

FUND	GENSLA	TRADE DATE	SETTLE DATE	TRADE	PROFIT CENTER	STRATEGY	HEXSE	SYMBOL	DESCRIPTION	TRANS DESCRIPTION	QUANTITY	LOCAL PRICE	ACCUMULATED INTEREST LOCAL	COMM LOCAL	NOTIONAL IN USD	CCY	TRADE FX RATE	Type
LMM	577670	2/9/2010	2/12/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	SELLS	-17,700.000	59,374,599	208,490.41	0	24,049,620	EUR	1.367301	Debt
LMM	577672	2/10/2010	2/15/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	SELLS	-17,700.000	59,526,000	214,727.87	0	24,534,276	EUR	1.377389	Debt
LMM	577683	2/10/2010	2/12/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	17,700.000	101,459,999	623.55	0	13,037,321	EUR	0.726008	Repos
LMM	580336	2/11/2010	2/16/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	17,700.000	102,098,999	250.00	0	13,195,943	EUR	0.727687	Repos
LMM	580338	2/12/2010	2/17/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	35,400.000	102,750,000	1,795.16	0	25,674,261	EUR	0.730584	Repos
LMM	580339	2/12/2010	2/18/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	35,400.000	102,250,000	3,523.85	0	26,370,445	EUR	0.734349	Repos
LMM	601132	3/5/2010	3/10/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	SELLS	-8,590.200	102,869,999	3,716.42	0	27,071,136	EUR	0.736913	Repos
LMM	601982	3/15/2010	3/18/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	8,590.200	104,590,000	595.93	0	6,556,214	EUR	0.731422	Repos
LMM	6074795	3/15/2010	3/18/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	35,400.000	103,780,000	2,533.96	0	33,163,426	EUR	0.727058	Repos
LMM	6078712	3/18/2010	3/18/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	43,950.000	103,940,000	4,065.77	0	34,068,226	EUR	0.744213	Repos
LMM	6086828	3/18/2010	3/24/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	43,950.000	103,940,000	4,065.77	0	34,068,226	EUR	0.744213	Repos
LMM	6113341	3/22/2010	4/1/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	SELLS	-17,200.000	102,589,999	314,255.34	0	24,454,568	EUR	1.339400	Debt
LMM	6141271	4/7/2010	4/12/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	17,200.000	104,000,000	339.39	0	13,620,396	EUR	0.746576	Repos
LMM	6141672	4/7/2010	4/12/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	SELLS	-35,650.000	102,000,000	622,021.92	0	48,593,243	EUR	1.372251	Debt
LMM	6147134	4/8/2010	4/13/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	35,650.000	102,819,999	3,304.86	0	27,682,241	EUR	0.746880	Repos
LMM	6158708	4/8/2010	4/13/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	61,700.000	103,700,000	12,552.01	0	47,625,784	EUR	0.743151	Debt
LMM	6158754	4/15/2010	4/20/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	BUYS	17,700.000	101,378,999	308,455.89	0	24,646,249	EUR	1.265451	Debt
LMM	6158755	4/15/2010	4/20/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	BUYS	15,500.000	101,300,000	285,678.45	0	21,356,009	EUR	1.265451	Debt
LMM	6167905	4/19/2010	4/23/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepos	35,200.000	103,630,000	1,672.47	0	25,345,395	EUR	0.735703	Repos
LMM	6167906	4/19/2010	4/23/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepos	-7,500.200	103,700,000	220,330.36	0	10,269,573	EUR	1.349701	Debt
LMM	6167908	4/21/2010	4/22/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	2,000.000	111,500,000	907.67	0	5,800,430	EUR	0.742170	Debt
LMM	6167909	4/21/2010	4/22/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	2,000.000	107,500,000	942,054.79	0	29,003,005	EUR	1.343586	Debt
LMM	6184573	4/21/2010	4/26/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	BUYS	12,300.000	100,322,000	232,234.52	0	16,448,797	EUR	1.343586	Debt
LMM	6185272	4/21/2010	4/26/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	20,000.000	111,310,000	1,235.75	0	16,683,997	EUR	0.744048	Repos
LMM	6185287	4/21/2010	4/26/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	BUYS	10,000.000	99,750,000	182,328.77	0	13,147,576	EUR	1.331400	Debt
LMM	6185387	4/23/2010	4/28/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	20,000.000	98,500,000	394,657.93	0	26,494,853	EUR	1.331400	Debt
LMM	6184334	4/23/2010	4/28/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepos	12,200.000	98,500,000	101.24	0	8,124,000	EUR	0.751686	Repos
LMM	6184177	4/23/2010	4/28/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepos	20,000.000	98,500,000	394,657.93	0	26,255,211	EUR	1.331400	Debt
LMM	6182270	4/23/2010	4/28/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepos	5,000.000	101,310,000	1,378.84	0	7,415,684	EUR	0.746536	Repos
LMM	6182270	4/23/2010	4/28/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepos	50,000.000	99,500,000	5,219.72	0	36,598,094	EUR	0.746536	Repos
LMM	6180487	4/28/2010	4/28/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	BUYS	10,000.000	103,940,000	327,000.00	0	13,863,226	EUR	1.334349	Debt
LMM	6203379	4/27/2010	4/30/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	BUYS	5,000.000	102,000,000	163,500.00	0	5,905,181	EUR	1.334349	Debt
LMM	6203425	4/27/2010	4/30/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	BUYS	1,500.000	94,388,999	37,859.77	0	2,432,867	EUR	1.334349	Debt
LMM	6204465	4/27/2010	4/30/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepos	15,000.000	102,448,999	514.25	0	11,530,670	EUR	0.757448	Repos
LMM	6211788	4/28/2010	4/30/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	BUYS	5,000.000	101,750,000	166,468.30	0	5,716,683	EUR	1.316938	Debt
LMM	6215507	4/29/2010	5/4/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepos	3,000.000	94,188,999	360.20	0	1,582,616	EUR	0.766323	Repos
LMM	6217861	4/29/2010	4/30/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepos	1,850.000	94,188,999	360.20	0	3,982,288	EUR	0.755002	Repos
LMM	6220713	4/30/2010	5/4/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepos	6,000.000	103,850,000	95.89	0	2,807,400	EUR	0.755002	Repos
LMM	6227438	4/30/2010	5/1/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	Repos	7,000.000	103,059,999	0.00	0	9,243,343	EUR	1.234540	Debt
LMM	6274538	5/1/2010	5/1/2010	LVM	LVM	SOVS	BLANK	PTOTEOE0017	PORTUGAL GOV 3.6% 10/15/14	BUYS	7,000.000	107,300,000	248,804.11	0	9,243,343	EUR	1.234540	Debt
LMM	6544558	12/3/2010	12/8/2010	LVM	LVM	REPP	BLANK	PTOTEOE0007	PORTUGAL GOV 3.45% 9/23/13	Repos	60,000.000	86,400,000	59,400.00	0	32,716,198	EUR	0.757316	Repos
LMM	6636420	12/3/2010	12/8/2010	LVM	LVM	REPP	BLANK	PTOTEOE0007	PORTUGAL GOV 3.86% 4/15/2021	Repos	50,000.000	56,400,000	16,306.00	0	32,242,190	EUR	0.747272	Repos
LMM	6636395	12/8/2010	12/8/2010	LVM	LVM	SOVP	BLANK	PTOTEOE0029	PORTUGAL GOV 4.4% 9/15/20	Repos	11,200.000	53,877,671	6,136.34	0	7,887,041	EUR	0.747272	Repos
LMM	6640150	12/8/2010	12/8/2010	LVM	LVM	SOVP	BLANK	PTOTEOE0029	PORTUGAL GOV 4.6% 6/14/20	SELLS	-11,200.000	51,269,600	263,695.16	0	13,687,335	EUR	1.336201	Debt



FUND	GENEVA	TRADE DATE	SETTLE DATE	BLUENR	PROFIT CENTER	STRATEGY	HEDGE	SYMBOL	DESCRIPTION	TRADE DESCRIPTION	QUANTITY	LOCAL PRICE	ACQUIRED INTEREST		COMM. LOCAL	NOTIONAL IN USD	CCY	TRADE RATE	Type
													LOCAL	LOCAL					
LMM	5076221	2/10/2010	2/12/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	Repo	17,700,000	101.428828	523.86	0	13,637,921	EUR	0.729008	Repo	Y
LMM	5076221	2/11/2010	2/15/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	Repo	17,700,000	102.059699	261.00	0	13,166,993	EUR	0.727987	Repo	Y
LMM	5090328	2/12/2010	2/15/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	Repo	35,400,000	102.750000	1,768.16	0	26,574,261	EUR	0.730684	Repo	Y
LMM	5094521	2/13/2010	2/17/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	Repo	35,400,000	102.208989	3,639.89	0	26,870,466	EUR	0.734348	Repo	Y
LMM	6001282	2/19/2010	2/24/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	Repo	35,400,000	103.030000	3,718.42	0	27,071,139	EUR	0.739813	Repo	Y
LMM	6049821	3/5/2010	3/10/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	Repo	8,950,000	104.950000	528.99	0	6,965,214	EUR	0.751422	Repo	Y
LMM	6078212	3/18/2010	3/18/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	Repo	43,950,000	103.760000	2,533.96	0	33,163,436	EUR	0.727088	Repo	Y
LMM	6089938	3/18/2010	3/24/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	Repo	43,950,000	103.940000	4,985.97	0	34,086,226	EUR	0.746513	Repo	Y
LMM	6113341	3/29/2010	4/1/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	Repo	17,800,000	104.000000	338.39	0	13,620,896	EUR	0.746573	Repo	Y
LMM	6141672	4/7/2010	4/12/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	Repo	36,600,000	103.919999	3,305.88	0	27,082,241	EUR	0.746960	Repo	Y
LMM	6150786	4/8/2010	4/12/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	Repo	61,750,000	103.780000	12,532.01	0	47,826,784	EUR	0.743191	Repo	Y
LMM	6159357	4/12/2010	4/15/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepo	33,200,000	103.650000	1,572.47	0	25,948,365	EUR	0.758703	Repo	Y
LMM	6170387	4/15/2010	4/20/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepo	12,200,000	99.579999	101.24	0	9,124,900	EUR	0.751089	Repo	Y
LMM	6194177	4/23/2010	4/29/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepo	9,600,000	101.310000	1,376.84	0	7,415,864	EUR	0.748938	Repo	Y
LMM	6198270	4/22/2010	4/27/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepo	50,000,000	98.900000	5,219.72	0	36,596,084	EUR	0.748938	Repo	Y
LMM	6198467	4/29/2010	4/29/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepo	1,950,000	94.188669	260.20	0	1,392,816	EUR	0.758223	Repo	Y
LMM	6217891	4/29/2010	4/29/2010	LVM	LVM	SOVS	BLANK	PTOTEOOE0017	PORTUGAL GOV 3.6% 10/15/14	ReverseRepo	1,950,000	94.188669	260.20	0	1,392,816	EUR	0.758223	Repo	Y