-0.07	35.40	8.92	8.92	18.55	-8.06	-3.28	-2.36	21.77	16.62	-54.41	11.62	7.85
MSCI World/Cons Durb&Apparel USD	0.14	29.68	-2.94	-2.94	11.83	0.18	-1.70	1.66	27.24	38.78	-47.17	-3.11	12.57
MSCI World/Const Materials USD	-0.18	38.25	4.23	4.23	-0.21	-12.95	-5.26	5.19	-13.05	31.33	-45.97	3.55	36.82
MSCI World/Const&Engineering USD	-0.04	33.66	10.05	10.05	14.56	-6.64	-0.01	9.30	6.65	17.12	-46.58	22.39	26.88
MSCI World/Consumer Disc USD	0.21	25.47	1.61	1.61	17.13	2.62	1.10	2.24	22.83	37.29	-42.81	-4.54	19.34
MSCI World/Consumer Staples USD	0.11	15.78	0.84	0.84	7.41	0.91	5.79	5.60	10.11	18.63	-24.87	16.32	17.99
MSCI World/Containers&Pakg USD	0.12	29.48	5.19	5.19	22.31	-0.35	2.10	6.71	20.76	19.36	-33.21	3.53	8.73
MSCI World/Distributors USD	0.32	25.80	-5.91	-5.91	13.48	5.44	7.44	5.64	36.91	59.84	-47.52	6.80	30.84
MSCI World/Div Financials USD	-0.20	39.00	3.44	3.44	-0.15	-13.81	-12.51	-3.35	2.49	31.24	-61.65	-14.44	22.07
MSCI World/Div Telecom Svcs USD	-0.12	20.66	6.09	6.09	14.65	-4.16	2.51	-1.95	0.96	7.24	-33.54	18.63	33.50
MSCI World/Electnc Equip&Instr USD	0.19	28.19	-1.48	-1.48	6.84	1.79	-3.03	-2.09	18.74	46.44	-48.97	1.24	4.10
MSCI World/Electric Utilities USD	-0.63	17.82	-2.88	-2.88	-4.34	-11.76	-0.43	3.48	-6.00	-2.56	-27.43	20.47	32.34
MSCI World/Electrical Equip USD	0.08	33.68	9.05	9.05	17.95	-2.79	4.90	5.87	15.38	24.71	-47.60	38.28	33.32
MSCI World/Energy Equip&Svcs USD	0.21	39.64	14.57	14.57	41.45	0.56	5.70	9.76	25.81	69.78	-61.24	42.52	14.26
MSCI World/Energy NR USD	0.21	26.46	13.83	13.83	28.74	2.59	7.05	11.15	11.88	26.23	-38.05	29.79	17.86
MSCI World/Energy USD	0.12	26.40	13.37	13.37	26.17	0.24	4.82	8.84	9.54	22.88	-39.35	27.49	15.80

Benchmark Indexes

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
MSCI World/Finance GR CAD	-0.10	35.05	2.41	2.41	0.82	-10.37	-9.82	-3.38	-0.41	11.93	-41.98	-21.69	24.02
MSCI World/Financials NR USD	-0.11	35.04	4.52	4.52	4.68	-9.32	-7.08	0.68	4.61	31.08	-54.04	-8.30	23.70
MSCI World/Financials USD	-0.19	34.95	3.95	3.95	2.33	-11.70	-9.46	-1.65	2.33	27.72	-55.60	-10.55	20.94
MSCI World/Food Beverage&Tobacco USD	0.23	16.79	2.23	2.23	12.05	2.97	8.24	7.65	12.79	24.18	-26.22	18.70	21.61
MSCI World/Food Products USD	0.14	17.07	0.97	0.97	8.92	1.37	7.16	6.78	11.02	21.62	-24.36	17.46	21.44
MSCI World/Food&Staples Retail Ig USD	-0.05	16.80	-0.74	-0.74	2.01	-1.78	2.04	0.12	7.13	13.04	-24.22	11.16	11.94
MSCI World/Gas Utilities USD	-0.07	18.20	9.88	9.88	10.64	-2.53	5.54	4.92	1.88	8.94	-23.64	21.32	19.77
MSCI World/HC Equip&Supl USD	0.06	21.97	6.85	6.85	4.23	-0.77	2.27	5.48	0.50	31.49	-32.13	8.28	7.88
MSCI World/HC Equip&Svcs USD	0.23	22.14	9.60	9.60	8.83	3.05	1.49	6.27	4.20	31.77	-37.65	11.36	2.82
MSCI World/HC Providers&Svcs USD	0.41	24.45	12.42	12.42	14.16	7.78	1.13	6.66	9.08	31.73	-42.99	15.28	-0.80
MSCI World/Health Care GR CAD	0.28	17.26	2.74	2.74	1.84	2.02	-0.91	-1.59	-2.34	1.63	-1.25	-11.46	10.49
MSCI World/Health Care NR USD	0.24	17.26	4.66	4.66	5.53	3.20	2.18	2.72	2.41	18.89	-21.50	3.94	10.47
MSCI World/Health Care USD	0.12	17.28	3.78	3.78	3.34	1.12	0.34	1.18	0.38	16.40	-22.92	2.47	9.01
MSCI World/Hotels Restaurants&Lei USD	0.22	23.17	0.21	0.21	18.86	2.89	2.89	6.59	29.42	17.92	-35.14	-0.02	22.14
MSCI World/Household Durb USD	-0.16	31.57	-3.38	-3.38	-4.85	-9.16	-9.78	-3.47	10.43	31.83	-52.89	-9.00	6.66
MSCI World/Household Prods USD	-0.08	15.58	-2.43	-2.43	-1.30	-1.98	2.91	6.13	4.90	7.63	-19.11	13.99	14.07
MSCI World/Hushld&Pers Prods USD	-0.07	16.66	-1.94	-1.94	-0.30	-2.04	3.31	6.26	5.46	10.03	-21.48	16.30	15.80
MSCI World/Industrials USD	0.08	28.12	6.55	6.55	19.16	-1.41	1.75	4.27	21.30	23.96	-44.24	13.57	16.76
MSCI World/Information Tech NR USD	0.27	25.42	2.36	2.36	9.06	4.23	3.02	1.39	10.50	52.36	-43.87	15.10	9.31
MSCI World/Information Tech USD	0.24	25.40	2.15	2.15	8.11	3.27	2.18	0.86	9.54	50.88	-44.39	14.35	8.65
MSCI World/Insurance Ig USD	-0.19	33.03	5.84	5.84	4.96	-10.92	-6.78	-2.56	4.89	10.93	-48.05	-2.28	16.87
MSCI World/IT Consulting&Svcs USD	0.51	21.72	10.03	10.03	17.67	9.50	5.21	-2.38	8.94	40.07	-29.10	2.62	11.50
MSCI World/Itnet Swre&Svcs USD	0.26	29.76	0.84	0.84	6.83	3.76	1.44	6.18	2.83	78.27	-53.33	29.93	-17.03
MSCI World/Itnet&Calg Retail USD	0.86	35.07	7.02	7.02	38.06	27.07	17.43	20.82	35.69	141.19	-52.98	29.19	-3.16
MSCI World/Leis Equip&Prods USD	0.02	25.22	-2.48	-2.48	9.49	-2.40	-2.23	-0.71	23.75	14.87	-38.09	-2.56	15.97
MSCI World/Machinery USD	0.37	33.57	6.66	6.66	42.27	7.34	8.10	12.04	45.45	43.36	-48.30	19.09	24.06
MSCI World/Marine USD	-0.20	34.84	-3.87	-3.87	11.49	-12.08	1.32	8.08	38.47	2.46	-50.16	25.75	9.35
MSCI World/Materials NR USD	0.19	33.56	2.25	2.25	21.10	0.85	8.96	13.09	21.27	61.52	-50.05	33.24	28.65
MSCI World/Materials USD	0.13	33.47	1.78	1.78	19.25	-0.91	7.11	11.12	19.43	58.41	-50.99	31.21	26.18
MSCI World/Media Ig USD	0.26	26.86	10.07	10.07	21.52	4.01	2.24	-1.61	17.17	32.53	-40.83	-8.19	24.47
MSCI World/Metals & Mining NR USD	0.20	39.00	-0.65	-0.65	18.75	0.12	10.83	18.06	23.58	80.73	-55.14	42.09	37.68
MSCI World/Metals&Mining USD	0.16	39.01	-1.23	-1.23	17.05	-1.47	9.06	16.10	21.89	77.63	-55.91	40.06	34.56
MSCI World/Multiline Retail USD	0.14	29.80	-6.49	-6.49	2.26	0.19	-3.61	3.08	19.80	53.06	-47.70	-18.71	18.59
MSCI World/MultiUtilities USD	-0.27	19.52	3.68	3.68	3.79	-6.48	0.29	-6.36	-4.41	8.00	-33.84	15.20	32.73
MSCI World/Office Electronics USD	-0.03	29.22	-14.02	-14.02	-5.69	-4.63	-2.75	3.65	21.31	29.05	-39.08	-11.07	33.38
MSCI World/Oil&Gas USD	0.11	24.99	13.16	13.16	23.89	0.15	4.66	8.61	7.20	18.10	-35.75	25.28	16.23
MSCI World/Paper&Forest Products USD	0.15	38.78	9.23	9.23	25.46	-1.20	-4.60	0.29	17.14	33.04	-50.76	-7.41	11.92
MSCI World/Personal Products USD	0.01	27.94	0.16	0.16	2.23	-3.43	4.53	7.56	6.28	25.24	-34.41	27.26	25.86
MSCI World/Pharm&Biotech USD	0.08	16.67	1.82	1.82	1.49	0.34	-0.08	-0.07	-0.96	11.98	-17.49	-0.69	11.88

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
MSCI World/Pharmaceuticals USD	0.03	17.18	1.08	1.08	0.66	-0.49	-0.99	-1.05	-2.46	12.76	-20.16	-1.50	13.94
MSCI World/Real Estate NR USD	0.07	31.41	2.37	2.37	19.73	-2.43	-0.10	7.65	20.37	32.65	-48.09	-5.57	39.85
MSCI World/Real Estate USD	-0.04	31.32	1.75	1.75	16.51	-5.64	-3.03	4.49	16.99	27.77	-49.87	-7.69	36.44
MSCI World/Retailing USD	0.38	25.26	-0.15	-0.15	11.83	7.15	1.04	4.64	21.64	49.41	-38.04	-12.00	10.29
MSCI World/Road&Rail USD	0.29	20.77	3.59	3.59	16.02	4.34	5.68	8.88	21.95	13.08	-18.03	13.23	9.62
MSCI World/Software USD	0.21	23.58	0.26	0.26	6.41	2.54	4.38	3.11	8.01	38.04	-39.05	23.25	17.02
MSCI World/Software&Services USD	0.30	22.54	3.71	3.71	10.17	4.75	4.19	2.90	7.04	45.71	-40.31	19.89	7.57
MSCI World/Specialty Retail USD	0.33	23.50	0.66	0.66	8.15	5.61	-0.60	2.30	16.89	34.27	-29.56	-14.87	7.67
MSCI World/Tech Hwre&Equip USD	0.20	27.56	-0.06	-0.06	5.17	2.05	1.87	0.76	11.25	52.94	-45.73	14.03	14.53
MSCI World/Telecom Services NR USD	0.17	19.86	6.80	6.80	22.27	1.89	6.37	1.35	10.19	13.68	-32.98	21.45	31.88
MSCI World/Telecom Services USD	-0.05	19.79	6.24	6.24	16.89	-2.51	2.32	-1.63	5.34	8.62	-35.62	17.93	27.75
MSCI World/Textiles&Apparel USD	0.46	31.40	-2.69	-2.69	28.42	10.65	9.23	11.40	43.71	53.14	-41.98	7.78	24.37
MSCI World/Tobacco USD	0.30	18.55	7.21	7.21	19.72	4.32	10.12	11.55	17.18	19.66	-29.31	23.23	22.44
MSCI World/Transportation USD	0.05	22.60	1.50	1.50	12.63	-0.91	2.14	6.43	18.49	14.91	-29.93	7.60	14.88
MSCI World/Transpt Infra USD	-0.08	31.12	9.60	9.60	15.17	-6.75	1.15	9.82	-0.78	27.08	-44.70	8.92	39.83
MSCI World/Trdg Coms&Distrbtr USD	0.12	28.95	3.91	3.91	16.23	-0.29	1.49	11.12	25.47	44.73	-48.64	15.98	4.19
MSCI World/Utilities NR USD	-0.29	18.59	1.15	1.15	4.00	-6.54	3.24	5.24	-0.99	6.22	-29.39	21.49	35.80
MSCI World/Utilities USD	-0.49	18.40	0.61	0.61	0.31	-9.81	-0.07	2.01	-4.53	2.01	-31.40	18.49	31.53
MSCI World/Water Utilities USD	-0.19	15.63	5.54	5.54	29.06	-3.68	3.67	9.50	22.68	-7.23	-29.96	7.69	39.50
MSCI World/Wless Telecom Svcs USD	0.17	19.80	6.61	6.61	22.58	1.90	2.00	-0.80	17.57	12.84	-41.08	15.99	16.31
MSCI World30%Citi WGBI70%	-	-	4.01	4.01	-3.52	-3.89	-1.60	1.97	-6.97	12.92	-24.93	3.16	10.68
MSCI World50%Citi WGBI50%	-	-	4.76	4.76	-2.77	-4.82	-2.88	1.06	-6.16	17.97	-33.90	2.49	13.07
MSCI World70%Citi WGBI30%	-	-	5.49	5.49	-2.13	-6.00	-4.34	0.01	-5.44	22.99	-42.10	1.72	15.47
MSCI Zhong Hua 10/40 USD	0.20	29.16	1.70	1.70	9.61	2.14	10.71	9.62	7.22	59.39	-52.31	51.48	49.66
NASDAQ 100 PR CAD	0.47	25.15	3.04	3.04	14.29	7.46	2.71	-0.87	13.30	31.22	-27.98	0.63	6.73
NASDAQ 100 PR USD	0.47	25.00	5.46	5.46	19.44	9.49	6.54	4.05	19.22	53.54	-41.89	18.67	6.79
NASDAQ Banks PR USD	-	-	-1.06	-1.06	-1.91	-10.49	-10.81	-0.30	11.89	-18.50	-23.92	-22.07	11.01
NASDAQ Biotechnology PR USD	0.52	22.39	7.28	7.28	9.97	10.05	4.35	3.11	15.01	15.63	-12.63	4.58	1.02
NASDAQ Composite PR USD	0.38	24.65	4.83	4.83	15.98	6.86	3.52	4.22	16.91	43.89	-40.54	9.81	9.52
NASDAQ Industrials PR USD	-	-	8.36	8.36	25.27	7.32	3.28	6.76	24.98	46.72	-45.33	4.22	12.39
NASDAQ Telecommunication PR USD	-	-	-0.64	-0.64	-2.51	-0.68	-0.17	-3.75	3.92	48.24	-42.98	9.17	27.76
NCREIF Property	-	-	4.62	13.11	13.11	-4.18	3.51	7.38	13.11	-16.86	-6.46	15.84	16.59
Nikkei 225 Average PR JPY	0.00	23.16	-4.63	-4.63	-12.04	-7.99	-10.58	-2.83	-3.01	19.04	-42.12	-11.13	6.92
NYSE Composite PR	0.04	23.96	5.54	5.54	12.81	-1.51	0.41	2.93	10.84	24.80	-40.89	6.58	17.86
NZX 50 TR NZD	0.09	29.31	3.95	3.95	5.26	-0.29	-1.46	-	2.44	18.94	-32.80	-0.35	20.32
NZX NZL 90D B-Bill GR NZD	0.25	19.24	0.81	0.81	3.11	4.54	6.01	6.10	2.99	3.39	8.78	8.44	7.78
NZX NZL Govt Stk GR NZD	0.42	18.02	2.21	2.21	6.92	7.77	6.57	6.42	6.98	1.65	15.85	3.84	4.21
NZX Property TR NZD	0.10	27.57	2.29	2.29	8.60	0.33	2.08	-	3.42	11.82	-20.77	-4.28	24.86
Oil Price Brent Crude PR	0.32	39.36	23.91	23.91	43.63	5.04	12.09	17.33	20.86	79.30	-53.86	58.26	3.78

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
OSE FXLT Mutual Fund Index Linked/TOTX	0.22	44.66	0.16	0.16	17.88	2.21	1.94	8.64	22.27	70.12	-57.42	10.21	32.97
OSE Statsobligasjonsind 0.25	0.06	14.82	0.57	0.57	2.29	3.16	3.49	3.90	2.26	2.13	5.90	4.42	2.75
OSE Statsobligasjonsind 1.00	0.10	14.55	0.40	0.40	2.15	3.76	3.66	4.36	2.32	2.38	7.13	4.36	2.41
OSE Statsobligasjonsind 3.00	0.19	13.60	-0.28	-0.28	2.12	5.11	4.32	5.48	4.45	3.19	9.65	3.91	0.89
P&R Domestic CD 180 Day TR	1.45	0.83	0.08	0.40	0.40	2.08	3.36	3.04	0.40	1.35	4.56	5.64	4.99
P&R Domestic CD 90 Day TR	1.80	0.52	0.07	0.30	0.30	1.59	3.08	2.76	0.30	0.75	3.77	5.55	5.13
P&R Eurodollar CD 180 Day TR	1.84	0.86	0.17	0.65	0.65	2.52	3.63	3.17	0.65	2.27	4.67	5.63	5.02
P&R Eurodollar CD 90 Day TR	1.95	0.63	0.11	0.48	0.48	1.95	3.30	2.87	0.48	1.24	4.17	5.58	5.16
P&R US Treasury Bill 180 Day TR	1.14	0.37	0.05	0.21	0.21	1.19	2.74	2.58	0.21	0.26	3.14	5.45	4.75
P&R US Treasury Bill 90 Day TR	0.70	0.25	0.04	0.13	0.13	0.79	2.39	2.33	0.13	0.15	2.10	4.91	4.76
P&R US Treasury Note 1 Yr TR	1.02	0.69	0.05	0.49	0.49	1.75	3.17	2.90	0.49	0.06	4.76	6.23	4.44
P&R US Treasury Note 10 Yr TR	0.21	10.00	-5.78	7.89	7.89	3.94	4.85	5.21	7.89	-13.57	20.42	10.03	2.53
P&R US Treasury Note 2 Yr TR	0.70	1.60	-0.26	1.71	1.71	2.64	3.97	3.56	1.71	-0.29	6.61	7.85	4.18
P&R US Treasury Note 3 Yr TR	0.51	2.74	-0.93	3.07	3.07	3.24	4.54	4.07	3.07	-1.58	8.47	9.21	3.91
P&R US Treasury Note 30 Yr TR	0.14	20.60	-9.80	9.00	9.00	2.45	4.19	6.13	9.00	-31.01	42.99	13.76	0.37
P&R US Treasury Note 5 Yr TR	0.34	5.03	-3.12	5.13	5.13	3.80	4.97	4.70	5.13	-5.24	12.25	10.18	3.44
P&R US Treasury Note 7 Yr TR	0.24	7.14	-4.51	6.95	6.95	3.74	4.94	4.87	6.95	-9.73	15.67	10.69	2.98
RBA Bank accepted Bills 90 Days	0.53	19.24	1.19	1.19	4.85	4.80	5.51	5.32	4.68	3.43	6.98	6.66	5.99
Red Rocks Gbl Listed Private Eqty TR EUR	0.08	39.80	2.82	2.82	21.56	-1.12	-3.03	5.54	38.35	45.95	-61.09	-4.69	21.17
Russell 1000	0.21	22.34	7.70	10.04	10.04	-2.15	-0.67	-2.29	10.04	9.06	-21.93	-10.29	15.04
Russell 1000 Equal Weighted	0.53	28.95	8.00	8.00	23.89	12.35	7.51	9.19	24.94	57.36	-39.08	3.04	15.27
Russell 1000 Growth TR USD	0.32	21.95	6.03	6.03	18.26	5.19	4.34	2.99	16.71	37.21	-38.44	11.81	9.07
Russell 1000 TR USD	0.22	22.34	6.24	6.24	16.69	2.98	2.93	3.83	16.10	28.43	-37.60	5.77	15.46
Russell 1000 Value TR USD	0.12	23.38	6.46	6.46	15.15	0.60	1.38	4.53	15.51	19.69	-36.85	-0.17	22.25
Russell 2000 CAD	0.42	27.72	5.46	5.46	20.37	6.55	-0.37	2.77	20.55	8.69	-17.94	-16.53	18.31
Russell 2000 Equal Weighted USD	0.55	32.59	6.42	6.42	24.41	13.79	5.78	9.25	28.53	49.09	-34.75	-5.74	19.52
Russell 2000 Growth TR USD	0.48	27.57	9.24	9.24	31.04	10.16	4.34	6.44	29.09	34.47	-38.54	7.05	13.35
Russell 2000 TR USD	0.42	27.77	7.94	7.94	25.79	8.57	3.35	7.87	26.85	27.17	-33.79	-1.57	18.37
Russell 2000 Value TR USD	0.36	28.62	6.60	6.60	20.63	6.76	2.23	9.01	24.50	20.58	-28.92	-9.78	23.48
Russell 2500 Growth TR USD	0.46	27.19	9.83	9.83	30.08	9.67	5.25	7.54	28.86	41.66	-41.50	9.69	12.26
Russell 2500 PR USD	0.38	26.88	8.37	8.37	24.44	7.20	2.86	7.31	24.97	32.17	-37.86	0.07	14.67
Russell 2500 TR USD	0.44	26.91	8.70	8.70	26.12	8.89	4.39	8.85	26.71	34.39	-36.79	1.38	16.17
Russell 2500 Value TR USD	0.40	27.20	7.68	7.68	22.67	7.95	3.32	9.56	24.82	27.68	-31.99	-7.27	20.18
Russell 3000 Equal Weighted	0.58	31.36	8.02	8.02	25.92	14.54	7.09	9.78	27.78	55.33	-36.49	-2.77	18.18
Russell 3000 Growth TR USD	0.34	22.28	6.30	6.30	19.24	5.58	4.32	3.26	17.64	37.01	-38.44	11.40	9.46
Russell 3000 PR USD	0.15	22.68	5.92	5.92	15.26	1.26	0.92	2.25	14.75	25.46	-38.70	3.29	13.66
Russell 3000 TR USD	0.24	22.66	6.38	6.38	17.41	3.42	2.95	4.13	16.93	28.34	-37.31	5.14	15.72
Russell 3000 Value TR USD	0.15	23.69	6.47	6.47	15.60	1.09	1.43	4.87	16.23	19.76	-36.25	-1.01	22.34
Russell China LC Growth NR USD	0.34	31.06	3.94	3.94	14.69	6.41	18.37	-	8.80	66.29	-50.48	61.49	88.30

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Russell China LC Value NR USD	0.38	32.12	3.82	3.82	9.99	7.70	14.78	-	7.16	65.13	-49.22	44.66	62.89
Russell China NR USD	0.35	31.39	2.93	2.93	13.07	6.54	16.75	17.86	9.11	70.38	-51.79	59.41	78.38
Russell China SC Growth NR USD	0.39	35.53	-2.87	-2.87	10.17	8.39	11.27	-	12.57	119.80	-62.64	45.86	74.45
Russell China SC Value NR USD	0.26	40.80	-4.47	-4.47	2.25	2.90	12.75	-	14.65	100.35	-62.17	67.55	75.10
Russell China TR USD	0.35	31.40	2.93	2.93	13.28	6.78	16.91	18.21	9.32	70.81	-51.68	59.41	78.38
Russell Micro Cap Growth TR USD	0.43	28.78	7.96	7.96	31.33	9.06	0.41	6.01	29.49	39.18	-44.65	-2.68	11.39
Russell Micro Cap TR USD	0.35	29.05	6.80	6.80	25.32	6.46	-0.15	8.10	28.89	27.48	-39.78	-8.00	16.54
Russell Mid Cap Growth TR USD	0.40	26.29	7.85	7.85	26.60	7.63	4.93	6.94	26.38	46.29	-44.32	11.43	10.66
Russell Mid Cap TR USD	0.38	26.51	7.63	7.63	24.27	7.25	4.67	8.52	25.48	40.48	-41.46	5.60	15.26
Russell Mid Cap Value TR USD	0.36	27.29	7.42	7.42	22.26	6.61	4.04	9.24	24.75	34.21	-38.44	-1.42	20.22
Russell Small Cap Complete Growth TR USD	0.44	27.12	8.68	8.68	28.71	9.01	5.42	6.77	28.12	45.32	-43.24	11.98	10.95
Russell Small Cap Complete TR USD	0.42	27.06	7.99	7.99	25.80	8.46	4.75	8.03	26.64	37.68	-38.98	4.85	14.89
Russell Small Cap Complete Value TR USD	0.39	27.63	7.24	7.24	22.73	7.71	3.80	8.88	24.98	29.24	-33.62	-3.88	19.77
Russell Top 200 Growth TR USD	0.28	20.52	5.31	5.31	15.14	4.24	4.18	1.87	13.21	34.01	-36.06	12.15	8.56
Russell Top 200 TR USD	0.15	21.01	5.64	5.64	13.64	1.32	2.26	2.18	12.47	24.21	-36.07	5.89	15.53
Russell Top 200 Value TR USD	0.02	22.25	6.00	6.00	12.08	-1.69	0.32	2.57	11.69	14.59	-36.09	0.25	22.99
Russell/Nomura Large Cap Growth TR JPY	-0.18	21.63	-1.36	-1.36	-7.21	-11.32	-12.67	-4.83	0.47	3.46	-44.36	-10.67	4.55
Russell/Nomura Large Cap TR JPY	-0.10	20.97	-2.93	-2.93	-9.96	-9.50	-11.31	-2.64	0.97	7.73	-42.33	-9.81	6.27
Russell/Nomura Large Cap Value TR JPY	0.01	21.18	-4.64	-4.64	-13.04	-7.48	-9.81	-0.17	1.56	13.17	-40.39	-8.90	8.28
Russell/Nomura Mid Cap Growth TR JPY	-0.10	21.04	-1.25	-1.25	-8.25	-9.61	-12.78	-3.65	-1.52	8.43	-43.70	-8.33	-5.10
Russell/Nomura Mid Cap TR JPY	0.00	20.48	-2.02	-2.02	-9.19	-7.40	-11.00	-0.56	0.98	10.38	-39.90	-9.68	-1.45
Russell/Nomura Mid Cap Value TR JPY	0.11	20.66	-2.82	-2.82	-10.24	-5.36	-9.34	1.92	3.90	11.81	-36.37	-10.83	2.22
Russell/Nomura Small Cap TR JPY	0.18	19.69	1.55	1.55	-3.80	-3.91	-11.19	1.20	4.16	8.79	-33.18	-16.02	-13.51
Russell/Nomura Small Growth TR JPY	-0.07	20.66	0.97	0.97	-3.66	-8.83	-16.51	-5.28	2.10	8.49	-42.80	-21.47	-21.02
Russell/Nomura Small Value TR JPY	0.30	19.53	1.79	1.79	-3.90	-1.66	-8.47	4.00	5.06	8.92	-28.31	-13.13	-8.49
S&P 100 PR	0.03	20.86	4.74	4.74	10.81	-1.15	0.17	0.02	10.08	19.13	-37.06	3.82	15.86
S&P 100 TR	0.15	20.81	5.28	5.28	13.23	1.33	2.59	2.14	12.51	22.29	-35.31	6.12	18.47
S&P 1000 Growth TR	0.51	25.96	9.63	9.63	30.80	10.83	6.49	9.56	29.78	36.87	-36.30	10.89	7.33
S&P 1000 PR	0.40	26.20	8.54	8.54	24.84	7.84	3.86	7.99	24.90	31.29	-35.68	4.02	10.65
S&P 1000 Pure Growth TR	0.62	28.44	9.15	9.15	32.20	15.08	7.57	11.27	31.09	46.54	-34.16	5.31	7.71
S&P 1000 Pure Value TR	0.40	44.57	5.24	5.24	13.99	9.51	3.58	11.51	27.13	62.15	-41.99	-12.68	20.62
S&P 1000 TR	0.46	26.23	8.86	8.86	26.45	9.46	5.28	9.29	26.55	33.48	-34.67	5.18	11.89
S&P 1000 Value TR	0.41	26.84	8.12	8.12	22.26	8.03	3.98	8.98	23.39	30.17	-33.18	-0.19	16.25
S&P 1500 Cons Discretionary TR	0.48	27.78	4.83	4.83	21.12	10.41	4.09	4.52	28.57	43.44	-34.80	-13.44	16.05
S&P 1500 Cons Staples TR	0.42	14.26	3.00	3.00	11.36	5.53	8.06	6.74	14.59	15.29	-15.65	14.03	14.64
S&P 1500 Energy TR	0.28	25.87	17.03	17.03	40.85	4.28	9.88	12.70	21.37	16.41	-35.82	34.56	22.10
S&P 1500 Financials TR	-0.10	35.98	3.29	3.29	5.43	-9.46	-9.63	-1.47	13.29	15.48	-52.24	-18.42	18.86
S&P 1500 Growth TR	0.34	21.05	5.61	5.61	18.21	5.48	4.40	3.15	16.72	32.15	-35.02	9.36	10.62
S&P 1500 Health Care TR	0.35	17.94	6.46	6.46	7.39	5.26	3.22	2.85	5.20	20.76	-23.76	8.02	6.97

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
S&P 1500 Industrials TR	0.22	29.03	8.86	8.86	23.44	2.51	3.94	5.53	27.24	21.68	-38.96	12.80	13.53
S&P 1500 Information Technology TR	0.42	25.44	4.09	4.09	14.18	8.19	5.15	2.78	12.13	61.04	-42.90	15.43	9.02
S&P 1500 Materials TR	0.24	30.82	5.51	5.51	24.43	3.22	7.30	10.13	22.89	49.74	-45.48	22.64	19.33
S&P 1500 PR	0.14	22.30	5.80	5.80	14.71	0.97	0.87	2.09	14.17	24.33	-38.16	3.60	13.28
S&P 1500 Pure Growth TR	0.60	27.17	8.62	8.62	30.99	13.87	7.42	9.60	30.17	48.12	-36.00	5.94	7.60
S&P 1500 Pure Value TR	0.39	41.95	6.34	6.34	15.35	8.93	3.73	10.75	26.06	59.64	-43.42	-10.06	20.41
S&P 1500 Telecom Services TR	0.22	19.70	4.68	4.68	29.73	2.83	4.59	0.07	18.76	8.73	-30.87	11.87	36.96
S&P 1500 TR	0.23	22.28	6.28	6.28	16.91	3.18	2.93	3.97	16.38	27.25	-36.72	5.47	15.34
S&P 1500 Value TR	0.14	24.33	6.97	6.97	15.67	0.77	1.39	4.70	16.06	22.21	-38.52	1.74	20.22
S&P 500 Composite	0.18	21.88	5.82	5.82	15.20	1.90	2.19	2.90	14.62	25.87	-37.29	5.09	15.35
S&P 500 Equal Weighted PR USD	0.33	26.83	6.83	6.83	18.91	5.95	3.11	5.75	19.81	43.26	-40.99	-0.03	14.02
S&P 500 Equal Weighted TR USD	0.41	26.84	7.27	7.27	20.97	8.06	5.00	7.53	21.91	46.31	-39.72	1.53	15.80
S&P 500 Growth TR	0.31	20.58	5.07	5.07	16.56	4.74	4.09	3.45	15.05	31.57	-34.92	9.13	11.01
S&P 500 Ig/Energy TR	0.26	25.02	16.80	16.80	39.82	3.97	9.81	12.38	20.46	13.82	-34.87	34.40	24.21
S&P 500 PR	0.09	21.91	5.42	5.42	13.37	0.08	0.47	1.34	12.78	23.45	-38.49	3.53	13.62
S&P 500 Pure Growth TR	0.54	25.30	7.47	7.47	27.94	11.46	7.01	5.56	27.65	50.85	-38.99	6.64	7.43
S&P 500 Pure Value TR	0.36	37.79	8.91	8.91	18.42	7.09	3.62	8.69	23.06	55.21	-47.87	-3.69	20.04
S&P 500 Sec/Cons Disc PR	0.41	27.30	4.35	4.35	19.21	8.22	3.05	2.68	25.72	38.76	-34.73	-14.32	17.23
S&P 500 Sec/Cons Disc TR	0.47	27.33	4.71	4.71	21.04	10.10	4.67	3.97	27.66	41.30	-33.49	-13.21	18.64
S&P 500 Sec/Cons Staples PR	0.18	14.04	1.74	1.74	7.19	1.98	4.95	3.75	10.67	11.20	-17.65	11.60	11.76
S&P 500 Sec/Cons Staples TR	0.39	14.16	2.52	2.52	10.56	5.14	7.88	6.31	14.11	14.89	-15.43	14.18	14.36
S&P 500 Sec/Energy PR	0.18	25.03	16.29	16.29	36.95	1.86	7.80	10.12	17.86	11.29	-35.93	32.38	22.22
S&P 500 Sec/Energy TR	0.26	25.02	16.80	16.80	39.82	3.97	9.81	12.38	20.46	13.82	-34.87	34.40	24.21
S&P 500 Sec/Financials PR	-0.18	37.87	2.76	2.76	2.77	-12.95	-12.79	-4.71	10.83	14.80	-56.95	-20.84	16.16
S&P 500 Sec/Financials TR	-0.13	37.77	3.04	3.04	3.95	-11.07	-10.68	-2.43	12.13	17.22	-55.32	-18.63	19.19
S&P 500 Sec/Health Care PR	0.18	17.68	4.99	4.99	2.77	2.01	0.66	0.17	0.71	17.07	-24.48	5.39	5.78
S&P 500 Sec/Health Care TR	0.30	17.68	5.62	5.62	5.11	4.31	2.70	1.92	2.90	19.70	-22.81	7.15	7.53
S&P 500 Sec/Industrials PR	0.09	29.29	8.20	8.20	19.23	-1.27	1.03	2.48	23.92	17.27	-41.52	9.83	11.02
S&P 500 Sec/Industrials TR	0.18	29.15	8.75	8.75	21.88	1.39	3.49	4.64	26.73	20.93	-39.92	12.03	13.29
S&P 500 Sec/Information Technology PR	0.35	25.26	3.23	3.23	10.81	6.23	3.95	1.69	9.13	59.92	-43.68	15.54	7.70
S&P 500 Sec/Information Technology TR	0.39	25.22	3.47	3.47	11.88	7.33	4.88	2.36	10.19	61.72	-43.14	16.31	8.42
S&P 500 Sec/Materials PR	0.13	30.32	4.07	4.07	21.86	-0.17	4.53	7.29	19.92	45.23	-47.05	19.98	15.73
S&P 500 Sec/Materials TR	0.20	30.30	4.54	4.54	24.18	2.08	6.89	9.76	22.20	48.59	-45.66	22.53	18.63
S&P 500 Sec/Telecom Services PR	-0.05	20.04	3.51	3.51	23.21	-2.50	0.02	-3.61	12.30	2.63	-33.62	8.45	32.13
S&P 500 Sec/Telecom Services TR	0.23	19.72	4.85	4.85	30.37	3.07	4.79	0.21	18.97	8.93	-30.49	11.94	36.80
S&P 500 Sec/Utilities PR	-0.29	16.62	1.62	1.62	7.44	-5.69	0.70	-2.07	0.86	6.80	-31.55	15.81	16.87
S&P 500 Sec/Utilities TR	-0.03	16.66	2.74	2.74	12.32	-1.48	4.70	1.81	5.46	11.91	-28.98	19.38	20.99
S&P 500 TR	0.20	21.89	5.92	5.92	15.65	2.35	2.62	3.29	15.06	26.46	-37.00	5.49	15.79
S&P 500 TR (Bank of Canada) CAD	0.19	21.92	3.49	3.49	10.66	0.46	-1.07	-1.59	9.35	8.08	-21.92	-10.55	15.73

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
S&P 500 Value TR	0.10	24.13	6.80	6.80	14.79	-0.19	1.05	3.01	15.10	21.18	-39.22	1.99	20.80
S&P 500 VIX Mid Term Futures TR USD	0.09	39.10	-16.78	-16.78	-17.84	-2.65	8.86	-	-13.19	-23.60	83.92	53.88	-18.16
S&P 900 Growth TR	0.33	20.92	5.48	5.48	17.77	5.32	4.39	2.92	16.32	32.29	-35.11	9.49	10.62
S&P 900 Pure Growth TR	0.65	26.24	8.74	8.74	31.52	15.12	8.85	8.30	31.36	55.40	-37.48	8.53	6.26
S&P 900 Pure Value TR	0.38	37.86	8.15	8.15	17.30	8.15	4.59	9.88	23.09	56.78	-45.17	-3.43	19.66
S&P 900 Value TR	0.13	24.23	7.00	7.00	15.48	0.52	1.35	4.55	15.74	22.20	-38.87	2.05	20.24
S&P ADR TR	0.10	28.05	4.76	4.76	11.78	-0.74	3.63	6.58	7.52	36.60	-42.65	17.01	26.76
S&P Americas BMI TR USD	0.27	23.56	6.16	6.16	18.39	4.09	4.29	5.62	18.08	34.36	-38.95	8.93	16.47
S&P Americas LargeMid TR USD	0.24	22.86	5.83	5.83	16.56	3.33	4.21	4.58	16.05	33.09	-38.43	9.39	16.54
S&P Americas Small TR USD	0.41	27.93	7.82	7.82	28.38	8.16	5.32	9.90	29.40	41.57	-41.73	7.22	16.23
S&P AP Ex JPN LargeMid Growth TR USD	0.35	32.52	3.32	3.32	21.30	6.67	11.18	14.68	20.80	73.23	-50.37	32.96	27.02
S&P AP Ex JPN LargeMid Value TR USD	0.38	31.54	4.09	4.09	22.11	7.80	11.21	16.03	21.60	76.35	-51.69	29.16	28.69
S&P AP Ex JPN Small Growth TR USD	0.31	39.49	2.41	2.41	20.41	4.50	10.19	18.23	21.13	95.98	-60.35	38.78	32.60
S&P AP Ex JPN Small Value TR USD	0.23	38.68	2.26	2.26	24.11	1.62	7.62	20.17	22.94	79.76	-59.98	30.88	30.03
S&P Asia 50 PR	0.24	28.13	2.27	2.27	19.11	3.29	7.78	10.41	16.17	57.17	-47.23	26.20	24.08
S&P Asia 50 TR	0.34	28.32	2.39	2.39	22.52	6.38	11.00	13.65	19.53	61.54	-45.34	29.76	27.95
S&P Asia Pacific BMI Growth TR USD	0.13	25.98	-0.53	-0.53	11.18	0.30	-0.52	4.72	17.43	32.87	-41.97	5.23	8.25
S&P Asia Pacific BMI TR USD	0.16	24.20	-0.64	-0.64	11.12	1.24	0.89	6.69	18.48	29.67	-38.59	7.47	9.78
S&P Asia Pacific BMI Value TR USD	0.19	22.59	-0.75	-0.75	11.07	2.15	2.30	8.64	19.58	26.54	-35.10	9.76	11.33
S&P Asia Pacific Ex JPN BMI TR USD	0.34	32.82	3.50	3.50	21.77	6.44	10.81	16.22	21.33	76.40	-52.73	32.01	28.66
S&P Asia Pacific LargeMid Growth TR USD	0.12	26.17	-0.70	-0.70	10.78	0.19	-0.36	4.13	17.09	32.85	-41.77	4.48	10.61
S&P Asia Pacific LargeMid TR USD	0.15	24.17	-0.84	-0.84	10.44	1.15	1.13	5.96	18.02	29.83	-38.47	7.28	12.26
S&P Asia Pacific LargeMid Value TR USD	0.18	22.39	-0.98	-0.98	10.09	2.09	2.62	7.78	18.98	26.87	-35.07	10.15	13.92
S&P Asia Pacific Small Growth TR USD	0.17	25.87	0.42	0.42	13.46	1.44	-0.64	7.18	19.43	32.75	-41.93	8.08	0.24
S&P Asia Pacific Small TR USD	0.20	25.06	0.49	0.49	15.06	2.23	0.41	9.62	21.19	28.67	-38.32	8.10	1.27
S&P Asia Pacific Small Value TR USD	0.23	24.35	0.56	0.56	16.72	2.99	1.45	11.99	23.01	24.63	-34.52	8.12	2.34
S&P Developed BMI Growth TR USD	0.20	23.77	4.88	4.88	16.17	2.46	3.79	4.81	14.07	37.45	-40.63	11.92	17.42
S&P Developed BMI TR USD	0.16	24.49	5.19	5.19	15.92	1.27	3.05	5.91	14.46	33.30	-41.09	9.41	20.63
S&P Developed BMI Value TR USD	0.11	25.44	5.51	5.51	15.68	0.06	2.27	6.93	14.84	29.23	-41.55	6.91	23.85
S&P Developed Ex Japan REIT TR JPY	0.13	34.94	8.99	8.99	9.33	-7.17	-6.21	6.95	5.80	39.60	-56.12	-17.78	40.86
S&P Developed Ex US BMI Growth TR USD	0.10	26.76	3.74	3.74	14.64	-0.41	2.94	6.38	12.15	39.63	-44.59	13.39	23.48
S&P Developed Ex US BMI TR USD	0.09	26.83	4.05	4.05	14.29	-0.79	2.91	7.50	11.96	37.37	-44.21	12.65	25.76
S&P Developed Ex US BMI Value TR USD	0.08	27.08	4.35	4.35	13.95	-1.18	2.87	8.58	11.79	35.09	-43.83	11.89	28.05
S&P Developed Ex US LargeMid TR USD	0.08	26.53	3.95	3.95	12.89	-1.04	2.91	6.69	10.21	36.09	-43.43	14.17	24.74
S&P Developed Ex US Property TR USD	0.04	30.50	0.72	0.72	18.06	-3.13	0.69	10.79	18.09	42.77	-51.79	-1.55	43.90
S&P Developed Ex US Small Growth TR USD	0.18	28.95	4.01	4.01	21.95	1.40	3.45	9.21	22.04	48.19	-49.02	7.99	27.78
S&P Developed Ex US Small TR USD	0.18	28.98	4.52	4.52	22.08	1.31	3.69	11.01	21.96	45.07	-47.67	7.32	29.42
S&P Developed Ex US Small Value TR USD	0.18	29.11	5.03	5.03	22.18	1.22	3.93	12.71	21.86	41.95	-46.25	6.63	31.07
S&P Developed LargeMid Growth TR USD	0.18	23.27	4.57	4.57	14.46	2.04	3.80	3.80	12.10	36.54	-39.80	12.73	16.81

Benchmark Indexes

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
S&P Developed LargeMid TR USD	0.14	24.02	4.93	4.93	14.42	0.78	3.00	4.96	12.69	32.26	-40.57	10.33	20.15
S&P Developed LargeMid Value TR USD	0.09	25.03	5.30	5.30	14.37	-0.50	2.17	6.02	13.28	28.07	-41.35	7.94	23.49
S&P Developed Property TR USD	0.11	32.14	3.00	3.00	20.25	-1.30	0.72	10.95	21.52	37.66	-47.61	-7.27	40.26
S&P Developed Small Growth TR USD	0.30	26.93	6.51	6.51	25.61	5.06	4.44	8.97	25.20	42.69	-44.51	8.92	19.65
S&P Developed Small TR USD	0.27	27.47	6.56	6.56	24.23	4.18	3.93	9.91	24.42	39.43	-43.74	6.05	22.39
S&P Developed Small Value TR USD	0.24	28.18	6.61	6.61	22.86	3.29	3.41	10.79	23.66	36.18	-42.95	3.22	25.16
S&P Devlp Ex US LargeMid Growth TR USD	0.10	26.47	3.69	3.69	13.32	-0.60	2.99	5.74	10.41	38.21	-43.57	14.93	22.28
S&P Devlp Ex US LargeMid Value TR USD	0.06	26.79	4.22	4.22	12.46	-1.49	2.81	7.61	10.02	33.96	-43.29	13.39	27.22
S&P Devlp REIT TR USD	0.13	33.44	5.63	5.63	23.76	-1.02	0.89	11.53	23.32	33.53	-45.18	-11.30	39.05
S&P Diversified Trends Indicator TR	-0.11	10.74	3.64	3.64	4.19	-1.29	3.43	-	-2.82	-5.88	8.29	10.66	5.74
S&P Emerging BMI TR USD	0.30	31.68	0.67	0.67	17.60	5.10	12.45	16.90	20.05	84.63	-53.46	42.03	38.56
S&P Emerging LargeMid TR USD	0.29	30.89	1.27	1.27	17.34	4.59	12.15	16.40	18.77	78.60	-51.96	41.26	37.75
S&P EPAC LargeMid Growth TR USD	0.07	26.26	3.29	3.29	12.38	-1.12	2.34	5.09	9.71	36.47	-43.43	13.37	22.38
S&P EPAC LargeMid TR USD	0.05	26.47	3.50	3.50	11.84	-1.79	2.24	6.11	9.17	34.33	-43.32	12.95	25.21
S&P EPAC Small TR USD	0.14	28.75	4.34	4.34	19.85	0.30	3.02	10.46	19.35	41.54	-46.62	6.10	30.35
S&P Europe 350 TR EUR	0.01	28.43	0.90	0.90	7.50	0.28	-0.53	1.25	10.85	30.99	-42.20	3.55	19.99
S&P Europe 350 TR USD	0.01	28.41	6.86	6.86	12.75	-3.26	2.66	6.23	3.09	36.16	-45.61	15.59	33.69
S&P Europe BMI Growth TR USD	0.06	27.44	6.08	6.08	15.04	-1.63	3.85	6.33	7.46	40.34	-45.49	15.33	33.51
S&P Europe BMI TR USD	0.02	28.81	6.56	6.56	14.42	-2.99	3.01	7.10	6.24	38.73	-46.63	13.47	36.54
S&P Europe BMI Value TR USD	-0.01	30.51	7.05	7.05	13.82	-4.37	2.14	7.78	5.03	37.12	-47.80	11.59	39.58
S&P Europe LargeMid Growth TR USD	0.05	26.95	6.06	6.06	13.58	-1.76	3.86	5.63	5.48	38.51	-44.31	18.23	29.69
S&P Europe LargeMid TR USD	0.01	28.40	6.52	6.52	12.88	-3.32	2.86	6.20	4.11	36.96	-45.82	16.00	33.18
S&P Europe LargeMid Value TR USD	-0.03	30.22	6.99	6.99	12.20	-4.89	1.83	6.69	2.76	35.41	-47.36	13.77	36.70
S&P Europe Small Growth TR USD	0.14	30.92	6.17	6.17	23.06	-0.16	4.45	9.30	18.73	51.97	-51.32	5.91	47.18
S&P Europe Small TR USD	0.13	31.74	6.75	6.75	22.86	-0.54	4.37	10.93	18.37	49.72	-50.84	5.14	48.53
S&P Europe Small Value TR USD	0.12	32.74	7.32	7.32	22.59	-0.96	4.25	12.41	17.99	47.41	-50.35	4.36	49.86
S&P Global 100 TR	0.08	23.08	5.03	5.03	10.46	-0.38	2.79	3.20	5.79	26.71	-36.44	11.38	20.42
S&P Global 1200 Sec/Cons Disc TR	0.31	26.03	2.60	2.60	19.21	5.27	3.69	4.66	23.60	40.76	-40.10	-3.16	22.74
S&P Global 1200 Sec/Cons Staples TR	0.33	16.14	1.55	1.55	11.11	4.61	9.24	8.31	13.81	23.05	-21.87	19.16	21.18
S&P Global 1200 Sec/Energy TR	0.25	26.46	14.13	14.13	29.30	3.61	8.21	12.09	11.78	26.12	-36.78	31.06	20.97
S&P Global 1200 Sec/Financials TR	-0.08	36.48	4.85	4.85	4.89	-8.65	-6.46	1.51	3.88	35.22	-54.32	-7.72	24.59
S&P Global 1200 Sec/Health Care TR	0.28	17.47	4.82	4.82	6.33	3.87	2.66	2.88	2.98	19.17	-21.20	4.45	10.88
S&P Global 1200 Sec/Industrials TR	0.18	28.24	7.33	7.33	21.97	1.58	4.45	6.25	24.44	26.62	-41.86	16.34	17.78
S&P Global 1200 Sec/Info Tech TR	0.30	25.78	2.23	2.23	10.46	4.82	3.60	2.06	11.82	55.10	-43.75	14.14	10.25
S&P Global 1200 Sec/Materials TR	0.21	33.42	2.36	2.36	20.69	1.72	10.88	14.75	20.96	64.42	-49.22	38.55	31.83
S&P Global 1200 Sec/Telecom Svcs TR	0.19	19.53	6.40	6.40	23.06	2.29	8.34	3.31	12.12	14.37	-32.16	26.88	34.25
S&P Global 1200 Sec/Utilities TR	-0.22	19.48	1.63	1.63	5.12	-5.67	4.32	5.90	-0.99	8.84	-29.64	23.57	38.20
S&P Global 1200 TR	0.13	24.15	5.03	5.03	14.13	0.59	3.07	5.06	11.95	31.69	-40.11	10.23	21.46
S&P Global BMI TR USD	0.18	24.99	4.63	4.63	16.10	1.68	3.86	6.59	15.11	37.76	-42.41	11.94	21.75

Benchmark Indexes

Data as of: 03/31/2011

Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
S&P Global Clean Energy TR EUR	-0.46	43.40	11.91	11.91	-4.31	-23.25	-12.02	-	-22.60	4.01	-63.48	60.87	29.56
S&P Global Ex US BMI TR USD	0.13	27.40	3.32	3.32	14.95	0.29	4.40	8.66	13.58	44.67	-45.88	16.70	27.27
S&P Global Ex US LargeMid TR USD	0.12	27.00	3.38	3.38	13.76	0.02	4.37	7.87	11.90	42.64	-44.91	17.94	26.28
S&P Global Ex US Property TR USD	0.05	30.88	0.02	0.02	16.29	-2.85	1.34	11.10	17.23	47.54	-52.98	1.91	45.58
S&P Global Ex US Small TR USD	0.23	29.83	3.02	3.02	21.39	2.74	5.42	12.16	22.95	56.84	-49.85	12.37	30.83
S&P Global Infrastructure TR USD	0.00	23.99	5.18	5.18	12.69	-2.46	6.44	-	5.77	25.28	-38.98	23.19	39.52
S&P Global Natural Resources TR EUR	0.23	26.91	0.64	0.64	14.56	6.78	7.04	-	18.68	31.90	-35.10	27.83	16.09
S&P Global Property TR USD	0.11	31.97	2.29	2.29	18.87	-1.27	1.07	11.13	20.61	41.21	-48.85	-4.77	41.37
S&P Global Small TR USD	0.29	28.01	5.42	5.42	23.53	4.66	4.82	10.55	24.68	46.43	-45.55	9.05	23.57
S&P Global Water TR	0.17	24.86	2.38	2.38	18.04	1.64	5.58	-	15.95	32.67	-38.69	14.54	38.41
S&P GSCI Agricultural TR	0.10	30.23	3.99	3.99	70.01	-0.94	7.56	2.77	34.19	3.81	-28.88	28.31	13.35
S&P GSCI Energy TR	-0.32	37.72	15.38	15.38	15.99	-17.50	-7.71	3.07	1.91	11.22	-52.38	41.92	-26.79
S&P GSCI Industrial Metal TR	0.04	30.60	1.35	1.35	13.21	-3.04	7.28	13.55	16.73	82.42	-49.02	-5.64	60.93
S&P GSCI Livestock TR	-0.35	12.71	7.40	7.40	10.91	-4.68	-5.40	-3.53	10.49	-14.08	-27.42	-8.63	-6.74
S&P GSCI Non Energy TR	0.06	21.78	3.82	3.82	39.78	-0.59	6.94	5.96	26.33	16.85	-31.11	11.54	24.13
S&P GSCI Precious Metal TR	0.79	22.86	4.37	4.37	37.98	17.04	19.66	18.65	34.46	25.07	0.48	27.94	24.08
S&P GSCI TR	-0.27	31.44	11.56	11.56	22.73	-12.41	-3.34	4.01	9.03	13.48	-46.49	32.67	-15.09
S&P Intl 700 PR	-0.04	26.75	3.48	3.48	9.38	-4.25	0.31	4.19	6.01	31.83	-44.83	11.60	24.08
S&P Intl 700 Sec/Cons Disc TR	0.14	26.44	0.21	0.21	17.12	0.73	1.93	4.85	19.43	40.17	-45.37	3.30	27.08
S&P Intl 700 Sec/Cons Staples TR	0.26	19.78	0.53	0.53	11.74	3.60	10.63	11.31	13.51	32.93	-29.44	25.06	30.37
S&P Intl 700 Sec/Energy TR	0.24	29.32	11.27	11.27	19.24	3.26	6.53	11.68	3.76	40.48	-38.96	27.47	17.76
S&P Intl 700 Sec/Financials TR	-0.03	37.00	5.96	5.96	5.50	-7.43	-4.04	4.21	-0.22	45.25	-53.81	-0.45	28.40
S&P Intl 700 Sec/Health Care TR	0.24	18.86	3.52	3.52	8.29	3.22	2.67	5.05	3.12	18.37	-18.01	-0.38	17.64
S&P Intl 700 Sec/Industrials TR	0.20	29.16	6.00	6.00	22.02	1.90	5.67	8.44	22.26	32.62	-43.64	21.25	23.55
S&P Intl 700 Sec/Information Tech TR	0.09	29.20	-1.16	-1.16	6.61	-1.13	0.38	0.60	16.46	39.07	-45.19	9.17	14.39
S&P Intl 700 Sec/Materials TR	0.21	34.94	1.79	1.79	19.81	1.63	12.04	16.79	20.67	69.18	-50.24	43.31	36.47
S&P Intl 700 Sec/Tele Svcs TR	0.18	21.18	7.10	7.10	20.05	1.95	10.13	5.33	9.25	16.67	-32.79	34.56	32.78
S&P Intl 700 Sec/Utilities TR	-0.27	23.17	0.90	0.90	0.49	-8.19	3.99	10.07	-5.12	7.11	-30.00	26.09	50.60
S&P Intl 700 TR	0.08	26.94	4.20	4.20	12.77	-0.97	3.56	7.32	9.26	36.59	-42.82	15.07	27.36
S&P Japan 500 TR JPY	-0.08	21.19	-2.63	-2.63	-9.89	-9.16	-11.05	-2.20	0.51	9.13	-42.06	-10.03	6.91
S&P Japan BMI TR USD	-0.06	20.80	-4.37	-4.37	2.48	-3.03	-4.97	1.92	16.14	5.67	-27.78	-5.35	1.92
S&P Japan LargeMid Growth TR USD	-0.11	23.68	-4.32	-4.32	2.17	-4.82	-7.06	-1.17	13.97	10.35	-35.37	-9.45	3.91
S&P Japan LargeMid TR USD	-0.10	21.17	-4.94	-4.94	1.25	-3.87	-4.86	1.21	15.38	5.68	-29.11	-4.45	5.85
S&P Japan LargeMid Value TR USD	-0.08	19.24	-5.57	-5.57	0.31	-3.02	-2.72	3.49	16.89	1.20	-22.66	0.70	7.82
S&P Japan Mid Cap 100 TR JPY	-0.05	20.34	-2.25	-2.25	-10.38	-8.34	-11.14	-0.47	-1.50	7.16	-38.50	-8.49	-0.10
S&P Japan Small Cap 250 TR JPY	0.10	21.10	0.92	0.92	-5.25	-5.55	-10.35	1.60	1.98	11.68	-37.52	-12.47	-4.64
S&P Japan Small Growth TR USD	0.06	21.08	-1.42	-1.42	7.73	-0.55	-7.23	1.65	17.86	7.50	-27.19	-11.76	-13.47
S&P Japan Small Value TR USD	0.26	19.95	-0.94	-0.94	11.20	3.66	-2.23	8.08	23.08	3.20	-13.37	-6.46	-10.00
S&P Latin America 40 TR	0.30	35.28	-0.35	-0.35	15.17	4.72	16.60	22.04	16.70	97.07	-49.44	50.47	42.57

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
S&P Latin America BMI TR USD	0.35	34.53	0.27	0.27	16.01	6.60	17.69	22.91	17.53	108.00	-51.47	51.52	45.39
S&P Mid-East and Africa BMI TR USD	0.43	28.08	-4.06	-4.06	16.35	8.87	9.94	18.25	29.35	53.24	-37.29	30.75	14.60
S&P MidCap 400 Composite	0.47	25.90	9.29	9.29	26.61	9.67	5.77	9.08	26.29	36.97	-36.45	7.72	10.04
S&P MidCap 400 Growth TR	0.54	25.85	9.84	9.84	31.05	11.55	7.38	9.64	30.57	41.08	-37.61	13.50	5.81
S&P MidCap 400 PR	0.42	25.88	9.02	9.02	25.21	8.26	4.54	7.96	24.85	35.00	-37.28	6.69	8.99
S&P MidCap 400 Pure Growth TR	0.77	27.56	10.33	10.33	35.48	19.57	10.97	11.24	35.16	60.34	-35.17	10.30	4.98
S&P MidCap 400 Pure Value TR	0.41	38.30	7.28	7.28	16.08	9.16	5.53	11.14	23.19	59.18	-42.58	-3.20	19.31
S&P MidCap 400 TR	0.48	25.90	9.36	9.36	26.95	10.00	6.07	9.36	26.64	37.38	-36.23	7.98	10.32
S&P MidCap 400 Value TR	0.42	26.33	8.91	8.91	22.93	8.43	4.67	9.00	22.78	33.73	-34.87	2.65	14.62
S&P North American Health Care TR	0.41	17.95	7.38	7.38	8.50	6.45	3.83	4.19	6.09	22.49	-23.59	8.24	5.45
S&P North American Natural Resources TR	0.31	30.24	12.76	12.76	39.02	5.09	9.72	12.00	23.88	37.54	-42.55	34.44	16.85
S&P North American Technology TR	0.43	25.84	4.26	4.26	14.70	8.47	5.80	2.81	12.65	63.19	-43.33	16.94	8.98
S&P Pan Asia BMI TR USD	0.21	25.24	-0.59	-0.59	12.86	2.52	3.42	7.99	18.78	40.67	-42.18	14.66	14.51
S&P Pan Asia Ex JPN BMI TR USD	0.34	31.61	1.65	1.65	19.88	6.24	12.00	15.27	20.56	78.69	-52.80	37.75	33.88
S&P SmallCap 600 Growth TR	0.46	26.78	9.14	9.14	30.19	9.53	4.74	9.45	27.99	28.35	-32.94	5.60	10.54
S&P SmallCap 600 PR	-	-	7.43	7.43	23.96	7.00	2.50	8.11	24.98	23.78	-31.99	-1.22	14.07
S&P SmallCap 600 Pure Growth TR	0.53	29.74	8.47	8.47	30.12	12.42	5.39	11.29	28.74	37.70	-33.10	1.49	9.79
S&P SmallCap 600 Pure Value TR	0.40	48.84	4.06	4.06	12.82	9.52	2.14	11.55	29.18	63.58	-41.73	-18.61	21.44
S&P SmallCap 600 TR	0.42	27.52	7.71	7.71	25.27	8.36	3.67	9.20	26.31	25.57	-31.07	-0.30	15.12
S&P SmallCap 600 Value TR	0.37	28.56	6.34	6.34	20.63	7.08	2.57	8.91	24.72	22.85	-29.51	-5.54	19.57
S&P Target Date 2010 TR USD	0.41	11.75	2.66	2.66	10.20	4.64	4.20	-	10.56	14.61	-14.98	6.40	7.32
S&P Target Date 2015 TR USD	0.31	13.72	3.25	3.25	11.59	3.78	4.23	-	11.85	17.48	-21.32	6.50	11.92
S&P Target Date 2020 TR USD	0.29	15.66	3.75	3.75	12.78	3.78	4.15	-	12.93	19.95	-24.78	6.59	13.13
S&P Target Date 2025 TR USD	0.27	17.37	4.18	4.18	13.76	3.70	4.01	-	13.82	22.03	-27.75	6.64	14.21
S&P Target Date 2030 TR USD	0.25	18.90	4.52	4.52	14.54	3.46	3.81	-	14.52	23.70	-30.48	6.68	15.28
S&P Target Date 2035 TR USD	0.24	20.14	4.78	4.78	15.13	3.20	3.60	-	15.02	24.99	-32.60	6.75	15.92
S&P Target Date 2040 TR USD	0.23	20.86	4.95	4.95	15.57	3.08	3.51	-	15.38	25.97	-34.00	7.12	16.25
S&P Target Date 2045 TR USD	0.21	21.49	5.04	5.04	15.86	2.75	3.28	-	15.62	26.40	-35.24	7.11	16.67
S&P Target Date Retirement Income TR USD	0.34	9.42	2.00	2.00	8.60	3.31	4.06	-	9.09	11.37	-13.09	6.19	8.77
S&P United Kingdom BMI Growth TR USD	0.18	25.47	3.29	3.29	18.38	1.65	4.60	6.18	15.09	54.43	-48.14	10.02	29.57
S&P United Kingdom Small TR USD	0.18	29.44	3.23	3.23	25.07	1.36	3.02	9.90	24.93	62.65	-54.49	-5.87	45.80
S&P United States BMI Growth TR USD	0.35	21.44	6.12	6.12	17.85	5.70	4.73	3.55	16.35	35.01	-36.01	10.28	11.36
S&P United States BMI TR USD	0.25	22.75	6.44	6.44	17.79	3.64	3.20	4.54	17.42	28.79	-37.36	5.78	15.48
S&P United States BMI Value TR USD	0.17	24.51	6.77	6.77	17.73	1.52	1.60	5.40	18.44	22.78	-38.75	1.36	19.60
S&P United States LargeMid Growth TR USD	0.32	20.67	5.53	5.53	15.70	4.98	4.66	2.21	14.11	34.60	-35.45	10.31	11.41
S&P United States LargeMid TR USD	0.22	22.00	5.99	5.99	16.17	2.86	3.09	3.46	15.65	27.95	-37.16	6.10	15.58
S&P United States LargeMid Value TR USD	0.13	23.88	6.46	6.46	16.60	0.67	1.43	4.54	17.11	21.55	-38.93	1.93	19.74
S&P United States Small Growth TR USD	0.46	26.38	9.24	9.24	29.78	9.42	5.62	8.84	28.89	37.09	-38.99	10.10	11.22
S&P United States Small TR USD	0.39	27.52	8.80	8.80	26.75	7.56	4.21	8.92	27.33	33.51	-38.99	4.57	15.06

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S&P United States Small Value TR USD	0.32	28.91	8.35	8.35	23.86	5.72	2.79	8.97	25.83	29.96	-38.99	-0.76	18.99
S&P/ASX 100 TR	0.33	32.99	3.58	3.58	2.89	1.48	3.32	8.86	0.83	36.19	-37.21	16.12	23.43
S&P/ASX 20 TR	0.41	31.79	4.03	4.03	1.88	4.31	5.34	8.72	0.43	39.29	-33.29	21.80	21.48
S&P/ASX 200 A-REIT TR	-0.12	36.90	3.80	3.80	4.96	-14.50	-9.13	2.90	-0.41	7.92	-53.99	-8.41	34.03
S&P/ASX 200 TR	0.32	33.53	3.23	3.23	3.44	1.09	3.18	8.85	1.57	37.03	-38.44	16.07	24.22
S&P/ASX 300 TR	0.32	33.73	3.12	3.12	3.79	1.13	3.21	8.89	1.90	37.59	-38.92	16.22	24.51
S&P/ASX 50 TR	0.34	32.47	3.96	3.96	2.40	2.13	3.62	8.46	0.44	36.24	-35.79	15.97	22.97
S&P/ASX All Ordinaries TR	0.32	34.32	2.92	2.92	4.80	1.22	3.58	9.08	3.31	39.58	-40.38	17.95	24.97
S&P/ASX MidCap 50 TR	0.22	37.47	0.75	0.75	6.80	-2.82	1.24	11.69	4.05	35.96	-45.85	17.09	26.00
S&P/ASX Small Ordinaries TR	0.29	42.44	-1.19	-1.19	13.49	-0.92	2.80	9.94	13.05	57.43	-53.17	17.05	34.21
S&P/IFCI Asia TR USD	0.33	32.17	1.38	1.38	21.09	6.01	12.14	16.58	21.11	76.59	-53.16	42.36	33.79
S&P/IFCI China TR USD	0.35	31.35	3.96	3.96	13.59	6.60	18.29	16.79	8.69	67.53	-51.68	69.31	84.96
S&P/IFCI Composite TR USD	0.30	32.16	1.70	1.70	19.51	5.01	11.66	18.47	20.64	81.03	-53.74	40.28	35.11
S&P/IFCI East Europe TR USD	0.10	42.59	13.31	13.31	25.20	-4.81	4.21	23.08	19.70	88.55	-69.53	24.25	55.82
S&P/IFCI EMEA TR USD	0.23	33.88	4.24	4.24	20.71	2.27	6.66	19.81	24.12	70.01	-56.88	28.59	31.64
S&P/IFCI Europe TR USD	0.13	41.49	10.54	10.54	22.97	-3.09	4.63	21.56	19.93	90.67	-68.54	28.79	47.63
S&P/IFCI Latin America TR USD	0.34	34.64	0.41	0.41	15.46	6.08	17.83	22.82	16.91	107.16	-51.61	52.79	46.41
S&P/IFCI Mideast/Africa TR USD	0.45	28.60	-3.95	-3.95	16.76	9.48	9.33	19.02	29.50	52.72	-37.28	26.80	16.85
S&P/LSTA Leveraged Loan TR	0.65	13.76	2.43	2.43	7.80	8.76	5.32	5.26	10.13	51.62	-29.10	2.08	6.74
S&P/TOPIX 150 TR CAD	-0.10	21.80	-6.74	-6.74	-3.31	-5.70	-8.12	-3.60	7.78	-8.82	-11.42	-19.63	8.39
S&P/TOPIX 150 TR JPY	-0.11	21.66	-3.18	-3.18	-10.44	-9.80	-11.14	-2.97	0.65	9.13	-43.24	-9.98	9.80
S&P/TOPIX 150 TR USD	-0.10	21.80	-4.73	-4.73	0.84	-4.01	-4.71	1.16	13.71	7.37	-29.18	-5.23	8.80
S&P/TSX 60 TR	0.32	30.52	5.83	5.83	17.47	3.93	6.06	8.58	13.84	31.94	-31.17	11.14	19.16
S&P/TSX Capped 60 TR	0.32	30.52	5.83	5.83	17.47	3.93	6.06	8.76	13.84	31.94	-31.17	11.14	19.16
S&P/TSX Capped Real Estate TR	0.51	32.78	7.88	7.88	30.53	10.03	5.19	12.79	30.58	46.92	-41.27	-9.67	26.84
S&P/TSX Completion TR	0.48	30.53	4.89	4.89	29.90	8.72	6.72	10.24	30.32	47.67	-38.78	5.78	13.73
S&P/TSX Composite TR	0.36	30.37	5.60	5.60	20.41	4.97	6.03	8.85	17.61	35.05	-33.00	9.83	17.26
S&P/TSX Global Gold TR CAD	0.40	47.07	-5.27	-5.27	26.91	6.54	6.58	15.03	26.66	7.59	1.54	-3.96	29.68
S&P/TSX Income Trust TR	0.62	30.38	16.77	16.77	38.63	13.66	8.44	16.79	26.69	42.21	-26.08	6.61	-2.84
STOXX Europe 600 NR USD	-0.01	28.62	6.37	6.37	12.81	-3.93	2.24	6.04	4.36	36.65	-46.54	13.49	35.04
STOXX Europe Mid 200 GR EUR	0.14	31.22	0.26	0.26	13.73	3.59	1.11	5.31	22.67	44.92	-46.04	-5.32	30.23
STOXX Europe TMI Growth NR USD	0.00	26.38	4.30	4.30	14.96	-3.12	3.74	4.97	11.58	31.93	-44.67	18.65	31.27
STOXX Europe TMI Large NR USD	-0.04	28.08	6.42	6.42	11.46	-4.61	1.78	5.04	2.30	33.51	-45.64	15.18	32.27
STOXX Europe TMI NR USD	0.00	28.75	6.43	6.43	13.48	-3.66	2.38	6.28	5.10	37.50	-46.75	13.07	35.39
STOXX Europe TMI Small NR USD	0.18	33.69	5.24	5.24	22.44	0.59	5.27	11.90	20.94	62.53	-52.27	3.05	49.29
STOXX Europe TMI Value NR USD	-0.06	31.93	8.28	8.28	6.71	-6.41	0.28	6.71	-4.76	41.88	-49.04	11.23	36.51
Tel Aviv SE TA 100	0.45	30.78	-1.34	-1.34	4.52	9.17	7.64	12.19	14.93	88.80	-51.14	24.74	12.47
ThaiBMA Government 1-3 Yr TR	0.63	6.51	0.44	0.44	1.56	3.09	4.46	3.37	1.78	1.78	7.84	6.11	5.30
ThaiBMA Treasury Bill TR THB	0.51	5.82	0.47	0.47	1.52	1.96	2.82	-	1.33	1.45	3.44	3.78	4.56

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Index Name	Sharpe	Std. Dev.	1st Qtr	YTD	1 Year	3 Year	5 Year	10 Year	2010	2009	2008	2007	2006
Topix 100 PR JPY	-0.20	22.18	-4.40	-4.40	-12.86	-11.77	-13.07	-5.61	-1.28	7.06	-45.11	-11.71	6.91
Topix TR JPY	-0.06	20.57	-2.18	-2.18	-9.23	-8.72	-11.31	-2.41	0.96	7.62	-40.62	-11.11	3.02
UBS Asia Convertible TR USD	0.68	11.37	-0.31	-0.31	12.77	7.87	8.05	7.01	17.37	18.72	-13.74	19.60	7.59
UBS Bank 0+ Yr TR AUD	0.55	19.16	1.22	1.22	4.87	5.03	5.65	5.44	4.66	3.47	7.60	6.77	6.00
UBS Composite 0+ Yr TR AUD	0.70	17.79	2.04	2.04	6.86	7.37	6.01	5.80	6.04	1.73	14.95	3.50	3.12
UBS Europe ATM Convertible TR	0.09	24.90	2.52	2.52	8.00	3.14	1.82	2.26	9.19	30.84	-31.80	2.66	12.42
UBS Europe Convertible TR	0.28	24.47	2.89	2.89	8.50	8.09	5.18	4.81	11.31	37.76	-27.09	2.16	16.59
UBS Europe Focus Costed Convert TR	0.09	24.90	2.52	2.52	8.00	3.14	1.18	1.66	9.19	30.85	-31.83	-0.88	12.71
UBS Europe Invest Grd Convert TR	0.19	21.36	0.36	0.36	4.57	6.06	4.01	3.59	6.38	24.37	-18.00	2.37	14.74
UBS European Focus Convertible TR	0.09	24.89	2.52	2.52	8.00	3.14	1.46	2.23	9.19	30.85	-31.84	0.00	13.51
UBS Eurozone ATM Convertible TR	0.02	26.05	3.50	3.50	6.62	1.13	0.58	1.97	4.48	25.43	-30.29	3.58	10.14
UBS Eurozone Convertible TR	0.28	25.74	5.20	5.20	8.58	8.25	4.60	4.62	7.24	35.39	-24.60	3.25	10.60
UBS Eurozone Focus Convertible TR	0.02	26.04	3.49	3.49	6.63	1.13	-0.16	1.67	4.48	25.43	-30.28	-0.23	10.75
UBS EurozoneFocusCostedConvert TR	0.02	26.05	3.50	3.50	6.62	1.13	-0.46	1.05	4.48	25.43	-30.28	-1.21	9.97
UBS Global ATM Convertible TR	0.23	15.54	4.00	4.00	12.47	2.82	4.93	5.19	9.73	24.39	-26.25	9.47	16.49
UBS Global Convertible TR	0.37	18.23	4.50	4.50	13.69	5.73	6.94	7.16	11.76	41.37	-31.73	11.26	17.94
UBS Global Focus Convertible TR	0.23	15.53	4.00	4.00	12.47	2.81	5.29	5.20	9.73	24.39	-26.24	10.31	17.49
UBS Global Focus Costed Convert TR	0.23	15.53	4.00	4.00	12.47	2.81	5.02	4.61	9.73	24.40	-26.26	9.51	16.69
UBS Japan Convertible TR	0.64	12.13	-1.47	-1.47	13.99	7.83	6.48	3.50	19.70	7.54	-0.36	12.28	0.97
UBS Japan Invest Grade Convert TR	0.66	12.55	-2.40	-2.40	13.38	8.32	6.87	4.15	20.96	8.76	-0.11	13.00	1.02
UBS US Convertible TR	0.40	18.96	4.21	4.21	14.70	6.30	5.43	5.01	15.03	49.98	-36.90	5.64	13.38
UBS US Invest Grade Convert TR	0.06	16.76	4.42	4.42	11.19	0.01	1.43	2.43	8.05	26.72	-33.09	5.64	9.21
US BLS CPI All Urban NSA 1982-1984	0.42	1.88	0.97	0.97	1.69	1.20	2.07	2.31	1.50	2.72	0.09	4.08	2.54
US BLS CPI All Urban SA 1982-1984	0.57	1.68	0.95	0.95	2.14	1.36	2.16	2.36	1.39	2.76	-0.04	4.09	2.52
USTREAS CD Sec Mkt 3 Mon	1.53	0.57	0.07	0.07	0.33	1.26	2.88	2.58	0.29	0.85	3.92	5.46	5.00
USTREAS CD Sec Mkt 6 Mon	1.37	0.90	0.12	0.12	0.48	1.67	3.22	2.77	0.38	1.62	4.70	5.53	4.89
USTREAS Federal Funds	-1.49	0.15	0.03	0.03	0.13	0.36	1.56	1.55	0.12	0.11	1.37	3.52	3.49
USTREAS Stat 3 Mon CD Invt Sec Mkt TR	2.73	0.33	0.07	0.07	0.33	1.00	2.60	2.44	0.32	0.52	2.93	5.28	5.15
USTREAS Stat 6 Mon CD Invt Sec Mkt TR	3.43	0.34	0.09	0.09	0.46	1.22	2.72	2.56	0.45	0.82	3.09	5.24	5.23
USTREAS Stat US T-Bill 90 Day TR	-1.24	0.16	0.03	0.03	0.15	0.40	1.96	2.04	0.15	0.16	1.39	4.44	4.85
USTREAS T-Bill Auction Ave 1 Mon	-2.64	0.16	0.03	0.03	0.13	0.35	1.93	2.00	0.11	0.10	1.36	4.51	4.74
USTREAS T-Bill Auction Ave 3 Mon	-	0.17	0.03	0.03	0.15	0.43	2.08	2.14	0.14	0.16	1.51	4.77	5.06
USTREAS T-Bill Cnst Mat Rate 10 Yr	0.31	10.09	-0.59	-0.59	6.19	3.09	6.07	5.24	7.86	-	-	-	-
USTREAS T-Bill Cnst Mat Rate 3 Yr	0.56	2.77	-0.51	-0.51	1.89	1.96	4.64	3.77	3.07	0.00	0.00	0.00	0.00
USTREAS T-Bill Sec Mkt 3 Mon	0.51	0.25	0.04	0.04	0.16	0.51	2.19	2.12	0.13	0.17	2.22	4.92	4.56
Wilshire 4500 Completion TR USD	0.43	26.06	7.84	7.84	26.22	8.66	5.11	8.82	28.43	36.99	-39.03	5.39	15.28
Wilshire 5000 Equal Weight PR USD	0.44	31.48	-0.88	12.80	12.80	4.38	4.76	14.74	12.80	83.16	-44.96	-6.69	18.91
Wilshire Internet	0.36	27.45	0.13	0.13	7.76	6.90	3.82	1.70	10.21	68.37	-47.17	11.71	13.87
Wilshire US REIT TR USD	0.24	41.34	6.73	6.73	24.98	1.66	0.77	11.31	28.60	28.60	-39.20	-17.55	35.97