

**Return of Private Foundation**  
 or Section 4947(a)(1) Nonexempt Charitable Trust  
 Treated as a Private Foundation

**2001**

Department of the Treasury  
 Internal Revenue Service

Note The organization may be able to use a copy of this return to satisfy state reporting requirements

For calendar year 2001, or tax year beginning , 2001, and ending

G Check all that apply  Initial return  Final return  Amended return  Address change  Name change

Use the IRS label Otherwise, print or type See Specific Instructions	Name of organization <b>THE KRESGE FOUNDATION</b>		A Employer identification number <b>38-1359217</b>
	Number and street (or P O box number if mail is not delivered to street address) Room/suite <b>3215 W BIG BEAVER ROAD</b>		B Telephone number (see page 10 of the instructions) <b>(248) 643-9630</b>
	City or town, state, and ZIP code <b>TROY, MI 48084</b>		
	C If exemption application is pending check here <input type="checkbox"/> D 1 Foreign organizations check here <input type="checkbox"/> 2 Foreign organizations meeting the 85% test check here and attach computation <input type="checkbox"/> E If private foundation status was terminated under section 507(b)(1)(A) check here <input type="checkbox"/> F If the foundation is in a 60-month termination under section 507(b)(1)(B) check here <input type="checkbox"/>		

H Check type of organization  Section 501(c)(3) exempt private foundation  
 Section 4947(a)(1) nonexempt charitable trust  Other taxable private foundation

I Fair market value of all assets at end of year (from Part II, col (c) line 16) **2,415,971,841**  
 J Accounting method  Cash  Accrual  Other (specify) **MODIFIED CASH**  
 (Part I, column (d) must be on cash basis)

Part I Analysis of Revenue and Expenses (The total of amounts in columns (b), (c) and (d) may not necessarily equal the amounts in column (a) (see page 10 of the instructions))		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
1	Contributions, gifts, grants, etc. received (attach schedule). Check <input type="checkbox"/> if the foundation is not required to attach Sch. B				
2	Distributions from split-interest trusts				
3	Interest on savings and temporary cash inve Sch #2	1,303,394	1,487,623		
4	Dividends and interest from securities Sch #2	41,355,823	38,727,184		
5a	Gross rents				
b	(Net rental income or (loss) _____)				
6a	Net gain or (loss) from sale of assets not on I Sch #3	-59,743,775			
b	Gross sales price for all assets on line 6a				
7	Capital gain net income (from Part IV, line 2)				
8	Net short-term capital gain				
9	Income modifications				
10a	Gross sales less returns and allowances				
b	Less: Cost of goods sold				
c	Gross profit or (loss) (attach schedule)				
11	Other income (attach schedule) Sch #2/#4	50,969,386	24,661,362		
12	Total. Add lines 1 through 11	33,884,828	64,876,169		
13	Compensation of officers, directors, trustees, etc.	1,886,399	248,800		1,637,599
14	Other employee salaries and wages Sch #2	770,886	225,042		545,492
15	Pension plans, employee benefits Sch #2	1,606,325	63,497		1,132,021
16a	Legal fees (attach schedule) Sch #5	46,739			44,013
b	Accounting fees (attach schedule) Sch #5	41,000			39,750
c	Other professional fees (attach sc. Sch #2/#5	9,417,336	7,940,409		620,974
17	Interest Sch #2	17,540	7,403		29,613
18	Taxes (attach schedule) (see page 14 of the int Sch #5	-3,881,774			
19	Depreciation (attach schedule) and d Sch #6	192,608			
20	Occupancy Sch #2	246,291			237,881
21	Travel, conferences, and meetings Sch #2	257,645			256,807
22	Printing and publications Sch #2	66,776			66,776
23	Other disbursements (attach schedule) Sch #2/5	251,221	21,928		230,752
24	Total operating and administrative expenses. Add lines 13 through 23	10,918,992	8,507,079		4,841,678
25	Contributions, gifts, grants paid Sch #7/11	111,801,602			19,143,090
26	Total expenses and disbursements. Add lines 24 and 25	122,720,594	8,507,079		23,984,768
27	Subtract line 26 from line 12				
a	Excess of revenue over expenses and disbursements	-88,835,766			
b	Net investment income (if negative, enter -0-)		56,369,090		
c	Adjusted net income (if negative, enter -0-)				

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Operating and Administrative Expenses

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only (See instructions)		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value		
Assets	1	Cash - non-interest-bearing		755,578	54,327	54,327
	2	Savings and temporary cash investments	Sch #8	66,188,318	42,473,410	42,095,774
	3	Accounts receivable				
		Less allowance for doubtful accounts				
	4	Pledges receivable				
		Less allowance for doubtful accounts				
	5	Grants receivable				
	6	Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see page 15 of the instructions)				
	7	Other notes and loans receivable (attach schedule)				
		Less allowance for doubtful accounts				
	8	Inventories for sale or use				
	9	Prepaid expenses and deferred charges	Sch #10	24,518	35,819	35,819
	10 a	Investments - U.S. and state government obligations (attach schedule)	Sch #8	225,175,295	162,424,190	169,484,860
	b	Investments - corporate stock (attach schedule)	Sch #8	1,242,973,366	1,161,685,924	1,229,019,912
	c	Investments - corporate bonds (attach schedule)	Sch #8	144,606,141	133,413,727	138,103,014
	11	Investments - land buildings and equipment basis				
	Less accumulated depreciation (attach schedule)					
12	Investments - mortgage loans					
13	Investments - other (attach schedule)		676,266,810	754,045,125	823,585,757	
14	Land buildings and equipment basis					
	Less accumulated depreciation (attach schedule)		5,607,772			
			2,958,050	3,047,056	3,047,056	
15	Other assets (describe)	Sch #10	12,429,799	10,545,322	10,545,322	
16	Total assets (to be completed by all filers - see page 16 of the instructions. Also, see page 1, item I)		2,371,377,875	2,267,724,900	2,415,971,841	
Liabilities	17	Accounts payable and accrued expenses		6,808,500	8,045,779	
	18	Grants payable	Sch #13	160,823,492	149,033,004	
	19	Deferred revenue				
	20	Loans from officers, directors, trustees, and other disqualified persons				
	21	Mortgages and other notes payable (attach schedule)				
	22	Other liabilities (describe)		8,180,526	3,166,526	
23	Total liabilities (add lines 17 through 22)		175,812,518	160,245,309		
Net Assets or Fund Balances	Organizations that follow SFAS 117, check here <input checked="" type="checkbox"/> and complete lines 24 through 26 and lines 30 and 31					
	24	Unrestricted		2,195,565,357	2,107,479,591	
	25	Temporarily restricted				
	26	Permanently restricted				
	Organizations that do not follow SFAS 117, check here and complete lines 27 through 31 <input type="checkbox"/>					
	27	Capital stock, trust principal, or current funds				
	28	Paid in or capital surplus or land, bldg. and equipment fund				
	29	Retained earnings, accumulated income, endowment, or other funds				
30	Total net assets or fund balances (see page 17 of the instructions)		2,195,565,357	2,107,479,591		
31	Total liabilities and net assets/fund balances (see page 17 of the instructions)		2,371,377,875	2,267,724,900		

**Part III Analysis of Changes in Net Assets or Fund Balances**

1	Total net assets or fund balances at beginning of year - Part II, column (a), line 30 (must agree with end-of-year figure reported on prior year's return)	1	2,195,565,357
2	Enter amount from Part I, line 27a	2	-88,835,766
3	Other increases not included in line 2 (itemize) <u>Refund of prev. paid grant</u>	3	750,000
4	Add lines 1, 2, and 3	4	2,107,479,591
5	Decreases not included in line 2 (itemize)	5	
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	2,107,479,591

**Part IV Capital Gains and Losses for Tax on Investment Income**

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse, or common stock, 200 shs MLC Co)	(b) How acquired P-Purchase D-Donation	(c) Date acquired (mo, day, yr)	(d) Date sold (mo, day, yr)
1a Various - See Schedule #3 for detail.			
b			
c			
d			
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a			
b			
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col (h) gain minus col (k), but not less than -0-) or Losses (from col (h))
(i) F M V as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col (i) over col (j), if any	
a			
b			
c			
d			
e			

2 Capital gain net income or (net capital loss)	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }	2	-53,285,880
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6) If gain, also enter in Part I, line 8, column (c) (see pages 13 and 17 of the instructions) If (loss) enter -0- in Part I, line 8		3	

**Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income**

(For optional use by domestic private foundations subject to the section 4940(a) tax on net investment income)

If section 4940(d)(2) applies, leave this part blank

Was the organization liable for the section 4942 tax on the distributable amount of any year in the base period?  Yes  No  
If "Yes," the organization does not qualify under section 4940(e) Do not complete this part

1 Enter the appropriate amount in each column for each year, see page 18 of the instructions before making any entries

(a) Base period years Calendar year (or tax year beginning in)	(b) Adjusted qualifying distributions	(c) Net value of noncharitable-use assets	(d) Distribution ratio (col (b) divided by col (c))
2000	132,788,623	2,686,965,020	0.04941955776
1999	109,862,524	2,297,723,916	0.04781363124
1998	105,935,847	2,140,244,584	0.04949707514
1997	97,086,781	1,979,100,371	0.04905601678
1996	87,358,886	1,771,591,894	0.04931095378

2 Total of line 1, column (d)	2	0.24509723470
3 Average distribution ratio for the 5-year base period-divide the total on line 2 by 5, or by the number of years the foundation has been in existence if less than 5 years	3	0.04901944694
4 Enter the net value of noncharitable-use assets for 2001 from Part X, line 5	4	2,516,004,086
5 Multiply line 4 by line 3	5	123,333,129
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	563,691
7 Add lines 5 and 6	7	123,896,820
8 Enter qualifying distributions from Part XII, line 4	8	116,608,268

If line 8 is equal to or greater than line 7 check the box in Part VI line 1b and complete that part using a 1% tax rate See the Part VI instructions on page 18

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see page 18 of the instructions)

Table with 11 rows for excise tax calculations. Line 1: 1,127,382; Line 3: 1,127,382; Line 7: 1,725,946; Line 10: 598,564; Line 11: 598,564.

Part VII-A Statements Regarding Activities

Table with 11 rows of activity statements and a Yes/No column. Row 1a: No; Row 1b: No; Row 1c: No; Row 2: No; Row 3: No; Row 4a: Yes; Row 4b: Yes; Row 5: No; Row 6: No; Row 7: No; Row 8a: MICHIGAN; Row 8b: Yes; Row 9: No; Row 10: No; Row 11: Yes.



Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies

		Yes	No
1 a	During the year did the organization (either directly or indirectly)		
	(1) Engage in the sale or exchange or leasing of property with a disqualified person?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	<input checked="" type="checkbox"/> Yes	<input type="checkbox"/> No
	(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	(6) Agree to pay money or property to a government official? (Exception: Check "No" if the organization agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days)	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
1 b	If any answer is "Yes" to 1a(1)-(6) did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance (see page 19 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here		<input checked="" type="checkbox"/>
1 c	Did the organization engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2001?		<input checked="" type="checkbox"/>
2	Taxes on failure to distribute income (section 4942) (does not apply for years the organization was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5))		
a	At the end of tax year 2001, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2001? If "Yes," list the years	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b	Are there any years listed in 2a for which the organization is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed answer "No" and attach statement - see page 19 of the instructions.)		N/A
c	If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here		
3 a	Did the organization hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	<input checked="" type="checkbox"/> Yes	<input type="checkbox"/> No
b	If "Yes," did it have excess business holdings in 2001 as a result of (1) any purchase by the organization or disqualified persons after May 26, 1969, (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest, or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Schedule C Form 4720 to determine if the organization had excess business holdings in 2001.)		<input checked="" type="checkbox"/>
4 a	Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?		<input checked="" type="checkbox"/>
b	Did the organization make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2001?		<input checked="" type="checkbox"/>
5 a	During the year did the organization pay or incur any amount to		
	(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	(2) Influence the outcome of any specific public election (see section 4955), or to carry on, directly or indirectly, any voter registration drive?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	(3) Provide a grant to an individual for travel, study or other similar purposes?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	(4) Provide a grant to an organization other than a charitable, etc., organization described in section 509(a)(1), (2), or (3) or section 4940(d)(2)?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
	(5) Provide for any purpose other than religious, charitable, scientific literary, or educational purposes, or for the prevention of cruelty to children or animals?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b	If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance (see page 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here		N/A
c	If the answer is "Yes" to question 5a(4) does the organization claim exemption from the tax because it maintained expenditure responsibility for the grant? If "Yes" attach the statement required by Regulations section 53.4945-5(d)	N/A <input type="checkbox"/> Yes	<input type="checkbox"/> No
6 a	Did the organization during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No
b	Did the organization, during the year, pay premiums directly or indirectly, on a personal benefit contract? If you answered "Yes" to 6a also file Form 8870		<input checked="" type="checkbox"/>

**Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors**

**1 List all officers, directors, trustees, foundation managers and their compensation (see page 20 of the instructions)**

(a) Name and address	(b) Title and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
SEE SCHEDULE # 12				

**2 Compensation of five highest-paid employees (other than those included on line 1 - see page 21 of the instructions) If none, enter "NONE"**

(a) Name and address of each employee paid more than \$50,000	(b) Title and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account other allowances
KEN A MAKRAY 3215 W BIG BEAVER TROY, MI	INV MANAGER 40	146,667		821
ERNIE B GUTIERREZ 3215 W BIG BEAVER TROY, MI	SR PROG OFFICER 40	131,667		2,090
SANDY M AMBROZY 3215 W BIG BEAVER TROY, MI	SR PROG OFFICER 40	129,375		770
RICHARD L DUNLAP 3215 W BIG BEAVER TROY, MI	SR PROG OFFICER 40	126,750		1,090
MARLIES H PARENTI 3215 W BIG BEAVER TROY, MI	SR PROG OFFICER 40	102,750		4,096

Total number of other employees paid over \$50,000 ▶ 7

**3 Five highest-paid independent contractors for professional services - (see page 21 of the instructions) If none, enter "NONE"**

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
WESTPORT ASSET MANAGEMENT CO 253 RIVERSIDE DRIVE, WESTPORT, CT 06880	INVESTMENT MGT	1,105,443
WELLINGTON TRUST COMPANY P O BOX 13766, NEWARK, NJ 07188	INVESTMENT MGT	1,067,283
TCW ASSET MANAGEMENT 865 S FIGUEROA, SUITE 1000, L A , CA	INVESTMENT MGT	967,644
STEINBERG CAPITAL MANAGEMENT 12 EAST 48TH ST , NY, NY 10017	INVESTMENT MGT	875,354
GMO 40 ROWES WHARF, BOSTON, MA 02140	INVESTMENT MGT	1,093,926

Total number of others receiving over \$50,000 for professional services ▶ 21

**Part IX-A Summary of Direct Charitable Activities**

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

	Expenses
1 NONE	
2	
3	
4	

**Part IX-B Summary of Program-Related Investments** (see page 21 of the instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2	Amount
1 NONE	
2	
All other program-related investments See page 22 of the instructions	
3 NONE	
<b>Total</b> Add lines 1 through 3	

**Part X Minimum Investment Return** (All domestic foundations must complete this part Foreign foundations, see page 22 of the instructions)

1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes		
a Average monthly fair market value of securities	1a	1,952,541,072
b Average of monthly cash balances	1b	51,941,259
c Fair market value of all other assets (see page 22 of the instructions)	1c	549,836,538
d Total (add lines 1a, b, and c)	1d	2,554,318,869
e Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	
2 Acquisition indebtedness applicable to line 1 assets	2	NONE
3 Subtract line 2 from line 1d	3	2,554,318,869
4 Cash deemed held for charitable activities Enter 1 1/2% of line 3 (for greater amount, see page 23 of the instructions)	4	38,314,783
5 Net value of noncharitable-use assets Subtract line 4 from line 3 Enter here and on Part V, line 4	5	2,516,004,086
6 Minimum investment return Enter 5% of line 5	6	125,800,204

**Part XI Distributable Amount** (see page 23 of the instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here  and do not complete this part)

1 Minimum investment return from Part X, line 6	1	125,800,204
2a Tax on investment income for 2001 from Part VI, line 5	2a	1,127,382
b Income tax for 2001 (This does not include the tax from Part VI)	2b	
c Add lines 2a and 2b	2c	1,127,382
3 Distributable amount before adjustments Subtract line 2c from line 1	3	124,672,822
4a Recoveries of amounts treated as qualifying distributions	4a	750,000
b Income distributions from section 4947(a)(2) trusts	4b	
c Add lines 4a and 4b	4c	750,000
5 Add lines 3 and 4c	5	125,422,822
6 Deduction from distributable amount (see page 23 of the instructions)	6	NONE
7 Distributable amount as adjusted Subtract line 6 from line 5 Enter here and on Part XIII, line 1	7	125,422,822

**Part XII Qualifying Distributions** (see page 23 of the instructions)

1 Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes		
a Expenses, contributions, gifts, etc - total from Part I, column (d), line 26	1a	23,984,768
b Program-related investments - Total from Part IX-B	1b	NONE
2 Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	NONE
3 Amounts set aside for specific charitable projects that satisfy the		
a Suitability test (prior IRS approval required)	3a	92,623,500
b Cash distribution test (attach the required schedule)	3b	NONE
4 Qualifying distributions Add lines 1a through 3b Enter here and on Part V line 8 and Part XIII, line 4	4	116,608,268
5 Organizations that qualify under section 4940(e) for the reduced rate of tax on net investment income Enter 1% of Part I, line 27b (see page 24 of the instructions)	5	N/A
6 Adjusted qualifying distributions Subtract line 5 from line 4	6	116,608,268

Note The amount on line 6 will be used in Part V column (b) in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years

**Part XIII Undistributed Income** (see page 24 of the instructions)

		(a) Corpus	(b) Years prior to 2000	(c) 2000	(d) 2001
1	Distributable amount for 2001 from Part XI, line 7				125,422,822
2	Undistributed income, if any as of the end of 2000				
a	Enter amount for 2000 only			NONE	
b	Total for prior years		NONE		
3	Excess distributions carryover, if any, to 2001				
a	From 1996	2,563,251			
b	From 1997	2,240,293			
c	From 1998	4,074,975			
d	From 1999	NONE			
e	From 2000	4,152,886			
f	Total of lines 3a through e	13,031,405			
4	Qualifying distributions for 2001 from Part XII, line 4 ▶ 116,608,268				
a	Applied to 2000, but not more than line 2a			NONE	
b	Applied to undistributed income of prior years (Election required - see page 24 of the instructions)		NONE		
c	Treated as distributions out of corpus (Election required - see page 24 of the instructions)	NONE			
d	Applied to 2001 distributable amount				116,608,268
e	Remaining amount distributed out of corpus				
5	Excess distributions carryover applied to 2001 (if an amount appears in column (d), the same amount must be shown in column (a))	8,814,554			8,814,554
6	Enter the net total of each column as indicated below				
a	Corpus Add lines 3f, 4c, and 4e Subtract line 5	4,216,851			
b	Prior years' undistributed income Subtract line 4b from line 2b		NONE		
c	Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		NONE		
d	Subtract line 6c from line 6b Taxable amount - see page 25 of the instructions		NONE		
e	Undistributed income for 2000 Subtract line 4a from line 2a Taxable amount - see page 25 of the instructions			NONE	
f	Undistributed income for 2001 Subtract lines 4d and 5 from line 1 This amount must be distributed in 2002				
7	Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3) (see page 25 of the instructions)	NONE			
8	Excess distributions carryover from 1996 not applied on line 5 or line 7 (see page 25 of the instructions)	NONE			
9	Excess distributions carryover to 2002 Subtract lines 7 and 8 from line 6a	4,216,851			
10	Analysis of line 9				
a	Excess from 1997	NONE			
b	Excess from 1998	63,965			
c	Excess from 1999	NONE			
d	Excess from 2000	4,152,886			
e	Excess from 2001	NONE			

**Part XIV Private Operating Foundations** (see page 25 of the instructions and Part VII-A, question 9) **NOT APPLICABLE**

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2001, enter the date of the ruling ▶

b Check box to indicate whether the organization is a private operating foundation described in section 4942(j)(3) or 4942(j)(5)

	Tax year	Prior 3 years			(e) Total
	(a) 2001	(b) 2000	(c) 1999	(d) 1998	
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed					
b 85% of line 2a					
c Qualifying distributions from Part XII line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon					
a Assets' alternative test enter					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b Endowment' alternative test. Enter 2/3 of minimum investment return shown in Part X line 6 for each year listed					
c "Support" alternative test enter					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)) or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii)					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

**Part XV Supplementary Information** (Complete this part only if the organization had \$5,000 or more in assets at any time during the year - see page 26 of the instructions )

1 **Information Regarding Foundation Managers**

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000) (See section 507(d)(2) )

NONE

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest

NONE

2 **Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc , Programs**

Check here  if the organization only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the organization makes gifts, grants, etc (see page 26 of the instructions) to individuals or organizations under other conditions, complete items 2a, b, c, and d

a The name, address, and telephone number of the person to whom applications should be addressed

SCHEDULE 1

b The form in which applications should be submitted and information and materials they should include

SCHEDULE 1

c Any submission deadlines

SCHEDULE 1

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors

SCHEDULE 1

**Part XV** Supplementary Information (continued)

**3 Grants and Contributions Paid During the Year or Approved for Future Payment**

Recipient	If recipient is an individual show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a <i>Paid during the year</i> SCHEDULE 11 & 13				123,592,030
<b>Total</b>			▶ 3a	<b>123,592,030</b>
b <i>Approved for future payment</i> SCHEDULE 11 & 13				92,623,500
<b>Total</b>			▶ 3b	<b>92,623,500</b>







**THE KRESGE FOUNDATION**

**38-1359217**

**2001**

**STATEMENT REGARDING PUBLICATION OF NOTICE  
OF AVAILABILITY OF ANNUAL RETURN**

**- NO LONGER REQUIRED -**

**THE KRESGE FOUNDATION**

**38-1359217**

**2001**

**Summary of Grant Programs and Other Activities**

The Kresge Foundation accomplishes its charitable purposes solely through a program of making charitable grants and does not conduct any direct charitable activities. Please refer to Schedule #1, Application Policies.

**Basis used for allocation of expense**

Compensation is allocated on the basis of employee effort expended. Employee benefits are allocated on the basis of direct salary expenses. Expense of travel, conferences and meetings are allocated on the basis of specific purpose. Occupancy expenses are allocated on a square foot occupied basis. Other expenses are allocated on the basis of salary expense, square footage occupied or specific purpose, as applicable.

Under agreements reached during the 1985 Internal Revenue Service Audit, certain administrative expenses, other than direct costs relating to Investment Income, are allocated to exempt purposes under the 95% or more de minimus provisions of reg. 53.4942(a)-2.

FORM 990-PF - PART IV

CAPITAL GAINS AND LOSSES FOR TAX ON INVESTMENT INCOME

Kind of Property		Description				P or D	Date acquired	Date sold
Gross sale price less expenses of sale	Depreciation allowed/ allowable	Cost or other basis	FMV as of 12/31/69	Adj basis as of 12/31/69	Excess of FMV over adj basis		Gain or (loss)	
TOTAL GAIN (LOSS)							----- -53285880 =====	

# Underpayment of Estimated Tax by Corporations

▶ See separate instructions  
 ▶ Attach to the corporation's tax return

**2001**

Name **THE KRESGE FOUNDATION** Employer identification number **38-1359217**

**Note** In most cases, the corporation does not need to file Form 2220 (See Part I below for exceptions) The IRS will figure any penalty owed and bill the corporation If the corporation does not need to file Form 2220, it may still use it to figure the penalty Enter the amount from line 36 on the estimated tax penalty line of the corporation's income tax return but do not attach Form 2220

**Part I Reasons for Filing** - Check the boxes below that apply to the corporation If any boxes are checked, the corporation must file Form 2220, even if it does not owe the penalty If the box on line 1 or line 2 applies, the corporation may be able to lower or eliminate the penalty

- 1  The corporation is using the annualized income installment method
- 2  The corporation is using the adjusted seasonal installment method
- 3  The corporation is a "large corporation" figuring its first required installment based on the prior year's tax

**Note** The corporation also must file Form 2220 if it has a suspended research credit allowed for the current year (see the instructions for line 4) or it is an indirectly affected taxpayer (see instructions)

**Part II Figuring the Underpayment**

4	Total tax (see instructions)	4	1,127,382.
5 a	Personal holding company tax (Schedule PH (Form 1120) line 26) included on line 4	5 a	
b	Look back interest included on line 4 under section 460(b)(2) for completed long term contracts or section 167(g) for depreciation under the income forecast method	5 b	
c	Credit for Federal tax paid on fuels (see instructions)	5 c	
d	Total Add lines 5a through 5c	5 d	
6	Subtract line 5d from line 4 If the result is less than \$500, do not complete or file this form The corporation does not owe the penalty	6	1,127,382.
7	Enter the tax shown on the corporation's 2000 income tax return Caution See instructions before completing this line	7	2,856,257.
8	Enter the smaller of line 6 or line 7 If the corporation must skip line 7, enter the amount from line 6	8	1,127,382.

9	Installment due dates. Enter in columns (a) through (d) the 15th day of the 4th (Form 990-PF filers Use 5th month) 6th, 9th and 12th months of the corporation's tax year Exception Enter October 1, 2001 instead of September 15, 2001	(a)	(b)	(c)	(d)
9		05/15/2001	06/15/2001	09/15/2001	12/15/2001
10	Required installments If the box on line 1 and/or line 2 above is checked, enter the amounts from Schedule A, line 40 If the box on line 3 (but not 1 or 2) is checked, see instructions for the amounts to enter If none of these boxes are checked, enter 25% of line 8 above in each column	281,846.	281,846.	281,846	200,852.
11	Estimated tax paid or credited for each period (see instructions) For column (a) only, enter the amount from line 11 on line 15 <i>Complete lines 12 through 18 of one column before going to the next column</i>	575,946.	400,000.	750,000.	
12	Enter amount, if any, from line 18 of the preceding column		294,100.	412,254.	880,408.
13	Add lines 11 and 12		694,100.	1,162,254.	880,408
14	Add amounts on lines 16 and 17 of the preceding column				
15	Subtract line 14 from line 13 If zero or less enter -0-	575,946.	694,100.	1,162,254.	880,408
16	If the amount on line 15 is zero, subtract line 13 from line 14 Otherwise, enter -0-				
17	Underpayment If line 15 is less than or equal to line 10 subtract line 15 from line 10 Then go to line 12 of the next column Otherwise go to line 18				
18	Overpayment If line 10 is less than line 15, subtract line 10 from line 15 Then go to line 12 of the next column	294,100.	412,254.	880,408.	679,556.

Complete Part III on page 2 to figure the penalty If there are no entries on line 17, no penalty is owed

**Part III Figuring the Penalty**

	(a)	(b)	(c)	(d)
<b>19</b> Enter the date of payment or the 15th day of the 3rd month after the close of the tax year whichever is earlier (see instructions) (Form 990-PF and Form 990-T filers Use 5th month instead of 3rd month)				
<b>20</b> Number of days from due date of installment on line 9 to the date shown on line 19				
<b>21</b> Number of days on line 20 after 4/15/2001 and before 7/1/2001				
<b>22</b> Underpayment on line 17 x $\frac{\text{Number of days on line 21}}{365}$ x 8%				
<b>23</b> Number of days on line 20 after 6/30/2001 and before 1/1/2002				
<b>24</b> Underpayment on line 17 x $\frac{\text{Number of days on line 23}}{365}$ x 7%				
<b>25</b> Number of days on line 20 after 12/31/2001 and before 4/1/2002				
<b>26</b> Underpayment on line 17 x $\frac{\text{Number of days on line 25}}{365}$ x 6%				
<b>27</b> Number of days on line 20 after 3/31/2002 and before 7/1/2002				
<b>28</b> Underpayment on line 17 x $\frac{\text{Number of days on line 27}}{365}$ x **%				
<b>29</b> Number of days on line 20 after 6/30/2002 and before 10/1/2002				
<b>30</b> Underpayment on line 17 x $\frac{\text{Number of days on line 29}}{365}$ x **%				
<b>31</b> Number of days on line 20 after 9/30/2002 and before 1/1/2003				
<b>32</b> Underpayment on line 17 x $\frac{\text{Number of days on line 31}}{365}$ x **%				
<b>33</b> Number of days on line 20 after 12/31/2002 and before 2/16/2003				
<b>34</b> Underpayment on line 17 x $\frac{\text{Number of days on line 33}}{365}$ x **%				
<b>35</b> Add lines 22 24 26 28 30 32 and 34				
<b>36</b> <b>Penalty</b> Add columns (a) through (d), of line 35 Enter the total here and on Form 1120 line 33, Form 1120-A line 29, or the comparable line for other income tax returns				<b>36</b>

\*For underpayments paid after March 31, 2002 For lines 28, 30, 32, and 34, use the penalty interest rate for each calendar quarter, which the IRS will determine during the first month in the preceding quarter. These rates are published quarterly in an IRS News Release and in a revenue ruling in the Internal Revenue Bulletin. To obtain this information on the Internet, access the IRS Web Site at [www.irs.gov](http://www.irs.gov). You can also call 1-800-829-1040 to get interest rate information.

**Schedule A** Annualized Income Installment Method and/or the Adjusted Seasonal Installment Method Under Section 6655(e) (see instructions)

**Form 1120S filers** For lines 2 14 15 and 16 below, "taxable income" refers to excess net passive income or the amount on which tax is imposed under section 1374(a) (or the corresponding provisions of prior law), whichever applies

Part I - Annualized Income Installment Method		(a)	(b)	(c)	(d)	
		First <u>2</u> months	First <u>5</u> months	First <u>7</u> months	First <u>10</u> months	
1	Annualization periods (see instructions)	1				
2	Enter taxable income for each annualization period (see instructions)	2	15911491.	35124706.	72518964.	43599573.
3	Annualization amounts (see instructions)	3	6.00000	3.00000	1.71429	1.20000
4	Annualized taxable income Multiply line 2 by line 3	4	95468946.	105374118.	124318535.	52319488.
5	Figure the tax on the amount in each column on line 4 using the instructions for Form 1120, Schedule J line 3 (or the comparable line of the tax return)	5	1,909,379.	2,107,482.	2,486,371.	1,046,390.
6	Enter other taxes for each payment period (see instructions)	6				
7	Total tax Add lines 5 and 6	7	1,909,379.	2,107,482.	2,486,371.	1,046,390.
8	For each period, enter the same type of credits as allowed on Form 2220 lines 4 and 5c (see instructions)	8				
9	Total tax after credits Subtract line 8 from line 7. If zero or less, enter -0-	9	1,909,379.	2,107,482.	2,486,371.	1,046,390.
10	Applicable percentage	10	25%	50%	75%	100%
11	Multiply line 9 by line 10	11	477,345.	1,053,741.	1,864,778.	1,046,390.
12	Add the amounts in all preceding columns of line 10 (see instructions)	12		281,846.	563,692.	845,538.
13	Annualized income installments Subtract line 12 from line 11. If zero or less, enter -0-	13	477,345.	771,895.	1,301,086.	200,852

**Part II - Adjusted Seasonal Installment Method (Caution: Use this method only if the base period percentage for any 6 consecutive months is at least 70% See instructions for more information )**

		(a)	(b)	(c)	(d)
		First 3 months	First 5 months	First 8 months	First 11 months
14	Enter taxable income for the following periods				
a	Tax year beginning in 1998	14a			
b	Tax year beginning in 1999	14b			
c	Tax year beginning in 2000	14c			
15	Enter taxable income for each period for the tax year beginning in 2001	15			
		First 4 months	First 6 months	First 9 months	Entire year
16	Enter taxable income for the following periods				
a	Tax year beginning in 1998	16a			
b	Tax year beginning in 1999	16b			
c	Tax year beginning in 2000	16c			
17	Divide the amount in each column on line 14a by the amount in column (d) on line 16a	17			
18	Divide the amount in each column on line 14b by the amount in column (d) on line 16b	18			
19	Divide the amount in each column on line 14c by the amount in column (d) on line 16c	19			

		(a)	(b)	(c)	(d)
		First 4 months	First 6 months	First 9 months	Entire year
20	Add lines 17 through 19				
21	Divide line 20 by 3				
22	Divide line 15 by line 21				
23	Figure the tax on the amount on line 22 using the instructions for Form 1120 Schedule J line 3 (or the comparable line of the return)				
24	Divide the amount in columns (a) through (c) on line 16a by the amount in column (d) on line 16a				
25	Divide the amount in columns (a) through (c) on line 16b by the amount in column (d) on line 16b				
26	Divide the amount in columns (a) through (c) on line 16c by the amount in column (d) on line 16c				
27	Add lines 24 through 26				
28	Divide line 27 by 3				
29	Multiply the amount in columns (a) through (c) of line 23 by columns (a) through (c) of line 28. In column (d) enter the amount from line 23 column (d)				
30	Enter other taxes for each payment period (see instructions)				
31	Total tax. Add lines 29 and 30				
32	For each period, enter the same type of credits as allowed on Form 2220 lines 4 and 5c (see instructions)				
33	Total tax after credits. Subtract line 32 from line 31. If zero or less, enter 0-				
34	Add the amounts in all preceding columns of line 40 (see instructions)				
35	Adjusted seasonal installments. Subtract line 34 from line 33. If zero or less, enter 0-				

**Part III - Required Installments**

		1st installment	2nd installment	3rd installment	4th installment
36	If only one of the above parts is completed, enter the amount in each column from line 13 or line 35. If both parts are completed, enter the smaller of the amounts in each column from line 13 or line 35.	477,345.	771,895.	1,301,086.	200,852.
37	Enter 25% of line 8 on page 1 of Form 2220 in each column (Note: "Large corporations" see the instructions for line 10 for the amounts to enter)	281,846.	281,846.	281,846.	281,846.
38	Subtract line 40 of the preceding column from line 39 of the preceding column				
39	Add lines 37 and 38	281,846.	281,846.	281,846.	281,846.
40	Required installments. Enter the smaller of line 36 or line 39 here and on page 1 of Form 2220 line 10	281,846.	281,846.	281,846.	200,852.

Form **926**

(Rev. October 1998)

Department of the Treasury  
Internal Revenue ServiceReturn by a U.S. Transferor of Property  
to a Foreign Corporation  
(under section 367)

OMB No. 1545-0026

**Part I** U.S. Transferor Information (see instructions)

Name of transferor

THE KRESGE FOUNDATION

Identification number (see instructions)

38-1359217

Number, street, and room or suite no. (if a PO box, see instructions)

3215 W BIG BEAVER

City or town, state, and ZIP code

TROY, MI 48067-3151

1 The following questions apply only if the transferor is a corporation

a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations?

 Yes  No

b Did the transferor remain in existence after the transfer?

 Yes  No

If not, list the controlling shareholder(s) and their identification number(s)

Controlling shareholder	Identification number

c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation?

 Yes  No

If not, list the name and employer identification number (EIN) of the parent corporation

Name of parent corporation	EIN of parent corporation

2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership

Name of partnership	EIN of partnership
APAX EUROPE V-A, L.P.	98-0355027

**Part II** Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation) AUTHENTOS GmbH	4 Identification number, if any N/A
5 Address (including country) ERNST - THEODOR MENKE ORANIENSTRASSE 91 10958 BERLIN, GERMANY	
6 Place of organization or creation GERMANY	7 Foreign law characterization (see instructions) CORPORATION
8 Is the transferee foreign corporation a controlled foreign corporation? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	

For Paperwork Reduction Act Notice, see separate instructions.

Form 926 (Rev. 10-98)



**Part III** Information Regarding Transfer of Property (see instructions)

9 Date of transfer JUNE 22, 2001	10 Type of nonrecognition transaction (see instructions)
-------------------------------------	---

11 Description of property transferred  
 CASH TRANSFER

- 12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation?  Yes  No
- 13 Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)?  Yes  No
- 14a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred pursuant to the transaction?  Yes  No
- b If yes, describe the nature of the rights to the intangible property that was transferred in the transfer

<b>Please Sign Here</b>	Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.			
	Signature: <i>Edward M. Hunia</i>	Date: <i>11/14/02</i>	Title: <b>EDWARD M. HUNIA</b> Senior Vice President & Treasurer	
<b>Paid Preparer's Use Only</b>	Preparer's signature: <i>Douglas J. ...</i>	Date: <i>11/12/02</i>	Check if self-employed: <input type="checkbox"/>	Preparer's social security no: <i>366-50-0613</i>
	Firm's name (or yours if self-employed) and address: <i>Brickwater House Owners LLP</i> <i>400 Renaissance Center</i>		EIN: <i>15-4008324</i>	ZIP code:

Detroit, Michigan 48243-1507

**Return by a U.S. Transferor of Property  
 to a Foreign Corporation  
 (under section 367)**

**Part I** U.S. Transferor Information (see instructions)

Name of transferor <b>THE KRESKE FOUNDATION</b>	Identification number (see instructions) <b>387359217</b>
Number, street, and room or suite no. (If a P.O. box, see instructions) <b>3215 W. BIG BEAVER</b>	
City or town, state, and ZIP code <b>TROY, MI 48067-3151</b>	

- 1 The following questions apply only if the transferor is a corporation
- a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations?  Yes  No
- b Did the transferor remain in existence after the transfer?  Yes  No
- If not, list the controlling shareholder(s) and their identification number(s)

Controlling shareholder	Identification number

- c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation?  Yes  No
- If not, list the name and employer identification number (EIN) of the parent corporation

Name of parent corporation	EIN of parent corporation

- 2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership

Name of partnership	EIN of partnership
<b>APAX EUROPE V-A, L.P.</b>	<b>98-0355027</b>

**Part II** Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation) <b>APAX FINANCE &amp; INCENTIVE III SARL</b>	4 Identification number, if any <b>N/A</b>
5 Address (including country) <b>3 BOULEVARD PRINCE HENRI, L-1724 LUXEMBOURG</b>	
6 Place of organization or creation <b>LUXEMBOURG</b>	7 Foreign law characterization (see instructions) <b>CORPORATION</b>
8 Is the transferee foreign corporation a controlled foreign corporation? <span style="float:right"><input checked="" type="checkbox"/> Yes <input type="checkbox"/> No</span>	

**Part III** Information Regarding Transfer of Property (see instructions)

9 Date of transfer **NOVEMBER 12, 2001** 10 Type of nonrecognition transaction (see instructions)

11 Description of property transferred  
**CASH TRANSFER**

12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation?  Yes  No

13 Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)?  Yes  No

14a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred pursuant to the transaction?  Yes  No

b If yes, describe the nature of the rights to the intangible property that was transferred in the transfer

Please Sign Here Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief it is true correct and complete Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge

*Edward M Hunia* 11/14/02 EDWARD M HUNIA  
Signature Date Title Senior Vice President & Treasurer

Paid Preparer's Use Only Preparer's signature *Edward M Hunia* Date 11/14/02 Check if self-employed  Preparer's social security no 366-50-0613  
Firm's name (or yours if self-employed) and address PricewaterhouseCoopers LLP EIN 813-4008324  
400 Renaissance Center ZIP code

Detroit, Michigan 48243-1507

Return by a U.S. Transferor of Property  
 to a Foreign Corporation  
 (under section 367)

**Part I** U.S. Transferor Information (see instructions)

Name of transferor <b>THE KRESGE FOUNDATION</b>	Identification number (see instructions) <b>38-1359217</b>
Number, street, and room or suite no. (if a P.O. box, see instructions) <b>3215 W. BIG BEAVER</b>	
City or town, state, and ZIP code <b>TROY MI 48007-3151</b>	

- 1 The following questions apply only if the transferor is a corporation
- a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations?  Yes  No
- b Did the transferor remain in existence after the transfer?  Yes  No  
 If not, list the controlling shareholder(s) and their identification number(s)

Controlling shareholder	Identification number

- c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation?  Yes  No  
 If not, list the name and employer identification number (EIN) of the parent corporation.

Name of parent corporation	EIN of parent corporation

- 2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership

Name of partnership	EIN of partnership
<b>APAX EUROPE V-A, L.P.</b>	<b>98-0355027</b>

**Part II** Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation) <b>BIOIMAGE A/S</b>	4 Identification number, if any <b>N/A</b>
5 Address (including country) <b>MOERKHOEJ BYGADE 28 2860 SOEBORG, DENMARK</b>	
6 Place of organization or creation <b>DENMARK</b>	7 Foreign law characterization (see instructions) <b>CORPORATION</b>
8 Is the transferee foreign corporation a controlled foreign corporation? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	

**Part III** Information Regarding Transfer of Property (see instructions)

9 Date of transfer  
 DECEMBER 19, 2001

10 Type of nonrecognition transaction (see instructions)

11 Description of property transferred  
 CASH TRANSFER

- 12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation?  Yes  No
- 13 Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)?  Yes  No
- 14a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred pursuant to the transaction?  Yes  No
- b If yes, describe the nature of the rights to the intangible property that was transferred in the transfer

<b>Please Sign Here</b>	Under penalties of perjury, I declare that I have examined this return including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.			
	Signature <i>Edward M. Hunia</i>	Date <i>11/17/02</i>	Title <b>EDWARD M. HUNIA</b> Preparer (other than taxpayer)	
<b>Paid Preparer's Use Only</b>	Preparer's signature <i>Deborah J. ...</i>	Date <i>11/14/02</i>	Check if self-employed <input type="checkbox"/>	Preparer's social security no. <i>366-50-0683</i>
	Firm's name (or yours if self-employed) and address <i>PricewaterhouseCoopers LLP</i> <i>400 Renaissance Center</i> <i>Detroit, Michigan 48243-1507</i>	EIN <i>#13-4008324</i>		ZIP code

**Return by a U.S. Transferor of Property  
 to a Foreign Corporation  
 (under section 367)**

**Part I** U.S. Transferor Information (see instructions)

Name of transferor <i>THE KRISGE FOUNDATION</i>	Identification number (see instructions) <i>381359217</i>
Number, street, and room or suite no. (If a PO box, see instructions) <i>3215 W. BIR BEAVER</i>	
City or town, state, and ZIP code <i>TROY, MI 48067-3151</i>	

- 1 The following questions apply only if the transferor is a corporation
- a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations?  Yes  No
- b Did the transferor remain in existence after the transfer?  Yes  No  
 If not, list the controlling shareholder(s) and their identification number(s)

Controlling shareholder	Identification number

- c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation?  Yes  No  
 If not, list the name and employer identification number (EIN) of the parent corporation

Name of parent corporation	EIN of parent corporation

- 2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership

Name of partnership	EIN of partnership
<i>APAX EUROPE V-A, L.P.</i>	<i>98-0355027</i>

**Part II** Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation) <i>CORTOLOGIC AG</i>	4 Identification number, if any <i>N/A</i>
5 Address (including country) <i>OSTENDSTR. 25 12459 BERLIN, GERMANY</i>	
6 Place of organization or creation <i>GERMANY</i>	7 Foreign law characterization (see instructions) <i>CORPORATION</i>
8 Is the transferee foreign corporation a controlled foreign corporation? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	

For Paperwork Reduction Act Notice, see separate instructions.

**Part III** Information Regarding Transfer of Property (see instructions)

9 Date of transfer **APRIL 18, 2001; AUGUST 30, 2001** 10 Type of nonrecognition transaction (see instructions)

11 Description of property transferred  
**CASH TRANSFER**

12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation?  Yes  No

13 Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g. for tainted property, depreciation recapture, branch loss recapture, etc.)?  Yes  No

14a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred pursuant to the transaction?  Yes  No

b If yes, describe the nature of the rights to the intangible property that was transferred in the transfer

Please Sign Here	Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief it is true correct, and complete Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge			
	<i>Edward M Hunia</i>	Date	11/15/02	EDWARD M HUNIA Partner/Managing President & Treasurer
Paid Preparer's Use Only	Preparer's signature	Date	Check if self-employed <input type="checkbox"/>	Preparer's social security no
	Firm's name (or yours if self-employed) and address		EW <input type="checkbox"/>	366-50-0683

PricewaterhouseCoopers LLP  
400 Renaissance Center  
Detroit, Michigan 48243-1507

Return by a U.S. Transferor of Property  
 to a Foreign Corporation  
 (under section 367)

**Part I** U.S. Transferor Information (see instructions)

Name of transferor <i>THE KRESGE FOUNDATION</i>	Identification number (see instructions) <i>38-1359217</i>
Number, street, and room or suite no. (if a P.O. box, see instructions) <i>3215 W. BIR BEAVER</i>	
City or town, state, and ZIP code <i>TROY MI 48067-3151</i>	

- 1 The following questions apply only if the transferor is a corporation
- a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations?  Yes  No
- b Did the transferor remain in existence after the transfer?  Yes  No  
 If not, list the controlling shareholder(s) and their identification number(s)

Controlling shareholder	Identification number

- c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation?  Yes  No  
 If not, list the name and employer identification number (EIN) of the parent corporation

Name of parent corporation	EIN of parent corporation

- 2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership

Name of partnership	EIN of partnership
<i>APAX EUROPE V-A, L.P.</i>	<i>98-0355027</i>

**Part II** Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation) <i>IONIX PHARMACEUTICALS LIMITED</i>	4 Identification number, if any <i>N/A</i>
5 Address (including country) <i>222 GRAYS INN ROAD LONDON WC1 8XF, UNITED KINGDOM</i>	
6 Place of organization or creation <i>UNITED KINGDOM</i>	7 Foreign law characterization (see instructions) <i>CORPORATION</i>
8 Is the transferee foreign corporation a controlled foreign corporation? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	



**Part III** Information Regarding Transfer of Property (see instructions)

9 Date of transfer JUNE 29, 2001 10 Type of nonrecognition transaction (see instructions)

11 Description of property transferred  
CASH TRANSFER

- 12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation?  Yes  No
- 13 Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)?  Yes  No
- 14a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred pursuant to the transaction?  Yes  No
- b If yes, describe the nature of the rights to the intangible property that was transferred in the transfer

**Please Sign Here**

Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

Signature: Edward M Hunia Date: 11/14/02 Title: Senior Vice President & Treasurer

**Paid Preparer's Use Only**

Preparer's signature: [Signature] Date: 11/14/02 Check if self-employed:  Preparer's social security no: 311-50-0683

Firm's name (or yours if self-employed) and address: PricewaterhouseCoopers LLP EIN: #13-4008324

400 Renaissance Center ZIP code:

Detroit, Michigan 48243-1507

**Return by a U.S. Transferor of Property  
 to a Foreign Corporation  
 (under section 367)**

**Part I** U.S. Transferor Information (see instructions)

Name of transferor <b>THE KRESGE FOUNDATION</b>	Identification number (see instructions) <b>38-1359217</b>
Number, street and room or suite no. (if a P.O. box see instructions) <b>3215 W. BIR BEAVER</b>	
City or town, state and ZIP code <b>TROY MI 48007-3151</b>	

- 1 The following questions apply only if the transferor is a corporation
- a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations?  Yes  No
- b Did the transferor remain in existence after the transfer?  Yes  No  
 If not, list the controlling shareholder(s) and their identification number(s)

Controlling shareholder	Identification number

- c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation?  Yes  No  
 If not, list the name and employer identification number (EIN) of the parent corporation

Name of parent corporation	EIN of parent corporation

- 2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership

Name of partnership	EIN of partnership
<b>APAX EUROPE V-A, L.P.</b>	<b>98-0355027</b>

**Part II** Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation) <b>METAGEN GmbH</b>	4 Identification number, if any <b>N/A</b>
5 Address (including country) <b>LHENESTRASSE 63 14195 BERLIN, GERMANY</b>	
6 Place of organization or creation <b>GERMANY</b>	7 Foreign law characterization (see instructions) <b>CORPORATION</b>
8 Is the transferee foreign corporation a controlled foreign corporation? <span style="float:right"><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No</span>	

For Paperwork Reduction Act Notice, see separate instructions.

**Part III** Information Regarding Transfer of Property (see instructions)

9 Date of transfer APRIL 27, 2001, AUGUST 14, 2001; SEPTEMBER 30, 2001 10 Type of nonrecognition transaction (see instructions)

11 Description of property transferred  
CASH TRANSFER

12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation?  Yes  No

13 Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g. for tainted property, depreciation recapture, branch loss recapture, etc.)?  Yes  No

14a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred pursuant to the transaction?  Yes  No

b If yes, describe the nature of the rights to the intangible property that was transferred in the transfer

Please Sign Here	Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief it is true correct, and complete Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge			
	Signature	Date	Title	
Paid Preparer's Use Only	Preparer's signature	Date	Check if self-employed <input type="checkbox"/>	Preparer's social security no
	Firm's name (or yours if self-employed) and address		EIN	ZIP code

Detroit, Michigan 48243-1507

Form **926**

(Rev October 1998)

Department of the Treasury  
Internal Revenue Service**Return by a U.S. Transferor of Property  
to a Foreign Corporation  
(under section 367)**

OMB No 1545-0026

**Part I** U.S. Transferor Information (see instructions)

Name of transferor

*THE KRESGE FOUNDATION*

Identification number (see instructions)

*38-1359217*

Number street and room or suite no (if a PO box, see instructions)

*3215 W. BIG BEAVER*

City or town, state, and ZIP code

*TROY MI 48067-3151*

1 The following questions apply only if the transferor is a corporation

a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations?

 Yes  No

b Did the transferor remain in existence after the transfer?

 Yes  No

If not, list the controlling shareholder(s) and their identification number(s)

Controlling shareholder	Identification number

c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation?

 Yes  No

If not, list the name and employer identification number (EIN) of the parent corporation

Name of parent corporation	EIN of parent corporation

2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership

Name of partnership	EIN of partnership
<i>APAX EUROPE V-A, L.P.</i>	<i>98-0355027</i>

**Part II** Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation)

*RIBOTARGETS HOLDINGS LIMITED*

4 Identification number, if any

*N/A*

5 Address (including country)

*GRANTA PARK, ABINGDON, CAMBRIDGE CB1 6GB, UNITED KINGDOM*

6 Place of organization or creation

*UNITED KINGDOM*7 Foreign law characterization (see instructions) *CORPORATION*

8 Is the transferee foreign corporation a controlled foreign corporation?

 Yes  No

For Paperwork Reduction Act Notice, see separate instructions.

Form **926** (Rev 10-98)

**Part III** Information Regarding Transfer of Property (see instructions)

9 Date of transfer **SEPTEMBER 13, 2001** 10 Type of nonrecognition transaction (see instructions)

11 Description of property transferred **CASH TRANSFER**

12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation?  Yes  No

13 Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)?  Yes  No

14a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred pursuant to the transaction?  Yes  No

b If yes, describe the nature of the rights to the intangible property that was transferred in the transfer

Please Sign Here

Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.

*Edward M. Huma* Signature Date **10/14/02** **EDWARD M. HUMA** Title **Senior Vice President & Treasurer**

Paid Preparer's Use Only

Preparer's signature *Edward M. Huma* Date **11/12/02** Check if self-employed  Preparer's social security no **366-10-0683**  
Firm's name (or yours if self-employed) and address **PricewaterhouseCoopers LLP** EIN **#13-4008324**  
**400 Renaissance Center** ZIP code

Detroit, Michigan 48243-1507

Form **926**

(Rev October 1998)

Department of the Treasury  
Internal Revenue Service

# Return by a U.S. Transferor of Property to a Foreign Corporation (under section 367)

OMB No 1545-0026

**Part I** U S Transferor Information (see instructions)

Name of transferor <b>THE KRESGE FOUNDATION</b>	Identification number (see instructions) <b>38-1359217</b>
Number street, and room or suite no (if a PO box, see instructions ) <b>3215 W. BIG BEAVER</b>	
City or town state, and ZIP code <b>TROY MI 48067-3151</b>	

- 1 The following questions apply only if the transferor is a corporation
- a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations?  Yes  No
- b Did the transferor remain in existence after the transfer?  Yes  No
- If not, list the controlling shareholder(s) and their identification number(s)

Controlling shareholder	Identification number

- c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation?  Yes  No
- If not, list the name and employer identification number (EIN) of the parent corporation

Name of parent corporation	EIN of parent corporation

- 2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership

Name of partnership	EIN of partnership
<b>APAX EUROPE V-A, L.P.</b>	<b>98-0355027</b>

**Part II** Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation) <b>RED-M COMMUNICATIONS LIMITED</b>	4 Identification number, if any <b>N/A</b>
5 Address (including country) <b>WEXHAM SPRINGS, FRAMEWOOD ROAD, SLOUGH, BERKSHIRE SL3 6PJ, UNITED KINGDOM</b>	
6 Place of organization or creation <b>UNITED KINGDOM</b>	7 Foreign law characterization (see instructions) <b>CORPORATION</b>
8 Is the transferee foreign corporation a controlled foreign corporation? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	

For Paperwork Reduction Act Notice, see separate instructions

Form **926** (Rev 10-98)

**Part III** Information Regarding Transfer of Property (see instructions)

9 Date of transfer **APRIL 10, 2001; DECEMBER 31, 2001** 10 Type of nonrecognition transaction (see instructions)

11 Description of property transferred  
**CASH TRANSFER**

- 12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation?  Yes  No
- 13 Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)?  Yes  No
- 14a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred pursuant to the transaction?  Yes  No
- b If yes, describe the nature of the rights to the intangible property that was transferred in the transfer

Please Sign Here	Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.			
	Signature <i>Edward M. Husia</i>	Date 11/14/02	Title Senior Vice President & Treasurer	Preparer's social security no. 366-50-0683
Paid Preparer's Use Only	Preparer's signature <i>Edward M. Husia</i>	Date 11/2/02	Check if self-employed <input type="checkbox"/>	Preparer's social security no. 366-50-0683
	Firm's name (or yours if self-employed) and address PricewaterhouseCoopers LLP 400 Renaissance Center Detroit, Michigan 48243-1507	EIN 813-4008324	ZIP code	

Return by a U.S. Transferor of Property  
 to a Foreign Corporation  
 (under section 367)

**Part I** U S Transferor Information (see instructions)

Name of transferor <b>THE KRESGE FOUNDATION</b>	Identification number (see instructions) <b>38-1359217</b>
Number, street, and room or suite no. (if a PO box see instructions) <b>3215 W. BIG BEAVER</b>	
City or town, state, and ZIP code <b>TROY MI 48067-3151</b>	

- 1 The following questions apply only if the transferor is a corporation
- a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations?  Yes  No
- b Did the transferor remain in existence after the transfer?  Yes  No
- If not, list the controlling shareholder(s) and their identification number(s)

Controlling shareholder	Identification number

- c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation?  Yes  No
- If not, list the name and employer identification number (EIN) of the parent corporation

Name of parent corporation	EIN of parent corporation

- 2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership

Name of partnership	EIN of partnership
<b>APAX EUROPE V-A, L.P.</b>	<b>98-0355027</b>

**Part II** Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation) <b>TELCAST MEDIA GROUP GmbH</b>	4 Identification number, if any <b>N/A</b>
5 Address (including country) <b>OSTERWALDSTR. 10 80805 MUNCHEN, GERMANY</b>	
6 Place of organization or creation <b>GERMANY</b>	7 Foreign law characterization (see instructions) <b>CORPORATION</b>
8 Is the transferee foreign corporation a controlled foreign corporation? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No	



**Part III** Information Regarding Transfer of Property (see instructions)

9 Date of transfer OCTOBER 12, 2001	10 Type of nonrecognition transaction (see instructions)
11 Description of property transferred CASH TRANSFER	

- 12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation?  Yes  No
- 13 Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)?  Yes  No
- 14a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred pursuant to the transaction?  Yes  No
- b If yes, describe the nature of the rights to the intangible property that was transferred in the transfer

Please Sign Here	Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief it is true correct and complete Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge		
	Signature <i>Edward M. Nuhia</i>	Date 11/14/02	Title EDWARD M. NUHIA Senior Vice President & Treasurer
Paid Preparer's Use Only	Preparer's signature <i>Douglas J. ...</i>	Date 11/14/02	Check if self-employed <input type="checkbox"/> Preparer's social security no 366-50-0693
	Firm's name (or yours if self-employed) and address PricewaterhouseCoopers LLP 400 Renaissance Center		EIN 13-4008324 ZIP code

Detroit, Michigan 48243-1507

**Return by a U.S. Transferor of Property  
 to a Foreign Corporation  
 (under section 367)**

**Part I** U.S. Transferor Information (see instructions)

Name of transferor <i>THE KRESGE FOUNDATION</i>	Identification number (see instructions) <i>38-1359217</i>
Number, street, and room or suite no. (if a PO box see instructions) <i>3215 W. BIG BEAVER</i>	
City or town, state, and ZIP code <i>TROY, MI 48067-3151</i>	

- 1 The following questions apply only if the transferor is a corporation
- a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations?  Yes  No
- b Did the transferor remain in existence after the transfer?  Yes  No  
 If not, list the controlling shareholder(s) and their identification number(s)

Controlling shareholder	Identification number

- c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation?  Yes  No  
 If not, list the name and employer identification number (EIN) of the parent corporation

Name of parent corporation	EIN of parent corporation

- 2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership

Name of partnership	EIN of partnership
<i>APAX EUROPE V-A, L.P.</i>	<i>98-0355027</i>

**Part II** Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation) <i>YELL DDB APAX EUROPE V-A LIMITED</i>	4 Identification number, if any <i>N/A</i>
5 Address (including country) <i>SALTIRE COURT, 20 CASTLE TERRACE, 4TH FLOOR, EDINBURGH EH1 2EN, UNITED KINGDOM</i>	
6 Place of organization or creation <i>UNITED KINGDOM</i>	7 Foreign law characterization (see instructions) <i>CORPORATION</i>
8 Is the transferee foreign corporation a controlled foreign corporation? <span style="float:right"><input checked="" type="checkbox"/> Yes <input type="checkbox"/> No</span>	

**Part III** Information Regarding Transfer of Property (see instructions)

9 Date of transfer JUNE 18, 2001	10 Type of nonrecognition transaction (see instructions)
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11 Description of property transferred  
 CASH TRANSFER

- 12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation?  Yes  No
- 13 Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)?  Yes  No
- 14a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred pursuant to the transaction?  Yes  No
- b If yes, describe the nature of the rights to the intangible property that was transferred in the transfer

<b>Please Sign Here</b>	Under penalties of perjury I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.			
	Signature: <i>E. Howard M. Chiswick</i>	Date: 11/14/02	Title: EDWARD M. HUNIA Senior Vice President & Treasurer	
<b>Paid Preparer's Use Only</b>	Preparer's signature: <i>Douglas J. ...</i>	Date: 11/2/02	Check if self-employed: <input type="checkbox"/>	Preparer's social security no: 366-10-0613
	Firm's name (or yours if self-employed) and address: PricewaterhouseCoopers LLP 400 Renaissance Center		EIN: 13-4008324	ZIP code:

Detroit, Michigan 48243-1507

Return by a U.S. Transferor of Property  
to a Foreign Corporation  
(under section 367)

**Part I** U.S. Transferor Information (see instructions)

Name of transferor <i>THE KRESGE FOUNDATION</i>	Identification number (see instructions) <i>38-1359217</i>
Number, street, and room or suite no (if a PO box, see instructions ) <i>3215 W. BIR BEAVER</i>	
City or town, state, and ZIP code <i>TROY MI 48067-3151</i>	

1 The following questions apply only if the transferor is a corporation

a If the transfer was a section 361(a) or (b) transfer, was the transferor controlled (under section 368(c)) by 5 or fewer domestic corporations?

Yes  No

b Did the transferor remain in existence after the transfer?

Yes  No

If not, list the controlling shareholder(s) and their identification number(s)

Controlling shareholder	Identification number

c If the transferor was a member of an affiliated group filing a consolidated return, was it the parent corporation?

Yes  No

If not, list the name and employer identification number (EIN) of the parent corporation

Name of parent corporation	EIN of parent corporation

2 If the transferor was a partner in a partnership that was the actual transferor (but is not treated as such under section 367), list the name and EIN of the transferor's partnership

Name of partnership	EIN of partnership
<i>APAX EUROPE V-A, L.P.</i>	<i>98-0355027</i>

**Part II** Transferee Foreign Corporation Information (see instructions)

3 Name of transferee (foreign corporation) <i>APAX EUROPE V-A YELL DDB L.P</i>	4 Identification number, if any <i>N/A</i>
5 Address (including country) <i>SALTIRE COURT, 20 CASTLE TERRACE, 4TH FLOOR, EDINBURGH EH1 2EN, UNITED KINGDOM</i>	
6 Place of organization or creation <i>UNITED KINGDOM</i>	7 Foreign law characterization (see instructions) <i>CORPORATION</i>
8 Is the transferee foreign corporation a controlled foreign corporation? <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No	

**Part III** Information Regarding Transfer of Property (see instructions)

9 Date of transfer JUNE 18, 2001	10 Type of nonrecognition transaction (see instructions)
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11 Description of property transferred  
 CASH TRANSFER

- 12 Did this transfer result from a change in the classification of the transferee to that of a foreign corporation?  Yes  No
- 13 Was the transferor required to recognize income under Temporary Regulations sections 1.367(a)-4T through 1.367(a)-6T (e.g., for tainted property, depreciation recapture, branch loss recapture, etc.)?  Yes  No
- 14a Was intangible property (within the meaning of section 936(h)(3)(B)) transferred pursuant to the transaction?  Yes  No
- b If yes, describe the nature of the rights to the intangible property that was transferred in the transfer

Please Sign Here	Under penalties of perjury I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge.			
	Signature <i>Edward M. Hanna</i>	Date <i>11/14/02</i>	Title <i>Senior Vice President &amp; Treasurer</i>	
Paid Preparer's Use Only	Preparer's signature <i>[Signature]</i>	Date <i>11/2/02</i>	Check if self-employed <input type="checkbox"/>	Preparer's social security no. <i>366-08-0683</i>
	Firm's name (or yours if self-employed) and address <i>PricewaterhouseCoopers LLP</i>		EIN <i>315-4008324</i>	ZIP code

400 Renaissance Center  
 Detroit, Michigan 48243-1507

# Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

Department of the Treasury  
Internal Revenue Service

▶ See separate instructions

Attachment  
Sequence No **69**

Name of shareholder <b>THE KRESGE FOUNDATION</b>		Identifying number (see page 2 of instructions) <b>38-1359217</b>
Number street and room or suite no. (If a PO box, see page 2 of instructions) <b>3215 W BIG BEAVER</b>		Shareholder tax year: calendar year 20 <u>01</u> or other tax year beginning _____ 20 and ending _____ 20
City or town, state and ZIP code or country <b>TROY, MI 48007-3151</b>		
Check type of shareholder filing the return: <input type="checkbox"/> Individual <input checked="" type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) <b>BLACKSTONE K1 CAPITAL PARTNERS (CAYMAN) L P</b>		Employer identification number (if any) <b>13-4116626</b>
Address (Enter number, street, city or town, and country) <b>345 PARK AVENUE NEW YORK, NY 10154</b> <span style="float:right">SEE ATTACHED SCHEDULE</span>		Tax year of company or fund: calendar year 20 <u>01</u> or other tax year beginning _____ 20 and ending _____ 20

**Part I** Elections (See instructions)

- A  Election To Treat the PFIC as a QEF. I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. Complete lines 1a through 2c of Part II.
- B  Deemed Sale Election. I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. Enter gain or loss on line 10f of Part IV.
- C  Deemed Dividend Election. I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. Enter this amount on line 10e.
- D  Election To Extend Time For Payment of Tax. I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.  
*Note: If any portion of line 1a or line 2a of Part II is includible under section 551 or 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E  Election To Recognize Gain on Deemed Sale of PFIC. I, a shareholder of a former PFIC, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed on the last day of its last tax year as a PFIC under section 1297(a). Enter gain on line 10f of Part IV.
- F  Election To Mark-to-Market PFIC Stock. I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). Complete Part III.

**Part II** Income From a Qualified Electing Fund (QEF). All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See page 5 of instructions)

<p>1a Enter your pro rata share of the ordinary earnings of the QEF</p> <p>b Enter the portion of line 1a that is included in income under section 551 or 951 or that may be excluded under section 1293(g)</p> <p>c Subtract line 1b from line 1a. Enter this amount on your tax return as dividend income</p> <p>2a Enter your pro rata share of the total net capital gain of the QEF</p> <p>b Enter the portion of line 2a that is included in income under section 551 or 951 or that may be excluded under section 1293(g)</p> <p>c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions)</p> <p>3a Add lines 1c and 2c</p> <p>b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions)</p> <p>c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year</p> <p>d Add lines 3b and 3c</p> <p>e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets). <b>Important:</b> If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 551 or 951, you may make Election D with respect to the amount on line 3e.</p> <p>4a Enter the total tax for the tax year. (See instructions)</p> <p>b Enter the total tax for the tax year determined without regard to the amount entered on line 3e</p> <p>c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.</p>	<table border="1" style="width:100%; border-collapse: collapse;"> <tr><td style="width:10%; text-align: center;">1a</td><td style="width:40%;"></td><td style="width:10%;"></td><td style="width:10%;"></td><td style="width:10%;"></td></tr> <tr><td style="text-align: center;">1b</td><td></td><td></td><td></td><td></td></tr> <tr><td style="text-align: center;">1c</td><td></td><td></td><td></td><td></td></tr> <tr><td style="text-align: center;">2a</td><td></td><td></td><td></td><td></td></tr> <tr><td style="text-align: center;">2b</td><td></td><td></td><td></td><td></td></tr> <tr><td style="text-align: center;">2c</td><td></td><td></td><td></td><td></td></tr> <tr><td style="text-align: center;">3a</td><td></td><td></td><td></td><td></td></tr> <tr><td style="text-align: center;">3b</td><td></td><td></td><td></td><td></td></tr> <tr><td style="text-align: center;">3c</td><td></td><td></td><td></td><td></td></tr> <tr><td style="text-align: center;">3d</td><td></td><td></td><td></td><td></td></tr> <tr><td style="text-align: center;">3e</td><td></td><td></td><td></td><td></td></tr> <tr><td style="text-align: center;">4a</td><td></td><td></td><td></td><td></td></tr> <tr><td style="text-align: center;">4b</td><td></td><td></td><td></td><td></td></tr> <tr><td style="text-align: center;">4c</td><td></td><td></td><td></td><td></td></tr> </table>	1a					1b					1c					2a					2b					2c					3a					3b					3c					3d					3e					4a					4b					4c				
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<b>Part III Gain or (Loss) From Mark-to-Market Election</b> (See page 5 of instructions )	
5 Enter the fair market value of your PFIC stock at the end of the tax year	5
6 Enter your adjusted basis in the stock at the end of the tax year	6
7 <b>Excess</b> Subtract line 6 from line 5. If a gain, stop here. Include this amount as ordinary income on your tax return. If a loss, go to line 8.	7
8 Enter any unreversed inclusions (as defined in section 1296(d)). See instructions.	8
9 Enter the smaller of line 7 or line 8. Include this amount as an ordinary loss on your tax return.	9

<b>Part IV Distributions and Disposition of Stock in a Section 1291 Fund</b> (See page 6 of instructions ) Complete a separate Part IV for each excess distribution	
10a Enter your total distributions from the PFIC during the current tax year. If the holding period of the PFIC stock began in the current tax year, this amount is dividend income to the extent there are accumulated earnings and profits.	10a
b Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the company for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year).	10b
c Divide line 10b by 3 (See instructions if the number of preceding tax years is less than 3).	10c
d Multiply line 10c by 125%. Enter the lesser of line 10a or line 10d as a dividend on your income tax return.	10d
e Subtract line 10d from line 10a. This amount, if more than zero, is the total excess distribution. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year.	10e
f Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11.	10f
11a Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	
b Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income.	11b
c Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c
d Foreign tax credit. (See instructions.)	11d
e Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e
f Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f

**Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**  
Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election	-----	-----	-----	-----	-----	-----
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

**FORM 1065 - PFIC ANNUAL INTERMEDIARY STATEMENT - 2001**  
**SCHEDULE K-1 SUPPORTING SCHEDULE - PREPARED PURSUANT TO REGULATION SECTION 1.1295-1(g)(3)**  
**SHAREHOLDER OF RECORD STATEMENT TO INDIRECT OWNER**

The PFIC listed below has permitted the shareholder to examine the books of account, records, and other documents of such PFIC for the shareholder to calculate the amounts of such PFIC's ordinary earnings and the net capital gain according to federal income tax accounting principles and to calculate the shareholder's pro rata shares of such PFIC's ordinary earnings and net capital gain

	<u>Taxable year:</u>	<u>Pro Rata Share Ordinary Earnings</u>	<u>Pro Rata Share Capital Gain</u>	<u>Pro Rata Shares Distributions</u>
BOCP/BFIP Wireless Cayman Corp c/o The Blackstone Group 345 Park Avenue New York, NY 10154 EIN 13-4116429	January 1, 2001 through December 31, 2001	NONE	NONE	NONE



# Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

Department of the Treasury  
Internal Revenue Service

▶ See separate instructions

Attachment  
Sequence No **69**

Name of shareholder <b>THE KRESGE FOUNDATION</b>		Identifying number (see page 2 of instructions) <b>38-7359217</b>
Number street and room or suite no (if a PO box see page 2 of instructions) <b>3215 W. BIG BEAVER</b>		Shareholder tax year calendar year 20 <b>01</b> or other tax year beginning 20 and ending 20
City or town state and ZIP code or country <b>TROY MI 48067-3151 USA</b>		
Check type of shareholder filing the return <input type="checkbox"/> Individual <input checked="" type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) <b>BLACKSTONE FID CAPITAL PARTNERS (CAYMAN) LP</b>		Employer identification number (if any) <b>13-4130013</b>
Address (Enter number street city or town, and country) <b>345 PARK AVENUE NEW YORK, NY 10154 USA SEE ATTACHED SCHEDULE</b>		Tax year of company or fund calendar year 20 <b>01</b> or other tax year beginning 20 and ending 20

**Part I Elections (See instructions)**

A  Election To Treat the PFIC as a QEF I, a shareholder of a PFIC, elect to treat the PFIC as a QEF *Complete lines 1a through 2c of Part II*

B  Deemed Sale Election I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC *Enter gain or loss on line 10f of Part IV*

C  Deemed Dividend Election I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution *Enter this amount on line 10e*

D  Election To Extend Time For Payment of Tax I, a shareholder of a QEF elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred*  
**Note** If any portion of line 1a or line 2a of Part II is includible under section 551 or 951, you may not make this election Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election

E  Election To Recognize Gain on Deemed Sale of PFIC I, a shareholder of a former PFIC elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(a) *Enter gain on line 10f of Part IV*

F  Election To Mark-to-Market PFIC Stock I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e) *Complete Part III*

**Part II Income From a Qualified Electing Fund (QEF)** All QEF shareholders complete lines 1a through 2c. If you are making Election D also complete lines 3a through 4c. (See page 5 of instructions)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a			
b Enter the portion of line 1a that is included in income under section 551 or 951 or that may be excluded under section 1293(g)	1b			
c Subtract line 1b from line 1a Enter this amount on your tax return as dividend income			1c	
2a Enter your pro rata share of the total net capital gain of the QEF	2a			
b Enter the portion of line 2a that is included in income under section 551 or 951 or that may be excluded under section 1293(g)	2b			
c Subtract line 2b from line 2a This amount is a net long-term capital gain Enter this amount in Part II of the Schedule D used for your income tax return (See instructions)			2c	
3a Add lines 1c and 2c			3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF (See instructions)	3b			
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d Add lines 3b and 3c			3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) <b>Important</b> If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 551 or 951, you may make Election D with respect to the amount on line 3e			3e	
4a Enter the total tax for the tax year (See instructions)	4a			
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c Subtract line 4b from line 4a This is the deferred tax, the time for payment of which is extended by making Election D See instructions			4c	

**Part III Gain or (Loss) From Mark-to-Market Election** (See page 5 of instructions)

5	Enter the fair market value of your PFIC stock at the end of the tax year	5	
6	Enter your adjusted basis in the stock at the end of the tax year	6	
7	<b>Excess</b> Subtract line 6 from line 5. If a gain, stop here. Include this amount as ordinary income on your tax return. If a loss, go to line 8.	7	
8	Enter any unreversed inclusions (as defined in section 1296(d)). See instructions.	8	
9	Enter the smaller of line 7 or line 8. Include this amount as an ordinary loss on your tax return.	9	

**Part IV Distributions and Disposition of Stock in a Section 1291 Fund** (See page 6 of instructions)  
 Complete a separate Part IV for each excess distribution

10a	Enter your total distributions from the PFIC during the current tax year. If the holding period of the PFIC stock began in the current tax year, this amount is dividend income to the extent there are accumulated earnings and profits.	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the company for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year).	10b	
c	Divide line 10b by 3 (See instructions if the number of preceding tax years is less than 3).	10c	
d	Multiply line 10c by 125%. Enter the lesser of line 10a or line 10d as a dividend on your income tax return.	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the total excess distribution. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year.	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11.	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income.	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

**Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**  
 Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election	-----	-----	-----	-----	-----	-----
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

FORM 1065 - PFIC ANNUAL INTERMEDIARY STATEMENT - 2001  
 SCHEDULE K-1 SUPPORTING SCHEDULE - PREPARED PURSUANT TO REGULATION SECTION 1.1295-1(g)(3)  
 SHAREHOLDER OF RECORD STATEMENT TO INDIRECT OWNER

The PFIC listed below has permitted the shareholder to examine the books of account, records, and other documents of such PFIC for the shareholder to calculate the amounts of such PFIC's ordinary earnings and the net capital gain according to federal income tax accounting principles and to calculate the shareholder's pro rata shares of such PFIC's ordinary earnings and net capital gain.

PTR # 61      The Kresge Foundation

Part II

	Line 1a	Line 2a	Line 3b
	Pro Rata Share Ordinary Earnings	Pro Rata Share Capital Gain	Pro Rata Shares Distributions
<u>Taxable year</u>			
Liffe Holdings plc Cannon Bridge House 1 Cousin Lane London EC4R 3XX EIN N/A	5,555	NONE	NONE
January 1, 2001 through December 31, 2001			

Part IV

Your deemed loss on the disposition of Liffe Holdings plc is (3,420)

# Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No 1545-1002

Department of the Treasury  
Internal Revenue Service

▶ See separate instructions

Attachment  
Sequence No **69**

Name of shareholder <b>THE KRESGE FOUNDATION</b>		Identifying number (see page 2 of instructions) <b>38-1359017</b>
Number, street, and room or suite no. (if a P.O. box, see page 2 of instructions) <b>3215 W BIG BEAVER RD</b>		Shareholder tax year: calendar year 20 <b>01</b> or other tax year beginning 20 and ending 20
City or town, state, and ZIP code or country <b>TROY MI 48067-3151</b>		
Check type of shareholder filing the return: <input type="checkbox"/> Individual <input checked="" type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) <b>DOUGHTY HANSON &amp; SON</b>		Employer identification number (if any) <b>NONE</b>
Address (Enter number, street, city or town, and country) <b>TIMES PLACE 45 PALL MALL LONDON SW1Y 5JG ENGLAND</b>		Tax year of company or fund: calendar year 20 <b>01</b> or other tax year beginning 20 and ending 20
<b>SEE ATTACHED SCHEDULES</b>		

**Part I Elections (See instructions)**

A  Election To Treat the PFIC as a QEF I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. Complete lines 1a through 2c of Part II

B  Deemed Sale Election I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. Enter gain or loss on line 10f of Part IV

C  Deemed Dividend Election I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. Enter this amount on line 10e

D  Election To Extend Time For Payment of Tax I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.

Note: If any portion of line 1a or line 2a of Part II is includible under section 551 or 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.

E  Election To Recognize Gain on Deemed Sale of PFIC I, a shareholder of a former PFIC, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed on the last day of its last tax year as a PFIC under section 1297(a). Enter gain on line 10f of Part IV

F  Election To Mark-to-Market PFIC Stock I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). Complete Part III

**Part II Income From a Qualified Electing Fund (QEF).** All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See page 5 of instructions)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a			
b Enter the portion of line 1a that is included in income under section 551 or 951 or that may be excluded under section 1293(g)	1b			
c Subtract line 1b from line 1a. Enter this amount on your tax return as dividend income			1c	
2a Enter your pro rata share of the total net capital gain of the QEF	2a			
b Enter the portion of line 2a that is included in income under section 551 or 951 or that may be excluded under section 1293(g)	2b			
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions)			2c	
3a Add lines 1c and 2c			3a	
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions)	3b			
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year	3c			
d Add lines 3b and 3c			3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets). Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 551 or 951, you may make Election D with respect to the amount on line 3e			3e	
4a Enter the total tax for the tax year. (See instructions)	4a			
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e	4b			
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions			4c	

**Part III Gain or (Loss) From Mark-to-Market Election** (See page 5 of instructions )

5	Enter the fair market value of your PFIC stock at the end of the tax year	5	
6	Enter your adjusted basis in the stock at the end of the tax year	6	
7	<b>Excess</b> Subtract line 6 from line 5. If a gain, <b>stop here</b> . Include this amount as ordinary income on your tax return. If a loss, go to line 8.	7	
8	Enter any unreversed inclusions (as defined in section 1296(d)). See instructions.	8	
9	Enter the smaller of line 7 or line 8. Include this amount as an ordinary loss on your tax return.	9	

**Part IV Distributions and Disposition of Stock in a Section 1291 Fund** (See page 6 of instructions )  
 Complete a separate Part IV for each excess distribution

10a	Enter your total distributions from the PFIC during the current tax year. If the holding period of the PFIC stock began in the current tax year, this amount is dividend income to the extent there are accumulated earnings and profits.	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the company for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year).	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125%. Enter the lesser of line 10a or line 10d as a dividend on your income tax return.	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the total excess distribution. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year.	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11.	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income.	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

**Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**  
 Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election	-----	-----	-----	-----	-----	-----
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



PFIC ANNUAL INFORMATION STATEMENT

1 This statement applies to the taxable year beginning January 1, 2001 and ending December 31, 2001

2. The Kresge Foundation's pro rata share of ordinary earnings and net capital gains for the above referenced year is as follows.

Ordinary Earnings	Nil	✓
	<hr/>	
Net Long-Term Capital Gain from disposition of assets held for greater than 12 months	Nil	✓
	<hr/>	

3 The amount of money or fair market value of property distributed or deemed distributed by Doughty Hanson & Co (Bermuda) L.P. to during the year is

Nil	✓
<hr/>	

4 Doughty Hanson & Co (Bermuda) L.P. will permit to inspect and copy its permanent books of account, records and such other documents that are necessary to establish that its ordinary earnings and net capital gains, as provided in Section 1293 (e) of the Internal Revenue Code of 1986 as amended, are computed in accordance with U.S income tax principles and to calculate The Kresge Foundation's pro rata share of Doughty Hanson & Co (Bermuda) L.P.'s ordinary earnings and net capital gains.

4 March 2002

<hr/>	<hr/>
Signature	Date
 <hr/>	
Financial Controller	
 <hr/>	
Title	

**DOUGHTY  
HANSON  
& Co**

**PFIC SUPPLEMENTAL INFORMATION**

**PFIC:** Doughty Hanson & Co (Bermuda) L.P.

Country of Incorporation Bermuda Year of Incorporation: 2000

Ownership by .

Percentage interest as of January 1, 2000 N/A

Percentage interest as of December 31, 2000 0.3759%

EIN Number of Doughty Hanson & Co (Bermuda) L.P. 98-0228916



PFIC SUPPLEMENTAL INFORMATION

PFIC: Marrakech Limited

Country of Incorporation: Ireland Year of Incorporation 1998

Ownership by

Percentage interest as of January 1, 2000 N/A

Percentage interest as of December 31, 2000 0.0226%

EIN Number of Marrakech Limited N/A





PFIC ANNUAL INFORMATION STATEMENT

- 1. This statement applies to the taxable year ending December 31, 2000.
- 2. The Kresge Foundation's pro rata share of ordinary earnings and net capital gains for the above referenced year is as follows:

Ordinary Earnings	Nil
Net Long-Term Capital Gain from disposition of assets held for greater than 12 months	Nil

- 3. The amount of money or fair market value of property distributed or deemed distributed by Marrakech Limited to during the year is
- Nil

- 4. Marrakech Limited will permit to inspect and copy its permanent books of account, records and such other documents that are necessary to establish that its ordinary earnings and net capital gains, as provided in Section 1293 (e) of the Internal Revenue Code of 1986 as amended, are computed in accordance with US income tax principles and to calculate The Kresge Foundation's pro rata share of Marrakech Limited's ordinary earnings and net capital gains.

4 March 2002

Signature	Date
Financial Controller	
Title	

**DOUGHTY  
HANSON  
& Co**

**PFIC ANNUAL INFORMATION STATEMENT**

- 1 This statement applies to the taxable year beginning January 1, 2001 and ending December 31, 2001.
- 2 The Kresge Foundation's pro rata share of ordinary earnings and net capital gains for the above referenced year is as follows.

Ordinary Earnings	Nil
Net Long-Term Capital Gain from disposition of assets held for greater than 12 months	Nil

- 3 The amount of money or fair market value of property distributed or deemed distributed by Marrakech Limited to during the year is

Nil

- 4 Doughty Hanson & Co (Bermuda) L.P will permit to inspect and copy its permanent books of account, records and such other documents that are necessary to establish that its ordinary earnings and net capital gains, as provided in Section 1293 (e) of the Internal Revenue Code of 1986 as amended, are computed in accordance with U.S. income tax principles and to calculate The Kresge Foundation's pro rata share of Marrakech Limited's ordinary earnings and net capital gains. ✓

*M. H. Hanson*

4 March 2002

\_\_\_\_\_  
Signature

\_\_\_\_\_  
Date

\_\_\_\_\_  
Financial Controller

\_\_\_\_\_  
Title

**DOUGHTY  
HANSON  
& Co**

**PFIC SUPPLEMENTAL INFORMATION**

**PFIC: Marrakech Limited**

Country of Incorporation: Ireland Year of Incorporation: 1998

Ownership by .

Percentage interest as of January 1, 2001 0.0226%

Percentage interest as of December 31, 2001 0.0622%

EIN Number of Marrakech Limited: N/A

# Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No 1545-1002

Department of the Treasury  
Internal Revenue Service

▶ See separate instructions

Attachment  
Sequence No **69**

Name of shareholder <b>THE KRESGE FOUNDATION</b>		Identifying number (see page 2 of instructions) <b>38-1359217</b>
Number, street, and room or suite no. (If a PO box, see page 2 of instructions) <b>3215 W. BIG BEAVER ROAD</b>		Shareholder tax year: calendar year 20 <u>01</u> or other tax year beginning _____ 20 and ending _____ 20
City or town, state, and ZIP code or country <b>TROY MI 48067-3151 USA</b>		
Check type of shareholder filing the return: <input type="checkbox"/> Individual <input checked="" type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) <b>S.R. GLOBAL FUND INC - ASIA PORTFOLIO</b>		Employer identification number (if any) <b>NONE</b>
Address (Enter number, street, city or town, and country) <b>CRAIGMUIR CHAMBERS P.O. BOX 71 ROAD TOWN TORTOLA BRITISH VIRGIN ISLANDS</b>		Tax year of company or fund: calendar year 20 <u>01</u> or other tax year beginning _____ 20 and ending _____ 20
		<b>SEE ATTACHED SCHEDULE</b>

**Part I Elections (See instructions)**

- A  **Election To Treat the PFIC as a QEF** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II*
- B  **Deemed Sale Election** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV*
- C  **Deemed Dividend Election** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e*
- D  **Election To Extend Time For Payment of Tax** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred*  
**Note:** *If any portion of line 1a or line 2a of Part II is includible under section 551 or 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E  **Election To Recognize Gain on Deemed Sale of PFIC** I, a shareholder of a former PFIC, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(a). *Enter gain on line 10f of Part IV*
- F  **Election To Mark-to-Market PFIC Stock** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III*

**Part II Income From a Qualified Electing Fund (QEF).** All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See page 5 of instructions)

<p><b>1a</b> Enter your pro rata share of the ordinary earnings of the QEF</p> <p><b>b</b> Enter the portion of line 1a that is included in income under section 551 or 951 or that may be excluded under section 1293(g)</p> <p><b>c</b> Subtract line 1b from line 1a. Enter this amount on your tax return as dividend income</p>	<p><b>1a</b></p> <p><b>1b</b></p>		
<p><b>2a</b> Enter your pro rata share of the total net capital gain of the QEF</p> <p><b>b</b> Enter the portion of line 2a that is included in income under section 551 or 951 or that may be excluded under section 1293(g)</p> <p><b>c</b> Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions)</p>	<p><b>2a</b></p> <p><b>2b</b></p>		<p><b>1c</b></p> <p><b>2c</b></p>
<p><b>3a</b> Add lines 1c and 2c</p> <p><b>b</b> Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions)</p> <p><b>c</b> Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year</p> <p><b>d</b> Add lines 3b and 3c</p> <p><b>e</b> Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets). <b>Important:</b> <i>If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 551 or 951, you may make Election D with respect to the amount on line 3e.</i></p>	<p><b>3b</b></p> <p><b>3c</b></p>		<p><b>3a</b></p> <p><b>3d</b></p> <p><b>3e</b></p>
<p><b>4a</b> Enter the total tax for the tax year. (See instructions)</p> <p><b>b</b> Enter the total tax for the tax year determined without regard to the amount entered on line 3e</p> <p><b>c</b> Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.</p>	<p><b>4a</b></p> <p><b>4b</b></p>		<p><b>4c</b></p>

**Part III Gain or (Loss) From Mark-to-Market Election (See page 5 of instructions)**

5	Enter the fair market value of your PFIC stock at the end of the tax year	5	
6	Enter your adjusted basis in the stock at the end of the tax year	6	
7	<b>Excess</b> Subtract line 6 from line 5. If a gain, stop here. Include this amount as ordinary income on your tax return. If a loss, go to line 8.	7	
8	Enter any unreversed inclusions (as defined in section 1296(d)). See instructions.	8	
9	Enter the smaller of line 7 or line 8. Include this amount as an ordinary loss on your tax return.	9	

**Part IV Distributions and Disposition of Stock in a Section 1291 Fund (See page 6 of instructions)**  
*Complete a separate Part IV for each excess distribution*

10a	Enter your total distributions from the PFIC during the current tax year. If the holding period of the PFIC stock began in the current tax year, this amount is dividend income to the extent there are accumulated earnings and profits.	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the company for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year).	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125%. Enter the lesser of line 10a or line 10d as a dividend on your income tax return.	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the total excess distribution. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year.	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11.	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income.	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

**Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**  
*Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.*

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election					
2	Undistributed earnings to which the election relates					
3	Deferred tax					
4	Interest accrued on deferred tax (line 3) as of the filing date					
5	Event terminating election					
6	Earnings distributed or deemed distributed during the tax year					
7	Deferred tax due with this return					
8	Accrued interest due with this return					
9	Deferred tax outstanding after partial termination of election					
10	Interest accrued after partial termination of election					

S.R. GLOBAL FUND ASIA PORTFOLIO (CLASS B SHARES)  
ANNUAL INFORMATION STATEMENT

- (1) This Information Statement applies to the taxable year of S.R. Global Fund Asia Portfolio (Class B Shares) beginning on January 01, 2001 and ending on December 31, 2001.
- (2) The Kresge Foundation (client number. B13993, account number-1000235) has the following pro-rata share of the ordinary earnings and long term capital gain of S.R. Global Fund Asia Portfolio (Class B Shares) for the taxable year of S R. Global Fund Asia Portfolio (Class B Shares) specified in paragraph (1);

Ordinary earnings	372,421
Long term capital gain	Nil

- (3) The amount of cash and fair market value of other property distributed or deemed distributed by S R Global Fund Asia Portfolio (Class B Shares) to The Kresge Foundation during the taxable year specified in paragraph (1) as follows.

Cash:	Nil
Fair Market Value of Property	Nil

- (4) S R Global Fund Asia Portfolio (Class B Shares) will permit The Kresge Foundation to inspect and copy S.R. Global Fund Asia Portfolio (Class B Shares) permanent books of account, records and such other documents as may be maintained by S.R. Global Fund Asia Portfolio (Class B Shares) that are necessary to establish that PFIC ordinary earnings and long term capital gain, as provided in Section 1293 (e) of the Code, are computed in accordance with US income tax principles.

S.R. Global Fund Asia Portfolio (Class B Shares)

By... Brenda Petersen Date... March 01.02 ..  
Authorised signatory

For Management International (Guernsey) Limited

S R Global Fund  
Craigmuir Chambers  
P.O. Box 71  
Road Town  
Tortola  
British Virgin Islands

# Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

OMB No 1545 1002

Attachment Sequence No **69**

▶ See separate instructions

Name of shareholder <b>THE KRESGE FOUNDATION</b>	Identifying number (see page 2 of instructions) <b>38-1359217</b>
Number, street and room or suite no. (If a P O box, see page 2 of instructions) <b>3215 W BIG BEAVER</b>	Shareholder tax year: calendar year 20 <u>01</u> or other tax year beginning _____ and ending _____ 20 _____
City or town, state, and ZIP code or country <b>TROY, MI 48007-3151 USA</b>	
Check type of shareholder filing the return: <input type="checkbox"/> Individual <input checked="" type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) <b>HMTF-LA VENEZUELA CABLE, LTD</b>	Employer identification number (if any) <b>NONE</b>
Address (Enter number, street, city or town, and country) <b>C/O DAVIVO INTERNATIONAL LTD 200 CRESCENT COURT, SUITE 1600, DALLAS, TX 75201</b>	Tax year of company or fund: calendar year 20 <u>01</u> or other tax year beginning _____ and ending _____ 20 _____

**Part I Elections (See instructions)**

- A  **Election To Treat the PFIC as a QEF I**, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II*
- B  **Deemed Sale Election I**, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV*
- C  **Deemed Dividend Election I**, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e*
- D  **Election To Extend Time For Payment of Tax. I**, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred*  
*Note: If any portion of line 1a or line 2a of Part II is includible under section 551 or 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E  **Election To Recognize Gain on Deemed Sale of PFIC I**, a shareholder of a former PFIC, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(a). *Enter gain on line 10f of Part IV*
- F  **Election To Mark-to-Market PFIC Stock I**, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III*

**Part II Income From a Qualified Electing Fund (QEF).** All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See page 5 of instructions)

1 a Enter your pro rata share of the ordinary earnings of the QEF . . . . .	1 a	NONE		
b Enter the portion of line 1a that is included in income under section 551 or 951 or that may be excluded under section 1293(g) . . . . .	1 b			
c Subtract line 1b from line 1a. Enter this amount on your tax return as dividend income . . . . .	1 c	NONE		
2 a Enter your pro rata share of the total net capital gain of the QEF . . . . .	2 a	NONE		
b Enter the portion of line 2a that is included in income under section 551 or 951 or that may be excluded under section 1293(g) . . . . .	2 b			
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions) . . . . .	2 c	NONE		
3 a Add lines 1c and 2c . . . . .	3 a	NONE		
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions) . . . . .	3 b			
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year . . . . .	3 c			
d Add lines 3b and 3c . . . . .	3 d			
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets) . . . . .	3 e			
Important: If line 3e is greater than zero and no portion of line 1a or 2a is includible in income under section 551 or 951, you may make Election D with respect to the amount on line 3e.				
4 a Enter the total tax for the tax year. (See instructions) . . . . .	4 a			
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e . . . . .	4 b			
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions . . . . .	4 c			

**Part III Gain or (Loss) From Mark-to-Market Election (See page 5 of instructions)**

5	Enter the fair market value of your PFIC stock at the end of the tax year	5	
6	Enter your adjusted basis in the stock at the end of the tax year	6	
7	Excess Subtract line 6 from line 5. If a gain, stop here. Include this amount as ordinary income on your tax return. If a loss, go to line 8.	7	
8	Enter any unreversed inclusions (as defined in section 1296(d)). See instructions.	8	
9	Enter the smaller of line 7 or line 8. Include this amount as an ordinary loss on your tax return.	9	

**Part IV Distributions and Disposition of Stock in a Section 1291 Fund (See page 6 of instructions)**

Complete a separate Part IV for each excess distribution

10a	Enter your total distributions from the PFIC during the current tax year. If the holding period of the PFIC stock began in the current tax year, this amount is dividend income to the extent there are accumulated earnings and profits.	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the company for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year).	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125%. Enter the lesser of line 10a or line 10d as a dividend on your income tax return.	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the total excess distribution. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year.	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11.	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income.	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

**Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election						
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						



**Return by a Shareholder of a Passive Foreign  
 Investment Company or Qualified Electing Fund**

OMB No 1545-1002

Attachment  
 Sequence No **69**

▶ See separate instructions

Name of shareholder <b>THE KRISGE FOUNDATION</b>	Identifying number (see page 2 of instructions) <b>38-1359217</b>
Number, street, and room or suite no. (If a P.O. box, see page 2 of instructions) <b>3215 W. BIG BEAVER</b>	Shareholder tax year (calendar year 2001 or other tax year beginning 20 and ending 20)
City or town, state, and ZIP code or country <b>TROY, MI 48007-3151</b>	
Check type of shareholder filing the return: <input type="checkbox"/> Individual <input checked="" type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate	
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) <b>REDE BRASIL S A</b>	Employer identification number (if any) <b>NONE</b>
Address (Enter number, street, city or town, and country) <b>C/O DAVIVO INTERNATIONAL, LTD 200 CRESCENT COURT, SUITE 1600, DALLAS, TX 75201</b>	Tax year of company or fund (calendar year 20 or other tax year beginning 1/1 2001 and ending 12/30 2001)

**Part I Elections (See instructions)**

- A  **Election To Treat the PFIC as a QEF.** I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II.*
- B  **Deemed Sale Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV.*
- C  **Deemed Dividend Election.** I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e.*
- D  **Election To Extend Time For Payment of Tax.** I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred.*  
*Note: If any portion of line 1a or line 2a of Part II is includible under section 551 or 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E  **Election To Recognize Gain on Deemed Sale of PFIC.** I, a shareholder of a former PFIC, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(a). *Enter gain on line 10f of Part IV.*
- F  **Election To Mark-to-Market PFIC Stock.** I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III.*

**Part II Income From a Qualified Electing Fund (QEF)** All QEF shareholders complete lines 1a through 2c if you are making Election D, also complete lines 3a through 4c. (See page 5 of instructions.)

1a Enter your pro rata share of the ordinary earnings of the QEF	1a	NONE
b Enter the portion of line 1a that is included in income under section 551 or 951 or that may be excluded under section 1293(g)	1b	
c Subtract line 1b from line 1a. Enter this amount on your tax return as dividend income.	1c	NONE
2a Enter your pro rata share of the total net capital gain of the QEF	2a	NONE
b Enter the portion of line 2a that is included in income under section 551 or 951 or that may be excluded under section 1293(g)	2b	
c Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions.)	2c	NONE
3a Add lines 1c and 2c	3a	NONE
b Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions.)	3b	
c Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year.	3c	
d Add lines 3b and 3c	3d	
e Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets).  <i>Important: If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 551 or 951, you may make Election D with respect to the amount on line 3e.</i>	3e	
4a Enter the total tax for the tax year. (See instructions.)	4a	
b Enter the total tax for the tax year determined without regard to the amount entered on line 3e.	4b	
c Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.	4c	

**Part III Gain or (Loss) From Mark-to-Market Election (See page 5 of instructions )**

5	Enter the fair market value of your PFIC stock at the end of the tax year	5	
6	Enter your adjusted basis in the stock at the end of the tax year	6	
7	Excess Subtract line 6 from line 5. If a gain, stop here. Include this amount as ordinary income on your tax return. If a loss, go to line 8	7	
8	Enter any unreversed inclusions (as defined in section 1296(d)). See instructions	8	
9	Enter the smaller of line 7 or line 8. Include this amount as an ordinary loss on your tax return	9	

**Part IV Distributions and Disposition of Stock in a Section 1291 Fund (See page 6 of instructions )**

Complete a separate Part IV for each excess distribution

10a	Enter your total distributions from the PFIC during the current tax year. If the holding period of the PFIC stock began in the current tax year, this amount is dividend income to the extent there are accumulated earnings and profits	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the company for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year)	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3)	10c	
d	Multiply line 10c by 125%. Enter the lesser of line 10a or line 10d as a dividend on your income tax return	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the total excess distribution. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions)	11c	
d	Foreign tax credit. (See instructions)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions)	11f	

**Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**

Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election	-----	-----	-----	-----	-----	-----
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

# Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

Department of the Treasury  
Internal Revenue Service

▶ See separate instructions

Attachment  
Sequence No **69**

Name of shareholder <b>THE KRESGE FOUNDATION</b>		Identifying number (see page 2 of instructions) <b>38-1359217</b>
Number street and room or suite no (If a PO box, see page 2 of instructions) <b>3215 W BIG BEAVER ROAD</b>		Shareholder tax year calendar year 20 <u>01</u> or other tax year beginning 20 and ending 20
City or town state and ZIP code or country <b>TROY, MI 48007-3151 USA</b>		
Check type of shareholder filing the return <input type="checkbox"/> Individual <input checked="" type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) <b>DOVER STREET III LP</b>		Employer identification number (if any) <b>04-3336594</b>
Address (Enter number street city or town and country) <b>ONE FINANCIAL CTR 44TH FLOOR BOSTON, MA 02111</b>		Tax year of company or fund calendar year 20 <u>01</u> or other tax year beginning 20 and ending 20
		<b>SEE ATTACHED SCHEDULE</b>

**Part I Elections (See instructions)**

- A  Election To Treat the PFIC as a QEF I, a shareholder of a PFIC, elect to treat the PFIC as a QEF *Complete lines 1a through 2c of Part II*
- B  Deemed Sale Election I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC *Enter gain or loss on line 10f of Part IV*
- C  Deemed Dividend Election I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution *Enter this amount on line 10e*
- D  Election To Extend Time For Payment of Tax I a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred*  
*Note If any portion of line 1a or line 2a of Part II is includible under section 551 or 951 you may not make this election Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election*
- E  Election To Recognize Gain on Deemed Sale of PFIC I, a shareholder of a former PFIC, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed on the last day of its last tax year as a PFIC under section 1297(a) *Enter gain on line 10f of Part IV*
- F  Election To Mark-to-Market PFIC Stock I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e) *Complete Part III*

**Part II Income From a Qualified Electing Fund (QEF).** All QEF shareholders complete lines 1a through 2c. If you are making Election D also complete lines 3a through 4c. (See page 5 of instructions)

<p><b>1a</b> Enter your pro rata share of the ordinary earnings of the QEF</p> <p><b>b</b> Enter the portion of line 1a that is included in income under section 551 or 951 or that may be excluded under section 1293(g)</p> <p><b>c</b> Subtract line 1b from line 1a Enter this amount on your tax return as dividend income</p>	<p><b>1a</b></p> <p><b>1b</b></p>		<p><b>1c</b></p>
<p><b>2a</b> Enter your pro rata share of the total net capital gain of the QEF</p> <p><b>b</b> Enter the portion of line 2a that is included in income under section 551 or 951 or that may be excluded under section 1293(g)</p> <p><b>c</b> Subtract line 2b from line 2a This amount is a net long-term capital gain Enter this amount in Part II of the Schedule D used for your income tax return (See instructions)</p>	<p><b>2a</b></p> <p><b>2b</b></p>		<p><b>2c</b></p>
<p><b>3a</b> Add lines 1c and 2c</p> <p><b>b</b> Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF (See instructions)</p> <p><b>c</b> Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year</p> <p><b>d</b> Add lines 3b and 3c</p> <p><b>e</b> Subtract line 3d from line 3a and enter the difference (if zero or less, enter amount in brackets) <b>Important</b> If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 551 or 951, you may make Election D with respect to the amount on line 3e</p>	<p><b>3b</b></p> <p><b>3c</b></p>		<p><b>3a</b></p> <p><b>3d</b></p> <p><b>3e</b></p>
<p><b>4a</b> Enter the total tax for the tax year (See instructions)</p> <p><b>b</b> Enter the total tax for the tax year determined without regard to the amount entered on line 3e</p> <p><b>c</b> Subtract line 4b from line 4a This is the deferred tax, the time for payment of which is extended by making Election D See instructions</p>	<p><b>4a</b></p> <p><b>4b</b></p>		<p><b>4c</b></p>

**Part III Gain or (Loss) From Mark-to-Market Election** (See page 5 of instructions )

5	Enter the fair market value of your PFIC stock at the end of the tax year	5	
6	Enter your adjusted basis in the stock at the end of the tax year	6	
7	<b>Excess</b> Subtract line 6 from line 5. If a gain, <b>stop here</b> . Include this amount as ordinary income on your tax return. If a loss, go to line 8.	7	
8	Enter any unreversed inclusions (as defined in section 1296(d)). See instructions.	8	
9	Enter the smaller of line 7 or line 8. Include this amount as an ordinary loss on your tax return.	9	

**Part IV Distributions and Disposition of Stock in a Section 1291 Fund** (See page 6 of instructions )  
 Complete a *separate Part IV* for each excess distribution

10a	Enter your total distributions from the PFIC during the current tax year. If the holding period of the PFIC stock began in the current tax year, this amount is dividend income to the extent there are accumulated earnings and profits.	10a	
b	Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the company for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year).	10b	
c	Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c	
d	Multiply line 10c by 125%. Enter the lesser of line 10a or line 10d as a dividend on your income tax return.	10d	
e	Subtract line 10d from line 10a. This amount, if more than zero, is the total excess distribution. If zero or less and you did not dispose of stock during the tax year, do not complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year.	10e	
f	Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and do not complete line 11.	10f	
11a	Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.		
b	Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income.	11b	
c	Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c	
d	Foreign tax credit. (See instructions.)	11d	
e	Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e	
f	Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f	

**Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**  
 Complete a *separate column* for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1	Tax year of outstanding election					
2	Undistributed earnings to which the election relates					
3	Deferred tax					
4	Interest accrued on deferred tax (line 3) as of the filing date					
5	Event terminating election					
6	Earnings distributed or deemed distributed during the tax year					
7	Deferred tax due with this return					
8	Accrued interest due with this return					
9	Deferred tax outstanding after partial termination of election					
10	Interest accrued after partial termination of election					

The Partnership has invested in certain entities which are classified as Passive Foreign Investment Companies ("PFICs") for U.S. income tax purposes. The PFIC rules which apply to US persons that are direct or indirect shareholders of a PFIC require that a separate Form 8621 Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund be filed for each PFIC for each tax year in which the US person is a shareholder of the PFIC. Since the Partnership is not a US person, the Partnership is unable to file Form 8621 or make any of the applicable PFIC elections for the following entities. Instead, your pro rata share of the income of each PFIC listed immediately below has been included on Line 4b of your Form K-1 as dividend income. Each entity has however provided information necessary for a U.S. person to make a Qualified Electing Fund Election. The information necessary to make that election follows. Note that Form 8621 must be attached to the shareholder's income tax return.

PFIC Number 1  
PFIC Name Biotechnology Venture Fund S.A.

PFIC Address c/o Abingworth Management Ltd  
38 Jermyn Street  
London SW1Y 8 DN

EIN N/A  
Tax Year January 1, 2001 - December 31, 2001

PFIC Number 2  
PFIC Name Tetraven Fund S.A.

PFIC Address c/o Abingworth Management Ltd  
38 Jermyn Street  
London SW1Y 8 DN

EIN N/A  
Tax Year January 1, 2001 - December 31, 2001

PFIC Number 3  
PFIC Name Taibout Silicom B.V.

PFIC Address 89 Rue Taibout  
75008 Paris  
France

EIN N/A  
Tax Year January 1, 2001 - June 28, 2001

PFIC Number 4  
PFIC Name ECI Capital Partners (Rollover Fund)

PFIC Address ECI Ventures Limited  
Brettenham House  
Lancaster Place  
London, England WC2E 7EN

EIN N/A  
Tax Year January 1, 2001 - December 31, 2001

PFIC Number 5  
PFIC Name The Second Causeway Development Capital Fund

PFIC Address ABN AMRO Development Capital  
P.O. Box 255, Barfield House  
St. Julian's Avenue, St. Peter Port  
Guernsey Channel Islands

EIN N/A  
Tax Year January 1, 2001 - December 31, 2001

PFIC Number 6  
PFIC Name The Third Causeway Development Capital Fund

PFIC Address ABN AMRO Development Capital  
P.O. Box 255, Barfield House  
St. Julian's Avenue, St. Peter Port  
Guernsey Channel Islands

EIN N/A  
Tax Year January 1, 2001 - December 31, 2001

Dover Street III L P

04-3336594

Attachment to Form 1065 Schedule K-1

For the year ended December 31, 2001

Partner 16 THE KRESGE FOUNDATION

The Partnership has invested in certain entities which are classified as Passive Foreign Investment Companies ("PFICs") for U S income tax purposes. The PFIC rules, which apply to US persons that are direct or indirect shareholders of a PFIC, require that a separate Form 8621 Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund be filed for each PFIC, for each tax year in which the US person is a shareholder of the PFIC. Since the Partnership is not a US person, the Partnership is unable to file Form 8621 or make any of the applicable PFIC elections for the following entities. Instead, your pro rata share of the income of each PFIC listed immediately below has been included on Line 4b of your Form K-1 as dividend income. Each entity has however, provided information necessary for a U S person to make a Qualified Electing Fund Election. The information necessary to make that election follows. Note that Form 8621 must be attached to the shareholder's income tax return.

**PFIC Number** 7

**PFIC Name** Galileo S A

**PFIC Address** 89 Rue Taitbout  
75009 Paris  
France

N/A

**Tax Year** May 1, 2001 - December 31, 2001

**Statement Regarding Non-QEF PFICS**

The following amount of the dividend reported on line 4b of your Schedule K-1 represents a distribution from the following non-QEF PFIC's  
Please consult your tax advisor regarding the correct tax treatment of distributions from a non-QEF PFIC

<b>PFIC Number</b>	1	2
<b>PFIC Name</b>	Chaucer Co Ltd (Europe Capital Partners)	Cygnus Ventures II Limited
<b>PFIC Address</b>	7-11 Route d'Esch L-1470 Luxembourg	Cygnus Venture Partners 4-10 Guildford Road Chertsey-Surrey, England KT16 9HH
<b>EIN</b>	N/A	N/A
<b>Tax Year</b>	January 1, 2001 - December 31, 2001	January 1, 2001 - December 31, 2001

Date of Distribution	Amount of Distribution
2/9/2001	\$3,646
8/23/2001	\$1,502
11/05/01	\$602

Date of Distribution	Amount of Distribution
No Distributions in 2001	

# Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund

Department of the Treasury  
Internal Revenue Service

▶ See separate instructions

Attachment  
Sequence No **69**

Name of shareholder <b>THE KRESGE FOUNDATION</b>		Identifying number (see page 2 of instructions) <b>38-1359217</b>
Number, street, and room or suite no. (If a PO box, see page 2 of instructions.) <b>3215 W. BIG BEAVER</b>		Shareholder tax year: calendar year 20 <u>01</u> or other tax year beginning _____ 20 _____ and ending _____ 20 _____
City or town, state, and ZIP code or country <b>TROY MI 48067-3151</b>		
Check type of shareholder filing the return: <input type="checkbox"/> Individual <input checked="" type="checkbox"/> Corporation <input type="checkbox"/> Partnership <input type="checkbox"/> S Corporation <input type="checkbox"/> Nongrantor Trust <input type="checkbox"/> Estate		
Name of passive foreign investment company (PFIC) or qualified electing fund (QEF) <b>DOVER STREET IV LP</b>		Employer identification number (if any) <b>04-3456831</b>
Address (Enter number, street, city or town, and country.) <b>ONE FINANCIAL CENTER 44TH FLOOR BOSTON, MA 02111</b>		Tax year of company or fund: calendar year 20 <u>01</u> or other tax year beginning _____ 20 _____ and ending _____ 20 _____

SEE ATTACHED SCHEDULES

**Part I Elections (See instructions)**

- A  Election To Treat the PFIC as a QEF I, a shareholder of a PFIC, elect to treat the PFIC as a QEF. *Complete lines 1a through 2c of Part II*
- B  Deemed Sale Election I, a shareholder on the first day of a PFIC's first tax year as a QEF, elect to recognize gain on the deemed sale of my interest in the PFIC. *Enter gain or loss on line 10f of Part IV*
- C  Deemed Dividend Election I, a shareholder on the first day of a PFIC's first tax year as a QEF that is a controlled foreign corporation (CFC), elect to treat an amount equal to my share of the post-1986 earnings and profits of the CFC as an excess distribution. *Enter this amount on line 10e*
- D  Election To Extend Time For Payment of Tax I, a shareholder of a QEF, elect to extend the time for payment of tax on the undistributed earnings and profits of the QEF until this election is terminated. *Complete lines 3a through 4c of Part II to calculate the tax that may be deferred*  
**Note:** *If any portion of line 1a or line 2a of Part II is includible under section 551 or 951, you may not make this election. Also, see sections 1294(c) and 1294(f) and the related regulations for events that terminate this election.*
- E  Election To Recognize Gain on Deemed Sale of PFIC I, a shareholder of a former PFIC, elect to treat as an excess distribution the gain recognized on the deemed sale of my interest in the PFIC, or, if I qualify, my share of the PFIC's post-1986 earnings and profits deemed distributed, on the last day of its last tax year as a PFIC under section 1297(a). *Enter gain on line 10f of Part IV*
- F  Election To Mark-to-Market PFIC Stock I, a shareholder of a PFIC, elect to mark-to-market the PFIC stock that is marketable within the meaning of section 1296(e). *Complete Part III*

**Part II Income From a Qualified Electing Fund (QEF)** All QEF shareholders complete lines 1a through 2c. If you are making Election D, also complete lines 3a through 4c. (See page 5 of instructions)

<p><b>1a</b> Enter your pro rata share of the ordinary earnings of the QEF</p> <p><b>b</b> Enter the portion of line 1a that is included in income under section 551 or 951 or that may be excluded under section 1293(g)</p> <p><b>c</b> Subtract line 1b from line 1a. Enter this amount on your tax return as dividend income</p>	<p>1a</p> <p>1b</p> <p>1c</p>	
<p><b>2a</b> Enter your pro rata share of the total net capital gain of the QEF</p> <p><b>b</b> Enter the portion of line 2a that is included in income under section 551 or 951 or that may be excluded under section 1293(g)</p> <p><b>c</b> Subtract line 2b from line 2a. This amount is a net long-term capital gain. Enter this amount in Part II of the Schedule D used for your income tax return. (See instructions)</p>	<p>2a</p> <p>2b</p> <p>2c</p>	
<p><b>3a</b> Add lines 1c and 2c</p> <p><b>b</b> Enter the total amount of cash and the fair market value of other property distributed or deemed distributed to you during the tax year of the QEF. (See instructions)</p> <p><b>c</b> Enter the portion of line 3a not already included in line 3b that is attributable to shares in the QEF that you disposed of, pledged, or otherwise transferred during the tax year</p> <p><b>d</b> Add lines 3b and 3c</p> <p><b>e</b> Subtract line 3d from line 3a, and enter the difference (if zero or less, enter amount in brackets). <b>Important:</b> <i>If line 3e is greater than zero, and no portion of line 1a or 2a is includible in income under section 551 or 951, you may make Election D with respect to the amount on line 3e.</i></p>	<p>3b</p> <p>3c</p> <p>3d</p> <p>3e</p>	
<p><b>4a</b> Enter the total tax for the tax year. (See instructions)</p> <p><b>b</b> Enter the total tax for the tax year determined without regard to the amount entered on line 3e</p> <p><b>c</b> Subtract line 4b from line 4a. This is the deferred tax, the time for payment of which is extended by making Election D. See instructions.</p>	<p>4a</p> <p>4b</p> <p>4c</p>	



<b>Part III Gain or (Loss) From Mark-to-Market Election</b> (See page 5 of instructions )	
5 Enter the fair market value of your PFIC stock at the end of the tax year	5
6 Enter your adjusted basis in the stock at the end of the tax year	6
7 <b>Excess</b> Subtract line 6 from line 5. If a gain, <b>stop here</b> . Include this amount as ordinary income on your tax return. If a loss, go to line 8.	7
8 Enter any unreversed inclusions (as defined in section 1296(d)). See instructions.	8
9 Enter the smaller of line 7 or line 8. Include this amount as an ordinary loss on your tax return.	9

<b>Part IV Distributions and Disposition of Stock in a Section 1291 Fund</b> (See page 6 of instructions ) <i>Complete a separate Part IV for each excess distribution</i>	
10a Enter your total distributions from the PFIC during the current tax year. If the holding period of the PFIC stock began in the current tax year, this amount is dividend income to the extent there are accumulated earnings and profits.	10a
b Enter the total distributions (reduced by the portions of such distributions that were excess distributions but not included in income under section 1291(a)(1)(B)) made by the company for each of the 3 years preceding the current tax year (or if shorter, the portion of the shareholder's holding period before the current tax year).	10b
c Divide line 10b by 3. (See instructions if the number of preceding tax years is less than 3.)	10c
d Multiply line 10c by 125%. Enter the lesser of line 10a or line 10d as a dividend on your income tax return.	10d
e Subtract line 10d from line 10a. This amount, if more than zero, is the total excess distribution. If zero or less and you did not dispose of stock during the tax year, <b>do not</b> complete the rest of Part IV. See instructions if you received more than one distribution during the current tax year.	10e
f Enter gain or loss from the disposition of stock of a section 1291 fund or former section 1291 fund. If a gain, complete line 11. If a loss, show it in brackets and <b>do not</b> complete line 11.	10f
11a Attach a statement for each distribution and disposition. Show your holding period for each share of stock or block of shares held. Allocate the excess distribution to each day in your holding period. Add all amounts that are allocated to days in each tax year.	
b Enter the total of the amounts determined in line 11a that are allocable to the current tax year and tax years before the foreign corporation became a PFIC (pre-PFIC tax years). Enter these amounts on your income tax return as other income.	11b
c Enter the aggregate increases in tax (before credits) for each tax year in your holding period (other than the current tax year and pre-PFIC years). (See instructions.)	11c
d Foreign tax credit. (See instructions.)	11d
e Subtract line 11d from line 11c. Enter this amount on your income tax return as "additional tax." (See instructions.)	11e
f Determine interest on each net increase in tax determined on line 11e using the rates and methods of section 6621. Enter the aggregate amount of interest here. (See instructions.)	11f

**Part V Status of Prior Year Section 1294 Elections and Termination of Section 1294 Elections**  
*Complete a separate column for each outstanding election. Complete lines 9 and 10 only if there is a partial termination of the section 1294 election.*

	(i)	(ii)	(iii)	(iv)	(v)	(vi)
1 Tax year of outstanding election	-----	-----	-----	-----	-----	-----
2 Undistributed earnings to which the election relates						
3 Deferred tax						
4 Interest accrued on deferred tax (line 3) as of the filing date						
5 Event terminating election						
6 Earnings distributed or deemed distributed during the tax year						
7 Deferred tax due with this return						
8 Accrued interest due with this return						
9 Deferred tax outstanding after partial termination of election						
10 Interest accrued after partial termination of election						

DOVER STREET IV L.P.

04-3456831

Attachment to Form 1065 Schedule K-1

For the year ended December 31, 2001

Partner Number 27

Partner Name THE KRESGE FOUNDATION

The Partnership has invested in certain entities which are classified as Passive Foreign Investment Companies ("PFICs") for U.S. income tax purposes. The PFIC rules which apply to U.S. persons that are a direct or indirect shareholder of a PFIC require that a separate Form 8621 Return by a Shareholder of a Passive Foreign Investment Company or Qualified Electing Fund, be filed for each PFIC for each tax year in which the U.S. person is a shareholder of the PFIC. Since the Partnership is not a U.S. person, the Partnership is unable to file Form 8621 or make any of the applicable PFIC elections for the following entities. Instead, your pro rata share of the income of each PFIC listed immediately below has been included line Line 4b of your Form Schedule K-1 as dividend income. Each entity has however provided information necessary for a U.S. person to make a Qualified Electing Fund Election. The information necessary to make that election follows. Note the Form 8621 must be attached to the shareholder's income tax return.

PFIC Number	1	PFIC Number	2	PFIC Number	3
PFIC Name	Dover Street IV Ltd	PFIC Name	Taitbout Silicon B.V.	PFIC Name	Thompson Clive International
PFIC Address	Cedar House 41 Cedar Avenue Hamilton HM12 Bermuda	PFIC Address	c/o Galileo Partners 44 rue Francois 75008 Paris France	PFIC Address	c/o John Baker 24 Old Bond Street London England W5S4AW United Kingdom
EIN	N/A	EIN	N/A	EIN	N/A
Tax Year	January 1, 2001 - December 31, 2001	Tax Year	January 1, 2001 - June 26, 2001	Tax Year	January 1, 2001 - December 31, 2001
PFIC Number	4	PFIC Number	5	PFIC Number	6
PFIC Name	BOCP/BFIP Wireless Cayman Corp	PFIC Name	Liffe Holdings plc Cannon Bridge House 1 Cousin Lane London EC4R 3XX	PFIC Name	Galileo S.A.
PFIC Address	c/o The Blackstone Group 345 Park Avenue New York, NY 10154	PFIC Address		PFIC Address	c/o Galileo Partners 44 rue Francois 75008 Paris France
EIN	13-4118429	EIN	N/A	EIN	N/A
Tax Year	January 1, 2001 - December 31, 2001	Tax Year	January 1, 2001 - December 31, 2001	Tax Year	May 1, 2001 - December 31, 2001

**Investor Reporting of Tax Shelter Registration Number**

▶ Attach to your tax return

Department of the Treasury  
Internal Revenue Service

▶ If you received this form from a partnership, S corporation, or trust, see the instructions

Attachment  
Sequence No 71

Investor's name(s) shown on return

PARTNER # 16		Investor's identifying number	Investor's tax year ended
THE KRESGE FOUNDATION		38-1359217	12/31/2001
(a) Tax Shelter Name		(b) Tax Shelter Registration Number (11-digit number)	(c) Tax Shelter Identifying Number
1	CANAAN CAPITAL OFFSHORE LIMITED		
2	PARTNERSHIP C V.	89348000251	98-0190126
3	CATALYST VENTURES, LIMITED		
4	PARTNERSHIP	88258000400	52-1591104
5			
6			
7	RECEIVED FROM:		
8	DOVER STREET III LP C/O HARBOURVEST PARTNERS LLC		
9	ONE FINANCIAL CENTER 44TH FLOOR		
10	BOSTON, MA 02111	EIN # 04-3336594	

**General Instructions**

Section references are to the Internal Revenue Code

**Purpose of Form**

Use Form 8271 to report the tax shelter registration number the IRS assigns to certain tax shelters required to be registered under section 6111

("registration-required tax shelters") and to report the name identifying number of the tax shelter. This information must be reported even if the particular interest is producing net income for the filer of Form 8271. Use additional forms to report more than 10 tax shelter registration numbers. **Note:** A tax shelter registration number does not indicate that the tax shelter or its claimed tax benefits have been reviewed, examined, or approved by the IRS.

**Who Must File**

Any person claiming or reporting any deduction, loss, credit, or other tax benefit, or reporting any income on any tax return from an interest purchased or otherwise acquired in a registration-required tax shelter must file Form 8271. If you are an investor in a partnership or an S corporation, look at item G, Schedule K-1 (Form 1065), or item C, Schedule K-1 (Form 1120S). If a tax shelter registration number or the words "Applied for" appear there, then the entity is a registration-required tax shelter. If the interest is purchased or otherwise acquired by a pass-through entity, both the pass-through entity and its partners, shareholders, or beneficiaries must file Form 8271.

A pass-through entity that is the registration-required tax shelter does not have to prepare Form 8271 and give copies to its partners, shareholders, or beneficiaries unless the pass-through entity itself has invested in a registration-required tax shelter.

In certain cases, a tax shelter that does not expect to reduce the cumulative tax liability of any investor during the 5-year period ending after the date the investment is first offered for sale may be considered a "projected income investment." Such a tax shelter will not have to register, and thus not have to furnish a tax shelter registration number to investors, unless and until it ceases to be a projected income investment. It is possible, therefore, that you may not be furnished a tax shelter registration number, and not have to report it, for several years after you purchase or otherwise acquire your interest in the tax shelter. If you are later furnished a tax shelter registration number because the tax shelter ceased to be a projected income investment, follow these instructions. However, you must file Form 8271 only for tax years ending on or after the date the tax shelter ceases to be a projected income investment.

**Note:** Even if you have an interest in a registration-required tax shelter, you do not have to file Form 8271 if you did not claim or report any deduction, loss, credit, or other tax benefit, or report any income on your tax return from an interest in the registration-required tax shelter. This could occur, for example, if for a particular year you are unable to claim any portion of a loss because of the passive activity loss limitations and that loss is the only tax item reported to you from the shelter.

**Filing Form 8271**

Attach Form 8271 to any return on which a deduction, loss, credit, or other tax benefit is claimed or reported, or any income reported, from an interest in a registration-required tax shelter. These returns include applications for tentative refunds (Form 1045 and 1139) and amended returns (Form 1040X and 1120X).

**Furnishing Copies of Form 8271 to Investors**

A pass-through entity that has invested in a registration-required tax shelter must furnish copies of its Form 8271 to its partners, shareholders, or beneficiaries.

However, in the case where (a) the pass-through entity acquired at least a 50% interest in one tax year in a registered tax shelter (and in which it had not held an interest in a prior year), and (b) the investment would not meet the definition of a tax shelter immediately following the acquisition if it had been offered for sale at that time, the pass-through entity need not distribute copies of Form 8271 to its investors. The pass-through entity alone is required to prepare Form 8271 and include it with the entity tax return.

**Penalty for Not Including Registration Number on Return**

A \$250 penalty will be charged for each failure to include a tax shelter registration number on a return on which it is required to be included unless the failure is due to reasonable cause.

**Specific Instructions Investor's Identifying Number**

Enter the social security number or employer identification number shown on the return to which this Form 8271 is attached.

**Investor's Tax Year Ended**

Enter the date the tax year ended for the return to which this Form 8271 is attached.

The Kresge Foundation  
EIN 38-1359217  
Year Ended 12/31/2001

Attached are copies of Form 8832 that were received from the following partnership

Dover Street III LP  
C/o Harbourvest Partners LLC  
One Financial Center, 44<sup>th</sup> Floor  
Boston, MA 02111

EIN 04-3336594

## Entity Classification Election

<b>Please Type or Print</b>	Name of entity IV Construction Management Corp , N V	Employer identification number (EIN) 98 0198104
	Number, street, and room or suite no. If a P.O. box, see instructions 14 John B Gorsiraweg	
	City or town, state, and ZIP code. If a foreign address, enter city, province or state, postal code, and country Curacao, Netherlands Antilles	

**1 Type of election** (see instructions)

- a  Initial classification by a newly-formed entity (or change in current classification of an existing entity to take effect on January 1, 1997)
- b  Change in current classification (to take effect later than January 1, 1997)

**2 Form of entity** (see instructions)

- a  A domestic eligible entity electing to be classified as an association taxable as a corporation
- b  A domestic eligible entity electing to be classified as a partnership
- c  A domestic eligible entity with a single owner electing to be disregarded as a separate entity
- d  A foreign eligible entity electing to be classified as an association taxable as a corporation
- e  A foreign eligible entity electing to be classified as a partnership
- f  A foreign eligible entity with a single owner electing to be disregarded as a separate entity

**3 Election is to be effective beginning** (month, day, year) (see instructions)

▶ 10/24/2001

**4 Name and title of person whom the IRS may call for more information**


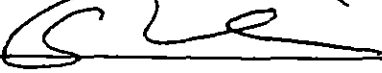
Patrick A. Keenan, Vice President of Sole Owner

**5 That person's telephone number**

(212) 641-3217

### Consent Statement and Signature(s) (see instructions)

Under penalties of perjury, I (we) declare that I (we) consent to the election of the above named entity to be classified as indicated above, and that I (we) have examined this consent statement and to the best of my (our) knowledge and belief, it is true, correct, and complete. If I am an officer, manager, or member signing for all members of the entity, I further declare that I am authorized to execute this consent statement on their behalf.

Signature(s)	Date	Title
	December 17, 2001	Vice President of Sole Owner of IV Construction Management Corp , N V
	December 17, 2001	Director of Sole Owner of IV Construction Management Corp , N V

# Entity Classification Election

Please Type or Print	Name of entity <b>Mytton Holdings, B V</b>	Employer identification number (EIN) <b>98 0198104</b>
	Number, street, and room or suite no. If a P.O. box, see instructions <b>Aert van Nesstraat 45</b>	
	City or town, state, and ZIP code. If a foreign address, enter city, province or state, postal code, and country <b>Rotterdam, 3012 CA, Netherlands</b>	

**1 Type of election** (see instructions)

- a  Initial classification by a newly-formed entity (or change in current classification of an existing entity to take effect on January 1, 1997)
- b  Change in current classification (to take effect later than January 1, 1997)

**2 Form of entity** (see instructions)

- a  A domestic eligible entity electing to be classified as an association taxable as a corporation
- b  A domestic eligible entity electing to be classified as a partnership
- c  A domestic eligible entity with a single owner electing to be disregarded as a separate entity
- d  A foreign eligible entity electing to be classified as an association taxable as a corporation
- e  A foreign eligible entity electing to be classified as a partnership
- f  A foreign eligible entity with a single owner electing to be disregarded as a separate entity

**3 Election is to be effective beginning** (month, day, year) (see instructions)



▶ 10/24/2001

**4 Name and title of person whom the IRS may call for more information**  
 Patrick A. Keenan, Vice President of Ultimate Beneficial Owner

**5 That person's telephone number**  
 (212) 641-3217

**Consent Statement and Signature(s)** (see instructions)

Under penalties of perjury, I (we) declare that I (we) consent to the election of the above named entity to be classified as indicated above, and that I (we) have examined this consent statement and to the best of my (our) knowledge and belief, it is true, correct, and complete. If I am an officer, manager, or member signing for all members of the entity, I further declare that I am authorized to execute this consent statement on their behalf.

Signature(s)	Date	Title
	December 17, 2001	Vice President of Ultimate Beneficial Owner of Mytton Holdings, B V
	December 17, 2001	Director of Ultimate Beneficial Owner of Mytton Holdings, B V

# Entity Classification Election

Please Type or Print	Name of entity <b>Sia Minta</b>	Employer identification number (EIN) <b>98 0198104</b>
	Number, street, and room or suite no. if a P.O. box, see instructions <b>Dome Square 6</b>	
	City or town, state, and ZIP code. If a foreign address, enter city, province or state, postal code and country <b>Riga, LV-1143, Latvia</b>	

**1 Type of election** (see instructions)

- a  Initial classification by a newly-formed entity (or change in current classification of an existing entity to take effect on January 1, 1997)
- b  Change in current classification (to take effect later than January 1, 1997)

**2 Form of entity** (see instructions)

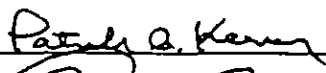
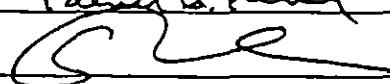
- a  A domestic eligible entity electing to be classified as an association taxable as a corporation
- b  A domestic eligible entity electing to be classified as a partnership
- c  A domestic eligible entity with a single owner electing to be disregarded as a separate entity
- d  A foreign eligible entity electing to be classified as an association taxable as a corporation
- e  A foreign eligible entity electing to be classified as a partnership
- f  A foreign eligible entity with a single owner electing to be disregarded as a separate entity

**3 Election is to be effective beginning** (month, day, year) (see instructions) ▶ 12/03/2001

<b>4 Name and title of person whom the IRS may call for more information</b> Patrick A. Keenan, Vice President of Ultimate Beneficial Owner	<b>5 That person's telephone number</b> (212) 641-3217
--	---

**Consent Statement and Signature(s)** (see instructions)

Under penalties of perjury I (we) declare that I (we) consent to the election of the above-named entity to be classified as indicated above and that I (we) have examined this consent statement and to the best of my (our) knowledge and belief it is true, correct, and complete. If I am an officer, manager, or member signing for all members of the entity, I further declare that I am authorized to execute this consent statement on their behalf.

Signature(s)	Date	Title
	December 17, 2001	Vice President of Ultimate Beneficial Owner of Sia Minta
	December 17, 2001	Director of Ultimate Beneficial Owner of Sia Minta

Return of U.S. Persons With Respect to Certain Foreign Partnerships

**2001**

Department of the Treasury Internal Revenue Service

▶ Attach to your tax return See separate instructions Information furnished for the foreign partnership's tax year (see instructions) beginning 2001 and ending 2001

20

Attachment Sequence No 118

Important. All information must be in English All amounts must be in U S dollars unless otherwise indicated

Name of person filing this return THE KRESGE FOUNDATION Filer's identifying number 38-1359217

Filer's address (if you are not filing this form with your tax return) A Category of filer (see Categories of Filers in the instructions and check applicable box(es)) 1  2  3  4

B Filer's tax year beginning JAN 1 20 01 and ending DEC 31 20 01

C Filer's share of liabilities Nonrecourse \$ NONE Qualified nonrecourse financing \$ NONE Other \$ NONE

D If filer is a member of a consolidated group but not the parent enter the following information about the parent Name EIN Address

E Information about certain other partners (see instructions) Table with columns: (1) Name, (2) Address, (3) Identifying number, (4) Check applicable box(es) (Category 1, Category 2, Constructive owner)

F1 Name and address of foreign partnership BLACKSTONE FI CAPITAL PARTNERS (CAHMAN) LP 345 PARK AVENUE NEW YORK, NY 10154 2 EIN (if any) 13-4116626 3 Country under whose laws organized US

4 Date of organization 5 Principal place of business 6 Principal business activity code number 523900 7 Principal business activity INVESTMENT 8 Functional currency and exchange rate (see instr) US DOLLAR

G Provide the following information for the foreign partnership's tax year 1 Name address, and identifying number of agent (if any) in the United States 2 Check if the foreign partnership must file  Form 1042  Form 8804  Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed ORDEN, UT 3 Name and address of foreign partnership's agent in country of organization, if any 4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different

5 Were any special allocations made by the foreign partnership?  Yes  No 6 Number of foreign disregarded entities owned by the partnership (attach list) 7 How is this partnership classified under the law of the country in which it is organized? 8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)?  Yes  No 9 Does this partnership meet both of the following requirements? • The partnership's total receipts for the tax year were less than \$250,000 and • The value of the partnership's total assets at the end of the tax year was less than \$600,000  Yes  No If "Yes," do not complete Schedules L, M-1 and M-2

Sign Here Only if You Are Filing This Form Separately and Not With Your Tax Return Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief it is true correct and complete Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge Signature of general partner or limited liability company member [Signature] Date 11/29/02

Paid Preparer's Use Only Preparer's signature [Signature] Date 11/29/02 Check if self-employed  Preparer's SSN or PTIN 366-10-0683 Firm's name (or yours if self employed) address and ZIP code PricewaterhouseCoopers LLP EIN 913-4008324 Phone no 400 Renaissance Center





**SCHEDULE O**  
**(Form 8865)**

**Transfer of Property to a Foreign Partnership**  
**(under section 6038B)**

OMB No 1545-1668

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to Form 8865 See Instructions for Form 8865

Name of transferor

*THE KRISGE FOUNDATION*

Filer's identifying number

*38-1359217*

Name of foreign partnership

*BLACKSTONE FI CAPITAL PARTNERS (CAYMAN) LP*

**Part I** Transfers Reportable Under Section 6038B

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash	<i>2001</i>		<i>1023744</i>				<i>VARIOUS</i>
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions)

**Part II** Dispositions Reportable Under Section 6038B

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

**Part III** Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?

▶  Yes  No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865

Schedule O (Form 8865) 2001

# Return of U.S. Persons With Respect to Certain Foreign Partnerships

## 2001

Department of the Treasury  
Internal Revenue Service

▶ Attach to your tax return See separate instructions  
Information furnished for the foreign partnership's tax year  
(see instructions) beginning 2001 and ending 20

Attachment  
Sequence No 118

**Important** All information must be in English All amounts must be in U S dollars unless otherwise indicated

Name of person filing this return THE KRESGE FOUNDATION Filer's identifying number 38-1359217

Filer's address (if you are not filing this form with your tax return) A Category of filer (see Categories of Filers in the instructions and check applicable box(es))  
1  2  3  4   
B Filer's tax year beginning JAN 1 2001 and ending DEC 31, 2001

C Filer's share of liabilities Nonrecourse \$ NONE Qualified nonrecourse financing \$ NONE Other \$ NONE

D If filer is a member of a consolidated group but not the parent enter the following information about the parent  
Name EIN  
Address

E Information about certain other partners (see instructions)					
(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Category 1	Category 2	Constructive owner

F1 Name and address of foreign partnership HMY LP CAYMAN LLC  
200 CRESCENT COURT, SUITE 1600  
DALLAS, TX 75201  
2 EIN (if any) 98-0195999  
3 Country under whose laws organized USA

4 Date of organization 5 Principal place of business 6 Principal business activity code number 523900 7 Principal business activity INVESTMENTS 8 Functional currency and exchange rate (see instr) US DOLLAR

G Provide the following information for the foreign partnership's tax year  
1 Name, address and identifying number of agent (if any) in the United States  
2 Check if the foreign partnership must file  
 Form 1042  Form 8804  Form 1065 or 1065-B  
Service Center where Form 1065 or 1065-B is filed PHILADELPHIA  
3 Name and address of foreign partnership's agent in country of organization if any  
4 Name and address of person(s) with custody of the books and records of the foreign partnership and the location of such books and records, if different

5 Were any special allocations made by the foreign partnership?  Yes  No  
6 Number of foreign disregarded entities owned by the partnership (attach list)  
7 How is this partnership classified under the law of the country in which it is organized?  
8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)?  Yes  No  
9 Does this partnership meet both of the following requirements?  
• The partnership's total receipts for the tax year were less than \$250,000 and  
• The value of the partnership's total assets at the end of the tax year was less than \$600,000  
If Yes do not complete Schedules L, M-1 and M-2  Yes  No

Sign Here Only If You Are Filing This Form Separately and Not With Your Tax Return Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief it is true correct and complete Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge  
Edward M. Huska Signature of general partner or limited liability company member 1/14/02 Date  
Preparer's name (or yours if self employed) address and ZIP code Edward M. Huska Preparer's SSN or PTIN 366-10-0683  
Check if self employed  EIN 13-4006324

Paid Preparer's Use Only Preparer's signature Edward M. Huska Date 1/14/02  
Firm's name (or yours if self employed) address and ZIP code PricewaterhouseCoopers LLP  
400 Renaissance Center  
Detroit, Michigan 48243-1507  
Phone no



**SCHEDULE O**  
**(Form 8865)**

**Transfer of Property to a Foreign Partnership**  
**(under section 6038B)**

OMB No 1545-1868

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to Form 8865 See Instructions for Form 8865

Name of transferor <i>THE KRESGE FOUNDATION</i>	Filer's identifying number <i>38-1359217</i>
Name of foreign partnership <i>HMH LP CAYMAN LLC</i>	

**Part I Transfers Reportable Under Section 6038B**

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash	—		—				—
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions)

**Part II Dispositions Reportable Under Section 6038B**

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner
		<i>2001</i>					

**Part III** Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)? ▶  Yes  No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865

Schedule O (Form 8865) 2001

Form **8865**

# Return of U.S. Persons With Respect to Certain Foreign Partnerships

OMB No 1545-1688

## 2001

Department of the Treasury  
Internal Revenue Service

▶ Attach to your tax return See separate instructions  
Information furnished for the foreign partnership's tax year  
(see instructions) beginning 2001, and ending 20

Attachment  
Sequence No 118

**Important:** All information must be in English All amounts must be in U S dollars unless otherwise indicated

Name of person filing this return THE KRESGE FOUNDATION Filer's identifying number 38-7359217

Filer's address (if you are not filing this form with your tax return) \_\_\_\_\_  
A Category of filer (see Categories of Filers in the instructions and check applicable box(es))  
1  2  3  4   
B Filer's tax year beginning JAN 1 20 01, and ending DEC 31 20 01

C Filer's share of liabilities Nonrecourse \$ NONE Qualified nonrecourse financing \$ NONE Other \$ NONE

D If filer is a member of a consolidated group but not the parent enter the following information about the parent  
Name \_\_\_\_\_ EIN \_\_\_\_\_  
Address \_\_\_\_\_

E Information about certain other partners (see instructions)			(4) Check applicable box(es)		
(1) Name	(2) Address	(3) Identifying number	Category 1	Category 2	Constructive owner

F1 Name and address of foreign partnership  
BLACKSTONE FID CAPITAL PARTNERS CAYMAN (L P)  
345 PARK AVENUE  
NEW YORK, NY 10154  
2 EIN (if any) 13-4130013  
3 Country under whose laws organized USA

4 Date of organization \_\_\_\_\_ 5 Principal place of business \_\_\_\_\_  
6 Principal business activity code number 503900 7 Principal business activity INVESTMENT  
8 Functional currency and exchange rate (see instr) US DOLLAR

G Provide the following information for the foreign partnership's tax year  
1 Name, address, and identifying number of agent (if any) in the United States \_\_\_\_\_  
2 Check if the foreign partnership must file  
 Form 1042  Form 8804  Form 1065 or 1065-B  
Service Center where Form 1065 or 1065-B is filed OGDEN, UT  
3 Name and address of foreign partnership's agent in country of organization if any \_\_\_\_\_  
4 Name and address of person(s) with custody of the books and records of the foreign partnership and the location of such books and records if different \_\_\_\_\_

5 Were any special allocations made by the foreign partnership?  Yes  No  
6 Number of foreign disregarded entities owned by the partnership (attach list) \_\_\_\_\_  
7 How is this partnership classified under the law of the country in which it is organized? \_\_\_\_\_  
8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)?  Yes  No  
9 Does this partnership meet both of the following requirements?  
• The partnership's total receipts for the tax year were less than \$250,000 and  
• The value of the partnership's total assets at the end of the tax year was less than \$600,000  
If "Yes" do not complete Schedules L, M-1 and M-2  Yes  No

Sign Here Only If You Are Filing This Form Separately and Not With Your Tax Return  
Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief it is true correct and complete Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge  
Signature of general partner or limited liability company member Edward M. O'Hara Date 12/24/02

Paid Preparer's Use Only  
Preparer's signature Douglas J. [Signature] Date 12/24/02 Check if self-employed   
Firm's name (or yours if self employed) address and ZIP code PricewaterhouseCoopers LLP Preparer's SSN or PTIN 366-SD-06P3  
EIN 13-4008324 Phone no \_\_\_\_\_

**Schedule A** **Constructive Ownership of Partnership Interest.** Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U S taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a  Owns a direct interest      b  Owns a constructive interest

Name	Address	Identifying number (if any)	Check if foreign person	Check if direct partner

**Schedule A-1** **Certain Partners of Foreign Partnership** (see instructions)

Name	Address	Identifying number (if any)	Check if foreign person

Does the partnership have any other foreign person as a direct partner?  Yes  No

**Schedule A-2** **Affiliation Schedule.** List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

Name	Address	EIN (if any)	Total ordinary income or loss	Check if foreign partnership

**Schedule B** **Income Statement — Trade or Business Income**

**Caution** Include only trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

<b>Income</b>	1a	Gross receipts or sales	1a		
	b	Less returns and allowances	1b		1c
	2	Cost of goods sold			2
	3	Gross profit Subtract line 2 from line 1c			3
	4	Ordinary income (loss) from other partnerships, estates, and trusts (attach schedule)			4
	5	Net farm profit (loss) (attach Schedule F (Form 1040))			5
	6	Net gain (loss) from Form 4797, Part II, line 18			6
	7	Other income (loss) (attach schedule)			7
8	<b>Total income (loss)</b> Combine lines 3 through 7			8	
<b>Deductions</b> (see page 8 of the instructions for limitations)	9	Salaries and wages (other than to partners) (less employment credits)			9
	10	Guaranteed payments to partners			10
	11	Repairs and maintenance			11
	12	Bad debts			12
	13	Rent			13
	14	Taxes and licenses			14
	15	Interest			15
	16a	Depreciation (if required, attach Form 4562)	16a		
	b	Less depreciation reported on Schedule A and elsewhere on return	16b		16c
	17	Depletion (Do not deduct oil and gas depletion)			17
	18	Retirement plans, etc.			18
	19	Employee benefit programs			19
	20	Other deductions (attach schedule)			20
	21	<b>Total deductions</b> Add the amounts shown in the far right column for lines 9 through 20			21
22	<b>Ordinary income (loss) from trade or business activities</b> Subtract line 21 from line 8			22	

**SCHEDULE O**  
**(Form 8865)**

**Transfer of Property to a Foreign Partnership**  
**(under section 6038B)**

OMB No 1545-1668

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to Form 8865 See instructions for Form 8865

Name of transferor

*THE KRESGE FOUNDATION*

Filer's identifying number

*38-1359217*

Name of foreign partnership

*BLACKSTONE AQ CAPITAL PARTNERS (CAYMAN) LP*

**Part I** Transfers Reportable Under Section 6038B

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash	<i>2001</i>		<i>208,107</i>				<i>VARIOUS</i>
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions)

**Part II** Dispositions Reportable Under Section 6038B

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

**Part III** Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?

▶  Yes  No



Return of U.S. Persons With Respect to Certain Foreign Partnerships

2001

Department of the Treasury Internal Revenue Service

Attach to your tax return See separate instructions Information furnished for the foreign partnership's tax year (see instructions) beginning 01/01 2001 and ending 12/31 20 01

Attachment Sequence No 118

Important All information must be in English All amounts must be in U S dollars unless otherwise indicated

Name of person filing this return THE KRESGE FOUNDATION Filer's identifying number 38-1359217

Filer's address (if you are not filing this form with your tax return) A Category of filer (see Categories of Filers in the instructions and check applicable box(es)) 1 [ ] 2 [ ] 3 [X] 4 [ ] B Filer's tax year beginning JAN 1 20 01 and ending DEC 31 20 01

C Filer's share of liabilities Nonrecourse \$ NONE Qualified nonrecourse financing \$ NONE Other \$ NONE

D If filer is a member of a consolidated group but not the parent enter the following information about the parent Name EIN Address

E Information about certain other partners (see instructions) Table with columns: (1) Name, (2) Address, (3) Identifying number, (4) Check applicable box(es) Category 1, Category 2, Constructive owner. Row 1: NOT APPLICABLE

F1 Name and address of foreign partnership HMTF EQUITY FUND IV (1999) CAYMAN, LP C/O HICKS, MUSE, TATE & FURST INCORPORATED 200 CRESCENT COURT, SUITE 1600, DALLAS, TX 75201 2 EIN (if any) 98-0214613 3 Country under whose laws organized CAYMAN ISLANDS

4 Date of organization 11/5/99 5 Principal place of business CAYMAN ISLANDS 6 Principal business activity code number 525990 7 Principal business activity INVESTMENTS 8 Functional currency and exchange rate (see instr) US DOLLAR

G Provide the following information for the foreign partnership's tax year 1 Name address and identifying number of agent (if any) in the United States NOT APPLICABLE 2 Check if the foreign partnership must file [ ] Form 1042 [ ] Form 8804 [X] Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed PHILADELPHIA, PA 3 Name and address of foreign partnership's agent in country of organization, if any HUNTLOW CORPORATE SERVICES LIMITED THE HUNTLOW BUILDING, FORT STREET GEORGETOWN, GRAND CAYMAN, CAYMAN ISLANDS 4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different LINDA THOMPSON HICKS, MUSE, TATE & FURST INCORPORATED 200 CRESCENT COURT, SUITE 1600, DALLAS, TX 75201

5 Were any special allocations made by the foreign partnership? [ ] Yes [X] No 6 Number of foreign disregarded entities owned by the partnership (attach list) NONE 7 How is this partnership classified under the law of the country in which it is organized? EXEMPTED LIMITED PARTNERSHIP 8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)? [ ] Yes [ ] No 9 Does this partnership meet both of the following requirements? [ ] Yes [ ] No NOT APPLICABLE

Sign Here Only If You Are Filing This Form Separately and Not With Your Tax Return Under penalties of perjury I declare that I have examined this return, including accompanying schedules and statements and to the best of my knowledge and belief it is true correct, and complete Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge Signature of general partner or limited liability company member Date 11/12/02

Preparer's Use Only Preparer's signature Date 11/12/02 Check if self-employed [ ] Preparer's SSN or PTIN 366-10-0683 Firm's name (or yours if self-employed) address and ZIP code PricewaterhouseCoopers LLP EIN #13-4008324 Phone no

**Schedule A** **Constructive Ownership of Partnership Interest** Check the boxes that apply to the filer. If you check box b, enter the name, address, and U.S. taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a  Owns a direct interest

b  Owns a constructive interest

Name	Address	Identifying number (if any)	Check if foreign person	Check if direct partner

**Schedule A-1** **Certain Partners of Foreign Partnership (see instructions)**

Name	Address	Identifying number (if any)	Check if foreign person
NOT APPLICABLE - PARTNER OWNS LESS THAN 10% IN TRANSFERRED PARTNERSHIP AND TRANSFERRED SOLELY CASH			

Does the partnership have any other foreign person as a direct partner?  Yes  No

**Schedule A-2** **Affiliation Schedule.** List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

Name	Address	EIN (if any)	Total ordinary income or loss	Check if foreign partnership
SEED ACQUISITION, CV	C/O HICKS, MUSE, TATE & FURST, INCORPORATED	75-2793161	NOT APPLICABLE	X
INTERNATIONAL SEED HOLDINGS, LP	200 CRESCENT COURT	98-0214611	NOT APPLICABLE	X
HI CAYMAN, LP	SUITE 1600	98-0336528	APPLICABLE	X
EUROPEAN PCB GROUP CAYMAN	DALLAS, TX 75201	98-0224974	N/A	X

**Schedule B** **Income Statement — Trade or Business Income**

Caution: Include only trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

Income	1a	Gross receipts or sales	1a		1c	
	1b	Less returns and allowances	1b		1c	
	2	Cost of goods sold	2			
	3	Gross profit Subtract line 2 from line 1c	3			
	4	Ordinary income (loss) from other partnerships, estates, and trusts (attach schedule)	4			
	5	Net farm profit (loss) (attach Schedule F (Form 1040))	5			
	6	Net gain (loss) from Form 4797, Part II, line 18	6			
	7	Other income (loss) (attach schedule)	7			
8	Total income (loss) Combine lines 3 through 7	8				
Deductions (see page 8 of the instructions for limitations)	9	Salaries and wages (other than to partners) (less employment credits)	9			
	10	Guaranteed payments to partners	10			
	11	Repairs and maintenance	11			
	12	Bad debts	12			
	13	Rent	13			
	14	Taxes and licenses	14			
	15	Interest	15			
	16a	Depreciation (if required, attach Form 4562)	16a			
	16b	Less depreciation reported on Schedule A and elsewhere on return	16b		16c	
	17	Depletion (Do not deduct oil and gas depletion)	17			
	18	Retirement plans, etc.	18			
	19	Employee benefit programs	19			
	20	Other deductions (attach schedule)	20			
	21	Total deductions Add the amounts shown in the far right column for lines 9 through 20	21			
22	Ordinary income (loss) from trade or business activities Subtract line 21 from line 8	22				

**SCHEDULE O**  
**(Form 8865)**

**Transfer of Property to a Foreign Partnership**  
**(under section 6038B)**

OMB No 1545-1668

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to Form 8865 See Instructions for Form 8865

Name of transferor  
**THE KRESGE FOUNDATION**

Filer's identifying number  
**38-1359217**

Name of foreign partnership  
**HMTF EQUITY FUND IV (1999) CAYMAN, LP**

**Part I Transfers Reportable Under Section 6038B**

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash							
Marketable securities							
Inventory							
Tangible property used in trade or business							
Tangible property							
Other property	7/27/01	N/A					260304%

**Supplemental Information Required To Be Reported (see instructions)**

**INTEREST IN A SENIOR SUBORDINATED PROMISSORY NOTE FROM STONEVILLE HOLDING CORPORATION - AT TAX BASIS**

**Part II Dispositions Reportable Under Section 6038B**

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

**Part III** Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?  Yes  No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865

Schedule O (Form 8865) 2001

# Return of U.S. Persons With Respect to Certain Foreign Partnerships

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to your tax return See separate instructions  
Information furnished for the foreign partnership's tax year  
(see instructions) beginning 01/01, 2001, and ending 12/31, 2001

Attachment  
Sequence No 118

**Important:** All information must be in English All amounts must be in U S dollars unless otherwise indicated

Name of person filing this return **THE KRESGE FOUNDATION** Filer's identifying number **38-1359217**

Filer's address (if you are not filing this form with your tax return) A Category of filer (see Categories of Filers in the instructions and check applicable box(es))  
1  2  3  4   
B Filer's tax year beginning **JAN 1** 20 **01** and ending **DEC 31** 20 **01**

C Filer's share of liabilities Nonrecourse \$ **NONE** Qualified nonrecourse financing \$ **NONE** Other \$ **NONE**

D If filer is a member of a consolidated group but not the parent, enter the following information about the parent:  
Name EIN  
Address

E Information about certain other partners (see instructions)

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Category 1	Category 2	Constructive owner
NOT APPLICABLE					

F1 Name and address of foreign partnership  
**PANAM SPORTS FUND IV LIMITED PARTNERSHIP**  
**C/O HICKS, MUSE, TATE & FURST INCORPORATED**  
**200 CRESCENT COURT, SUITE 1600, DALLAS TX 75201**  
2 EIN (if any) **98-0211025**  
3 Country under whose laws organized **CAYMAN ISLANDS**

4 Date of organization **07/15/1999** 5 Principal place of business **CAYMAN ISLANDS** 6 Principal business activity code number **523900** 7 Principal business activity **INVESTMENTS** 8 Functional currency and exchange rate (see instr) **US DOLLAR**

G Provide the following information for the foreign partnership's tax year

1 Name, address, and identifying number of agent (if any) in the United States **NOT APPLICABLE**

2 Check if the foreign partnership must file  
 Form 1042  Form 8804  Form 1065 or 1065-B  
Service Center where Form 1065 or 1065-B is filed  
**PHILADELPHIA, PA**

3 Name and address of foreign partnership's agent in country of organization, if any  
**HUNTLAW CORPORATE SERVICES LIMITED**  
**THE HUNTLAW BUILDING, FORT STREET**  
**GEORGETOWN, GRAND CAYMAN, CAYMAN ISLANDS**

4 Name and address of person(s) with custody of the books and records of the foreign partnership and the location of such books and records if different  
**DAVID W KNICKEL**  
**HICKS, MUSE, TATE & FURST INCORPORATED**  
**200 CRESCENT COURT, SUITE 1600, DALLAS, TX 75201**

5 Were any special allocations made by the foreign partnership? ▶  Yes  No

6 Number of foreign disregarded entities owned by the partnership (attach list) ▶ **NONE**

7 How is this partnership classified under the law of the country in which it is organized? ▶ **EXEMPTED LIMITED PARTNERSHIP**

8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)? ▶  Yes  No

9 Does this partnership meet both of the following requirements?  
• The partnership's total receipts for the tax year were less than \$250,000 and  
• The value of the partnership's total assets at the end of the tax year was less than \$600,000  
If "Yes," do not complete Schedules L, M-1, and M-2 } ▶  Yes  No  
**NOT APPLICABLE**

Sign Here Only if You Are Filing This Form Separately and Not With Your Tax Return Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements and to the best of my knowledge and belief it is true correct, and complete Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge

Signature of general partner or limited liability company member **[Signature]** Date **11/24/02**

Preparer's Use Only Preparer's signature **[Signature]** Date **11/24/02** Check if self-employed  Preparer's SSN or PTIN **366-50-0683**  
Firm's name (or yours if self-employed), address and ZIP code **400 Renaissance Center** EIN **13-4008324** Phone no

**Schedule A: Constructive Ownership of Partnership Interest.** Check the boxes that apply to the filer. If you check box b, enter the name, address, and U S taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a  Owns a direct interest      b  Owns a constructive interest

Name	Address	Identifying number (if any)	Check if foreign person	Check if direct partner

**Schedule A-1: Certain Partners of Foreign Partnership (see instructions)**

Name	Address	Identifying number (if any)	Check if foreign person
NOT APPLICABLE - PARTNER OWNS LESS THAN 10% IN TRANSFEREE PARTNERSHIP AND TRANSFERRED SOLELY CASH			

Does the partnership have any other foreign person as a direct partner?  Yes     No

**Schedule A-2: Affiliation Schedule.** List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

Name	Address	EIN (if any)	Total ordinary income or loss	Check if foreign partnership
PAN AMERICAN SPORTS PARTNERS CO	C/O HICKS, MUSE, TATE &	98-0208123	NOT	X
PAN AMERICAN SPORTS HOLDINGS LTD	FURST, INCORPORATED 200 CRESCENT COURT SUITE 1600 DALLAS, TX 75201	98-0208125	APPLICABLE	X

**Schedule B: Income Statement — Trade or Business Income**

**Caution:** Include only trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

Income	1a	Gross receipts or sales	1a		1c	
		b Less returns and allowances	1b		1c	
	2	Cost of goods sold			2	
	3	Gross profit Subtract line 2 from line 1c			3	
	4	Ordinary income (loss) from other partnerships, estates, and trusts (attach schedule)			4	
	5	Net farm profit (loss) (attach Schedule F (Form 1040))			5	
	6	Net gain (loss) from Form 4797, Part II, line 18			6	
	7	Other income (loss) (attach schedule)			7	
8	Total income (loss) Combine lines 3 through 7			8		
Deductions (see page 8 of the instructions for limitations)	9	Salaries and wages (other than to partners) (less employment credits)			9	
	10	Guaranteed payments to partners			10	
	11	Repairs and maintenance			11	
	12	Bad debts			12	
	13	Rent			13	
	14	Taxes and licenses			14	
	15	Interest			15	
	16a	Depreciation (if required, attach Form 4562)	16a		16c	
	b	Less depreciation reported on Schedule A and elsewhere on return	16b		16c	
	17	Depletion (Do not deduct oil and gas depletion)			17	
	18	Retirement plans, etc			18	
	19	Employee benefit programs			19	
	20	Other deductions (attach schedule)			20	
	21	Total deductions Add the amounts shown in the far right column for lines 9 through 20			21	
22	Ordinary income (loss) from trade or business activities Subtract line 21 from line 8			22		

**SCHEDULE O**  
**(Form 8865)**

**Transfer of Property to a Foreign Partnership**  
**(under section 6038B)**

OMB No 1545-1668

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to Form 8865 See Instructions for Form 8865

Name of transferor

THE KRFSGE FOUNDATION

Filer's identifying number

38-1359217

Name of foreign partnership

PANAM SPORTS FUND IV LIMITED PARTNERSHIP

**Part I** Transfers Reportable Under Section 6038B

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash	4/27/01, 8/6/01, 11/19/01		256,317				.260304%
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions)

**Part II** Dispositions Reportable Under Section 6038B

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

**Part III** Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?

▶  Yes  No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865

Schedule O (Form 8865) 2001

**Return of U.S. Persons With Respect to  
Certain Foreign Partnerships**

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to your tax return See separate instructions  
Information furnished for the foreign partnership's tax year  
(see instructions) beginning 2001, and ending 20

Attachment  
Sequence No 118

**Important: All information must be in English All amounts must be in U S dollars unless otherwise indicated**

Name of person filing this return THE KRESGE FOUNDATION Filer's identifying number 38-1359217

Filer's address (if you are not filing this form with your tax return) A Category of filer (see Categories of Filers in the instructions and check applicable box(es))  
1  2  3  4   
B Filer's tax year beginning JAN 1, 20 01 and ending DEC 31, 20 01

C Filer's share of liabilities Nonrecourse \$ NONE Qualified nonrecourse financing \$ NONE Other \$ NONE

D If filer is a member of a consolidated group but not the parent, enter the following information about the parent  
Name EIN  
Address

E Information about certain other partners (see instructions)

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Category 1	Category 2	Constructive owner

F1 Name and address of foreign partnership DOUGHTY HANSON & CO - 45 PALM MALL LONDON SW14 5JG ENGLAND SEE ATTACHED SCHEDULES  
2 EIN (if any) NONE  
3 Country under whose laws organized

4 Date of organization 5 Principal place of business 6 Principal business activity code number 523900 7 Principal business activity INVESTMENT 8 Functional currency and exchange rate (see instr)

G Provide the following information for the foreign partnership's tax year  
1 Name, address, and identifying number of agent (if any) in the United States  
2 Check if the foreign partnership must file  Form 1042  Form 8804  Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed  
3 Name and address of foreign partnership's agent in country of organization if any  
4 Name and address of person(s) with custody of the books and records of the foreign partnership and the location of such books and records, if different

5 Were any special allocations made by the foreign partnership? ▶  Yes  No  
6 Number of foreign disregarded entities owned by the partnership (attach list) ▶ \_\_\_\_\_  
7 How is this partnership classified under the law of the country in which it is organized? ▶ \_\_\_\_\_  
8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)? ▶  Yes  No  
9 Does this partnership meet both of the following requirements?  
• The partnership's total receipts for the tax year were less than \$250,000 and  
• The value of the partnership's total assets at the end of the tax year was less than \$600,000 } ▶  Yes  No  
If "Yes" do not complete Schedules L, M-1 and M-2

Sign Here Only if You Are Filing This Form Separately and Not With Your Tax Return Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief it is true, correct, and complete. Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge.  
Signature of general partner or limited liability company member E. [Signature] Date 11/14/01

Paid Preparer's Use Only Preparer's signature [Signature] Date 11/14/01 Check if self employed  Preparer's SSN or PTIN 366-52-0613  
Firm's name (or yours if self employed) address and ZIP code PricewaterhouseCoopers LLP EIN 13-4008324  
400 Renaissance Center Phone no \_\_\_\_\_  
Detroit, Michigan 48243-1507





**SCHEDULE O**  
**(Form 8865)**

**Transfer of Property to a Foreign Partnership**  
**(under section 6038B)**

OMB No 1545 1668

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to Form 8865 See Instructions for Form 8865

Name of transferor

*THE KRESGE FOUNDATION*

Filer's identifying number

*387359217*

Name of foreign partnership

*DOUGHTY HANSON & CO*

**Part I** Transfers Reportable Under Section 6038B

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash		<i>SEE ATTACHED STATEMENTS</i>					
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions)

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**Part II** Dispositions Reportable Under Section 6038B

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

**Part III** Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?

▶  Yes  No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865

Schedule O (Form 8865) 2001

**DOUGHTY  
HANSON  
& Co**

**Doughty Hanson & Co III  
Year to 31 December 2001**

**Limited Partner: The Kresge Foundation**

**Limited Partnership: 6**

	Name of Person Filing this return	<b>The Kresge Foundation</b>
A/3	Category of Filer	3

Schedule A-a	Constructive ownership of Partnership Interest	Owens a direct interest
Schedule A-1	Certain Partners of Foreign Partnership	
	Name N/A	
	Address N/A	
	Check if foreign person	
	Name	
	Address	
	Check if foreign person	
	Name	
	Address	
	Check if foreign person	

Times Place 45 Pall Mall London SW1Y 5JG Telephone +44 (0)20 7663 9300 Facsimile +44 (0)20 7663 9350

e-mail [dhc@doughtyhanson.com](mailto:dhc@doughtyhanson.com) www [doughtyhanson.com](http://doughtyhanson.com)

CHICAGO      FRANKFURT      MILAN      MUNICH      NEW YORK      STOCKHOLM      WARSAW

K12



**Doughty Hanson & Co III**  
**Year to 31 December 2001**

**Limited Partner:** The Kresge Foundation

**Limited Partnership:** 6

Schedule A-1 (continued)	Name:	
	Address:	
	Check if foreign person	
	Name:	
	Address:	
	Check if foreign person	
	Name:	
	Address:	
	Check if foreign person	
Schedule A-2	Affiliation Schedule	N/A
Schedule K		
Line 4a	Portfolio interest income	\$667 ✓
Lines 4e (1) &(2)	Net long term capital gain	\$32,037 ✓
Line 11	Other deductions	\$(38,940) ✓

**DOUGHTY  
HANSON  
& Co**

**Doughty Hanson & Co III  
Year to 31 December 2001**

Limited Partner: The Kresge Foundation

Limited Partnership: 6

Schedule O	Name of transferor	
	The Kresge Foundation	
	Name of foreign partnership	
Schedule O 1	Transfers reportable under section 6038B	
	Type of property	Cash
	Date of transfer	04-May-01
	Fair Market value on date of transfer	\$5,570
	Percentage interest in partnership after transfer	7.7519%
	Type of property	Cash
	Date of transfer	8-May-01
	Fair Market value on date of transfer	\$310,868
	Percentage interest in partnership after transfer	7.7519%
	Type of property	Cash
	Date of transfer	23-Aug-01
	Fair Market value on date of transfer	\$1,857
	Percentage interest in partnership after transfer	7.7519%

Times Place 45 Pall Mall London SW1Y 5JG Telephone +44 (0)20 7663 9300 Facsimile +44 (0)20 7663 9350

e-mail [dhc@doughtyhanson.com](mailto:dhc@doughtyhanson.com) [www.doughtyhanson.com](http://www.doughtyhanson.com)

CHICAGO

FRANKFURT

MILAN

MUNICH

NEW YORK

STOCKHOLM

WARSAW

**DOUGHTY  
HANSON  
& Co**

**Doughty Hanson & Co III  
Year to 31 December 2001**

**Limited Partner: The Kresge Foundation**  
**Limited Partnership: 6**

<b>Schedule O1</b> (continued)	Type of property	Cash
	Date of transfer	7-Apr-01
	Fair Market value on date of transfer	\$27,067
	Percentage interest in partnership after transfer	7.7519%
	Type of property	Cash
	Date of transfer	24-Sep-01
	Fair Market value on date of transfer	\$5570 0
	Percentage interest in partnership after transfer	7.7519%
	Type of property	Cash
	Date of transfer	12-Nov-01
	Fair Market value on date of transfer	\$30
	Percentage interest in partnership after transfer	7.7519%
<b>Schedule O2</b>	Dispositions Reportable Under Section 6038B	NONE
<b>Schedule O3</b>	Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)	NONE

**Return of U.S. Persons With Respect to  
Certain Foreign Partnerships**

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to your tax return. See separate instructions  
Information furnished for the foreign partnership's tax year  
(see instructions) beginning 2001 and ending 20

Attachment  
Sequence No 118

**Important:** All information must be in English. All amounts must be in U.S. dollars unless otherwise indicated.

Name of person filing this return: THE KRESGE FOUNDATION  
Filer's identifying number: 38-1359217

Filer's address (if you are not filing this form with your tax return):  
A Category of filer (see Categories of Filers in the instructions and check applicable box(es))  
1  2  3  4

B Filer's tax year beginning JAN 1 20 01 and ending DEC 31 20 01

C Filer's share of liabilities Nonrecourse \$ NONE Qualified nonrecourse financing \$ NONE Other \$ NONE

D If filer is a member of a consolidated group but not the parent enter the following information about the parent  
Name: \_\_\_\_\_ EIN: \_\_\_\_\_  
Address: \_\_\_\_\_

E Information about certain other partners (see instructions)

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Category 1	Category 2	Constructive owner

F1 Name and address of foreign partnership: S. R. GLOBAL FUND  
P O BOX 71 ROAD TOWN  
TORTOLA BRITISH VIRGIN ISLANDS  
2 EIN (if any): NONE  
3 Country under whose laws organized: UNITED KINGDOM

4 Date of organization: \_\_\_\_\_ 5 Principal place of business: \_\_\_\_\_  
6 Principal business activity code number: 523900 7 Principal business activity: INVESTMENTS  
8 Functional currency and exchange rate (see instr): \_\_\_\_\_

G Provide the following information for the foreign partnership's tax year

1 Name address and identifying number of agent (if any) in the United States: \_\_\_\_\_  
2 Check if the foreign partnership must file:  
 Form 1042  Form 8804  Form 1065 or 1065-B  
Service Center where Form 1065 or 1065-B is filed: PHILADELPHIA

3 Name and address of foreign partnership's agent in country of organization, if any: \_\_\_\_\_  
4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different: \_\_\_\_\_

5 Were any special allocations made by the foreign partnership? ▶  Yes  No  
6 Number of foreign disregarded entities owned by the partnership (attach list) ▶ \_\_\_\_\_  
7 How is this partnership classified under the law of the country in which it is organized? ▶ \_\_\_\_\_  
8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)? ▶  Yes  No  
9 Does this partnership meet both of the following requirements?  
• The partnership's total receipts for the tax year were less than \$250,000 and  
• The value of the partnership's total assets at the end of the tax year was less than \$600,000  
If "Yes" do not complete Schedules L, M-1, and M-2. ▶  Yes  No

Sign Here Only If You Are Filing This Form Separately and Not With Your Tax Return  
Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief it is true correct and complete. Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge.  
Signature of general partner or limited liability company member: [Signature] Date: 11/13/02

Preparer's signature: [Signature] Date: 11/13/02  
Firm's name (or yours if self employed) address and ZIP code: PricewaterhouseCoopers LLP  
400 Renaissance Center  
Detroit, Michigan 48243-1507  
Check if self employed:  Preparer's SSN or PTIN: 366-50-0683  
EIN: 13-4008324  
Phone no: \_\_\_\_\_

**Schedule A** **Constructive Ownership of Partnership Interest.** Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U S taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a  Owns a direct interest      b  Owns a constructive interest

Name	Address	Identifying number (if any)	Check if foreign person	Check if direct partner

**Schedule A-1** **Certain Partners of Foreign Partnership** (see instructions)

Name	Address	Identifying number (if any)	Check if foreign person

Does the partnership have any other foreign person as a direct partner?  Yes  No

**Schedule A-2** **Affiliation Schedule.** List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

Name	Address	EIN (if any)	Total ordinary income or loss	Check if foreign partnership

**Schedule B** **Income Statement — Trade or Business Income**

**Caution** Include only trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

<b>Income</b>	1a	Gross receipts or sales	1a		
	b	Less returns and allowances	1b		1c
	2	Cost of goods sold			2
	3	Gross profit Subtract line 2 from line 1c			3
	4	Ordinary income (loss) from other partnerships, estates, and trusts (attach schedule)			4
	5	Net farm profit (loss) (attach Schedule F (Form 1040))			5
	6	Net gain (loss) from Form 4797, Part II, line 18			6
	7	Other income (loss) (attach schedule)			7
8	<b>Total income (loss)</b> Combine lines 3 through 7			8	
<b>Deductions</b> (see page 6 of the instructions for limitations)	9	Salaries and wages (other than to partners) (less employment credits)			9
	10	Guaranteed payments to partners			10
	11	Repairs and maintenance			11
	12	Bad debts			12
	13	Rent			13
	14	Taxes and licenses			14
	15	Interest			15
	16a	Depreciation (if required, attach Form 4562)	16a		
	b	Less depreciation reported on Schedule A and elsewhere on return	16b		16c
	17	Depletion (Do not deduct oil and gas depletion)			17
	18	Retirement plans, etc			18
	19	Employee benefit programs			19
	20	Other deductions (attach schedule)			20
	21	<b>Total deductions</b> Add the amounts shown in the far right column for lines 9 through 20			21
	22	<b>Ordinary income (loss)</b> from trade or business activities Subtract line 21 from line 8			22

**SCHEDULE O**  
**(Form 8865)**

**Transfer of Property to a Foreign Partnership**  
**(under section 6038B)**

OMB No 1545-1668

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to Form 8865 See Instructions for Form 8865

Name of transferor

Filer's identifying number

Name of foreign partnership

**Part I** Transfers Reportable Under Section 6038B

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash							
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions)

**Part II** Dispositions Reportable Under Section 6038B

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

**Part III** Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?

▶  Yes  No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865

Schedule O (Form 8865) 2001



# Return of U.S. Persons With Respect to Certain Foreign Partnerships

## 2001

Department of the Treasury  
Internal Revenue Service

▶ Attach to your tax return See separate instructions  
Information furnished for the foreign partnership's tax year  
(see instructions) beginning 2001, and ending 20

Attachment  
Sequence No 118

**Important.** All information must be in English All amounts must be in U S dollars unless otherwise indicated

Name of person filing this return  
**THE KRESGE FOUNDATION**

Filer's identifying number  
**38-1359217**

Filer's address (if you are not filing this form with your tax return)

A Category of filer (see Categories of Filers in the instructions and check applicable box(es))  
1  2  3  4

B Filer's tax year beginning **JAN 1** 20 **01** and ending **DEC 31** 20 **01**

C Filer's share of liabilities Nonrecourse \$ **NONE** Qualified nonrecourse financing \$ **NONE** Other \$ **NONE**

D If filer is a member of a consolidated group but not the parent, enter the following information about the parent

Name \_\_\_\_\_ EIN \_\_\_\_\_

Address \_\_\_\_\_

E Information about certain other partners (see instructions)

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Category 1	Category 2	Constructive owner

F1 Name and address of foreign partnership  
**APAX EUROPE V - A LP**  
**C/O APAX PARTNER'S EUROPE MANAGERS, LTD**  
**15 PORTLAND PLACE**  
**LONDON W1B 1PT UK**

2 EIN (if any)  
**98-0355027**

3 Country under whose laws organized  
**ENGLAND**

4 Date of organization \_\_\_\_\_ 5 Principal place of business \_\_\_\_\_

6 Principal business activity code number  
**523900**

7 Principal business activity  
**INVESTMENTS**

8 Functional currency and exchange rate (see instr)  
**US DOLLARS**

G Provide the following information for the foreign partnership's tax year

1 Name, address and identifying number of agent (if any) in the United States \_\_\_\_\_

2 Check if the foreign partnership must file  
 Form 1042  Form 8804  Form 1065 or 1065-B  
Service Center where Form 1065 or 1065-B is filed  
**PHILADELPHIA**

3 Name and address of foreign partnership's agent in country of organization if any \_\_\_\_\_

4 Name and address of person(s) with custody of the books and records of the foreign partnership and the location of such books and records if different \_\_\_\_\_

5 Were any special allocations made by the foreign partnership?  Yes  No

6 Number of foreign disregarded entities owned by the partnership (attach list) \_\_\_\_\_

7 How is this partnership classified under the law of the country in which it is organized? \_\_\_\_\_

8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)?  Yes  No

9 Does this partnership meet both of the following requirements?  
• The partnership's total receipts for the tax year were less than \$250,000 and  
• The value of the partnership's total assets at the end of the tax year was less than \$600,000  
If "Yes" do not complete Schedules L, M-1, and M-2  Yes  No

Sign Here Only If You Are Filing This Form Separately and Not With Your Tax Return

Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief it is true correct and complete Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge

Signature of general partner or limited liability company member: **E. ...** Date: **11/27/02**

Paid Preparer's Use Only

Preparer's signature: **Douglas ...** Date: **11/27/02**

Check if self-employed

Preparer's SSN or PTIN: **366-50-0693**

Firm's name (or yours if self-employed) address and ZIP code: **PricewaterhouseCoopers LLP**

EIN: **13-4008324**

Phone no: \_\_\_\_\_



**SCHEDULE O**  
**(Form 8865)**

**Transfer of Property to a Foreign Partnership**  
**(under section 6038B)**

OMB No 1545-1668

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to Form 8865 See Instructions for Form 8865

Name of transferor  
*THE KRESGE FOUNDATION*

Filer's identifying number  
*387359217*

Name of foreign partnership  
*APAX EUROPE - A. LP C/O APAX PARTNERS EUROPE MANAGERS, LTD*

**Part I Transfers Reportable Under Section 6038B**

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash	<i>2001</i>		<i>1,092,136</i>				<i>.272441 %</i>
Marketable securities							
Inventory							
Tangible property used in trade or business							
Tangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions)

**Part II Dispositions Reportable Under Section 6038B**

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

**Part III** Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?  Yes  No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865

Schedule O (Form 8865) 2001

# Return of U.S. Persons With Respect to Certain Foreign Partnerships

## 2001

Department of the Treasury  
Internal Revenue Service

▶ Attach to your tax return See separate instructions  
Information furnished for the foreign partnership's tax year  
(see instructions) beginning 2001, and ending 2001

Attachment  
Sequence No 118

**Important:** All information must be in English All amounts must be in U S dollars unless otherwise indicated

Name of person filing this return THE KRESGE FOUNDATION Filer's identifying number 38-1359217

Filer's address (if you are not filing this form with your tax return) \_\_\_\_\_  
A Category of filer (see Categories of Filers in the instructions and check applicable box(es))  
1  2  3  4   
B Filer's tax year beginning JAN 1 2001, and ending DEC 31 2001

C Filer's share of liabilities Nonrecourse \$ NONE Qualified nonrecourse financing \$ NONE Other \$ NONE

D If filer is a member of a consolidated group but not the parent enter the following information about the parent  
Name \_\_\_\_\_ EIN \_\_\_\_\_  
Address \_\_\_\_\_

E Information about certain other partners (see instructions)			(4) Check applicable box(es)		
(1) Name	(2) Address	(3) Identifying number	Category 1	Category 2	Constructive owner

F1 Name and address of foreign partnership  
AMI IV-G LTD  
200 CRESCENT COURT, SUITE 1600  
DALLAS, TX 75201  
2 EIN (if any) 98-0200346  
3 Country under whose laws organized USA

4 Date of organization \_\_\_\_\_ 5 Principal place of business \_\_\_\_\_  
6 Principal business activity code number 532900 7 Principal business activity INVESTMENTS 8 Functional currency and exchange rate (see instr) USA

G Provide the following information for the foreign partnership's tax year  
1 Name, address, and identifying number of agent (if any) in the United States \_\_\_\_\_  
2 Check if the foreign partnership must file  
 Form 1042  Form 8804  Form 1065 or 1065-B  
Service Center where Form 1065 or 1065-B is filed PHILADELPHIA  
3 Name and address of foreign partnership's agent in country of organization if any \_\_\_\_\_  
4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different \_\_\_\_\_

5 Were any special allocations made by the foreign partnership?  Yes  No  
6 Number of foreign disregarded entities owned by the partnership (attach list) \_\_\_\_\_  
7 How is this partnership classified under the law of the country in which it is organized? \_\_\_\_\_  
8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)?  Yes  No  
9 Does this partnership meet both of the following requirements?  
• The partnership's total receipts for the tax year were less than \$250,000 and  
• The value of the partnership's total assets at the end of the tax year was less than \$600,000 }  Yes  No  
If "Yes," do not complete Schedules L, M-1, and M-2

Sign Here Only if You Are Filing This Form Separately and Not With Your Tax Return Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief, it is true correct and complete Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge

Signature of general partner or limited liability company member Edward M. Johnson Date 11/14/02

Paid Preparer's Use Only Preparer's signature [Signature] Date 11/14/02 Check if self-employed  Preparer's SSN or PTIN 366-SD-06PS  
Firm's name (or yours if self employed) address and ZIP code PricewaterhouseCoopers LLP EIN 93-4116524 Phone no \_\_\_\_\_

**Schedule A**

**Constructive Ownership of Partnership Interest.** Check the boxes that apply to the filer. If you check box b, enter the name, address, and U S taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

a  Owns a direct interest

b  Owns a constructive interest

Name	Address	Identifying number (if any)	Check if foreign person	Check if direct partner

**Schedule A-1**

**Certain Partners of Foreign Partnership** (see instructions)

Name	Address	Identifying number (if any)	Check if foreign person

Does the partnership have any other foreign person as a direct partner?  Yes  No

**Schedule A-2**

**Affiliation Schedule** List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

Name	Address	EIN (if any)	Total ordinary income or loss	Check if foreign partnership

**Schedule B**

**Income Statement — Trade or Business Income**

**Caution** Include only trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

<b>Income</b>	1a	Gross receipts or sales	1a		
	b	Less returns and allowances	1b		1c
	2	Cost of goods sold			2
	3	Gross profit Subtract line 2 from line 1c			3
	4	Ordinary income (loss) from other partnerships, estates, and trusts (attach schedule)			4
	5	Net farm profit (loss) (attach Schedule F (Form 1040))			5
	6	Net gain (loss) from Form 4797 Part II line 18			6
	7	Other income (loss) (attach schedule)			7
8	<b>Total income (loss)</b> Combine lines 3 through 7			8	
<b>Deductions</b> (see page 8 of the instructions for limitations)	9	Salaries and wages (other than to partners) (less employment credits)			9
	10	Guaranteed payments to partners			10
	11	Repairs and maintenance			11
	12	Bad debts			12
	13	Rent			13
	14	Taxes and licenses			14
	15	Interest			15
	16a	Depreciation (if required, attach Form 4562)	16a		
	b	Less depreciation reported on Schedule A and elsewhere on return	16b		16c
	17	Depletion (Do not deduct oil and gas depletion)			17
	18	Retirement plans, etc			18
	19	Employee benefit programs			19
	20	Other deductions (attach schedule)			20
	21	<b>Total deductions</b> Add the amounts shown in the far right column for lines 9 through 20			21
22	<b>Ordinary income (loss)</b> from trade or business activities Subtract line 21 from line 8			22	

**SCHEDULE O**  
**(Form 8865)**

**Transfer of Property to a Foreign Partnership**  
**(under section 6038B)**

OMB No 1545-1668

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to Form 8865 See instructions for Form 8865

Name of transferor

*THE KAESGE FOUNDATION*

Filer's identifying number

*38-1359217*

Name of foreign partnership

*AMI IV-G, LTD*

**Part I Transfers Reportable Under Section 6038B**

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash	-		-				.269726 %
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions)

**Part II Dispositions Reportable Under Section 6038B**

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

**Part III** Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?

▶  Yes  No

Paperwork Reduction Act Notice, see the Instructions for Form 8865

Schedule O (Form 8865) 2001

**Return of U.S. Persons With Respect to  
Certain Foreign Partnerships**

**2001**

Department of the Treasury  
Internal Revenue Service

(see instructions) beginning

► **Attach to your tax return See separate instructions**  
Information furnished for the foreign partnership's tax year  
2001 and ending

20

Attachment  
Sequence No **118**

**Important: All information must be in English All amounts must be in U S dollars unless otherwise indicated**

Name of person filing this return <b>THE KRESGE FOUNDATION</b>		Filer's identifying number <b>38-1359217</b>
Filer's address (if you are not filing this form with your tax return)		A Category of filer (see Categories of Filers in the instructions and check applicable box(es)) 1 <input type="checkbox"/> 2 <input type="checkbox"/> 3 <input checked="" type="checkbox"/> 4 <input type="checkbox"/>
		B Filer's tax year beginning <b>JAN 1</b> 20 <b>01</b> and ending <b>DEC 31</b> 20 <b>01</b>
C Filer's share of liabilities Nonrecourse \$ <b>NONE</b>	Qualified nonrecourse financing \$ <b>NONE</b>	Other \$ <b>NONE</b>
D If filer is a member of a consolidated group but not the parent, enter the following information about the parent		
Name		EIN
Address		

E Information about certain other partners (see instructions)

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Category 1	Category 2	Constructive owner

F1 Name and address of foreign partnership <b>DOVER STREET III LP 90 HARBOURVEST PARTNERS LLC ONE FINANCIAL CENTER 44TH FLOOR BOSTON, MA 02111</b>		2 EIN (if any) <b>04 3336594</b>
		3 Country under whose laws organized <b>USA</b>
4 Date of organization	5 Principal place of business	6 Principal business activity code number <b>523900</b>
		7 Principal business activity <b>INVESTMENT</b>
		8 Functional currency and exchange rate (see instr) <b>US DOLLAR</b>

G Provide the following information for the foreign partnership's tax year

1 Name address and identifying number of agent (if any) in the United States	2 Check if the foreign partnership must file <input type="checkbox"/> Form 1042 <input type="checkbox"/> Form 8804 <input checked="" type="checkbox"/> Form 1065 or 1065-B Service Center where Form 1065 or 1065-B is filed <b>PHILADELPHIA</b>
3 Name and address of foreign partnership's agent in country of organization if any	4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records, if different

5 Were any special allocations made by the foreign partnership? ►  Yes  No

6 Number of foreign disregarded entities owned by the partnership (attach list) ► \_\_\_\_\_

7 How is this partnership classified under the law of the country in which it is organized? ► \_\_\_\_\_

8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)? ►  Yes  No

9 Does this partnership meet both of the following requirements?  
 • The partnership's total receipts for the tax year were less than \$250,000 and  
 • The value of the partnership's total assets at the end of the tax year was less than \$600,000  
 If "Yes," do not complete Schedules L, M-1 and M-2. ►  Yes  No

Sign Here Only If You Are Filing This Form Separately and Not With Your Tax Return

Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief it is true correct and complete Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge

Signature of general partner or limited liability company member: **E. Edward M. Williams** Date: **11/12/02**

Paid Preparer's Use Only

Preparer's signature: **[Signature]** Date: **11/12/02** Check if self-employed:  Preparer's SSN or PTIN: **366-50-0683**

Firm's name (or yours if self employed) address and ZIP code: **PricewaterhouseCoopers LLP** EIN: **#13-4008324** Phone no: \_\_\_\_\_





**SCHEDULE O**  
**(Form 8865)**

**Transfer of Property to a Foreign Partnership**  
**(under section 6038B)**

OMB No 1545-1668

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to Form 8865 See Instructions for Form 8865

Name of transferor

*THE KRESGE FOUNDATION*

Filer's identifying number

*38-1359217*

Name of foreign partnership

*DOVER STREET III LP*

**Part I** Transfers Reportable Under Section 6038B

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash	—		—				<i>9.90%</i>
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions)

**Part II** Dispositions Reportable Under Section 6038B

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

**Part III** Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?

▶  Yes  No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865

Schedule O (Form 8865) 2001

Form **8865**

# Return of U.S. Persons With Respect to Certain Foreign Partnerships

OMB No 1545-1668

# 2001

Department of the Treasury  
Internal Revenue Service

▶ Attach to your tax return See separate instructions  
Information furnished for the foreign partnership's tax year  
(see instructions) beginning 2001, and ending 20

Attachment  
Sequence No 118

**Important** All information must be in English All amounts must be in U S dollars unless otherwise indicated

Name of person filing this return THE KRESGE FOUNDATION Filer's identifying number 387359217

Filer's address (if you are not filing this form with your tax return) A Category of filer (see Categories of Filers in the instructions and check applicable box(es))  
1  2  3  4

B Filer's tax year beginning ----- and ending -----

C Filer's share of liabilities Nonrecourse \$ NONE Qualified nonrecourse financing \$ NONE Other \$ NONE

D If filer is a member of a consolidated group but not the parent enter the following information about the parent

Name EIN  
Address

E Information about certain other partners (see instructions)

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Category 1	Category 2	Constructive owner

F1 Name and address of foreign partnership  
DOVER STREET IV L P  
CEDAR HOUSE, 41 CEDAR AVENUE  
HAMILTON HM12, BERMUDA  
2 EIN (if any) 04-3456831  
3 Country under whose laws organized BERMUDA

4 Date of organization MARCH 15, 1999 5 Principal place of business BERMUDA 6 Principal business activity code number 523900 7 Principal business activity INVESTMENTS 8 Functional currency and exchange rate (see instr) US DOLLARS

G Provide the following information for the foreign partnership's tax year

1 Name, address, and identifying number of agent (if any) in the United States  
2 Check if the foreign partnership must file  
 Form 1042  Form 8804  Form 1065 or 1065-B  
Service Center where Form 1065 or 1065-B is filed PHILADELPHIA

3 Name and address of foreign partnership's agent in country of organization, if any  
4 Name and address of person(s) with custody of the books and records of the foreign partnership and the location of such books and records if different  
HARBOURVEST PARTNERS, LLC  
ONE FINANCIAL CENTER, 44TH FLOOR  
BOSTON, MA 02111

5 Were any special allocations made by the foreign partnership?  Yes  No  
6 Number of foreign disregarded entities owned by the partnership (attach list) 1  
7 How is this partnership classified under the law of the country in which it is organized? LIMITED PARTNERSHIP  
8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)?  Yes  No  
9 Does this partnership meet both of the following requirements?  
• The partnership's total receipts for the tax year were less than \$250,000 and  
• The value of the partnership's total assets at the end of the tax year was less than \$600,000 }  Yes  No  
If "Yes" do not complete Schedules L, M-1, and M-2

Sign Here Only If You Are Filing This Form Separately and Not With Your Tax Return  
Under penalties of perjury I declare that I have examined this return including accompany schedules and statements and to the best of my knowledge and belief it is true correct and complete Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge  
Signature of general partner or limited liability company member [Signature] Date 2/14/02  
Paid Preparer's Use Only  
Preparer's signature [Signature] Date 2/14/02 Check if self-employed  Preparer's SSN or PTIN 366-10-0683  
Firm's name (or yours if self-employed) address and ZIP code PricewaterhouseCoopers LLP EIN #13-4008324 Phone no



**SCHEDULE O  
(Form 8865)**

**Transfer of Property to a Foreign Partnership  
(under section 6038B)**

OMB No 1545-1668

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to Form 8865 See Instructions for Form 8865

Name of transferor <b>THE KRESGE FOUNDATION</b>	Filer's identifying number <b>381359217</b>
Name of foreign partnership <b>DOVER STREET IV L.P.</b>	

**Part I Transfers Reportable Under Section 6038B**

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash	2001		6,600,000				935464%
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions)

**Part II Dispositions Reportable Under Section 6038B**

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

**Part III** Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)?  Yes  No

For Paperwork Reduction Act Notice, see the Instructions for Form 8865

Schedule O (Form 8865) 2001

DOVER STREET IV L P.

EIN: 04-3456831

FORM 8865

SCHEDULE A-2 ATTACHMENT

Name	Address	EIN	Total Ordinary Income/ Loss	Check if Foreign Partnership
1 Altos Ventures II, LP	2882 Sand Hill Road, Suite 100 Menlo Park, CA 94025	94-3338590	N/A	
2 Enterprise Partners IV Associates L P	7979 Ivanhoe Ave , Suite 500 Newport Beach, CA 92660	33-0761557	N/A	
3 Blackstone Offshore Capital Partners III L P	c/o The Blackstone Group, 345 Park Avenue, 14th Floor New York, NY 10154	13-3958252	N/A	X
4 Blackstone CCC Offshore Capital Partners L P	c/o The Blackstone Group, 345 Park Avenue, 14th Floor New York, NY 10154	13-4034417	N/A	X
5 Blackstone FI Offshore Capital Partners (Cayman) L P	c/o The Blackstone Group, 345 Park Avenue, 14th Floor New York, NY 10154	13-4116628	\$ (3,695)	X
6 Blackstone IPCS Offshore Capital Partners L P	c/o The Blackstone Group, 345 Park Avenue, 14th Floor New York, NY 10154	13-4126775	N/A	X
7 Blackstone UTP Offshore Capital Partners L P	c/o The Blackstone Group, 345 Park Avenue, 14th Floor New York, NY 10154	13-4126903	N/A	X
8 Blackstone BC Offshore Capital Partners LP	c/o The Blackstone Group, 345 Park Avenue, 14th Floor New York, NY 10154	13-4041664	\$ (9,379)	X

DOVER STREET IV L P  
EIN 04-3456831

FORM 8865  
SCHEDULE A-2 ATTACHMENT

Name	Address	EIN	Total Ordinary Income/ Loss	Check if Foreign Partnership
9 Blackstone UC Offshore Capital Partners LP	c/o The Blackstone Group, 345 Park Avenue, 14th Floor, New York, NY 10154	13-4095437	\$(46,189)	X
10 Lehman Brothers Offshore Investment Partners II, L P	c/o Lehman Brothers Merchant Banking Partners, Inc , 3 World Financial Center, 18th Floor, New York, NY 10285	N/A	N/A	X
11 Industri Kapital1997 LP	Brettenham House 5 Lancaster Place London, UK WC2E 7EN	Applied For	N/A	X
12 Edelson Technology Partners IV, L P	300 Tice Blvd , Woodcliff Lake, NJ 07675	22-3502346	N/A	
13 Camrian Fund, LLC	201 San Antonio Circle, #235 Mountain View, CA 94040	91-20691010	N/A	
14 Goense Bounds & Partners B, L P	272 East Deer path, Suite 300 Lake Forest, IL 60045	36-4375428	N/A	
15 Innovacom 4 FCRP	23, rue Royale Paris, France 75008	N/A	N/A	X
16 Mobius (formerly SOFTBANK) Technology Venture Advisors Fund V L P	200 W Evelyn St Suite 200, Mountain View, CA 94041	77-0545804	N/A	

DOVER STREET IV L.P.  
EIN 04-3456831

FORM 8865  
SCHEDULE A-2 ATTACHMENT

Name	Address	EIN	Total Ordinary Income/ Loss	Check if Foreign Partnership
17 Oak IX Affiliates Fund, L P	One Gorham Island Westport, CT 06880	06-1571899	\$ (49)	
18 Redpoint Technology Partners Q-1, L P	300 Sand Hill Road Bldg 2, Suite 290 Menlo Park, CA 94025	94-3348544	N/A	
19 TL Ventures IV Interfund L P	103 Foulk Road, Suite 202 Wilmington, DE 19803	51-0391210	N/A	
20 TL Ventures V Interfund L P	103 Foulk Road, Suite 202 Wilmington, DE 19803	23-3064638	N/A	
21 TL Ventures V L P	103 Foulk Road, Suite 202 Wilmington, DE 19803	23-3051374	N/A	
U S Venture Partners Entrepreneur 22 Partners VII-A, L P	2735 Sand Hill Road Menlo Park, CA 94025	94-3360544	N/A	
23 WorldView Strategic Partners III, L P	435 Tasso Street, Suite 120 Palo Alto, CA 94301	77-0529666	N/A	
24 YankeeTek Incubator Fund, L P	One Memorial Drive Cambridge, MA 02142	04-3510776	N/A	

OVER STREET IV L.P.

N: 04-3456831

FORM 8865

Number 6 ATTACHMENT

Name	Address	EIN
Techno VIII Investors LLC	c/o HarbourVest Partners, LLC One Financial Center, 44th Floor Boston, MA 02111	04-3508630



**Return of U.S. Persons With Respect to  
Certain Foreign Partnerships**

**2001**

Department of the Treasury  
Internal Revenue Service

► Attach to your tax return See separate instructions  
Information furnished for the foreign partnership's tax year  
(see instructions) beginning 2001, and ending 20

Attachment  
Sequence No **118**

**Important:** All information must be in English All amounts must be in U S dollars unless otherwise indicated

Name of person filing this return THE KRESGE FOUNDATION Filer's identifying number 38-1359217

Filer's address (if you are not filing this form with your tax return) \_\_\_\_\_  
A Category of filer (see Categories of Filers in the instructions and check applicable box(es))  
1  2  3  4   
B Filer's tax year beginning JAN 1 20 01 and ending DEC 31 20 01

C Filer's share of liabilities Nonrecourse \$ NONE Qualified nonrecourse financing \$ NONE Other \$ NONE

D If filer is a member of a consolidated group but not the parent, enter the following information about the parent  
Name \_\_\_\_\_ EIN \_\_\_\_\_  
Address \_\_\_\_\_

E Information about certain other partners (see instructions)

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Category 1	Category 2	Constructive owner

F1 Name and address of foreign partnership NEW CENTURY HOLDINGS XI LP  
UGLAUD HOUSE, SOUTH CHURCH STREET  
P.O. BOX 309  
GRAND CAYMAN, CAYMAN ISLANDS  
2 EIN (if any) NONE  
3 Country under whose laws organized \_\_\_\_\_

4 Date of organization \_\_\_\_\_ 5 Principal place of business \_\_\_\_\_  
6 Principal business activity code number 523900 7 Principal business activity INVESTMENTS 8 Functional currency and exchange rate (see instr) \_\_\_\_\_

G Provide the following information for the foreign partnership's tax year  
1 Name, address, and identifying number of agent (if any) in the United States \_\_\_\_\_  
2 Check if the foreign partnership must file  
 Form 1042  Form 8804  Form 1065 or 1065-B  
Service Center where Form 1065 or 1065-B is filed PHILADELPHIA  
3 Name and address of foreign partnership's agent in country of organization if any \_\_\_\_\_  
4 Name and address of person(s) with custody of the books and records of the foreign partnership, and the location of such books and records if different \_\_\_\_\_

5 Were any special allocations made by the foreign partnership? ►  Yes  No  
6 Number of foreign disregarded entities owned by the partnership (attach list) \_\_\_\_\_  
7 How is this partnership classified under the law of the country in which it is organized? ► \_\_\_\_\_  
8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)? ►  Yes  No  
9 Does this partnership meet both of the following requirements?  
• The partnership's total receipts for the tax year were less than \$250,000 and  
• The value of the partnership's total assets at the end of the tax year was less than \$600,000 } ►  Yes  No  
If "Yes" do not complete Schedules L, M-1, and M-2

Sign Here Only If You Are Filing This Form Separately and Not With Your Tax Return Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief it is true correct and complete Declaration of preparer (other than general partner or limited liability company member) based on all information of which preparer has any knowledge

Signature of general partner or limited liability company member [Signature] Date 11/14/02

Paid Preparer's Use Only Preparer's signature [Signature] Date 11/14/02 Check if self-employed  Preparer's SSN or PTIN 366-50-0613  
Firm's name (or yours if self employed) address and ZIP code PricewaterhouseCoopers LLP EIN 93-9008324  
400 Renaissance Center Phone no \_\_\_\_\_  
Detroit, Michigan 48243-1507



**SCHEDULE O**  
**(Form 8865)**

**Transfer of Property to a Foreign Partnership**  
**(under section 6038B)**

OMB No 1545-1668

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to Form 8865 See Instructions for Form 8865

Name of transferor <i>THE KRESGE FOUNDATION</i>	Filer's identifying number <i>38-1359217</i>
Name of foreign partnership <i>NEW CENTURY HOLDINGS XI LP</i>	

**Part I Transfers Reportable Under Section 6038B**

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash							<i>1.49 %</i>
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions)

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**Part II Dispositions Reportable Under Section 6038B**

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

**Part III** Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)? ▶  Yes  No

Paperwork Reduction Act Notice, see the Instructions for Form 8865

Schedule O (Form 8865) 2001

Form **8865**

# Return of U.S. Persons With Respect to Certain Foreign Partnerships

OMB No 1545-1668

## 2001

Department of the Treasury  
Internal Revenue Service

(see instructions) beginning 2001 and ending 20

Attachment  
Sequence No **118**

**Important.** All information must be in English All amounts must be in U S dollars unless otherwise indicated

Name of person filing this return THE KRESGE FOUNDATION Filer's identifying number 38-1359217

Filer's address (if you are not filing this form with your tax return) A Category of filer (see Categories of Filers in the instructions and check applicable box(es))  
1  2  3  4

B Filer's tax year beginning JAN 1 20 01 and ending DEC 31 20 01

C Filer's share of liabilities Nonrecourse \$ NONE Qualified nonrecourse financing \$ NONE Other \$ NONE

D If filer is a member of a consolidated group but not the parent enter the following information about the parent

Name \_\_\_\_\_ EIN \_\_\_\_\_  
Address \_\_\_\_\_

E Information about certain other partners (see instructions)

(1) Name	(2) Address	(3) Identifying number	(4) Check applicable box(es)		
			Category 1	Category 2	Constructive owner

F1 Name and address of foreign partnership OC EUROPEAN CAPITAL VI-5 LP  
BARFIELD HOUSE, ST. JULIAN'S AVENUE  
ST. PETER PORT  
GUERNSEY, GY1 3QL  
2 EIN (if any) 98-0346511  
3 Country under whose laws organized \_\_\_\_\_

4 Date of organization \_\_\_\_\_ 5 Principal place of business \_\_\_\_\_ 6 Principal business activity code number 523900 7 Principal business activity INVESTMENT 8 Functional currency and exchange rate (see instr) EURO

G Provide the following information for the foreign partnership's tax year

1 Name address, and identifying number of agent (if any) in the United States \_\_\_\_\_ 2 Check if the foreign partnership must file  
 Form 1042  Form 8804  Form 1065 or 1065-B  
Service Center where Form 1065 or 1065-B is filed PHILADELPHIA

3 Name and address of foreign partnership's agent in country of organization, if any \_\_\_\_\_ 4 Name and address of person(s) with custody of the books and records of the foreign partnership and the location of such books and records if different \_\_\_\_\_

- 5 Were any special allocations made by the foreign partnership?  Yes  No
- 6 Number of foreign disregarded entities owned by the partnership (attach list) \_\_\_\_\_
- 7 How is this partnership classified under the law of the country in which it is organized? \_\_\_\_\_
- 8 Did the partnership own any separate units within the meaning of Regulations section 1.1503-2(c)(3) or (4)?  Yes  No
- 9 Does this partnership meet both of the following requirements?  
  - The partnership's total receipts for the tax year were less than \$250,000 and
  - The value of the partnership's total assets at the end of the tax year was less than \$600,000 Yes  No  
 If "Yes" do not complete Schedules L, M-1 and M-2

Sign Here Only If You Are Filing This Form Separately and Not With Your Tax Return Under penalties of perjury I declare that I have examined this return including accompanying schedules and statements and to the best of my knowledge and belief it is true, correct and complete Declaration of preparer (other than general partner or limited liability company member) is based on all information of which preparer has any knowledge  
Signature of general partner or limited liability company member [Signature] Date 11/14/02

Paid Preparer's Use Only Preparer's signature [Signature] Date 11/14/02 Check if self-employed  Preparer's SSN or PTIN 366-10-0683  
Firm's name (or yours if self employed) address and ZIP code PriceWaterhouseCoopers LLP EIN #13-4008324  
400 Renaissance Center Phone no \_\_\_\_\_

**Schedule A**

**Constructive Ownership of Partnership Interest.** Check the boxes that apply to the filer. If you check box **b**, enter the name, address, and U S taxpayer identifying number (if any) of the person(s) whose interest you constructively own. See instructions.

**a**  Owns a direct interest

**b**  Owns a constructive interest

Name	Address	Identifying number (if any)	Check if foreign person	Check if direct partner

**Schedule A-1**

**Certain Partners of Foreign Partnership** (see instructions)

Name	Address	Identifying number (if any)	Check if foreign person

Does the partnership have any other foreign person as a direct partner?  Yes  No

**Schedule A-2**

**Affiliation Schedule** List all partnerships (foreign or domestic) in which the foreign partnership owns a direct interest or indirectly owns a 10% interest.

Name	Address	EIN (if any)	Total ordinary income or loss	Check if foreign partnership

**Schedule B**

**Income Statement — Trade or Business Income**

**Caution** Include only trade or business income and expenses on lines 1a through 22 below. See the instructions for more information.

<b>Income</b>	<b>1a</b> Gross receipts or sales	<b>1a</b>		
	<b>b</b> Less returns and allowances	<b>1b</b>		<b>1c</b>
	<b>2</b> Cost of goods sold			<b>2</b>
	<b>3</b> Gross profit Subtract line 2 from line 1c			<b>3</b>
	<b>4</b> Ordinary income (loss) from other partnerships, estates, and trusts (attach schedule)			<b>4</b>
	<b>5</b> Net farm profit (loss) (attach Schedule F (Form 1040))			<b>5</b>
	<b>6</b> Net gain (loss) from Form 4797, Part II, line 18			<b>6</b>
	<b>7</b> Other income (loss) (attach schedule)			<b>7</b>
<b>8</b> Total income (loss) Combine lines 3 through 7			<b>8</b>	
<b>Deductions</b> (see page 8 of the instructions for limitations)	<b>9</b> Salaries and wages (other than to partners) (less employment credits)			<b>9</b>
	<b>10</b> Guaranteed payments to partners			<b>10</b>
	<b>11</b> Repairs and maintenance			<b>11</b>
	<b>12</b> Bad debts			<b>12</b>
	<b>13</b> Rent			<b>13</b>
	<b>14</b> Taxes and licenses			<b>14</b>
	<b>15</b> Interest			<b>15</b>
	<b>16a</b> Depreciation (if required, attach Form 4562)	<b>16a</b>		
	<b>b</b> Less depreciation reported on Schedule A and elsewhere on return	<b>16b</b>		<b>16c</b>
	<b>17</b> Depletion (Do not deduct oil and gas depletion)			<b>17</b>
	<b>18</b> Retirement plans, etc.			<b>18</b>
	<b>19</b> Employee benefit programs			<b>19</b>
	<b>20</b> Other deductions (attach schedule)			<b>20</b>
	<b>21</b> Total deductions Add the amounts shown in the far right column for lines 9 through 20			<b>21</b>
<b>22</b> Ordinary income (loss) from trade or business activities Subtract line 21 from line 8			<b>22</b>	

**SCHEDULE O**  
**(Form 8865)**

**Transfer of Property to a Foreign Partnership**  
**(under section 6038B)**

OMB No 1545-1688

**2001**

Department of the Treasury  
Internal Revenue Service

▶ Attach to Form 8865 See Instructions for Form 8865

Name of transferor <i>THE KRESGE FOUNDATION</i>	Filer's identifying number <i>38-1359217</i>
Name of foreign partnership <i>BC EUROPEAN CAPITAL VI-S LP</i>	

**Part I Transfers Reportable Under Section 6038B**

Type of property	(a) Date of transfer	(b) Number of items transferred	(c) Fair market value on date of transfer	(d) Cost or other basis	(e) Section 704(c) allocation method	(f) Gain recognized on transfer	(g) Percentage interest in partnership after transfer
Cash	<i>2001</i>		<i>89040</i>				<i>4 664180</i>
Marketable securities							
Inventory							
Tangible property used in trade or business							
Intangible property							
Other property							

Supplemental Information Required To Be Reported (see instructions)

**Part II Dispositions Reportable Under Section 6038B**

(a) Type of property	(b) Date of original transfer	(c) Date of disposition	(d) Manner of disposition	(e) Gain recognized by partnership	(f) Depreciation recapture recognized by partnership	(g) Gain allocated to partner	(h) Depreciation recapture allocated to partner

**Part III** Is any transfer reported on this schedule subject to gain recognition under section 904(f)(3) or section 904(f)(5)(F)? ▶  Yes  No

Paperwork Reduction Act Notice, see the Instructions for Form 8865

Schedule O (Form 8865) 2001

**FORM 990-PF**

**2001**

**THE KRESGE FOUNDATION**

38-1359217

**Adjustments required for Change from Accrual Basis to Cash Basis**

	Column (A)	Column (B)	Column (C)	Column (D)
<u>Part I, Line 3, Interest on Savings &amp; Temp. Cash Inv.</u>	\$1,303,394	\$1,303,394		
Less Accrued Interest at 12/31/01		(10,094)		
Add Accrued Interest at 12/31/00		194,323		
Total Line 3	<u>\$1,303,394</u>	<u>\$1,487,623</u>		
<u>Part I, Line 4, Dividends and Interest from Sec.</u>	\$41,355,823	\$41,355,823		
Less Accrued Dividends & Interest at 12/31/01		(9,714,747)		
Add Accrued Dividends & Interest at 12/31/00		10,114,195		
Adjustment for Tax Purposes		(3,028,087)		
Total Line 4	<u>\$41,355,823</u>	<u>\$38,727,184</u>		
<u>Part I, Line 11, Other Income</u>	\$50,969,386	\$50,969,386		
Less Accrued Other Income at 12/31/01				
Add Accrued Other Income at 12/31/00		1,304,848		
Adjustment for Tax Purposes		(27,612,872)		
Total Line 11	<u>\$50,969,386</u>	<u>\$24,661,362</u>		
<u>Part I, Line 13, Compensation of Officers, Directors</u>	\$1,886,399	\$248,800		\$1,637,599
Less Deferred Compensation at 12/31/01				
Total Line 13	<u>\$1,886,399</u>	<u>\$248,800</u>		<u>\$1,637,599</u>
<u>Part I, Line 14, Other Employees Wages &amp; Salaries</u>	\$770,886	\$225,042		\$545,844
Add Accrued Payroll at 12/31/00				
Less Accrued Payroll at 12/31/01				352
Total Line 14	<u>\$770,886</u>	<u>\$225,042</u>		<u>\$545,492</u>
<u>Part I, Line 15, Pension Plans, Employee Benefits</u>	\$1,606,325	\$63,497		\$1,542,828
Less Accrued Benefits at 12/31/01				2,468
Less Prepaid Benefits at 12/31/00				24,518
Add Prepaid Benefits at 12/31/01				27,943
Less Non-Cash Adjustment at 12/31/01				413,911
Add Accrued Benefits at 12/31/00				2,148
Total Line 15	<u>\$1,606,325</u>	<u>\$63,497</u>		<u>\$1,132,021</u>
<u>Part I, Line 16a, Legal Fees</u>	\$46,739			\$46,739
Less Accrued Legal Fees at 12/31/01				5,571
Add Accrued Legal Fees at 12/31/00				2,845
Total Line 16a	<u>\$46,739</u>			<u>\$44,013</u>
<u>Part I, Line 16b, Accounting Fees</u>	\$41,000			\$41,000
Less Accrued Accounting Fees at 12/31/01				39,000
Add Accrued Accounting Fees at 12/31/00				37,750
Total Line 16a	<u>\$41,000</u>			<u>\$39,750</u>
<u>Part I, Line 16c, Other Professional Fees</u>	\$9,417,336	8,823,644		\$593,692
Less Accrued Other Professional Fees at 12/31/01		3,838,287		41,771
Add Accrued Other Professional Fees at 12/31/00		2,955,052		69,054
Less Prepaid Professional Fees at 12/31/00				
Total Line 16c	<u>\$9,417,336</u>	<u>\$7,940,409</u>		<u>\$620,974</u>
<u>Part I, Line 17, Interest</u>	\$17,540	\$3,508		\$14,032
Noncash Adjustment		194		777
Add Accrued Payable 12/31/00		3,701		14,805
Total Line 17	<u>\$17,540</u>	<u>\$7,403</u>		<u>\$29,613</u>
<u>Part I, Line 20, Occupancy</u>	\$246,291			\$246,291
Less Accrued Occupancy Expense at 12/31/01				14,728
Add Accrued Occupancy Expense at 12/31/00				5,712
Add Prepaid Occupancy Fees at 12/31/01				606
Total Line 20	<u>\$246,291</u>			<u>\$237,881</u>

**FORM 990-PF**

**2001**

**THE KRESGE FOUNDATION**

38-1359217

**Adjustments required for Change from Accrual Basis to Cash Basis**

	<u>Column (A)</u>	<u>Column (B)</u>	<u>Column (C)</u>	<u>Column (D)</u>
<u>Part I, Line 21, Travel, Conferences</u>	257,645			257,645
Less Accrued Travel Expense at 12/31/01				5,549
Add Accrued Travel Expense at 12/31/00				17,701
Less 50% of Meals				12,990
Total Line 21	<u>\$257,645</u>	<u>          </u>	<u>          </u>	<u>\$256,807</u>
<u>Part I, Line 22, Printing and Publications</u>	\$66,776			\$66,776
Less Accrued Printing and Publication at 12/31/01				
Add Accrued Printing and Publication at 12/31/00				
Total Line 22	<u>\$66,776</u>	<u>          </u>	<u>          </u>	<u>\$66,776</u>
<u>Part I, Line 23, Other Expenses</u>	\$251,221	\$21,928		\$229,293
Less Accrued Other Expense at 12/31/01				2,351
Add Accrued Other Expense at 12/31/00				3,810
Less Prepaid Expenses at 12/31/00				
Total Line 23	<u>\$251,221</u>	<u>\$21,928</u>	<u>          </u>	<u>\$230,752</u>



**FORM 990-PF****2001****THE KRESGE FOUNDATION**

38-1359217

**Summary of Capital Gains and Losses\*\***

	Gain/(Loss) per Books	Reclass/ k-1 Adjustments	Add Gain/(Loss) on Accrual of Pending Trades @ 12/31/00	Less Gain/(Loss) on Accrual of Pending Trades @ 12/31/01	Cash Basis
Axiom	(7,690)			(1,384)	(9,074)
Bank One	1,402,510				1,402,510
Cash Account - Mellon	172,969				172,969
Cursor-Eaton					
EII Realty				2,457	2,457
GMO - Core	(8,577,329)		(654,514)	(663,223)	(9,895,066)
GMO - International	126				126
J P Morgan	(8,572,044)		(37,328)		(8,609,372)
Jacobs, Levy Equity					
Mellon Bond - Intermediate	730,746		162,969	109,258	1,002,973
Mellon Bond - Long term	1,256,997				1,256,997
Mt Auburn	(9,252,204)			53,732	(9,198,472)
Omega (Pharos)	62,417				62,417
Oppenheimer					
Oz	23,075				23,075
S&P Options Account	27,913,471				27,913,471
Sage					
State Street Global Advisors	(26,450,628)				(26,450,628)
Steinberg	10,936,530				10,936,530
TCW Core	247,430				247,430
TCW Small Cap	(14,745,172)			29,180	(14,715,992)
Tips Account	7,834,486				7,834,486
TT International	(25,223,586)		11,041	175,773	(25,036,772)
Trust Company of the West			(573,666)		(573,666)
Tukman	1,182,341				1,182,341
Tweedy Browne	(854)				(854)
William Blair & Company					
Wellington - Select	(6,243,537)				(6,243,537)
Wellington - International	(15,124,202)				(15,124,202)
Westport	1,770,168				1,770,168
Other *	920,205		(466,772)	(361,906)	91,527
<b>Total Realized G/(L) per Audited F/S</b>	<b>(59,743,775)</b>		<b>(1,558,270)</b>	<b>(656,113)</b>	<b>(\$61,958,158)</b>

**Reclass of Gain/(Loss) Included in Income from Alternative Investments per the Audited F/S**

APAX	(5,471)	(5,471)
ATLAS IV	(36)	(36)
AXIOM	(133,205)	(133,205)
CLOSED A/R	(70)	(70)
DAYSTAR	450,151	450,151
EII	513,743	513,743
FIRST RESERVE	577,863	577,863
INTERWEST VII	201,422	201,422
MOHR DAV V	11,322,128	11,322,128
MOHR DAV V-L	3,220,129	3,220,129
MORGANTHALER V	2,503,574	2,503,574
PERRY	10,006,393	10,006,393
POLARIS	903,381	903,381
POLARIS III	13,943	13,943
SOFTBANK IV	(51,356)	(51,356)
SPECTRUM III	887,330	887,330
WARBURG PINCUS VENTURE	4,939,314	4,939,314
WCAS III	402,310	402,310

**Gain/(Loss) per Schedule k-1's**

ACCEL VI	(692,844)	(692,844)
ACCEL VII	(114,472)	(114,472)
APOLLO INVESTMENT FUND III, L P	793,781	793,781
APOLLO INVESTMENT FUND IV, L P	32,920	32,920
APOLLO V	580	580
APOLLO REAL ESTATE III	806,282	806,282

Gain/(Loss) per Schedule k-1's (continued)

APOLLO REAL ESTATE IV	(17,552)		(17,552)
ASLAN REALTY	36,479		36,479
ATLAS VENTURE FUND IV	(554,307)		(554,307)
ATLAS VENTURE FUND V	(741,162)		(741,162)
BC EUROPEAN	6,508		6,508
BLACKSTONE CAPITAL PARTNERS III	(666,621)		(666,621)
BLACKSTONE BC CAP	(36)		(36)
BLACKSTONE IPCS CAP	98,140		98,140
BLACKSTONE REAL ESTATE PARTNERS	(12,200)		(12,200)
CHARLES RIVER IX	(2,022,074)		(2,022,074)
CHARLES RIVER X	(288,929)		(288,929)
CHARLES RIVER XI	(1,250)		(1,250)
CONTRARIAN CAPITAL FUND I, L P	(88,258)		(88,258)
CSFB GLOBAL	84,235		84,235
DOUGHTY HANSON	32,037		32,037
DOVER III	606,067		606,067
DOVER IV	(201,155)		(201,155)
ENCAP ENERGY CAPITAL FUND III, L P	2,144,662		2,144,662
FIRST RESERVE VIII	142,184		142,184
FIRST RESERVE AUSTRALIA	5,552		5,552
HALPERN, DENNY FUND II, L P	(1,367,974)		(1,367,974)
HMTF EQ-AMI IV-Q LTD	(48,419)		(48,419)
HMTF EQ IV	(612,221)		(612,221)
HMTF EQUITY IV CAYMAN	85,845		85,845
HM4 LP CAYMNA, LLC	1,443,977		1,443,977
INTERWEST	(690,730)		(690,730)
INTERWEST VIII	(27,540)		(27,540)
MADISON DEARBORN	(287,275)		(287,275)
MOHR, DAVIDOW V	515,697		515,697
MOHR, DAVIDOW V-L	(287,695)		(287,695)
MOHR, DAVIDOW VI	(900,747)		(900,747)
MORGANTHALER V	(999,541)		(999,541)
MORGANTHALER VI	(123,486)		(123,486)
NEW CENTURY	81,479		81,479
POLARIS II	(660,676)		(660,676)
POLARIS III	(515,872)		(515,872)
R CHANEY	851,399		851,399
SALIX	(1,522,800)		(1,522,800)
SEVIN ROSEN	(22,061)		(22,061)
SOFTBANK IV	(902,994)	(41,455)	(944,449)
SOFTBANK V	(1,109,764)		(1,109,764)
SOFTBANK VI	(53,988)		(53,988)
SPECTRUM III	(1,757,973)		(1,757,973)
STATE STREET EAFE INDEX	(16,156,790)		(16,156,790)
TCW (VARIOUS FUNDS -G/L) CORP BOND	(157,692)		(157,692)
TCW HIGH YIELD	(1,368,217)		(1,368,217)
TCW LT MORTGAGE	49,740		49,740
TCW STRATEGIC	(58,224)		(58,224)
TULLIS DICKERSON	(444,105)		(444,105)
WARBURG, PINCUS EQUITY PARTNERS	(240,726)		(240,726)
WARBURG PIN PRI EQ	22,310		22,310
WARBURG, PINCUS INTL	(104,352)		(104,352)
WARBURG, PINCUS VENTURE	997,687		997,687
WBLCF	(76,630)		(76,630)
WCAS III	135,471		135,471
WCAS VIII	(962,693)		(962,693)
WCAS IX	(164,329)		(164,329)
WELLINGTON TRUST COMPANY INTL	148,807		148,807
WELLINGTON TRUST COMPANY DOMESTIC	7,520		7,520
WESTON PRESIDIO	(434,005)		(434,005)
WHITNEY III	1,629,683		1,629,683
WHITNEY IV	(336,964)		(336,964)
YORKTOWN	491		491

(59,743,775)	8,713,733	(1,558,270)	(697,568)	(53,285,880)
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Total Gain/(Loss) Prior to Accruals

(51,030,042)

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Calc/Loss	Base Currency	Grand Total for Account
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	1/29/2001	89	-	88	-	-	-	1	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	2/6/2001	81	-	81	-	-	-	0	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	3/8/2001	59	-	57	-	-	-	2	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	4/18/2001	62	-	60	-	-	-	2	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	5/16/2001	52	-	50	-	-	-	2	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	6/7/2001	56	-	53	-	-	-	3	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	7/2/2001	65	-	62	-	-	-	3	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	8/21/2001	70	-	69	-	-	-	1	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	9/18/2001	77	-	77	-	-	-	0	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	10/15/2001	36	-	34	-	-	-	1	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	11/14/2001	16	-	16	-	-	-	1	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	12/11/2001	9	-	9	-	-	-	1	-
2001 k 1 adjustment psfp id # 04-6826003														
KREF07160002	681937637	ONE GROUP SHORT TERM		S	0151	7/24/2001	469.043	-	481.7073	5,000.000	182.927	(42,607.418)	(42,607.418)	
KREF07160002	681937637	ONE GROUP SHORT TERM		S	0151	8/24/2001	468.165	-	480.052	5,000.000	191.948	-	-	
KREF07160002	681937637	ONE GROUP SHORT TERM		S	0151	9/26/2001	462.535	-	475.0231	5,000.000	249.769	-	-	
KREF07160002	681937637	ONE GROUP SHORT TERM		S	0151	10/26/2001	1,385.042	-	1,424.377	15,000.000	775.623	-	-	
KREF07160002	681937637	ONE GROUP SHORT TERM		S	0151	10/31/2001	461.681	-	483.941	5,000.000	147.059	-	-	
KREF07160002	681937637	ONE GROUP SHORT TERM		S	0151	11/30/2001	465.549	-	503.277	5,000.000	147.059	-	-	
KREF07160002	681937637	ONE GROUP SHORT TERM		S	0151	12/20/2001	466.418	-	503.649	5,000.000	147.059	-	-	
KREF07160002	681937637	ONE GROUP SHORT TERM		S	0151	12/21/2001	1,111.111	-	1,198.889	11,900.000	1,402.510	-	-	
KREF07280002	3134A43X0	FEDERAL HOME LN MTG C 5 250% 01/15/2006 DD 01/16/01		S	0151	10/27/2001	(180.000)	-	(181.629)	(110.000)	750	-	-	-
KREF07280002	3134A43X0	FEDERAL HOME LN MTG C 5 250% 01/15/2006 DD 01/16/01		S	0151	8/30/2001	(110.000)	-	(110.996)	(110.000)	111.746	-	-	-
KREF07280002	3134A43X0	FEDERAL HOME LN MTG C 4 500% 06/15/2003 DD 06/15/01		S	0151	11/13/2001	(210.000)	-	(215.145)	(210.000)	216.563	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 5 250% 01/15/2003 DD 01/15/98		S	0151	9/28/2001	(250.000)	-	(255.148)	(250.000)	257.768	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 5 500% 04/29/2009 DD 04/29/99		S	0151	6/6/2001	(300.000)	-	(284.658)	(300.000)	300.797	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 5 750% 06/15/2009 DD 06/08/98		S	0151	1/3/2001	(110.000)	-	(108.080)	(110.000)	110.380	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 6 375% 06/15/2009 DD 06/08/98		S	0151	7/25/2001	(110.000)	-	(111.513)	(110.000)	114.258	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 6 500% 08/15/2004 DD 08/06/99		S	0151	7/31/2001	(160.000)	-	(163.984)	(160.000)	168.181	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 6 625% 09/15/2009 DD 09/01/99		S	0151	7/31/2001	(120.000)	-	(127.702)	(120.000)	127.781	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 6 625% 01/15/2002 DD 1/14/2000		S	0151	7/31/2001	(110.000)	-	(110.613)	(110.000)	111.485	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 7 125% 01/15/2030 DD 01/15/00		S	0151	8/30/2001	(80.000)	-	(89.035)	(80.000)	91.028	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 7 000% 07/15/2005 DD 07/14/00		S	0151	3/30/2001	(180.000)	-	(189.577)	(180.000)	192.502	-	-	-
KREF07280002	31359MDF9	FEDERAL NATL MTG ASSN 6 250% 07/19/2011 DD 07/19/01		S	0151	11/13/2001	(130.000)	-	(130.566)	(130.000)	135.707	-	-	-
KREF07280002	31359MDF9	FEDERAL NATL MTG ASSN 5 500% 10/18/2011 DD 10/18/01		S	0151	11/30/2001	(180.000)	-	(180.900)	(180.000)	176.139	-	-	-
KREF07280002	31359MDF9	FEDERAL NATL MTG ASSN 4 500% 10/17/2006 DD 10/17/01		S	0151	11/30/2001	(150.000)	-	(150.703)	(150.000)	148.650	-	-	-
KREF07280002	86387UVAW5	STUDENT LN MARKETING 4 750% 04/23/2004 DD 04/23/01		S	0151	11/30/2001	(290.000)	-	(289.258)	(290.000)	298.207	-	-	-
KREF07280002	912810DF2	U S TREASURY BONDS		S	0151	2/28/2001	(60.000)	-	(61.483)	(60.000)	65.397	-	-	-
KREF07280002	912810DF2	U S TREASURY BONDS		S	0151	7/31/2001	(40.000)	-	(43.222)	(40.000)	56.436	-	-	-
KREF07280002	912810DF2	U S TREASURY BONDS		S	0151	7/31/2001	(20.000)	-	(27.161)	(20.000)	28.225	-	-	-
State Street														
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	1/29/2001	89	-	88	-	-	-	1	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	2/6/2001	81	-	81	-	-	-	0	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	3/8/2001	59	-	57	-	-	-	2	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	4/18/2001	62	-	60	-	-	-	2	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	5/16/2001	52	-	50	-	-	-	2	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	6/7/2001	56	-	53	-	-	-	3	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	7/2/2001	65	-	62	-	-	-	3	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	8/21/2001	70	-	69	-	-	-	1	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	9/18/2001	77	-	77	-	-	-	0	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	10/15/2001	36	-	34	-	-	-	1	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	11/14/2001	16	-	16	-	-	-	1	-
KREF07140002	FM9123452	SGD (SINGAPORE DOLLAR CREDIT INTEREST FOR PERIOD		CD	0409	12/11/2001	9	-	9	-	-	-	1	-
(42,607,418)														
1,402,510														
KREF07280002	3134A43X0	FEDERAL HOME LN MTG C 5 250% 01/15/2006 DD 01/16/01		S	0151	10/27/2001	(180.000)	-	(181.629)	(110.000)	750	-	-	-
KREF07280002	3134A43X0	FEDERAL HOME LN MTG C 5 250% 01/15/2006 DD 01/16/01		S	0151	8/30/2001	(110.000)	-	(110.996)	(110.000)	111.746	-	-	-
KREF07280002	3134A43X0	FEDERAL HOME LN MTG C 4 500% 06/15/2003 DD 06/15/01		S	0151	11/13/2001	(210.000)	-	(215.145)	(210.000)	216.563	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 5 250% 01/15/2003 DD 01/15/98		S	0151	9/28/2001	(250.000)	-	(255.148)	(250.000)	257.768	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 5 500% 04/29/2009 DD 04/29/99		S	0151	6/6/2001	(300.000)	-	(284.658)	(300.000)	300.797	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 5 750% 06/15/2009 DD 06/08/98		S	0151	1/3/2001	(110.000)	-	(108.080)	(110.000)	110.380	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 6 375% 06/15/2009 DD 06/08/98		S	0151	7/25/2001	(110.000)	-	(111.513)	(110.000)	114.258	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 6 500% 08/15/2004 DD 08/06/99		S	0151	7/31/2001	(160.000)	-	(163.984)	(160.000)	168.181	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 6 625% 09/15/2009 DD 09/01/99		S	0151	7/31/2001	(120.000)	-	(127.702)	(120.000)	127.781	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 6 625% 01/15/2002 DD 1/14/2000		S	0151	7/31/2001	(110.000)	-	(110.613)	(110.000)	111.485	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 7 125% 01/15/2030 DD 01/15/00		S	0151	8/30/2001	(80.000)	-	(89.035)	(80.000)	91.028	-	-	-
KREF07280002	31359MDF7	FEDERAL NATL MTG ASSN 7 000% 07/15/2005 DD 07/14/00		S	0151	3/30/2001	(180.000)	-	(189.577)	(180.000)	192.502	-	-	-
KREF07280002	31359MDF9	FEDERAL NATL MTG ASSN 6 250% 07/19/2011 DD 07/19/01		S	0151	11/13/2001	(130.000)	-	(130.566)	(130.000)	135.707	-	-	-
KREF07280002	31359MDF9	FEDERAL NATL MTG ASSN 5 500% 10/18/2011 DD 10/18/01		S	0151	11/30/2001	(180.000)	-	(180.900)	(180.000)	176.139	-	-	-
KREF07280002	31359MDF9	FEDERAL NATL MTG ASSN 4 500% 10/17/2006 DD 10/17/01		S	0151	11/30/2001	(150.000)	-	(150.703)	(150.000)	148.650	-	-	-
KREF07280002	86387UVAW5	STUDENT LN MARKETING 4 750% 04/23/2004 DD 04/23/01		S	0151	11/30/2001	(290.000)	-	(289.258)	(290.000)	298.207	-	-	-
KREF07280002	912810DF2	U S TREASURY BONDS		S	0151	2/28/2001	(60.000)	-	(61.483)	(60.000)	65.397	-	-	-
KREF07280002	912810DF2	U S TREASURY BONDS		S	0151	7/31/2001	(40.000)	-	(43.222)	(40.000)	56.436	-	-	-
KREF07280002	912810DF2	U S TREASURY BONDS		S	0151	7/31/2001	(20.000)	-	(27.161)	(20.000)	28.225	-	-	-

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Calc/Loss	Account	Grand Total for
KREF07280002 912810EB0		U S TREASURY BONDS	09 000% 11/15/2018 DD 11/15/88	S	0151	11/30/2001	(150 000)	(208 144)	208,301	157	208,301		157		
KREF07280002 912810EB4		U S TREASURY BONDS	08 500% 02/15/2020 DD 02/15/90	S	0151	2/22/2001	(50 000)	(64 422)	67,100	26,848	67,100		2,678		
KREF07280002 912810EB4		U S TREASURY BONDS	08 500% 02/15/2020 DD 02/15/90	S	0151	2/22/2001	(20 000)	(25,769)	26,848	1,080	26,848		2,400		
KREF07280002 912810EB4		U S TREASURY BONDS	08 500% 02/15/2020 DD 02/15/90	S	0151	2/28/2001	(40 000)	(51,538)	53 938	53 938	53 938		499		
KREF07280002 912810EB4		U S TREASURY BONDS	08 500% 02/15/2020 DD 02/15/90	S	0151	5/22/2001	(30 000)	(38,653)	39 152	499	39 152		499		
KREF07280002 912810EB3		U S TREASURY BONDS	08 500% 02/15/2024 DD 02/15/90	S	0151	11/30/2001	(230 000)	(414,447)	443,386	11 939	443,386		11 939		
KREF07280002 912810ES3		U S TREASURY BONDS	07 500% 11/15/2024 DD 05/15/94	S	0151	7/13/2001	(50 000)	(62 475)	60,895	(1,580)	60,895		1,224		
KREF07280002 912810FB9		U S TREASURY BONDS	06 125% 11/15/2027 DD 11/15/97	S	0151	7/13/2001	(80 000)	(78,278)	85,238	6 959	85,238		6 959		
KREF07280002 912810FB9		U S TREASURY BONDS	06 125% 11/15/2027 DD 11/15/97	S	0151	7/13/2001	(40 000)	(39 413)	45 831	6 418	45 831		5,665		
KREF07280002 912810WB1		U S TREASURY NOTES	06 625% 02/15/2006 DD 02/15/96	S	0151	11/13/2001	(70 000)	(75,922)	75,704	312	75,704		4,416		
KREF07280002 9128274F6		U S TREASURY NOTES	05 625% 05/15/2008 DD 05/15/98	S	0151	1/3/2001	(90 000)	(88,249)	92,665	4,416	92,665		9,223		
KREF07280002 9128274F6		U S TREASURY NOTES	05 625% 05/15/2008 DD 05/15/98	S	0151	7/25/2001	(170 000)	(166,827)	176 050	9,223	176 050		70		
KREF07280002 9128274H2		U S TREASURY NOTES	05 500% 05/15/2003 DD 05/15/98	S	0151	7/19/2001	(10 000)	(10,202)	10,271	70	10,271		8,313		
KREF07280002 912827517		U S TREASURY NOTES	05 750% 06/30/2001 DD 06/30/99	S	0151	1/3/2001	(90 000)	(89 620)	90,091	471	90,091		1,118		
KREF07280002 9128275N8		U S TREASURY NOTES	06 000% 08/15/2009 DD 08/15/99	S	0151	7/25/2001	(150 000)	(157 828)	158 619	791	158 619		161		
KREF07280002 9128275N8		U S TREASURY NOTES	06 000% 08/15/2009 DD 08/15/99	S	0151	3/30/2001	(30 000)	(31 968)	32,128	161	32,128		65		
KREF07280002 9128275N8		U S TREASURY NOTES	06 000% 08/15/2009 DD 08/15/99	S	0151	7/25/2001	(20 000)	(21 312)	21,377	65	21,377		791		
KREF07280002 9128275R9		U S TREASURY NOTES	05 875% 10/31/2001 DD 10/31/99	S	0151	3/30/2001	(80 000)	(80 622)	80 716	94	80 716		45		
KREF07280002 9128275R9		U S TREASURY NOTES	05 875% 10/31/2001 DD 10/31/99	S	0151	7/18/2001	(30 000)	(30,233)	30,193	(40)	30,193		443		
KREF07280002 9128275Z1		U S TREASURY NOTES	06 500% 02/15/2010 DD 02/15/00	S	0151	8/10/2001	(90 000)	(98,336)	99,176	840	99,176		1,828		
KREF07280002 9128275Z1		U S TREASURY NOTES	06 500% 02/15/2010 DD 02/15/00	S	0151	9/7/2001	(80 000)	(87 409)	89,238	1,828	89,238		5 119		
KREF07280002 9128275Z1		U S TREASURY NOTES	06 500% 02/15/2010 DD 02/15/00	S	0151	11/13/2001	(90 000)	(98,336)	103,454	5 119	103,454		(230)		
KREF07280002 9128275Z1		U S TREASURY NOTES	06 500% 02/15/2010 DD 02/15/00	S	0151	12/13/2001	(50 000)	(54 740)	54 510	(230)	54 510		(1,570)		
KREF07280002 9128276D9		U S TREASURY NOTES	06 750% 03/15/2005 DD 03/15/00	S	0151	7/25/2001	(160 000)	(171,888)	171,800	(88)	171,800		(88)		
KREF07280002 999603939		TCW GALILEO CONVERTIBLE FD	KREF07280002 999603939	S	0151	1/31/2001	(182 523)	(2,501,173)	2,290,667	(470,518)	2,290,667		124 164		
KREF07280002 999656051		TCW GALILEO EMERG MKT1	KREF07280002 999656051	S	0151	1/31/2001	(142 717)	(1,073,230)	1 197,394	124 164	1 197,394		37,789		
KREF07280002 999656051		TCW GALILEO EMERG MKT1	KREF07280002 999656051	S	0151	1/31/2001	(43 436)	(326 636)	364 425	100 928	364 425		10 093		
KREF07280002 999656051		TCW GALILEO EMERG MKT1	KREF07280002 999656051	S	0151	3/30/2001	(19 409)	(145 957)	156,050	10 093	156,050		(8,891)		
KREF07280002 999656051		TCW GALILEO EMERG MKT1	KREF07280002 999656051	S	0151	5/12/2001	(64,337)	(526,164)	517,273	10 093	517,273		33 640		
KREF07280002 999656051		TCW GALILEO EMERG MKT1	KREF07280002 999656051	S	0151	5/12/2001	(64 337)	(483,632)	517,272	33 640	517,272		11,440)		
KREF07280002 999656051		TCW GALILEO EMERG MKT1	KREF07280002 999656051	S	0151	7/31/2001	(147)	(925,971)	914,531	(19,297)	914,531		(19,297)		
KREF07280002 999656051		TCW HIGH YIELD LIMITED REALIZED LOSS FOR	KREF07280002 999656051	BVA	0212	1/31/2001	-	(1,733)	(1,733)	(1,733)		(1,733)			
KREF07280002 999656051		TCW HIGH YIELD LIMITED REALIZED LOSS FOR	KREF07280002 999656051	BVA	0212	1/31/2001	-	(1,805)	(1,805)	(1,805)		(1,805)			
KREF07280002 999656051		TCW HIGH YIELD LIMITED REALIZED LOSS FOR	KREF07280002 999656051	BVA	0212	1/31/2001	-	(5,404)	(5,404)	(5,404)		(5,404)			
KREF07280002 999656051		TCW HIGH YIELD LIMITED REALIZED LOSS FOR	KREF07280002 999656051	BVA	0212	1/31/2001	-	(1,890)	(1,890)	(1,890)		(1,890)			
KREF07280002 999656051		TCW HIGH YIELD LIMITED REALIZED LOSS FOR	KREF07280002 999656051	BVA	0212	1/31/2001	-	(658)	(658)	(658)		(658)			
KREF07280002 999656051		TCW HIGH YIELD LIMITED REALIZED LOSS FOR	KREF07280002 999656051	BVA	0212	1/31/2001	-	(1,517)	(1,517)	(1,517)		(1,517)			
KREF07280002 999656051		TCW HIGH YIELD LIMITED REALIZED LOSS FOR	KREF07280002 999656051	BVA	0212	1/31/2001	-	(1 979)	(1 979)	(1 979)		(1 979)			
KREF07280002 999656051		TCW HIGH YIELD LIMITED REALIZED LOSS FOR	KREF07280002 999656051	BVA	0212	1/31/2001	-	(1 167)	(1 167)	(1 167)		(1 167)			
KREF07280002 999656051		TCW HIGH YIELD LIMITED REALIZED LOSS FOR	KREF07280002 999656051	BVA	0212	2/28/2001	-	(52 009)	(52 009)	(52 009)		(52 009)			
KREF07280002 999656051		TCW HIGH YIELD LIMITED REALIZED LOSS FOR	KREF07280002 999656051	BVA	0212	2/28/2001	-	(18 190)	(18 190)	(18 190)		(18 190)			
KREF07280002 999656051		TCW HIGH YIELD LIMITED REALIZED LOSS FOR	KREF07280002 999656051	BVA	0212	2/28/2001	-	(16 881)	(16 881)	(16 881)		(16 881)			

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Investment Gain/Loss	Base Currency	Grand Total for Account
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS FOR	BVA		2/28/2001	(11.232)	(11.232)	-	(11.232)	-	(11.232)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS FOR	BVA		2/28/2001	(19.042)	(19.042)	-	(19.042)	-	(19.042)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS FOR	BVA		2/28/2001	(14.597)	(14.597)	-	(14.597)	-	(14.597)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS FOR	BVA		2/28/2001	(6.335)	(6.335)	-	(6.335)	-	(6.335)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS FOR	BVA		2/28/2001	(14.912)	(14.912)	-	(14.912)	-	(14.912)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS FOR	BVA		2/28/2001	(17.369)	(17.369)	-	(17.369)	-	(17.369)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		3/30/2001	(14.136)	(14.136)	-	(14.136)	-	(14.136)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		3/30/2001	(16.466)	(16.466)	-	(16.466)	-	(16.466)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		3/30/2001	(49.305)	(49.305)	-	(49.305)	-	(49.305)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		3/30/2001	(17.245)	(17.245)	-	(17.245)	-	(17.245)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		3/30/2001	(15.814)	(15.814)	-	(15.814)	-	(15.814)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		3/30/2001	(10.648)	(10.648)	-	(10.648)	-	(10.648)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		3/30/2001	(18.052)	(18.052)	-	(18.052)	-	(18.052)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		3/30/2001	(13.838)	(13.838)	-	(13.838)	-	(13.838)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		3/30/2001	(6.006)	(6.006)	-	(6.006)	-	(6.006)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		4/30/2001	(6.453)	(6.453)	-	(6.453)	-	(6.453)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		4/30/2001	(16.992)	(16.992)	-	(16.992)	-	(16.992)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		4/30/2001	(11.442)	(11.442)	-	(11.442)	-	(11.442)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		4/30/2001	(19.966)	(19.966)	-	(19.966)	-	(19.966)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		4/30/2001	(14.869)	(14.869)	-	(14.869)	-	(14.869)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		4/30/2001	(15.189)	(15.189)	-	(15.189)	-	(15.189)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		4/30/2001	(17.693)	(17.693)	-	(17.693)	-	(17.693)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		4/30/2001	(52.978)	(52.978)	-	(52.978)	-	(52.978)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		4/30/2001	(18.530)	(18.530)	-	(18.530)	-	(18.530)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		5/31/2001	(9.911)	(9.911)	-	(9.911)	-	(9.911)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		5/31/2001	(16.802)	(16.802)	-	(16.802)	-	(16.802)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		5/31/2001	(12.880)	(12.880)	-	(12.880)	-	(12.880)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		5/31/2001	(5.590)	(5.590)	-	(5.590)	-	(5.590)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		5/31/2001	(13.977)	(13.977)	-	(13.977)	-	(13.977)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		5/31/2001	(16.051)	(16.051)	-	(16.051)	-	(16.051)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		5/31/2001	(13.157)	(13.157)	-	(13.157)	-	(13.157)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		5/31/2001	(15.326)	(15.326)	-	(15.326)	-	(15.326)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		5/31/2001	(45.891)	(45.891)	-	(45.891)	-	(45.891)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		5/31/2001	(14.719)	(14.719)	-	(14.719)	-	(14.719)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		6/29/2001	(17.461)	(17.461)	-	(17.461)	-	(17.461)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		6/29/2001	(7.578)	(7.578)	-	(7.578)	-	(7.578)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		6/29/2001	(20.777)	(20.777)	-	(20.777)	-	(20.777)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		6/29/2001	(18.948)	(18.948)	-	(18.948)	-	(18.948)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		6/29/2001	(17.837)	(17.837)	-	(17.837)	-	(17.837)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		6/29/2001	(62.214)	(62.214)	-	(62.214)	-	(62.214)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		6/29/2001	(21.760)	(21.760)	-	(21.760)	-	(21.760)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED LOSS	BVA		6/29/2001	(19.954)	(19.954)	-	(19.954)	-	(19.954)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		7/31/2001	(5.067)	(5.067)	-	(5.067)	-	(5.067)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		7/31/2001	(3.381)	(3.381)	-	(3.381)	-	(3.381)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		7/31/2001	(4.856)	(4.856)	-	(4.856)	-	(4.856)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		7/31/2001	(2.109)	(2.109)	-	(2.109)	-	(2.109)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		7/31/2001	(5.738)	(5.738)	-	(5.738)	-	(5.738)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		7/31/2001	(3.984)	(3.984)	-	(3.984)	-	(3.984)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		7/31/2001	(3.807)	(3.807)	-	(3.807)	-	(3.807)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		7/31/2001	(4.249)	(4.249)	-	(4.249)	-	(4.249)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		7/31/2001	(12.926)	(12.926)	-	(12.926)	-	(12.926)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		7/31/2001	(4.975)	(4.975)	-	(4.975)	-	(4.975)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		8/31/2001	(2.107)	(2.107)	-	(2.107)	-	(2.107)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		8/31/2001	(2.013)	(2.013)	-	(2.013)	-	(2.013)
KREF07280002	999011059	TCW HIGH YIELD LIMITED	REALIZED GAIN	BVA		8/31/2001	(2.247)	(2.247)	-	(2.247)	-	(2.247)



Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Account
KREF07280002 9990415829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		7/31/2001	553	-	553	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		7/31/2001	1,314	-	1,314	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		7/31/2001	1,352	-	1,352	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		9/30/2001	758	-	758	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		9/30/2001	1,713	-	1,713	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		9/30/2001	1,031	-	1,031	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		9/30/2001	2,194	-	2,194	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		9/30/2001	470	-	470	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		9/30/2001	1,116	-	1,116	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		9/30/2001	1,148	-	1,148	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		9/30/2001	1,148	-	1,148	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		10/31/2001	4,626	-	4,626	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		10/31/2001	6,815	-	6,815	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		10/31/2001	7,012	-	7,012	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		10/31/2001	10,459	-	10,459	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		10/31/2001	6,296	-	6,296	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		10/31/2001	13,398	-	13,398	-	-	(520)	
KREF07280002 999015829		TCW LONG TERM MTG BA/LIMITED PARTNERSHIP		BVA		10/31/2001	2,869	-	2,869	-	-	(520)	
KREF07280002 999023286		TCW INTERNATIONAL EQL PARTNERSHIP		BVA		1/31/2001	(636)	-	(749)	-	(749)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED LOSS FOR	BVA		1/31/2001	(2,417)	-	(2,417)	-	(749)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED LOSS FOR	BVA		1/31/2001	(1,627)	-	(1,627)	-	(1,627)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED LOSS FOR	BVA		1/31/2001	(2,424)	-	(2,424)	-	(2,424)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED LOSS FOR	BVA		1/31/2001	(697)	-	(697)	-	(697)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED LOSS FOR	BVA		1/31/2001	(10)	-	(10)	-	(10)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED LOSS FOR	BVA		1/31/2001	(5,577)	-	(5,577)	-	(5,577)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED LOSS FOR	BVA		1/31/2001	(97)	-	(97)	-	(97)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		2/28/2001	1,999	-	1,999	-	1,999	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		2/28/2001	2,005	-	2,005	-	2,005	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		2/28/2001	1,346	-	1,346	-	1,346	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		2/28/2001	80	-	80	-	80	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		2/28/2001	17	-	17	-	17	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		2/28/2001	1,152	-	1,152	-	1,152	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		2/28/2001	4,613	-	4,613	-	4,613	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		2/28/2001	(8)	-	(8)	-	(8)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		2/28/2001	(576)	-	(576)	-	(576)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		3/30/2001	2,587	-	2,587	-	2,587	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		3/30/2001	11	-	11	-	11	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		3/30/2001	746	-	746	-	746	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		3/30/2001	1,742	-	1,742	-	1,742	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		3/30/2001	2,594	-	2,594	-	2,594	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		3/30/2001	103	-	103	-	103	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		3/30/2001	5,969	-	5,969	-	5,969	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		4/30/2001	(530)	-	(530)	-	(530)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		4/30/2001	(199)	-	(199)	-	(199)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		4/30/2001	(200)	-	(200)	-	(200)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		4/30/2001	(134)	-	(134)	-	(134)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		4/30/2001	(8)	-	(8)	-	(8)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		4/30/2001	(460)	-	(460)	-	(460)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		4/30/2001	(1)	-	(1)	-	(1)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		4/30/2001	(57)	-	(57)	-	(57)	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		5/31/2001	4,910	-	4,910	-	4,910	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		5/31/2001	1,846	-	1,846	-	1,846	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		5/31/2001	1,851	-	1,851	-	1,851	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		5/31/2001	1,242	-	1,242	-	1,242	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		5/31/2001	74	-	74	-	74	(520)	
KREF07280002 999041007		TCW CORP BOND L P	REALIZED GAIN FOR	BVA		5/31/2001	3,979	-	3,979	-	3,979	(520)	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Base Investment Gain/Loss	Base Currency Gain/Loss	Account Grand Total for
KREF07280002 999041007		TCW CORP BOND L P		BVA		6/29/2001	-	(196)	-	(196)	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		6/29/2001	-	(196)	-	(196)	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		6/29/2001	-	(132)	-	(8)	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		6/29/2001	-	(8)	-	(8)	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		6/29/2001	-	(422)	-	(422)	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		7/1/2001	-	6 956	-	6 956	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		7/1/2001	-	2 050	-	2 050	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		7/1/2001	-	125	-	125	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		7/1/2001	-	7 269	-	7 269	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		7/1/2001	-	2 744	-	2 744	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		7/1/2001	-	2 831	-	2 831	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		8/1/2001	-	355	-	355	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		8/1/2001	-	105	-	105	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		8/1/2001	-	6	-	6	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		8/1/2001	-	371	-	371	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		8/1/2001	-	140	-	140	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		8/1/2001	-	145	-	145	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		9/10/2001	-	587	-	587	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		9/10/2001	-	425	-	425	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		9/10/2001	-	26	-	26	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		9/10/2001	-	1 443	-	1 443	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		9/10/2001	-	1 508	-	1 508	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		9/10/2001	-	569	-	569	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		10/1/2001	-	104	-	104	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		10/1/2001	-	5 827	-	5 827	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		10/1/2001	-	6 089	-	6 089	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		10/1/2001	-	2 299	-	2 299	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		10/1/2001	-	2 371	-	2 371	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		10/1/2001	-	1 717	-	1 717	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		11/10/2001	-	(48,768)	-	(48,768)	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		11/10/2001	-	(18 410)	-	(18 410)	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		11/10/2001	-	(18,992)	-	(18,992)	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		11/10/2001	-	(46,667)	-	(46,667)	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		11/10/2001	-	(13 755)	-	(13 755)	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		11/10/2001	-	(836)	-	(836)	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		12/1/2001	-	900	-	900	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		12/1/2001	-	340	-	340	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		12/1/2001	-	350	-	350	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		12/1/2001	-	254	-	254	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		12/1/2001	-	15	-	15	-	
KREF07280002 999041007		TCW CORP BOND L P		BVA		12/1/2001	-	861	-	861	-	
TCW fixed income								(1,534,393)		(1,534,393)		(1,534,393)
KREF07510002 999037336		PERRY PARTNERS INTERN L P		S		6/29/2001	-	(9,818,248)	19,824 642	10 006,393		10 006,393
KREF07530002 999036924		DAYSTAR SPECIAL SIT FUP		S		1/8/2001	0 000	(443 638)	700,000	256,362		10 006,393
KREF07530002 999036924		DAYSTAR SPECIAL SIT FUP		S		4/1/2001	0 000	(456,211)	650,000	193 789		450,151
KREF07560202 362007528		RECEIVED LONG TERM CA GAIN PAYABLE 07/09/01		CD		7/9/2001	-	-	126	126		126
KREF07560302 156996100		CTF WELLINGTON EQUITY		S		2/1/2001	(3,816)	(96 457)	94,911	(1,546)		126
KREF07560302 156996100		CTF WELLINGTON EQUITY		S		5/1/2001	(2 954)	(99,945)	89 920	(10 025)		-
KREF07560302 156996100		CTF WELLINGTON EQUITY		S		8/1/2001	(4 055)	(106,551)	85 680	(20,871)		-
KREF07560302 156996100		CTF WELLINGTON EQUITY		S		11/1/2001	(2 055 066)	(49 441,633)	40,259 054	(9,182 579)		-
KREF07560302 156996100		CTF WELLINGTON EQUITY		S		11/1/2001	(5,357)	(127,938)	101 737	(26,201)		-
2001 k-1 adjustment psip id # 04-66575586						12/1/2001	-	-	-	(5 734 173)		(14 975,395)



Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Investment Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 ED17126117	UBS AG CHF2 80 (REGD)	RET OF CAPITAL		BVA		7/18/2001	(731)	-	(1 511)	(731)		
KREF07560402 ES7126117	UBS AG CHF2 80 (REGD)	RET OF CAPITAL		BVA		7/18/2001	(731)	-	(1 491)	(731)		
KREF07560402 ES7126117	UBS AG CHF2 80 (REGD)	RET OF CAPITAL		BVA		7/18/2001	(5611)	-	(5 611)	(5 611)		
KREF07560402 ES7126117	UBS AG CHF2 80 (REGD)	RET OF CAPITAL		BVA		7/18/2001	(824)	-	(824)	(824)		
KREF07560402 ES7126117	UBS AG CHF2 80 (REGD)	RET OF CAPITAL		BVA		7/18/2001	824	-	824	824		
KREF07560402 ES7126117	UBS AG CHF2 80 (REGD)	RET OF CAPITAL		BVA		7/18/2001	(824)	-	(824)	(824)		
KREF07560402 ES7126117	UBS AG CHF2 80 (REGD)	RET OF CAPITAL		BVA		7/18/2001	(278)	-	(278)	(278)		
KREF07560402 ES7126117	UBS AG CHF2 80 (REGD)	RET OF CAPITAL		BVA		7/18/2001	(748)	-	(748)	(748)		
KREF07560402 ED17131250	RECA CASH DUE TO RTN OF ERGO VERSICHERUNGSGRUPPE, CD			CD		7/31/2001	-	-	73 537	73 537		
KREF07560402 ES5962356	RET OF CAPITAL			CD		7/18/2001	-	-	11,194	11,194		
KREF07560402 EF4133668	BNP PARIBAS EUR4	FOREIGN TAX EXPENSE		CW		6/11/2001	-	-	(2 743)	(2 743)		
KREF07560402 EF4133668	LAGARDERE S CA FRF401	FOREIGN TAX EXPENSE		CW		5/25/2001	15 645	-	15 645	15 645		
KREF07560402 EF4133668	LAGARDERE S CA FRF401	FOREIGN TAX EXPENSE		CW		5/25/2001	4 610	-	4 610	4 610		
KREF07560402 EF4133668	AVENTIS EUR4	FOREIGN TAX EXPENSE		CW		5/25/2001	5 274	-	5 274	5 274		
KREF07560402 EF5852845	ACCOR EUR3	FOREIGN TAX EXPENSE		CW		6/14/2001	(731)	-	(731)	(731)		
KREF07560402 F36640406	NEC CORP Y50	FOREIGN TAX EXPENSE		CW		9/25/2001	-	-	(125)	(125)		
KREF07560402 FK671729	SAMSUNG ELECTRS KSWN	FOREIGN TAX EXPENSE		CW		8/18/2001	-	-	(330)	(330)		
KREF07560402 FM6043216	SNGPORT TECHNOLOGIES ENGINEERING SGDO 10			CW		4/5/2001	-	-	(297)	(297)		
KREF07560402 FM6043216	SNGPORT TECHNOLOGIES ENGINEERING SGDO 10			CW		4/5/2001	-	-	(102)	(102)		
KREF07560402 SD4728905	NOVO NORDISK AS DKK10	FOREIGN TAX EXPENSE		CW		3/21/2001	10 271	-	(2 448)	(2 448)		
KREF07560402 EF5788133	AMADEUS GLOBAL TRAVEL SER A EUR01			CW		1/25/2001	58 610	-	(721)	(721)		
KREF07560402 EF4133668	BNP PARIBAS EUR4	FOREIGN TAX EXPENSE		CW		6/11/2001	2 506	-	(504)	(504)		
KREF07560402 E44056715	ASSICURAZIONI GENERALI	FOREIGN TAX EXPENSE		CW		5/25/2001	31 514	-	(1 425)	(1 425)		
KREF07560402 E44056715	ASSICURAZIONI GENERALI	FOREIGN TAX EXPENSE		CW		5/21/2001	28 700	-	(953)	(953)		
KREF07560402 E15748526	TELECOM ITALIA SPA ORD	FOREIGN TAX EXPENSE		CW		6/18/2001	72 696	-	(2 908)	(2 908)		
KREF07560402 E15748526	FIAT SPA EUR5	FOREIGN TAX EXPENSE		CW		6/18/2001	10 562	-	(162)	(162)		
KREF07560402 E15748526	FIAT SPA EUR5	FOREIGN TAX EXPENSE		CW		6/18/2001	32 650	-	(2 592)	(2 592)		
KREF07560402 EX0004450	ABBEY NATIONAL ORD 101 LISTING			CW		3/21/2001	72 159	-	(1 486)	(1 486)		
KREF07560402 EX00049240	SAFWAY ORD 25P	FOREIGN TAX EXPENSE		CW		12/4/2000	147 603	-	(660)	(660)		
KREF07560402 EX0067341	BAA ORD LI	FOREIGN TAX EXPENSE		CW		6/13/2001	74 622	-	(1 388)	(1 388)		
KREF07560402 EX0128267	AMVESCAP ORD25P	FOREIGN TAX EXPENSE		CW		3/28/2001	97 220	-	(929)	(929)		
KREF07560402 EX0128267	AMVESCAP ORD25P	FOREIGN TAX EXPENSE		CW		9/5/2001	102 467	-	(759)	(759)		
KREF07560402 EX0140841	BRITISH TELECOM MUNI 25P			CW		12/27/2000	212 013	-	(2 977)	(2 977)		
KREF07560402 EX0263494	BAE SYSTEMS ORD GBP0	FOREIGN TAX EXPENSE		CW		10/17/2001	105 807	-	(587)	(587)		
KREF07560402 EX0593395	MARKS & SPENCER ORD 2	FOREIGN TAX EXPENSE		CW		5/30/2001	165 826	-	(1 395)	(1 395)		
KREF07560402 EX0593395	HALIFAX GROUP ORD GBP	FOREIGN TAX EXPENSE		CW		2/28/2001	4 400	-	(125)	(125)		
KREF07560402 EX0593395	HALIFAX GROUP ORD GBP	FOREIGN TAX EXPENSE		CW		2/28/2001	82 639	-	(2,344)	(2,344)		
KREF07560402 EX0609076	SCOTTISH PWR ORD GBP0	FOREIGN TAX EXPENSE		CW		11/14/2001	50 446	-	(556)	(556)		
KREF07560402 EX0719214	VODAFONE GROUP PLC OF FOREIGN	TAX EXPENSE		CW		11/20/2000	461 615	-	(511)	(511)		
KREF07560402 EX0719214	VODAFONE GROUP PLC OF FOREIGN	TAX EXPENSE		CW		6/6/2001	438 816	-	(497)	(497)		
KREF07560402 EX0721293	RAILTRACK GROUP PLC OF FOREIGN	TAX EXPENSE		CW		12/4/2000	169 369	-	(2,655)	(2,655)		
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAN 25P			CW		8/15/2001	2 900	-	(51)	(51)		
KREF07560402 EX0798051	BP PLC ORD USD 25	FOREIGN TAX EXPENSE		CW		11/14/2001	143 005	-	(867)	(867)		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI	FOREIGN TAX EXPENSE		CW		8/15/2001	280 542	-	(2,677)	(2,677)		
KREF07560402 EX0870611	LLOYDS TSB GROUP ORD 2	FOREIGN TAX EXPENSE		CW		2/28/2001	61 486	-	(2 086)	(2 086)		
KREF07560402 EX0870611	LLOYDS TSB GROUP ORD 2	FOREIGN TAX EXPENSE		CW		8/8/2001	125 634	-	(2,065)	(2,065)		
KREF07560402 EX0888696	31 GROUP ORD 50P	FOREIGN TAX EXPENSE		CW		12/4/2000	20 233	-	(164)	(164)		
KREF07560402 EX0925282	GLAXOSMITHKLINE ORD C	FOREIGN TAX EXPENSE		CW		8/1/2001	67 708	-	(1 000)	(1 000)		
KREF07560402 EX3058750	HIBOS ORD GBP0 25	FOREIGN TAX EXPENSE		CW		9/26/2001	115 433	-	(1,735)	(1,735)		
KREF07560402 F16036589	FUJI TELEVISION NETWOR JPY5000			CW		3/27/2001	72	-	(113)	(113)		
KREF07560402 F16044104	ANRITSU Y50	FOREIGN TAX EXPENSE		CW		3/27/2001	15 900	-	(144)	(144)		
KREF07560402 F16044104	ANRITSU Y50	FOREIGN TAX EXPENSE		CW		3/27/2001	22 100	-	(200)	(200)		

Source	Security ID	Description 1	Description 2	Transaction Code	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Investment Gain/Loss	Base Investment	Base Currency	Gain/Loss	Grand Total for Account
KREF07560402	F16129277	NTT DOCOMO INC NPV	FOREIGN TAX EXPENSE	CW			3/27/2001	36	-	(22)	-				0
KREF07560402	F16172327	CANON INC Y50	FOREIGN TAX EXPENSE	CW			6/26/2001	14,000	-	(183)	-				(5)
KREF07560402	F16173697	CAPCOM CO Y50	FOREIGN TAX EXPENSE	CW			9/25/2001	600	-	(7)	-				0
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000	FOREIGN TAX EXPENSE	CW			3/27/2001	59	-	(177)	-				3
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000	FOREIGN TAX EXPENSE	CW			9/25/2001	64	-	(190)	-				14
KREF07560402	F16193609	CHUBU ELECTRIC PWR Y51	FOREIGN TAX EXPENSE	CW			9/25/2001	1,500	-	(54)	-				4
KREF07560402	F16193609	CHUBU ELECTRIC PWR Y51	FOREIGN TAX EXPENSE	CW			9/25/2001	3,700	-	(132)	-				10
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51	FOREIGN TAX EXPENSE	CW			9/25/2001	27,600	-	(984)	-				74
KREF07560402	F16248994	KDDI CORP Y5000	FOREIGN TAX EXPENSE	CW			9/25/2001	19	-	(20)	-				1
KREF07560402	F16323244	FAST RETAILING CO LTD Y	FOREIGN TAX EXPENSE	CW			8/28/2001	1,600	-	(117)	-				7
KREF07560402	F163256805	FUJISAWA PHARM CO Y50	FOREIGN TAX EXPENSE	CW			9/25/2001	17,000	-	(124)	-				7
KREF07560402	F163256805	FUJISAWA PHARM CO Y50	FOREIGN TAX EXPENSE	CW			9/25/2001	40,000	-	(241)	-				3
KREF07560402	F16441508	HOYA CORP Y50	FOREIGN TAX EXPENSE	CW			3/27/2001	10,100	-	(266)	-				2
KREF07560402	F16499266	KYOCERA CORP Y50	FOREIGN TAX EXPENSE	CW			3/27/2001	7,500	-	(270)	-				4
KREF07560402	F1651033	MABUCHI MOTOR Y50	FOREIGN TAX EXPENSE	CW			6/26/2001	600	-	(27)	-				(1)
KREF07560402	F1651033	MABUCHI MOTOR Y50	FOREIGN TAX EXPENSE	CW			6/26/2001	4,900	-	(219)	-				(11)
KREF07560402	F16572708	MATSUSHITA ELECTC INDL C	FOREIGN TAX EXPENSE	CW			3/27/2001	43,700	-	(328)	-				4
KREF07560402	F16572724	MATSUSHITA ELECTRIC W	FOREIGN TAX EXPENSE	CW			5/28/2001	5,300	-	(40)	-				1
KREF07560402	F16572724	MATSUSHITA ELECTRIC W	FOREIGN TAX EXPENSE	CW			5/28/2001	6,400	-	(48)	-				1
KREF07560402	F16572724	MATSUSHITA ELECTRIC W	FOREIGN TAX EXPENSE	CW			5/28/2001	13,300	-	(100)	-				3
KREF07560402	F16596723	MITSUBISHI ESTATE CO Y5	FOREIGN TAX EXPENSE	CW			9/25/2001	28,000	-	(210)	-				6
KREF07560402	F16596723	MITSUBISHI ESTATE CO Y5	FOREIGN TAX EXPENSE	CW			9/25/2001	22,000	-	(105)	-				8
KREF07560402	F16596780	MITSUBISHI CORP Y50	FOREIGN TAX EXPENSE	CW			9/25/2001	65,000	-	(309)	-				23
KREF07560402	F16610409	MURATA MANUFACTURN	FOREIGN TAX EXPENSE	CW			3/27/2001	4,900	-	(147)	-				6
KREF07560402	F16639356	NINTENDO CO	FOREIGN TAX EXPENSE	CW			3/27/2001	6,200	-	(447)	-				2
KREF07560402	F16639356	NINTENDO CO	FOREIGN TAX EXPENSE	CW			9/25/2001	2,600	-	(185)	-				14
KREF07560402	F16640406	NEC CORP Y50	FOREIGN TAX EXPENSE	CW			3/27/2001	2,700	-	(18)	-				0
KREF07560402	F16640406	NEC CORP Y50	FOREIGN TAX EXPENSE	CW			9/25/2001	24,300	-	(161)	-				2
KREF07560402	F16642121	NIPPON EXPRESS CO Y50	FOREIGN TAX EXPENSE	CW			9/25/2001	10,000	-	(48)	-				4
KREF07560402	F16642865	NISSAN MOTOR CO Y50	FOREIGN TAX EXPENSE	CW			3/27/2001	130,000	-	(1,098)	-				8
KREF07560402	F16644103	NOMURA SECURITIES CO Y	FOREIGN TAX EXPENSE	CW			3/27/2001	3,000	-	(65)	-				(1)
KREF07560402	F16657707	OJI PAPER CO JP Y50	FOREIGN TAX EXPENSE	CW			9/25/2001	19,800	-	(96)	-				5
KREF07560402	F16658804	OLYMPUS OPTICAL CO Y51	FOREIGN TAX EXPENSE	CW			3/27/2001	15,000	-	(117)	-				2
KREF07560402	F16660206	TAIHEIYO CEMENT CORP Y	FOREIGN TAX EXPENSE	CW			9/25/2001	7,500	-	(22)	-				2
KREF07560402	F16660206	TAIHEIYO CEMENT CORP Y	FOREIGN TAX EXPENSE	CW			9/25/2001	67,500	-	(201)	-				15
KREF07560402	F16688744	PIONEER CORP Y50	FOREIGN TAX EXPENSE	CW			3/27/2001	12,000	-	(108)	-				1
KREF07560402	F16703295	PROMISE CO Y50	FOREIGN TAX EXPENSE	CW			9/25/2001	3,500	-	(212)	-				12
KREF07560402	F16738226	RICOH Y50	FOREIGN TAX EXPENSE	CW			3/27/2001	27,000	-	(195)	-				2
KREF07560402	F16738226	RICOH Y50	FOREIGN TAX EXPENSE	CW			9/25/2001	7,145	-	(52)	-				3
KREF07560402	F16738226	RICOH Y50	FOREIGN TAX EXPENSE	CW			9/25/2001	8,855	-	(64)	-				4
KREF07560402	F16761968	SMC Y50	FOREIGN TAX EXPENSE	CW			3/27/2001	3,300	-	(75)	-				1
KREF07560402	F16767672	SANYO ELECTRIC CO Y50	FOREIGN TAX EXPENSE	CW			3/27/2001	1,300	-	(5)	-				0
KREF07560402	F16767672	SANYO ELECTRIC CO Y50	FOREIGN TAX EXPENSE	CW			3/27/2001	11,700	-	(42)	-				1
KREF07560402	F16793825	SEKISUI CHEMICAL Y50	FOREIGN TAX EXPENSE	CW			9/25/2001	45,000	-	(163)	-				10
KREF07560402	F16800604	SHARP CORP Y50	FOREIGN TAX EXPENSE	CW			3/27/2001	24,000	-	(202)	-				3
KREF07560402	F16804689	SHIONOGI & CO Y50	FOREIGN TAX EXPENSE	CW			3/27/2001	37,000	-	(189)	-				2
KREF07560402	F16821501	SONY CORP Y50	FOREIGN TAX EXPENSE	CW			3/27/2001	13,600	-	(205)	-				2
KREF07560402	F16827607	TAJIFUJI JPY50	FOREIGN TAX EXPENSE	CW			9/25/2001	2,700	-	(160)	-				12
KREF07560402	F16895448	TOKYO GAS Y50	FOREIGN TAX EXPENSE	CW			9/25/2001	18,500	-	(66)	-				5
KREF07560402	F16895448	TOKYO GAS Y50	FOREIGN TAX EXPENSE	CW			9/25/2001	166,500	-	(594)	-				44
KREF07560402	F16895448	TOKYO GAS Y50	FOREIGN TAX EXPENSE	CW			9/25/2001	130,000	-	(386)	-				29
KREF07560402	F16897212	TOSHIBA CORP Y50-TOK	FOREIGN TAX EXPENSE	CW			3/27/2001	54,000	-	(324)	-				5
KREF07560402	F16900214	TOSTEM INAX HOLDING C	FOREIGN TAX EXPENSE	CW			9/25/2001	4,000	-	(33)	-				2
KREF07560402	F16900644	TOYOTA MOTOR CO Y50	FOREIGN TAX EXPENSE	CW			3/27/2001	11,100	-	(187)	-				2

Number	Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex	Units	Units 2	Cost	Selling Price	Investment	Gain/Loss	Base	Base Currency	Grand Total for Account
KREF07560402 FJ6957990	WEST JAPAN RAILWAY CO FOREIGN TAX EXPENSE				CW		9/25/2001	49		146						11
KREF07560402 FJ6958561	YAMATO TRANSPORT Y50 FOREIGN TAX EXPENSE				CW		9/25/2001	29 000		(241)						18
KREF07560402 FJ696429	YOKOGAWA ELECTRIC CO FOREIGN TAX EXPENSE				CW		3/27/2001	25 000		(263)						3
KREF07560402 FM6043216	SINGPORT TECHNOLOGIES ENGINEERING SGDO 10				CW		4/5/2001	40 000		-						1
KREF07560402 SS5959373	ERICSSON (L M)				CW		3/29/2001	12 452		(92)						(2)
KREF07560402 SS5959373	ERICSSON (L M)				CW		3/29/2001	14 663		(108)						(2)
KREF07560402 SS5959373	ERICSSON (L M)				CW		3/29/2001	29 479		(217)						(4)
KREF07560402 SS5959373	ERICSSON (L M)				CW		3/29/2001	29 479		(217)						(4)
KREF07560402 EX9123459	GBP (POUNDS AND PENCE) (TO REVERSE TRAN# 1011450081				CW		5/24/2001	29 779		-						(4)
KREF07560402 EX9123459	GBP (POUNDS AND PENCE) UNPLU ENMGHMENT ON 700 000				CW		5/24/2001	(3 938)		(3 938)						(367)
KREF07560402 EX9123459	GBP (POUNDS AND PENCE) TO REVERSE TRAN# 1011770081				CW		6/25/2001	-		(637)						(59)
KREF07560402 EX9123459	GBP (POUNDS AND PENCE) TO REVERSE TRAN# 1011770081				CW		6/25/2001	-		(35)						(3)
KREF07560402 EX9123459	EURO EUROPEAN MONETA TRADING				CW		6/22/2001	(434)		(501)						(67)
KREF07560402 EX9123459	TRANSFER INCOME TO PFI GBP (POUNDS AND PENCE) TRAL				CW		9/28/2001	(87 495)		(87 495)						(4462)
KREF07560402 XX9123459	TRANSFER INCOME TO PFI GBP (POUNDS AND PENCE) TRAL				CW		10/17/2001	(87 282)		(87 282)						(5,294)
KREF07560402 XX9123458	TRANSFER INCOME TO PFI EURO EUROPEAN MONETARY UT				CW		1/26/2001	(66 113)		(66 113)						(6,730)
KREF07560402 ES5962356	UBS AG CHF10 FOREIGN TAX EXPENSE				CWC		10/3/2000	(17,843)		-						(53)
KREF07560402 ED5801623	SAP AG NON VTC PED NPV				DV		5/4/2001	9 628		-						(16)
KREF07560402 ED5801623	DRESDNER BANK AG NPV / DIVIDEND RECEIVED RECLAIM				DV		5/14/2001	9 628		-						(44)
KREF07560402 ED5801623	DRESDNER BANK AG NPV / DIVIDEND RECEIVED RECLAIM				DV		5/14/2001	16 219		-						28
KREF07560402 ED5801623	DRESDNER BANK AG NPV / DIVIDEND RECEIVED RECLAIM				DV		5/14/2001	16 219		-						78
KREF07560402 ED5801623	DRESDNER BANK AG NPV / DIVIDEND RECEIVED RECLAIM				DV		5/14/2001	30 703		-						53
KREF07560402 ED5842353	DEUTSCHE TELEKOM AG NPV / DIVIDEND RECEIVED RECLAIM				DV		5/30/2001	24 353		-						149
KREF07560402 ED5842353	DEUTSCHE TELEKOM AG NPV / DIVIDEND RECEIVED RECLAIM				DV		5/30/2001	754		-						(10)
KREF07560402 ED5842353	DEUTSCHE TELEKOM AG NPV / DIVIDEND RECEIVED RECLAIM				DV		5/30/2001	2 858		-						(27)
KREF07560402 ED5842353	DEUTSCHE TELEKOM AG NPV / DIVIDEND RECEIVED RECLAIM				DV		5/30/2001	2 384		-						(30)
KREF07560402 EF4133668	BNP PARIBAS EUR4 DIVIDEND RECEIVED RECLAIM				DV		6/11/2001	17 223		-						(85)
KREF07560402 EF4133668	BNP PARIBAS EUR4 DIVIDEND RECEIVED RECLAIM				DV		6/11/2001	3 788		-						75
KREF07560402 EF4133668	BNP PARIBAS EUR4 DIVIDEND RECEIVED RECLAIM				DV		6/11/2001	22 337		-						372
KREF07560402 EF4547214	LAGARDERE S CA FR40(1) DIVIDEND RECEIVED RECLAIM				DV		5/25/2001	15 645		-						1
KREF07560402 EF4547214	LAGARDERE S CA FR40(1) DIVIDEND RECEIVED RECLAIM				DV		5/25/2001	1 517		-						5
KREF07560402 EF4547214	LAGARDERE S CA FR40(1) DIVIDEND RECEIVED RECLAIM				DV		5/25/2001	8 945		-						5
KREF07560402 EF4736817	AVENTIS EUR3 82 DIVIDEND RECEIVED RECLAIM				DV		5/25/2001	304		-						17
KREF07560402 EF4736817	AVENTIS EUR3 82 DIVIDEND RECEIVED RECLAIM				DV		5/25/2001	4 610		-						105
KREF07560402 EF4834778	VIENDI UNIVERSAL EUR5 DIVIDEND RECEIVED RECLAIM				DV		5/27/2001	4 610		-						(0)
KREF07560402 EF5832201	DEXIA (EX DEXIA BEL NPV NOW CUSIP EF7147624				DV		6/14/2001	-		-						(0)
KREF07560402 EF5832201	DEXIA (EX DEXIA BEL NPV NOW CUSIP EF7147624				DV		6/14/2001	17 269		-						(4)
KREF07560402 EF5832201	DEXIA (EX DEXIA BEL NPV NOW CUSIP EF7147624				DV		6/14/2001	1 009		-						(2)
KREF07560402 EF5832201	DEXIA (EX DEXIA BEL NPV NOW CUSIP EF7147624				DV		6/14/2001	5 949		-						(8)
KREF07560402 ES5962356	UBS AG CHF10 DIVIDEND RECEIVED RECLAIM				DV		10/3/2000	17 843		-						(70)
KREF07560402 ES5962356	UBS AG CHF10 DIVIDEND RECEIVED RECLAIM				DV		10/3/2000	36 732		-						(175)
KREF07560402 FJ6640406	NEC CORP Y50				DV		9/25/2001	707		-						(62)
KREF07560402 FK671729	SAMSUNG ELECTRS KSWN				DV		8/18/2001	1 668		-						(0)
KREF07560402 FM6043216	SINGPORT TECHNOLOGIES ENGINEERING SGDO 10				DV		4/5/2001	330		-						(2)
KREF07560402 FM6043216	SINGPORT TECHNOLOGIES ENGINEERING SGDO 10				DV		4/5/2001	1 211		-						(4)
KREF07560402 SD4728905	NOVO NORDISK AS DKK10 DIVIDEND RECEIVED RECLAIM				DV		3/21/2001	10 271		-						(5)
KREF07560402 SD4728905	NOVO NORDISK AS DKK10 DIVIDEND RECEIVED RECLAIM				DV		3/21/2001	10 271		-						(33)
KREF07560402 AA676142	WESTPAC BANKING CORP				DV		11/22/2001	26 927		-						(85)
KREF07560402 AA6144692	RHO TINTO LIMITED NPV				DV		8/13/2001	29 514		-						17
KREF07560402 AA6512005	LEND LEASE CORP NPV				DV		2/22/2001	3 891		-						(15)
KREF07560402 AA6886920	NEWS CORPORATION NPV				DV		3/27/2001	174		-						(9)
KREF07560402 AA6886920	NEWS CORPORATION NPV				DV		3/27/2001	21 766		-						4
KREF07560402 EE5705947	BANCO SANTANDER CENT HISPANO EURO 50 (REGD)				DV		1/31/2001	19 474		-						77
KREF07560402 EF4133668	BNP PARIBAS EUR4				DV		6/11/2001	3 717		-						0
KREF07560402 EF4133668	BNP PARIBAS EUR4				DV		6/11/2001	2 506		-						47
KREF07560402 EF4736817	AVENTIS EUR3 82				DV		5/25/2001	31 514		-						61
KREF07560402 EI4056715	ASSICURAZIONI GENERALI				DV		5/21/2001	28 700		-						(130)
KREF07560402 EI4056715	ASSICURAZIONI GENERALI				DV		5/21/2001	6 356		-						(226)

Source	Security ID	Description 1	Description 2	Transaction	Code	Tax Code	Trade Date	Units	Unit 2	Cost	Selling Price	Base Investment	Gain/Loss	Account
KREF07560402	E15297508	TELECOM ITALIA SPA ORD		DV	0012		6/18/2001	72.696	-	16.481	19.289	(175)		
KREF07560402	E15733106	IFISTIT FIM INDUSR SPA EUR1 PRIV		DV	0012		6/18/2001	1	-	0	0	(0)		
KREF07560402	E15748526	FIAT SPA EUR5		DV	0012		6/18/2001	2.038	-	917	1.079	(10)		
KREF07560402	E15748526	FIAT SPA EUR5		DV	0012		6/18/2001	10.562	-	4.751	5.590	(50)		
KREF07560402	E15748526	FIAT SPA EUR5		DV	0012		6/18/2001	32.650	-	14.688	17.279	(156)		
KREF07560402	E59586620	KONINKLIJKE PHILIPS ELE NV EURO.20		DV	0012		3/30/2001	48.788	-	11.770	11.770	125		
KREF07560402	E30004450	ABBAY NATIONAL ORD 100 LISTING		DV	0012		3/21/2001	72.159	-	31.370	34.855	75		
KREF07560402	E30049240	SAFEWAY ORD 25P		DV	0012		12/4/2000	147.603	-	5.939	6.599	0		
KREF07560402	E30067341	BAA ORD L1		DV	0012		6/13/2001	74.622	-	12.492	13.880	535		
KREF07560402	E30128267	AMVESCAP ORD25P		DV	0012		3/28/2001	97.220	-	8.660	9.289	(9)		
KREF07560402	E30128267	AMVESCAP ORD25P		DV	0012		9/5/2001	102.467	-	6.827	7.586	143		
KREF07560402	E30140841	BRITISH TELECOMMUNIC 25P		DV	0012		12/27/2000	212.013	-	26.793	29.770	(789)		
KREF07560402	E30263494	BAE SYSTEMS ORD GBPO 0		DV	0012		10/17/2001	105.807	-	5.281	5.868	(103)		
KREF07560402	E30565401	MARKS & SPENCER ORD 2		DV	0012		5/30/2001	165.826	-	12.553	13.948	51		
KREF07560402	E30593395	HALLIFAX GROUP ORD GBP		DV	0012		2/28/2001	4.400	-	1.123	1.248	(21)		
KREF07560402	E30593395	HALLIFAX GROUP ORD GBP		DV	0012		2/28/2001	82.639	-	21.100	23.445	(393)		
KREF07560402	E306990076	SCOTTISH PWR ORD GBP 0		DV	0012		11/14/2001	50.446	-	5.003	5.559	33		
KREF07560402	E30719214	VODAFONE GROUP PLC OF		DV	0012		11/20/2000	461.615	-	4.595	5.106	86		
KREF07560402	E30719214	VODAFONE GROUP PLC OF		DV	0012		6/6/2001	438.816	-	4.470	4.967	115		
KREF07560402	E30721293	KALTRACK GROUP PLC OI		DV	0012		12/4/2000	169.369	-	23.893	26.548	(103)		
KREF07560402	E30754781	ROYAL BANK OF SCOTLAN 25P		DVAL	0012		8/15/2001	2.900	-	463	514	4		
KREF07560402	E30798051	BP PLC ORD USD 25		DV	0012		8/15/2001	55.906	-	8.920	9.911	85		
KREF07560402	E30803414	SHELL TRANS & TRDNG ORI		DV	0012		8/15/2001	280.542	-	24.094	26.771	547		
KREF07560402	E30870611	LLOYDS TSB GROUP ORD 2		DV	0012		2/28/2001	61.486	-	18.776	20.863	(125)		
KREF07560402	E30888696	31 GROUP ORD 50P		DV	0012		8/8/2001	125.634	-	18.586	20.652	518		
KREF07560402	E30925282	GLAXOSMITHKLINE ORD C		DV	0012		8/1/2001	67.708	-	9.000	10.000	304		
KREF07560402	E316190273	HBOS ORD GBP 0.25		DV	0012		9/26/2001	115.433	-	17.347	18.457	(246)		
KREF07560402	F16126572	PETROCHINA CO HKD0 10 1		DV	0012		9/12/2001	906.000	-	7.608	7.608	(1)		
KREF07560402	F16290057	MTR CORP HK01		DV	0012		5/8/2001	89.100	-	1.142	1.142	(0)		
KREF07560402	F16290057	MTR CORP HK01		DV	0012		5/8/2001	95.400	-	1.223	1.223	(0)		
KREF07560402	F16408378	HANG SENG BANK HK55		DV	0012		3/12/2001	17.700	-	6.355	6.355	1		
KREF07560402	F16420530	HENDERSON LAND DEVEL HK \$2		DV	0012		4/10/2001	37.000	-	2.609	2.609	0		
KREF07560402	F16448069	HUTCHISON WILMPORTA HK		DV	0012		5/15/2001	26.000	-	4.067	4.067	0		
KREF07560402	F16859927	SUN HUNG KAI PROPERTIE HK50 50		DV	0012		4/22/2001	37.000	-	2.609	2.609	(0)		
KREF07560402	F16881673	TELEVISION BROADCAST (		DV	0012		5/7/2001	61.000	-	5.866	5.866	(0)		
KREF07560402	F16881673	TELEVISION BROADCAST (		DV	0012		9/24/2001	10.000	-	2.56	2.56	0		
KREF07560402	F16036589	FUJII TELEVISION NETWOR JPY5000		DV	0012		3/27/2001	72	-	638	750	(3)		
KREF07560402	F16044104	ANRITSU Y50		DV	0012		3/27/2001	15.900	-	817	961	(4)		
KREF07560402	F16044104	ANRITSU Y50		DV	0012		3/27/2001	22.100	-	1.336	1.336	(10)		
KREF07560402	F16129277	NTT DOCOMO INC NPV		DV	0012		3/27/2001	36	-	123	145	(1)		
KREF07560402	F16172327	CANON INC Y50		DV	0012		6/26/2001	14.000	-	1.035	1.218	31		
KREF07560402	F16173697	CAPCOM CO Y50		DV	0012		9/25/2001	600	-	48	48	(3)		
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		DV	0012		3/27/2001	59	-	1.004	1.181	(17)		
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		DV	0012		9/25/2001	64	-	1.077	1.267	(96)		
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		DV	0012		9/25/2001	1.500	-	303	357	(27)		
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		DV	0012		9/25/2001	3.700	-	748	880	(66)		
KREF07560402	F16248994	KDDI CORP Y5000		DV	0012		9/25/2001	19	-	116	137	(8)		
KREF07560402	F16248994	KDDI CORP Y5000		DV	0012		9/25/2001	1.600	-	663	780	(16)		
KREF07560402	F16356805	FUJISAWA PHARM CO Y50		DV	0012		9/25/2001	17.000	-	700	824	(45)		
KREF07560402	F16357563	FURUKAWA ELECTRIC Y51		DV	0012		3/27/2001	40.000	-	1.363	1.604	(21)		
KREF07560402	F16441508	HOYA CORP Y50		DV	0012		3/27/2001	10.100	-	2.076	2.442	(13)		
KREF07560402	F1649266	KYOCERA CORP Y50		DV	0012		3/27/2001	7.500	-	1.531	1.801	(26)		
KREF07560402	F16551033	MABUCHI MOTOR Y50		DV	0012		6/26/2001	600	-	152	179	9		

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment Gain/Loss	Base Currency	Grand Total for Account
KREF07560402	F15551033	MABUCHI MOTOR Y50		DV	0012	6/26/2001	4.900		1,242	1,461		76	
KREF07560402	F16572724	MATSUSHITA ELECTRIC W		DV	0012	3/27/2001	43.700		2,190	1,861		(28)	
KREF07560402	F16572724	MATSUSHITA ELECTRIC W		DV	0012	5/28/2001	5.300		226	266		(8)	
KREF07560402	F16572724	MATSUSHITA ELECTRIC W		DV	0012	5/28/2001	6.400		273	321		(10)	
KREF07560402	F16572724	MATSUSHITA ELECTRIC W		DV	0012	5/28/2001	13.300		566	666		(21)	
KREF07560402	F16572724	MATSUSHITA ELECTRIC W		DV	0012	5/28/2001	28.000		1,192	1,403		(43)	
KREF07560402	F16596723	MITSUBISHI ESTATE CO Y5		DV	0012	9/25/2001	40,000		1,078	1,268		(95)	
KREF07560402	F16596780	MITSUBISHI CORP Y50		DV	0012	9/25/2001	65,000		1,751	2,061		(154)	
KREF07560402	F16610409	MURATA MANUFACTURIN		DV	0012	3/27/2001	4,900		835	982		(13)	
KREF07560402	F16639556	NINTENDO CO		DV	0012	3/27/2001	6,200		2,335	2,983		(38)	
KREF07560402	F16639556	NINTENDO CO		DV	0012	9/25/2001	2,600		1,051	1,236		(93)	
KREF07560402	F16640406	NEC CORP Y50		DV	0012	3/27/2001	2,700		119	102		(1)	
KREF07560402	F16640406	NEC CORP Y50		DV	0012	3/27/2001	24,300		914	1,075		(11)	
KREF07560402	F16642121	NIPPON EXPRESS CO Y50		DV	0012	9/25/2001	10,000		269	317		(24)	
KREF07560402	F16642865	NISSAN MOTOR CO Y50		DV	0012	3/27/2001	130,000		6,220	7,318		(51)	
KREF07560402	F16651707	OII PAPER CO JPY50		DV	0012	3/27/2001	3,000		366	431		(4)	
KREF07560402	F16657707	OII PAPER CO JPY50		DV	0012	9/25/2001	2,200		60	71		(4)	
KREF07560402	F16657707	OII PAPER CO JPY50		DV	0012	9/25/2001	19,800		544	640		(35)	
KREF07560402	F16658804	OLYMPUS OPTICAL CO Y50		DV	0012	3/27/2001	15,000		664	782		(10)	
KREF07560402	F16660206	TAIHEIYO CEMENT CORP )		DV	0012	9/25/2001	7,500		126	149		(11)	
KREF07560402	F16668744	PIONEER CORP Y50		DV	0012	9/25/2001	67,500		1,137	1,337		(100)	
KREF07560402	F16703295	PROMISE CO Y50		DV	0012	9/25/2001	3,500		1,201	1,413		(9)	
KREF07560402	F16738226	RICOH Y50		DV	0012	3/27/2001	27,000		1,104	1,299		(17)	
KREF07560402	F16738226	RICOH Y50		DV	0012	9/25/2001	7,145		294	346		(19)	
KREF07560402	F1676762	SANYO ELECTRIC CO Y50		DV	0012	3/27/2001	1,300		27	31		(6)	
KREF07560402	F1676762	SANYO ELECTRIC CO Y50		DV	0012	3/27/2001	11,700		239	281		(4)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		DV	0012	9/25/2001	45,000		924	1,086		(64)	
KREF07560402	F16800604	SHARP CORP Y50		DV	0012	3/27/2001	24,000		1,347	1,517		(17)	
KREF07560402	F16804689	SHIONOGI & CO Y50		DV	0012	3/27/2001	37,000		1,072	1,261		(16)	
KREF07560402	F16804689	SHIONOGI & CO Y50		DV	0012	9/25/2001	36,000		1,050	1,236		(68)	
KREF07560402	F16821501	SONY CORP Y50		DV	0012	3/27/2001	13,600		1,162	1,367		(13)	
KREF07560402	F16895448	TOKYO GAS Y50		DV	0012	9/25/2001	2,700		909	1,070		(80)	
KREF07560402	F16895448	TOKYO GAS Y50		DV	0012	9/25/2001	18,500		374	440		(33)	
KREF07560402	F16896545	TOKYU CORP Y50		DV	0012	9/25/2001	166,500		3,365	3,959		(296)	
KREF07560402	F16896545	TOKYU CORP Y50		DV	0012	9/25/2001	130,000		2,189	2,576		(193)	
KREF07560402	F16897212	TOSHIBA CORP Y50-TOK U		DV	0012	3/27/2001	54,000		1,837	2,161		(31)	
KREF07560402	F16900214	TOSTEM MAX HOLDING C		DV	0012	9/25/2001	4,000		189	222		(17)	
KREF07560402	F16900644	TOYOTA MOTOR CO Y50		DV	0012	3/27/2001	11,100		1,057	1,244		(17)	
KREF07560402	F16957990	WEST JAPAN RAILWAY CO		DV	0012	9/25/2001	49		825	970		(74)	
KREF07560402	F16985561	YAMAHO TRANSPORT Y50		DV	0012	9/25/2001	29,000		1,609	1,970		(120)	
KREF07560402	F16986429	YOKOGAWA ELECTRIC CO		DV	0012	3/27/2001	25,000		1,491	1,754		(22)	
KREF07560402	F166043216	SINGPORT TECHNOLOGIES ENGINEERING SGDD 10		DV	0012	4/5/2001	40,000		416	551		(2)	
KREF07560402	SS5959373	ERICSSON (L.M.)	TELEFONAKTIEBOLAGET SEK1 S DV		0012	3/29/2001	12,452		519	610		12	
KREF07560402	SS5959373	ERICSSON (L.M.)	TELEFONAKTIEBOLAGET SEK1 S DV		0012	3/29/2001	14,663		719	611		15	
KREF07560402	SS5959373	ERICSSON (L.M.)	TELEFONAKTIEBOLAGET SEK1 S DV		0012	3/29/2001	29,479		1,228	1,445		29	
KREF07560402	SS5959373	ERICSSON (L.M.)	TELEFONAKTIEBOLAGET SEK1 S DV		0012	3/29/2001	29,779		1,240	1,459		30	
KREF07560402	SS5959373	ERICSSON (L.M.)	TELEFONAKTIEBOLAGET SEK1 S DV		0018	5/12/2000	36,271		6,855	6,855		(529)	
KREF07560402	E34741846	MERCK KGAA NPV	DIVIDEND RECEIVED RECLAIM		0018	4/6/2001	37,188		8,022	8,022		65	
KREF07560402	E34741846	MERCK KGAA NPV	DIVIDEND RECEIVED RECLAIM		0018	5/4/2001	1,196		159	159		(2)	
KREF07560402	E34741846	MERCK KGAA NPV	DIVIDEND RECEIVED RECLAIM		0018	5/26/2000	24,081		7,404	7,404		13	
KREF07560402	E35271318	ALTYANA AG NPV	DIVIDEND RECEIVED RECLAIM		0018	5/10/2000	3,226		897	897		(71)	
KREF07560402	E35271318	ALTYANA AG NPV	DIVIDEND RECEIVED RECLAIM		0018	5/26/2000	9,166		2,306	2,306		4	
KREF07560402	E35468340	AIXTRON ORD NPV	DIVIDEND RECEIVED RECLAIM		0018	5/31/2000	2,031		85	85		(0)	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402	ED5468340	AIXTRON ORD NPV	DIVIDEND RECEIVED RECLAIM	DV	0018	5/16/2001	2.841	-	133	133	1	-	1	
KREF07560402	ED57161587	VIA6 AG NPV	NOW ED442907	DV	0018	5/30/2000	50.97	-	3,967	3,967	5	-	5	
KREF07560402	E35650424	GAS NAT SDG SA EUR1	DIVIDEND RECEIVED RECLAIM	DV	0018	7/3/2000	1.31	-	15	15	5	-	5	
KREF07560402	E35650424	GAS NAT SDG SA EUR1	DIVIDEND RECEIVED RECLAIM	DV	0018	7/3/2000	1,323	-	15	15	5	-	5	
KREF07560402	EN5986620	KONINKLIJKE PHILIPS ELE NV EUR0.20		DV	0018	3/30/2001	48 788	-	4 041	4 041	160	-	160	
KREF07560402	ES4616698	NESTLE SA RECD ZUR LST NOW	ES7123874	DV	0018	6/9/1999	641	-	3 072	3 072	124	-	124	
KREF07560402	ES4762401	SWATCH GROUP CHF50BR DIVIDEND RECEIVED RECLAIM		DV	0018	6/28/1999	1,315	-	1 742	1 742	49	-	49	
KREF07560402	ES5319664	BALLOISE HLDGS CHF10 RE: NOW	ES7124591	DV	0018	6/23/1999	920	-	2,205	2,205	54	-	54	
KREF07560402	ES5962356	UBS AG CHF10		DVC	0012	10/3/2000	(17,843)	-	(39 028)	(48 034)	282	-	282	
KREF07560402		RECEIVABLE IN USD				12/29/2000	(21 980)	(17)	(20)	(17)	(2)	-	(2)	
KREF07560402		RECEIVABLE IN KRW				1/17/2001	(424,211)	541 080 700	423 776	423,746	435	-	435	
KREF07560402		RECEIVABLE IN KRW				1/22/2001	(219 123)	280,258,834	221,546	221,549	2,423	-	2,423	
KREF07560402		RECEIVABLE IN KRW				1/26/2001	(58 925)	74 805 470	59 121	59 121	196	-	196	
KREF07560402		RECEIVABLE IN USD				2/15/2001	(144,860)	100,000	146 471	145 170	1,611	-	1,611	
KREF07560402		RECEIVABLE IN EUR				2/15/2001	(90 710)	100,000	92,061	91,580	1,351	-	1,351	
KREF07560402		RECEIVABLE IN AUD				2/15/2001	(26,265)	50,000	26,555	26,555	290	-	290	
KREF07560402		RECEIVABLE IN KRW				2/27/2001	(458,223 816)	366,667	(366,237)	(365,381)	430	-	430	
KREF07560402		RECEIVABLE IN KRW				2/28/2001	(339,736 741)	269,632	(271,533)	(268,143)	(1,901)	-	(1,901)	
KREF07560402		RECEIVABLE IN USD				3/30/2001	(27,070)	20	(24)	(20)	4	-	4	
KREF07560402		RECEIVABLE IN KRW				4/12/2001	(525 031)	697,503,900	524 647	524,636	(384)	-	(384)	
KREF07560402		RECEIVABLE IN KRW				4/17/2001	(21,641)	28,533 680	21,699	21,699	55	-	55	
KREF07560402		RECEIVABLE IN KRW				4/20/2001	(273,589)	359 085 620	273,381	273,381	(208)	-	(208)	
KREF07560402		RECEIVABLE IN JPY				5/25/2001	(100 000)	10,316 000	(85 420)	(85,420)	59	-	59	
KREF07560402		RECEIVABLE IN KRW				5/25/2001	(100 000)	10,316 000	85,646	85,917	167	-	167	
KREF07560402		RECEIVABLE IN KRW				7/3/2001	(356,818,349)	275,259	(276 067)	(275,216)	(808)	-	(808)	
KREF07560402		RECEIVABLE IN KRW				7/24/2001	(91,799)	72	(81)	(72)	9	-	9	
KREF07560402		RECEIVABLE IN KRW				8/20/2001	(2 145,950)	1,667	(1,690)	(1,667)	(22)	-	(22)	
KREF07560402		RECEIVABLE IN EUR				11/8/2001	(500,000)	53,835 000	(446,750)	(446,750)	(1,078)	-	(1,078)	
KREF07560402		RECEIVABLE IN JPY				11/8/2001	(500 000)	53,835,000	448 522	447 804	2 850	-	2 850	
KREF07560402		RECEIVABLE IN KRW				11/9/2001	(307,072)	393 512,780	306,282	306,653	(790)	-	(790)	
KREF07560402		RECEIVABLE IN KRW				11/9/2001	(185 416)	238,073,500	185,299	184 933	(116)	-	(116)	
KREF07560402		RECEIVABLE IN KRW				11/14/2001	(130,508)	167 442,100	130 406	130 406	(102)	-	(102)	
KREF07560402		RECEIVABLE IN KRW				11/16/2001	(306,206)	392,923,450	305 956	305,956	(250)	-	(250)	
KREF07560402		RECEIVABLE IN KRW				11/26/2001	(320 716)	406,187,361	319,291	319,292	(1,426)	-	(1,426)	
KREF07560402		RECEIVABLE IN KRW				11/26/2001	(157,536)	199,519,900	156 836	156,837	(700)	-	(700)	
KREF07560402		RECEIVABLE IN USD				12/3/2001	(2,500,000)	56,818	(58,368)	(56 974)	(1,549)	-	(1,549)	
KREF07560402		RECEIVABLE IN USD				12/3/2001	(130 000)	67,444	(67,207)	(67,145)	237	-	237	
KREF07560402		RECEIVABLE IN GBP				12/10/2001	(143,008)	100 000	142,346	143,530	(662)	-	(662)	
KREF07560402		RECEIVABLE IN USD				12/10/2001	(100 000)	143,000	(144,530)	(144,530)	(1 530)	-	(1 530)	
KREF07560402		RECEIVABLE IN JPY				12/27/2001	(280,000 000)	2,139,310	(2 137 575)	(2 134 146)	(2,655)	-	(2,655)	
KREF07560402		RECEIVABLE IN USD				11/23/2000	(4 600 000)	3 886 678	(4,275,816)	(4,225 100)	(339,138)	-	(339,138)	
KREF07560402		RECEIVABLE IN EUR				11/23/2000	(4,600 000)	3,881,397	(4,212 680)	(4,212,680)	(331,283)	-	(331,283)	
KREF07560402		RECEIVABLE IN EUR				11/24/2000	(2,300 000)	1,941,591	(2 113 010)	(2 113 010)	(171,419)	-	(171,419)	
KREF07560402		RECEIVABLE IN EUR				12/4/2000	(4 102 735)	4,600,000	4,225 100	4,225,100	122,265	-	122,265	
KREF07560402		RECEIVABLE IN EUR				12/4/2000	(4,095 902)	4,600 000	4,219,000	4,212,680	123,098	-	123,098	
KREF07560402		RECEIVABLE IN USD				12/4/2000	(2,045,828)	2,300 000	2,124,849	2,113 010	79 021	-	79 021	
KREF07560402		RECEIVABLE IN HKD				1/5/2001	(256 443)	2,000 000	256 417	256,417	(26)	-	(26)	
KREF07560402		RECEIVABLE IN CHF				1/8/2001	(800,000)	498,287	(492 565)	(492,565)	5,722	-	5,722	
KREF07560402		RECEIVABLE IN GBP				1/8/2001	(599 980)	400 000	597,470	596,600	(2,510)	-	(2,510)	
KREF07560402		RECEIVABLE IN USD				1/10/2001	(115,427)	200,000	115 420	115,420	(7)	-	(7)	
KREF07560402		RECEIVABLE IN GBP				1/16/2001	(735 400)	500 000	737 925	737 925	2 525	-	2 525	
KREF07560402		RECEIVABLE IN AUD				1/16/2001	(222 700)	400 000	223 560	222,420	860	-	860	
KREF07560402		RECEIVABLE IN HKD				1/16/2001	(128,213)	1 000 000	128 211	128,212	(2)	-	(2)	
KREF07560402		RECEIVABLE IN JPY				1/17/2001	(479,462,610)	4,100,000	(3,921,311)	(3,924,714)	178,689	-	178,689	
KREF07560402		RECEIVABLE IN HKD				1/17/2001	(128,212)	1,000 000	128 214	128,214	2	-	2	
KREF07560402		RECEIVABLE IN USD				1/18/2001	(295 421,250)	2,500 000	(2 400 800)	(2,377 636)	99,200	-	99,200	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex. Date	Units	Cost	Selling Price	Investment Base	Investment Gain/Loss	Base Currency	Grand Total for Account
KREF07560402		PAYABLE IN CHF	RECEIVABLE IN JPY	FC		1/18/2001	145 464 600	(1,220 053)	1,221 523			14,791	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN JPY	FC		1/18/2001	145 464 600	(936,821)	1,247,873			13 030	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN USD	FC		1/19/2001	1,000 000	1,000 000	1,003,712			63,179	
KREF07560402		PAYABLE IN CHF	RECEIVABLE IN JPY	FC		1/19/2001	1,173,390 000	1,003,712	1,003,712			37,212	
KREF07560402		PAYABLE IN CHF	RECEIVABLE IN HKD	FC		1/19/2001	2,000 000	(256 683)	256,423			(255)	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN USD	FC		1/22/2001	2,200 000	(2 048 612)	2 048 612			(5)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN USD	FC		1/22/2001	(254 540 000)	2,200 000	(2 048 612)			151,388	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		1/22/2001	(3,000 000)	2 801,820	(2 790 687)			11,133	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		1/22/2001	256 627 800	2 172,143	2 172,143			(27,857)	
KREF07560402		PAYABLE IN CHF	RECEIVABLE IN USD	FC		1/23/2001	(2 900 000)	(1 755,504)	(1,752,584)			21,788	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN HKD	FC		1/23/2001	5,000 000	641,042	641,042			(21)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN GBP	FC		1/23/2001	200 000	292,776	291 930			(1,314)	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN USD	FC		1/24/2001	500 000	(478 042)	503,005			21,958	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN JPY	FC		1/24/2001	58 841,500	503,005	503,005			3,005	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN USD	FC		1/25/2001	(81 060 000)	(652,294)	(652,294)			47 606	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		1/25/2001	81 676 000	698,772	698,772			(1,228)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		1/26/2001	500 000	(728,539)	(731,814)			111	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		1/26/2001	(791,578)	(577,859)	(577,859)			(4 035)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN HKD	FC		1/29/2001	1 000 000	128,219	128,220			6	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN AUD	FC		1/29/2001	(108 860)	110,293	109 840			1,533	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN THB	FC		1/29/2001	(70 439)	70 605	70,597			166	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN USD	FC		1/30/2001	(850,000)	(799,255)	(799,255)			(14,255)	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN USD	FC		1/31/2001	(57 750,000)	(472,721)	(472,721)			27,279	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		1/31/2001	500 000	502,295	502,295			2,295	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN HKD	FC		1/31/2001	(276,319)	(257,917)	(257,917)			(1,477)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN HKD	FC		1/31/2001	(276,319)	2 000 000	256 450			10	
KREF07560402		PAYABLE IN SGD	RECEIVABLE IN HKD	FC		2/1/2001	(350,000)	(200,688)	(201 069)			632	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN HKD	FC		2/1/2001	1,570 058	1,570 058	201,310			(10)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN EUR	FC		2/2/2001	(186 680)	187 144	186,300			464	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN EUR	FC		2/5/2001	(188,056)	187,080	186 520			(976)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN GBP	FC		2/13/2001	(145,226)	146,480	145 020			1,250	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN EUR	FC		2/14/2001	(551,226)	550,304	549 480			(922)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN SEK	FC		2/19/2001	(444,247)	(405,242)	(405,242)			4,133	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN SEK	FC		2/19/2001	(444,247)	4 000 000	404,613			(6 638)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN AUD	FC		2/19/2001	(100 000)	(91,220)	91,541			(816)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN AUD	FC		2/20/2001	(600,000)	68 900,100	563,992			(36,008)	
KREF07560402		PAYABLE IN GBP	RECEIVABLE IN GBP	FC		2/23/2001	(319 132)	(293 187)	(293 187)			(3,407)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		2/23/2001	200 000	288 247	288 420			1,467	
KREF07560402		PAYABLE IN HKD	RECEIVABLE IN JPY	FC		2/28/2001	(2,900 000)	(371,801)	(371,790)			(355)	
KREF07560402		PAYABLE IN HKD	RECEIVABLE IN JPY	FC		2/28/2001	(2,900 000)	43,568,730	366,465			(4,981)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		3/2/2001	(700,000)	83,185,200	680 925			(19 075)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN USD	FC		3/6/2001	(3,100,000)	(2,883,837)	(2,870,716)			13,461	
KREF07560402		PAYABLE IN HKD	RECEIVABLE IN GBP	FC		3/7/2001	(2,279 160)	(292,204)	(292,204)			76	
KREF07560402		PAYABLE IN HKD	RECEIVABLE IN GBP	FC		3/7/2001	(2,279 160)	200,000	291,560			(421)	
KREF07560402		PAYABLE IN HKD	RECEIVABLE IN JPY	FC		3/14/2001	(2,200,000)	(282 053)	(282 048)			(150)	
KREF07560402		PAYABLE IN HKD	RECEIVABLE IN JPY	FC		3/14/2001	(605 000 000)	(4 948 195)	(4,948 268)			51,805	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		3/15/2001	(5 000 000)	5 000 000	5 000 000			(14 404)	
KREF07560402		PAYABLE IN SEK	RECEIVABLE IN USD	FC		3/16/2001	(2,800,000)	(274,575)	(275,944)			(409)	
KREF07560402		PAYABLE IN AUD	RECEIVABLE IN USD	FC		3/16/2001	(400 000)	(207,361)	(199 640)			(9,921)	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN USD	FC		3/19/2001	(644 480,000)	(5,291 949)	(5,291,949)			8 051	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		3/19/2001	(5,300 000)	647,198 900	5,208,844			(91,156)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN SEK	FC		3/21/2001	(293,628)	3,000,000	292 654			(975)	
KREF07560402		PAYABLE IN HKD	RECEIVABLE IN USD	FC		3/22/2001	(19 000 000)	(2 435 924)	(2 435 897)			177	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN SEK	FC		3/22/2001	(95,557)	1 000,000	97,914			2,358	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Investment	Base	Base Currency	Grand Total for Account
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN USD	FC		3/23/2001	(183,000.000)	1,500,000	(1,505,111)	(1,505,111)	(1,505,111)		(5,111)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN SEK	FC		3/23/2001	(116,993)	1,000,000	1,117,861	1,493,924	1,493,924		(6,076)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN SEK	FC		3/23/2001	(800,000)	1,145,292	(1,148,158)	(1,147,680)	(1,147,680)		(2,666)	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN USD	FC		3/27/2001	(1,500,000)	1,300,000	(1,301,435)	(1,301,435)	(1,301,057)		(1,435)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		3/27/2001	(1,500,000)	1,600,000	1,600,000	1,600,000	1,600,000		1,057	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		3/28/2001	(145,770.600)	1,200,000	(1,196,950)	(1,196,950)	(1,196,950)		3,050	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		3/30/2001	(600,000)	74,766.600	613,923	613,923	613,923		13,923	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN USD	FC		4/3/2001	(1,254,000.000)	1,000,000	(1,029,683)	(1,029,683)	(1,029,683)		(29,683)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		4/3/2001	(1,000,000)	1,257,095.500	1,008,527	1,008,527	1,008,743		8,527	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		4/5/2001	(216,630.000)	1,700,000	(1,722,734)	(1,722,734)	(1,722,734)		(22,734)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		4/5/2001	(1,700,000)	211,536.100	1,691,950	1,691,950	1,691,950		(8,050)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN USD	FC		4/6/2001	(800,000)	720,240	(712,160)	(712,160)	(712,160)		8,080	
KREF07560402		PAYABLE IN SGD	RECEIVABLE IN USD	FC		4/6/2001	(650,000)	358,560	(360,783)	(358,621)	(358,621)		(2,421)	
KREF07560402		PAYABLE IN GBP	RECEIVABLE IN JPY	FC		4/9/2001	(200,000)	362,144,000	290,421	290,421	290,421		1,950	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN GBP	FC		4/18/2001	(1,062,270.000)	8,700,000	(8,812,228)	(8,812,228)	(8,812,228)		(112,228)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		4/18/2001	(8,700,000)	1,066,624,550	8,758,257	8,758,257	8,758,257		58,257	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN HKD	FC		4/19/2001	(700,000)	5,459,300	699,964	699,964	699,964		(36)	
KREF07560402		PAYABLE IN GBP	RECEIVABLE IN JPY	FC		4/20/2001	(700,000)	123,361,000	(1,005,588)	(1,005,270)	(1,005,270)		(78)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN JPY	FC		4/20/2001	(700,000)	123,361,000	1,009,675	1,009,294	1,009,294		4,165	
KREF07560402		PAYABLE IN SEK	RECEIVABLE IN USD	FC		4/24/2001	(5,300,000)	519,170	(519,548)	(523,664)	(523,664)		(378)	
KREF07560402		PAYABLE IN DKK	RECEIVABLE IN USD	FC		4/24/2001	(1,600,000)	192,794	(192,211)	(193,281)	(193,281)		283	
KREF07560402		PAYABLE IN GBP	RECEIVABLE IN JPY	FC		4/30/2001	(300,000)	52,938,000	(429,863)	(430,110)	(430,110)		(1,337)	
KREF07560402		PAYABLE IN HKD	RECEIVABLE IN USD	FC		4/30/2001	(300,000)	52,938,000	433,954	433,954	433,954		5,427	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		5/2/2001	(1,400,000)	179,501	(179,500)	(179,499)	(179,499)		1	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN USD	FC		5/2/2001	(1,000,000)	891,300	(891,081)	(895,100)	(895,100)		219	
KREF07560402		PAYABLE IN DKK	RECEIVABLE IN USD	FC		5/2/2001	(900,000)	107,476	(107,798)	(107,921)	(107,921)		(322)	
KREF07560402		PAYABLE IN GBP	RECEIVABLE IN USD	FC		5/2/2001	(700,000)	1,003,310	(1,004,473)	(1,006,180)	(1,006,180)		(1,161)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		5/3/2001	(2,200,000)	266,235,200	2,186,039	2,185,391	2,185,391		(13,961)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		5/3/2001	(321,404)	200,000	(286,302)	(284,507)	(284,507)		338	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		5/3/2001	(321,404)	200,000	286,480	286,480	286,480		(160)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		5/4/2001	(160,539)	100,000	(142,419)	(141,965)	(141,965)		1,221	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		5/4/2001	(160,539)	100,000	142,190	142,190	142,190		(1,550)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		5/8/2001	(161,865)	100,000	(142,959)	(142,959)	(142,959)		281	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		5/8/2001	(161,865)	100,000	143,381	143,381	143,381		341	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN USD	FC		5/9/2001	(972,604,000)	8,000,000	(7,989,076)	(7,980,014)	(7,980,014)		10,924	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		5/9/2001	(8,000,000)	976,000,000	7,982,661	7,982,661	7,982,661		(17,339)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN USD	FC		5/10/2001	(1,000,000)	882,550	(874,000)	(874,000)	(874,000)		8,550	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN USD	FC		5/21/2001	(1,050,000.000)	8,560,946	(8,486,12)	(8,477,997)	(8,477,997)		74,734	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		5/21/2001	(8,529,443)	1,050,000,000	8,710,258	8,710,440	8,710,440		180,815	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN JPY	FC		5/23/2001	(800,000)	82,684,000	(685,742)	(685,440)	(685,440)		176	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN JPY	FC		5/23/2001	(800,000)	82,684,000	685,600	685,122	685,122		(319)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN AUD	FC		5/23/2001	(423,712)	700,000	(363,944)	(363,037)	(363,037)		176	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN AUD	FC		5/23/2001	(423,712)	700,000	361,821	363,510	363,510		(1,899)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		5/30/2001	(332,116)	200,000	(281,136)	(281,136)	(281,136)		3,484	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		5/30/2001	(332,116)	200,000	283,844	283,000	283,000		(776)	
KREF07560402		PAYABLE IN AUD	RECEIVABLE IN EUR	FC		6/4/2001	(299,330)	500,000	(253,472)	(253,472)	(253,472)		428	
KREF07560402		PAYABLE IN AUD	RECEIVABLE IN EUR	FC		6/4/2001	(299,330)	500,000	256,963	256,650	256,650		3,063	
KREF07560402		PAYABLE IN CAD	RECEIVABLE IN USD	FC		6/6/2001	(550,000)	360,225	(355,696)	(361,533)	(361,533)		4,528	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN AUD	FC		6/6/2001	(102,645)	200,000	104,626	104,700	104,700		1,981	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN USD	FC		6/7/2001	(990,000,000)	8,284,519	(7,974,049)	(7,974,546)	(7,974,546)		310,470	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		6/7/2001	(8,257,742)	990,000,000	8,122,744	8,122,744	8,122,744		(134,998)	
KREF07560402		PAYABLE IN GBP	RECEIVABLE IN USD	FC		6/7/2001	(1,500,000)	2,076,890	(2,125,350)	(2,125,350)	(2,125,350)		(48,461)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN GBP	FC		6/14/2001	(279,282)	200,000	279,647	280,740	280,740		365	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN GBP	FC		6/14/2001	(200,000)	279,000	(283,380)	(283,380)	(283,380)		(4,280)	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN JPY	FC		6/18/2001	(177,586,316)	1,400,000	(1,404,970)	(1,399,784)	(1,399,784)		(4,970)	



Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Base Investment	Gain/Loss	Account
KREF07560402		PAYABLE IN USD	RECEIVABLE IN GBP	FC		6/19/2001	200.000	280.303	282,840	-	23	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN USD	FC		6/19/2001	280.000	(283.380)	(283,380)	-	(3,320)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN USD	FC		6/19/2001	280.000	(283.380)	(283,380)	-	(24,452)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		6/12/2001	850,000,000	6,863,141	6,863,141	-	34,076	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN CHF	FC		6/25/2001	1,200,000	685,944	678,887	-	7,173	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN GBP	FC		6/25/2001	400,000	565,400	565,400	-	(1,811)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN CHF	FC		6/26/2001	350,000	200,067	195,422	-	1,812	
KREF07560402		PAYABLE IN DKK	RECEIVABLE IN USD	FC		6/27/2001	6,000,000	694,742	(682,283)	-	4,337	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN GBP	FC		6/28/2001	1,000,000	852,200	(846,300)	-	5,900	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN USD	FC		6/28/2001	1,000,000	100,000	(140,407)	-	(1,704)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		6/28/2001	1,000,000	100,000	140,910	-	20	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN USD	FC		7/5/2001	4,000,000	3,359,631	(3,501,217)	-	(141,586)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		7/9/2001	990,000,000	7,913,669	(8,099,816)	-	(1,862,217)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		7/9/2001	990,000,000	7,974,546	7,974,546	-	87,797	
KREF07560402		PAYABLE IN HKD	RECEIVABLE IN USD	FC		7/10/2001	11,200,000	1,435,897	(1,435,934)	-	(37)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN EUR	FC		7/10/2001	4,000,000	3,554,800	3,554,800	-	137,828	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN USD	FC		7/10/2001	3,000,000	422,526	421,830	-	12,805	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN USD	FC		7/11/2001	1,200,015	(1,107,210)	(1,107,210)	-	(8,374)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN GBP	FC		7/11/2001	600,000	842,714	840,420	-	(515)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN GBP	FC		7/12/2001	200,000	280,607	279,980	-	(157)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN EUR	FC		7/16/2001	100,000	85,463	87,130	-	22,164	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN GBP	FC		7/17/2001	1,900,000	2,685,138	2,692,110	-	(84,959)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN USD	FC		7/18/2001	2,000,000	2,833,046	2,855,660	-	806	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN EUR	FC		7/19/2001	3,100,000	3,542,270	3,074,690	-	(44,757)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN GBP	FC		7/19/2001	1,900,000	2,744,550	2,744,550	-	35,752	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN USD	FC		7/23/2001	4,761,905	(4,916,548)	(4,916,666)	-	(154,643)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		7/23/2001	590,000,000	4,774,429	4,774,429	-	27,160	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		7/23/2001	100,000	(142,387)	(143,778)	-	(447)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		7/23/2001	100,000	141,699	142,760	-	(241)	
KREF07560402		PAYABLE IN CHF	RECEIVABLE IN EUR	FC		7/25/2001	1,200,000	796,876	(694,485)	-	7,364	
KREF07560402		PAYABLE IN CHF	RECEIVABLE IN EUR	FC		7/25/2001	1,200,000	695,992	695,992	-	(4,622)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN EUR	FC		7/26/2001	4,900,000	4,435,268	3,881,747	-	(18,253)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		7/26/2001	300,000	(425,834)	(427,427)	-	2,866	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		7/26/2001	300,000	426,606	427,380	-	(1,614)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		7/27/2001	200,000	284,545	285,040	-	(95)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		7/27/2001	200,000	(284,815)	(284,970)	-	(175)	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN USD	FC		8/2/2001	70,000,000	565,177	565,177	-	(571)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN USD	FC		8/2/2001	(970,000,000)	7,901,597	(8,128,694)	-	(227,098)	
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN JPY	FC		8/9/2001	970,000,000	7,936,183	7,936,183	-	58,637	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		8/9/2001	3,790,050,950	3,158,758	3,158,758	-	58,758	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN DKK	FC		8/9/2001	1,000,000	1,000,000	(118,936)	-	487	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN DKK	FC		8/9/2001	1,000,000	1,000,000	(118,931)	-	1,378	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN DKK	FC		8/10/2001	1,000,000	1,000,000	(120,584)	-	1,378	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN DKK	FC		8/10/2001	1,000,000	1,000,000	(120,571)	-	(945)	
KREF07560402		PAYABLE IN GBP	RECEIVABLE IN EUR	FC		8/14/2001	2,000,000	3,16,857	(288,620)	-	(4,273)	
KREF07560402		PAYABLE IN GBP	RECEIVABLE IN EUR	FC		8/14/2001	2,000,000	3,16,857	(288,620)	-	(4,273)	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		8/15/2001	3,300,000	3,346,551	3,346,551	-	46,551	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		8/15/2001	3,300,000	3,346,551	3,346,551	-	46,551	
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		8/15/2001	280,949,050	2,341,242	2,341,242	-	(17,326)	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		8/16/2001	300,000	(175,276)	(180,241)	-	5,045	
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		8/16/2001	300,000	178,094	180,419	-	(2,227)	
KREF07560402		PAYABLE IN GBP	RECEIVABLE IN EUR	FC		8/17/2001	1,262,487	(1,152,145)	(1,152,145)	-	(5,050)	
KREF07560402		PAYABLE IN GBP	RECEIVABLE IN EUR	FC		8/17/2001	1,262,487	(1,152,145)	(1,152,145)	-	(876)	
KREF07560402		PAYABLE IN CHF	RECEIVABLE IN CHF	FC		8/17/2001	300,000	(175,426)	(180,415)	-	5,635	

Grand Total for

Base Currency

Gain/Loss

Base

Investment

Cost

Selling Price

Units 2

Units

Trade Ex Date

Tax Code

Transaction Code

Description 1

Description 2

Account Number

Source Security ID

Description 1

Description 2

Transaction Code

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		8/17/2001	300.000		178.094	180.451				(2.967)
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		8/17/2001	120.000		100.472	100.472				260
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		8/31/2001	200.000		289.522	289.220				4,978
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN DKK	FC		8/31/2001	1,000.000		(120.106)	(119.638)				1,889
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		8/31/2001	1,000.000		(58.978)	(58.748)				934
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		8/31/2001	100.000		59.200	58.817				(713)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN DKK	FC		8/31/2001	1,000.000		(134.304)	(134.304)				(2,419)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		8/31/2001	1,000.000		(65.950)	(58.748)				934
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		8/31/2001	100.000		59.200	58.817				(713)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN DKK	FC		9/3/2001	1,000.000		(120.127)	(119.350)				1,620
KREF07560402		PAYABLE IN HKD	RECEIVABLE IN USD	FC		9/3/2001	1,000.000		(134.327)	(134.495)				(2,252)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN USD	FC		9/4/2001	6,100.000		782.061	(782.061)				(21)
KREF07560402		PAYABLE IN AUD	RECEIVABLE IN USD	FC		9/4/2001	(1,000.000)		521.974	(521.700)				(3,809)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		9/5/2001	600.000		600.000	(358,789)				(2,597)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		9/5/2001	600.000		600.000	357,718				4,152
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		9/6/2001	400.000		400.000	(588,324)				(7,404)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		9/6/2001	400.000		400.000	583,320				(3)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		9/6/2001	300.000		300.000	(178,582)				(1,873)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		9/6/2001	300.000		300.000	178,020				1,483
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN USD	FC		9/11/2001	4,700.000		(4,814.136)	(4,877.166)				(114,136)
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		9/11/2001	(370,000.000)		3,041,925	(3,057,472)				(15,547)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		9/12/2001	1,172.908		1,172.908	(1,749.921)				(28,604)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		9/12/2001	1,172.908		1,172.908	1,723.119				2,006
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		9/13/2001	1,052.650		1,052.650	(643.650)				(7,755)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		9/13/2001	1,052.650		1,052.650	651.479				9,929
KREF07560402		PAYABLE IN USD	RECEIVABLE IN EUR	FC		9/14/2001	5,000.000		5,004.127	5,004,789				47,227
KREF07560402		PAYABLE IN USD	RECEIVABLE IN JPY	FC		9/14/2001	370,000.000		3,057,440	3,057,472				(95,521)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		9/14/2001	400.000		400.000	(594.671)				(7,031)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN GBP	FC		9/14/2001	400.000		400.000	584.880				(1,835)
KREF07560402		PAYABLE IN USD	RECEIVABLE IN CHF	FC		9/17/2001	700.000		436.238	439.781				(743)
KREF07560402		PAYABLE IN USD	RECEIVABLE IN GBP	FC		9/17/2001	100.000		146.632	146.810				(618)
KREF07560402		PAYABLE IN JPY	RECEIVABLE IN EUR	FC		9/27/2001	500.000		457.850	457.256				2,944
KREF07560402		PAYABLE IN HKD	RECEIVABLE IN JPY	FC		10/5/2001	15,451.500		128.575	128.677				96
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN JPY	FC		10/12/2001	98.631.000		813,729	813.586				(15,258)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN JPY	FC		10/12/2001	98.631.000		813,729	813.586				1,516
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		10/16/2001	200.000		124.639	122.205				(1,405)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		10/16/2001	200.000		124.639	122.205				1,225
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN USD	FC		10/17/2001	1,600.000		(1,629.621)	(1,590.606)				(29,621)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		10/17/2001	200.000		122.451	121.699				52
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		10/17/2001	200.000		122.451	121.699				(1,478)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN USD	FC		10/19/2001	3,672.105		(3,237.481)	(3,262.819)				(74,812)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN AUD	FC		10/22/2001	(100.000)		176.498	(89.170)				(1,926)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN AUD	FC		10/22/2001	(100.000)		176.498	89.732				1,116
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN JPY	FC		10/25/2001	65,648.400		(542,197)	(542,580)				(7,078)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN JPY	FC		10/25/2001	65,648.400		(542,197)	(542,580)				3,926
KREF07560402		PAYABLE IN HKD	RECEIVABLE IN EUR	FC		10/31/2001	(2,600.000)		369.119	(333,333)				(876)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN EUR	FC		10/31/2001	(2,600.000)		369.119	(333,333)				1,292
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		11/1/2001	300.000		(184.231)	(182.834)				464
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		11/1/2001	300.000		182.314	182,749				(2,381)
KREF07560402		PAYABLE IN GBP	RECEIVABLE IN EUR	FC		11/1/2001	322.181		(291,360)	(291,360)				697
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN JPY	FC		11/2/2001	98,955.000		(812.052)	(807.120)				(3,125)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN JPY	FC		11/2/2001	98,955.000		(812.052)	(807.120)				1,689
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN JPY	FC		11/2/2001	98,955.000		(812.052)	817.607				1,121
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		11/2/2001	200.000		(122.724)	(121.724)				277
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		11/2/2001	200.000		(122.724)	(121.724)				(1,062)
KREF07560402		PAYABLE IN EUR	RECEIVABLE IN CHF	FC		11/5/2001	200.000		121.869	(122,364)				(868)



Account Number	Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Grand Total for Account
KREF07560402	BHP BILLITON LIMITED	A66144692			FC	0151	10/31/2001	(18.709)	-	85,625	85.667			532
KREF07560402	COMMONWEALTH BANK (ORD NPV	A66215039			FC	0151	7/4/2001	(3.954)	-	65.797	64.512			(1.65)
KREF07560402	COMMONWEALTH BANK (ORD NPV	A66215039			FC	0151	7/5/2001	(4.910)	-	78.366	78.670			(1.244)
KREF07560402	COMMONWEALTH BANK (ORD NPV	A66215039			FC	0151	7/6/2001	(8.418)	-	132.447	133.314			(6.56)
KREF07560402	COMMONWEALTH BANK (ORD NPV	A66215039			FC	0151	7/9/2001	(4.677)	-	73.502	73.524			36
KREF07560402	RIO TINTO LIMITED NPV	A66220104			FC	0151	8/20/2001	(1.847)	-	30.863	30.863			(1.270)
KREF07560402	RIO TINTO LIMITED NPV	A66220104			FC	0151	8/21/2001	(5.009)	-	84.591	84.611			(291)
KREF07560402	RIO TINTO LIMITED NPV	A66220104			FC	0151	8/22/2001	(2.056)	-	34.513	34.513			(562)
KREF07560402	RIO TINTO LIMITED NPV	A66220104			FC	0151	8/23/2001	(1.429)	-	24.285	24.285			(193)
KREF07560402	RIO TINTO LIMITED NPV	A66220104			FC	0151	8/24/2001	(2.877)	-	50.392	50.392			(29)
KREF07560402	RIO TINTO LIMITED NPV	A66220104			FC	0151	8/23/2001	(4.64)	-	7.908	7.908			(63)
KREF07560402	RIO TINTO LIMITED NPV	A66220104			FC	0151	8/24/2001	(2.877)	-	50.392	50.392			(29)
KREF07560402	RIO TINTO LIMITED NPV	A66220104			FC	0151	8/27/2001	(4.083)	-	73.077	73.077			426
KREF07560402	RIO TINTO LIMITED NPV	A66220104			FC	0151	8/28/2001	(1.392)	-	24.655	24.655			(89)
KREF07560402	LEND LEASE CORP NPV	A66512005			FC	0151	2/19/2001	(8.749)	-	67.935	67.935			(569)
KREF07560402	LEND LEASE CORP NPV	A66512005			FC	0151	2/20/2001	(2.707)	-	20.948	20.948			(20)
KREF07560402	LEND LEASE CORP NPV	A66512005			FC	0151	2/21/2001	(3.904)	-	29.789	29.789			(194)
KREF07560402	LEND LEASE CORP NPV	A66512005			FC	0151	2/22/2001	(3.157)	-	23.575	23.575			(4)
KREF07560402	M I M HOLDINGS LTD NPV	A665350161			FC	0151	1/12/2001	(10.591)	-	5.390	5.218			125
KREF07560402	NEWS CORPORATION NPV	A66886920			FC	0151	8/30/2001	(11.862)	-	96.824	96.824			(1.781)
KREF07560402	NEWS CORPORATION NPV	A66886920			FC	0151	8/31/2001	(9.904)	-	78.622	78.622			(984)
KREF07560402	DEXIA NPV VPR STRIPS	EB5693800			FC	0151	1/3/2001	(2.113)	-	39	40			(1)
KREF07560402	DEUTSCHE POST AG NPV	ED4617855			FC	0151	1/17/2001	(6.141)	-	129.863	129.303			1,381
KREF07560402	DEUTSCHE POST AG NPV	ED4617855			FC	0151	1/18/2001	(10.588)	-	226.057	225.800			(1,334)
KREF07560402	DEUTSCHE POST AG NPV	ED4617855			FC	0151	1/19/2001	(10.588)	-	221.027	221.027			(2,518)
KREF07560402	DEUTSCHE POST AG NPV	ED4617855			FC	0151	1/22/2001	(2.647)	-	54.769	54.769			(16,224)
KREF07560402	MERCK KGAA NPV	ED4741846			FC	0151	3/19/2001	(4.93)	-	16.622	16.324			34
KREF07560402	MERCK KGAA NPV	ED4741846			FC	0151	4/6/2001	(1.008)	-	37.458	37.151			(394)
KREF07560402	MERCK KGAA NPV	ED4741846			FC	0151	5/15/2001	(6)	-	221	220			(9)
KREF07560402	MERCK KGAA NPV	ED4741846			FC	0151	5/16/2001	(27)	-	995	992			(8)
KREF07560402	MERCK KGAA NPV	ED4741846			FC	0151	5/17/2001	(101)	-	3,669	3,669			(63)
KREF07560402	MERCK KGAA NPV	ED4741846			FC	0151	6/7/2001	(1,393)	-	46.875	46.875			(66)
KREF07560402	MERCK KGAA NPV	ED4741846			FC	0151	7/25/2001	(109)	-	4,266	4,266			(19)
KREF07560402	MERCK KGAA NPV	ED4741846			FC	0151	7/26/2001	(247)	-	9,615	9,615			(20)
KREF07560402	MERCK KGAA NPV	ED4741846			FC	0151	7/26/2001	(138)	-	5,386	5,386			(11)
KREF07560402	MERCK KGAA NPV	ED4741846			FC	0151	7/27/2001	(11)	-	430	430			3
KREF07560402	MERCK KGAA NPV	ED4741846			FC	0151	8/17/2001	(1,033)	-	40,336	40,336			193
KREF07560402	MERCK KGAA NPV	ED4741846			FC	0151	10/23/2001	(156)	-	5,732	5,732			26
KREF07560402	MERCK KGAA NPV	ED4741846			FC	0151	11/22/2001	(411)	-	13.697	13.697			36
KREF07560402	SAP AG ORD NPV	ED4846280			FC	0151	9/12/2001	(1,836)	-	194.097	194.097			2,913
KREF07560402	SAP AG ORD NPV	ED4846280			FC	0151	9/14/2001	(528)	-	56.558	56.558			542
KREF07560402	SAP AG ORD NPV	ED4846280			FC	0151	9/17/2001	(3,255)	-	337.832	337.832			2,769
KREF07560402	SAP AG ORD NPV	ED4846280			FC	0151	12/20/2001	(1,112)	-	144.389	143.011			(1,152)
KREF07560402	BAYER AG ORD NPV	ED5069213			FC	0151	1/19/2001	(5,291)	-	247.829	247.829			(2,824)
KREF07560402	BAYER AG ORD NPV	ED5069213			FC	0151	1/22/2001	(9,025)	-	416.069	416.069			(6,679)
KREF07560402	BAYER AG ORD NPV	ED5069213			FC	0151	1/24/2001	(1,799)	-	85.022	85.022			(694)
KREF07560402	BAYER AG ORD NPV	ED5069213			FC	0151	6/5/2001	(3.042)	-	121.325	121.325			57
KREF07560402	BAYER AG ORD NPV	ED5069213			FC	0151	6/6/2001	(4.487)	-	175.887	175.887			(1,045)
KREF07560402	BAYER AG ORD NPV	ED5069213			FC	0151	6/7/2001	(852)	-	34.027	34.027			(48)
KREF07560402	BAYER AG ORD NPV	ED5069213			FC	0151	6/21/2001	(3.634)	-	136.223	136.223			1,280
KREF07560402	BAYER AG ORD NPV	ED5069213			FC	0151	6/25/2001	(3.007)	-	109.615	109.615			(1,554)
KREF07560402	BAYER AG ORD NPV	ED5069213			FC	0151	9/14/2001	(4,323)	-	123.022	123.022			1,178
KREF07560402	BAYER AG ORD NPV	ED5069213			FC	0151	9/17/2001	(7.608)	-	209.603	209.603			1,718
KREF07560402	BAYER AG ORD NPV	ED5069213			FC	0151	9/18/2001	(1.297)	-	36.039	36.039			(228)

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment Gain/Loss	Base	Base Currency	Grand Total for Account
KREF07560402 ED5294126	MUNCHENER RUCKVERSIC NPY REGD			FC	0151	9/12/2001	(1.586)	-	322.704	322.704	-	4843	-	4843
KREF07560402 ED5294126	MUNCHENER RUCKVERSIC NPY REGD			FC	0151	9/13/2001	(2.191)	-	517.968	519.041	-	6,528	-	6,528
KREF07560402 ED5294126	MUNCHENER RUCKVERSIC NPY REGD			FC	0151	9/14/2001	(2.220)	-	537.778	537.778	-	5,149	-	5,149
KREF07560402 ED5468340	AIXTRON ORD NPY			FC	0151	6/1/2001	(2.841)	-	228.644	227.976	-	749	-	749
KREF07560402 ED5732828	QIAGEN NV EURO 01			FC	0151	1/16/2001	(1.637)	-	48.871	48.653	-	164	-	164
KREF07560402 ED5732828	QIAGEN NV EURO 01			FC	0151	3/19/2001	(2.66)	-	5.521	5.521	-	11	-	11
KREF07560402 ED5732828	QIAGEN NV EURO 01			FC	0151	5/8/2001	(11.774)	-	315.577	308.682	-	3,488	-	3,488
KREF07560402 ED5732828	QIAGEN NV EURO 01			FC	0151	5/22/2001	(12.197)	-	322.110	322.110	-	(3,647)	-	(3,647)
KREF07560402 ED5750358	DEUTSCHE BK AG ORD NP			FC	0151	1/18/2001	(1.111)	-	102.225	102.225	-	(675)	-	(675)
KREF07560402 ED5801623	DRESDNER BANK AG NPY			FC	0151	6/5/2001	(12.217)	-	561.720	561.720	-	265	-	265
KREF07560402 ED5801623	DRESDNER BANK AG NPY			FC	0151	7/2/2001	(10.205)	-	459.852	455.054	-	(313)	-	(313)
KREF07560402 ED5801623	DRESDNER BANK AG NPY			FC	0151	7/3/2001	(9.760)	-	436.880	435.897	-	(653)	-	(653)
KREF07560402 ED5801623	DRESDNER BANK AG NPY			FC	0151	7/4/2001	(4.880)	-	217.260	218.034	-	99	-	99
KREF07560402 ED5801623	DRESDNER BANK AG NPY			FC	0151	7/5/2001	(4.538)	-	202.239	204.561	-	2,219	-	2,219
KREF07560402 ED5801623	DRESDNER BANK AG NPY			FC	0151	7/6/2001	(5.222)	-	232.486	236.016	-	1,074	-	1,074
KREF07560402 ED5801623	DEUTSCHE TELEKOM AG P			FC	0151	5/30/2001	(7.015)	-	148.004	147.404	-	(1,087)	-	(1,087)
KREF07560402 ED5842353	DEUTSCHE TELEKOM AG P			FC	0151	6/5/2001	(5.355)	-	111.781	111.781	-	53	-	53
KREF07560402 ED5842353	DEUTSCHE TELEKOM AG P			FC	0151	6/6/2001	(11.499)	-	233.689	233.689	-	(1,388)	-	(1,388)
KREF07560402 ED5842353	DEUTSCHE TELEKOM AG P			FC	0151	9/6/2001	(3.264)	-	47.320	47.320	-	850	-	850
KREF07560402 ED5842353	NFTNEON TECHNOLOGIES			FC	0151	7/19/2001	(9.096)	-	209.573	209.573	-	1,126	-	1,126
KREF07560402 ED7021964	DEUTSCHE BOERSE AG NP			FC	0151	2/5/2001	(1.75)	-	58.522	57.500	-	(311)	-	(311)
KREF07560402 ED7021964	DEUTSCHE BOERSE AG NP			FC	0151	1/15/2001	(34)	-	12	12	-	(0)	-	(0)
KREF07560402 ED5705947	BANCO SANTANDER CENT HISPANO EURO 50 (REGD)			FC	0151	5/16/2001	(22.531)	-	217.983	217.627	-	(1,932)	-	(1,932)
KREF07560402 ED5705947	BANCO SANTANDER CENT HISPANO EURO 50 (REGD)			FC	0151	5/17/2001	(14.627)	-	143.155	143.155	-	(2,445)	-	(2,445)
KREF07560402 ED5705947	BANCO SANTANDER CENT HISPANO EURO 50 (REGD)			FC	0151	5/18/2001	(21.941)	-	213.952	213.952	-	(4,002)	-	(4,002)
KREF07560402 ED5705947	BANCO SANTANDER CENT HISPANO EURO 50 (REGD)			FC	0151	5/21/2001	(4.876)	-	47,000	47,000	-	(959)	-	(959)
KREF07560402 ED5732529	TELEFONICA SA EURO 1			FC	0151	5/22/2001	(9.751)	-	93.816	93.816	-	(1,062)	-	(1,062)
KREF07560402 ED5732529	TELEFONICA SA EURO 1			FC	0151	5/16/2001	(64.266)	-	1,011.992	1,009.268	-	(7,887)	-	(7,887)
KREF07560402 ED5732529	TELEFONICA SA EURO 1			FC	0151	5/30/2001	(13.649)	-	201.779	201.437	-	(1,867)	-	(1,867)
KREF07560402 ED5732529	TELEFONICA SA EURO 1			FC	0151	5/31/2001	(26.576)	-	387.800	387.800	-	(366)	-	(366)
KREF07560402 ED5732529	TELEFONICA SA EURO 1			FC	0151	6/5/2001	(10.964)	-	162.198	162.198	-	76	-	76
KREF07560402 ED5732529	TELEFONICA SA EURO 1			FC	0151	6/6/2001	(7.692)	-	113.134	113.134	-	(672)	-	(672)
KREF07560402 ED5732529	TELEFONICA SA EURO 1			FC	0151	6/6/2001	(4.807)	-	70.091	70.091	-	(416)	-	(416)
KREF07560402 ED5732529	TELEFONICA SA EURO 1			FC	0151	6/20/2001	(13.333)	-	168.625	168.625	-	1,840	-	1,840
KREF07560402 ED5732529	TELEFONICA SA EURO 1			FC	0151	6/20/2001	(13.313)	-	168.801	168.801	-	1,920	-	1,920
KREF07560402 ED5732529	TELEFONICA SA EURO 1			FC	0151	7/12/2001	(30.107)	-	342.661	342.394	-	(134)	-	(134)
KREF07560402 ED5732529	TELEFONICA SA EURO 1			FC	0151	7/12/2001	(7.564)	-	83.519	83.519	-	(64)	-	(64)
KREF07560402 ED5732529	TELEFONICA SA EURO 1			FC	0151	7/13/2001	(6.618)	-	73.591	75.272	-	12	-	12
KREF07560402 ED5788133	AMADEUS GLOBAL TRAVE SER A EURO 01			FC	0151	1/16/2001	(2.484)	-	19.012	18.927	-	64	-	64
KREF07560402 ED5788133	AMADEUS GLOBAL TRAVE SER A EURO 01			FC	0151	4/25/2001	(58.610)	-	344.402	343.485	-	(3,190)	-	(3,190)
KREF07560402 ED7111318	INDITEX EURO 15			FC	0151	3/16/2001	(40)	-	13	13	-	0	-	0
KREF07560402 EF4002129	BOUYGUES EURO 1			FC	0151	3/14/2001	(8.040)	-	298.769	288.075	-	6,300	-	6,300
KREF07560402 EF4002129	BOUYGUES EURO 1			FC	0151	3/14/2001	(21.5)	-	7.994	7.897	-	(24)	-	(24)
KREF07560402 EF4002129	BOUYGUES EURO 1			FC	0151	12/17/2001	(1.440)	-	48.743	49.092	-	(765)	-	(765)
KREF07560402 EF4002129	BOUYGUES EURO 1			FC	0151	12/17/2001	(268)	-	9.259	9.255	-	(145)	-	(145)
KREF07560402 EF4002129	BOUYGUES EURO 1			FC	0151	12/18/2001	(1.442)	-	45.398	45.193	-	(545)	-	(545)
KREF07560402 EF4026920	AXA EUR9 15			FC	0151	12/20/2001	(30)	-	992	996	-	(7)	-	(7)
KREF07560402 EF4133668	BNP PARIBAS EUR4			FC	0151	3/30/2001	(4.520)	-	383.994	387.182	-	4,875	-	4,875
KREF07560402 EF4133668	BNP PARIBAS EUR4			FC	0151	4/2/2001	(1.651)	-	140.299	140.492	-	2,095	-	2,095
KREF07560402 EF4133668	BNP PARIBAS EUR4			FC	0151	4/11/2001	(4.168)	-	359.009	351.275	-	2,945	-	2,945
KREF07560402 EF4133668	BNP PARIBAS EUR4			FC	0151	9/19/2001	(1.433)	-	108.896	108.896	-	(1,714)	-	(1,714)

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment	Base	Base Currency	Grand Total for Account
KREF07560402	EF4133668	BNP PARIBAS EUR4		FC	0151	9/20/2001	(6,060)	453,178	453,178		453,178		(1,767)	
KREF07560402	EF4133668	BNP PARIBAS EUR4		FC	0151	9/20/2001	(3,949)	288,224	288,224		288,224		(1,124)	
KREF07560402	EF4133668	BNP PARIBAS EUR4		FC	0151	9/21/2001	(3,736)	257,044	257,044		257,044		1,451	
KREF07560402	EF4133668	BNP PARIBAS EUR4		FC	0151	10/22/2001	(2,082)	170,293	170,293		170,293		836	
KREF07560402	EF4133668	BNP PARIBAS EUR4		FC	0151	10/23/2001	(2,239)	184,681	184,681		184,681		828	
KREF07560402	EF4133668	BNP PARIBAS EUR4		FC	0151	10/23/2001	(1,852)	153,291	153,291		153,291		4,789	
KREF07560402	EF4133668	BNP PARIBAS EUR4		FC	0151	10/24/2001	(4,091)	343,739	343,739		343,739		4,789	
KREF07560402	EF4163434	CAP GEMINI EUR8		FC	0151	10/19/2001	(1,658)	89,906	89,906		89,906		(575)	
KREF07560402	EF4163434	CAP GEMINI EUR8		FC	0151	10/19/2001	(364)	19,620	19,620		19,620		(125)	
KREF07560402	EF4163434	CAP GEMINI EUR8		FC	0151	10/19/2001	(228)	12,158	12,158		12,158		(78)	
KREF07560402	EF4163434	CAP GEMINI EUR8		FC	0151	10/22/2001	(1,139)	60,362	60,362		60,362		296	
KREF07560402	EF4163434	CAP GEMINI EUR8		FC	0151	10/22/2001	(911)	48,707	48,707		48,707		239	
KREF07560402	EF4163434	CAP GEMINI EUR8		FC	0151	10/22/2001	(228)	12,036	12,036		12,036		59	
KREF07560402	EF4163434	CAP GEMINI EUR8		FC	0151	10/23/2001	(880)	50,086	50,086		50,086		225	
KREF07560402	EF4502706	LAFARGE SA EUR4	00	FC	0151	12/21/2001	(790)	72,487	72,487		71,906		157	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	6/20/2001	(1,565)	76,426	76,426		76,426		834	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	6/20/2001	(422)	20,554	20,554		20,554		224	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	6/22/2001	(483)	23,888	23,888		23,888		225	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	6/22/2001	(778)	37,440	37,440		37,440		239	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	6/26/2001	(1,140)	52,728	52,728		52,728		(940)	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	6/27/2001	(456)	20,787	20,787		20,787		(334)	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	6/28/2001	(684)	30,138	30,138		30,152		(78)	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/7/2001	(931)	48,261	48,261		48,261		1,003	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/8/2001	(471)	24,315	24,315		24,315		598	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/9/2001	(942)	47,083	47,083		47,083		456	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/10/2001	(236)	11,754	11,754		11,754		203	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/13/2001	(754)	37,888	37,888		37,888		594	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/14/2001	(707)	36,709	36,709		36,709		769	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/14/2001	(188)	9,625	9,625		9,625		202	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/15/2001	(264)	13,697	13,697		13,697		21	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/16/2001	(678)	34,229	34,229		34,229		(8)	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/16/2001	(236)	11,975	11,975		11,975		(3)	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/17/2001	(471)	23,844	23,844		23,844		114	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/21/2001	(145)	7,263	7,263		7,263		3	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/22/2001	(326)	16,278	16,278		16,278		(206)	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/23/2001	(707)	35,803	35,803		35,803		(146)	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/24/2001	(706)	35,967	35,967		35,967		(107)	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/28/2001	(754)	37,873	37,873		37,873		(42)	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	8/30/2001	(121)	5,897	5,897		5,897		(122)	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	9/3/2001	(424)	18,982	18,982		18,982		(226)	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	9/4/2001	(962)	42,915	42,915		42,915		599	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	9/4/2001	(94)	4,277	4,277		4,277		60	
KREF07560402	EF4547214	LAGARDE S CA FRF401		FC	0151	1/22/2001	(3,106)	229,222	229,222		229,222		(3,680)	
KREF07560402	EF4736817	AVENTIS EUR8		FC	0151	2/16/2001	(2,093)	168,650	168,650		168,650		131	
KREF07560402	EF4736817	AVENTIS EUR8		FC	0151	2/19/2001	(3,401)	274,310	274,310		274,310		(2,442)	
KREF07560402	EF4736817	AVENTIS EUR8		FC	0151	2/20/2001	(1,344)	108,208	108,208		107,767		370	
KREF07560402	EF4736817	AVENTIS EUR8		FC	0151	2/21/2001	(1,037)	83,459	83,459		83,279		(49)	
KREF07560402	EF4736817	AVENTIS EUR8		FC	0151	8/2/2001	(3,748)	286,074	286,074		286,074		(1,664)	
KREF07560402	EF4736817	AVENTIS EUR8		FC	0151	8/3/2001	(633)	48,000	48,000		48,000		(509)	
KREF07560402	EF4736817	AVENTIS EUR8		FC	0151	8/6/2001	(1,992)	153,269	153,269		153,269		1,431	
KREF07560402	EF4736817	AVENTIS EUR8		FC	0151	8/7/2001	(1,893)	144,979	144,979		144,979		3,012	
KREF07560402	EF4736817	AVENTIS EUR8		FC	0151	8/8/2001	(485)	36,877	36,877		36,877		907	
KREF07560402	EF4736817	AVENTIS EUR8		FC	0151	10/5/2001	(1,045)	79,436	79,436		79,436		(654)	
KREF07560402	EF4736817	AVENTIS EUR8		FC	0151	10/8/2001	(748)	55,872	55,872		55,872		(1,059)	
KREF07560402	EF4736817	AVENTIS EUR8		FC	0151	10/8/2001	(623)	46,057	46,057		46,057		(873)	
KREF07560402	EF4736817	AVENTIS EUR8		FC	0151	10/8/2001	(353)	26,070	26,070		26,070		(494)	
KREF07560402	EF4736817	AVENTIS EUR8		FC	0151	10/9/2001	(2,806)	213,321	213,321		213,321		(2,896)	

Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units ?	Cost	Selling Price	Investment Base	Base Currency	Calcd/Loss	Account Number
KREF07560402 EF4736817	AVENTIS EUR3 82		FC	0151	10/11/2001	(850)	-	67,803	67,803				522
KREF07560402 EF4736817	AVENTIS EUR3 82		FC	0151	10/17/2001	(1,503)	-	113,731	113,731				(1,900)
KREF07560402 EF4736817	AVENTIS EUR3 82		FC	0151	10/22/2001	(1,099)	-	82,445	82,445				405
KREF07560402 EF4736817	AVENTIS EUR3 82		FC	0151	10/30/2001	(1,755)	-	128,532	128,532				(654)
KREF07560402 EF4736817	AVENTIS EUR3 82		FC	0151	10/31/2001	(874)	-	62,770	62,770				(273)
KREF07560402 EF4834778	VIVENDI UNIVERSAL EUR5		FC	0151	6/20/2001	(5,651)	-	331,629	331,629				1,180
KREF07560402 EF4834778	VIVENDI UNIVERSAL EUR5		FC	0151	7/11/2001	(4,931)	-	265,310	266,192				(2,844)
KREF07560402 EF4834778	VIVENDI UNIVERSAL EUR5		FC	0151	7/12/2001	(339)	-	18,543	18,535				(14)
KREF07560402 EF4834778	VIVENDI UNIVERSAL EUR5		FC	0151	7/19/2001	(5,446)	-	291,153	291,153				3,146
KREF07560402 EF4874162	TECHNIP EUR		FC	0151	9/11/2001	(209)	-	30,458	30,458				437
KREF07560402 EF4874162	TECHNIP EUR		FC	0151	9/11/2001	(184)	-	26,938	26,938				386
KREF07560402 EF4874162	TECHNIP EUR		FC	0151	9/14/2001	(113)	-	15,822	15,822				152
KREF07560402 EF4874162	TECHNIP EUR		FC	0151	9/17/2001	(78)	-	10,162	10,162				83
KREF07560402 EF4874162	TECHNIP EUR		FC	0151	9/18/2001	(544)	-	71,162	71,162				(451)
KREF07560402 EF4874162	TECHNIP EUR		FC	0151	9/18/2001	(210)	-	27,476	27,476				(174)
KREF07560402 EF5832201	DEXIA (EX-DEXIA BEL NPV		FC	0151	4/11/2001	(184)	-	27,955	26,805				225
KREF07560402 EF5832201	DEXIA (EX-DEXIA BEL NPV		FC	0151	12/29/2000	(182)	-	33,509	33,509				(473)
KREF07560402 EF5832201	DEXIA (EX-DEXIA BEL NPV		FC	0151	4/17/2001	(56)	-	8,300	8,414				64
KREF07560402 EF5832201	DEXIA (EX-DEXIA BEL NPV		FC	0151	4/26/2001	(676)	-	105,510	105,510				(1,519)
KREF07560402 EF5832201	DEXIA (EX-DEXIA BEL NPV		FC	0151	4/27/2001	(79)	-	12,273	12,337				(50)
KREF07560402 EF5832201	DEXIA (EX-DEXIA BEL NPV		FC	0151	4/30/2001	(333)	-	52,087	52,446				139
KREF07560402 EF5832201	DEXIA (EX-DEXIA BEL NPV		FC	0151	5/2/2001	(546)	-	86,062	86,062				(19)
KREF07560402 EF5832201	DEXIA (EX-DEXIA BEL NPV		FC	0151	5/3/2001	(343)	-	53,522	53,522				(508)
KREF07560402 EF5832201	DEXIA (EX-DEXIA BEL NPV		FC	0151	5/4/2001	(103)	-	16,030	16,030				(196)
KREF07560402 EF5832201	ACCOR EUR3		FC	0151	10/3/2001	(1,861)	-	50,269	50,269				(77)
KREF07560402 EF5832201	ACCOR EUR3		FC	0151	10/3/2001	(692)	-	18,519	18,519				(183)
KREF07560402 EF5832201	ACCOR EUR3		FC	0151	10/4/2001	(3,258)	-	91,061	91,061				(1,151)
KREF07560402 EF5832201	ACCOR EUR3		FC	0151	10/4/2001	(1,489)	-	42,100	42,100				225
KREF07560402 EF5832201	ACCOR EUR3		FC	0151	10/5/2001	(1,396)	-	38,786	38,786				(557)
KREF07560402 EF5832201	ACCOR EUR3		FC	0151	10/5/2001	(931)	-	26,069	26,069				(215)
KREF07560402 EF5832201	ACCOR EUR3		FC	0151	10/8/2001	(4,793)	-	131,883	131,883				(2,500)
KREF07560402 EF5832201	ACCOR EUR3		FC	0151	10/8/2001	(1,768)	-	48,313	48,313				(916)
KREF07560402 EF5832201	ACCOR EUR3		FC	0151	10/8/2001	(1,536)	-	42,320	42,320				(541)
KREF07560402 EF5832201	ACCOR EUR3		FC	0151	10/8/2001	(931)	-	25,567	25,567				(485)
KREF07560402 EF5832201	ACCOR EUR3		FC	0151	10/8/2001	(465)	-	12,784	12,784				(242)
KREF07560402 EF5832201	ACCOR EUR3		FC	0151	10/9/2001	(2,978)	-	83,231	83,231				(991)
KREF07560402 EF5832201	ST MICROELECTRONICS EI (SICOVAM)		FC	0151	1/30/2001	(5,378)	-	245,425	244,482				3,274
KREF07560402 EF5832201	ST MICROELECTRONICS EI (SICOVAM)		FC	0151	2/22/2001	(10,596)	-	376,756	376,756				4,470
KREF07560402 EF5832201	ST MICROELECTRONICS EI (SICOVAM)		FC	0151	2/22/2001	(5,128)	-	182,286	182,286				2,163
KREF07560402 EF5832201	ST MICROELECTRONICS EI (SICOVAM)		FC	0151	2/27/2001	(2,775)	-	95,228	95,228				1,170
KREF07560402 EF5832201	ALCATEL EUR3 SERA		FC	0151	1/10/2001	(10,095)	-	575,899	572,102				3,064
KREF07560402 EF5832201	ALCATEL EUR3 SERA		FC	0151	1/17/2001	(5,298)	-	348,264	346,764				3,703
KREF07560402 EF5832201	ALCATEL EUR3 SERA		FC	0151	1/18/2001	(9,933)	-	630,025	630,025				(4,161)
KREF07560402 EF7027453	ORANGE SA EUR1		FC	0151	5/31/2001	(32,135)	-	280,811	280,811				892
KREF07560402 EF7027453	ORANGE SA EUR1		FC	0151	5/31/2001	(18,311)	-	157,533	157,175				432
KREF07560402 EF7027453	ORANGE SA EUR1		FC	0151	6/1/2001	(15,837)	-	133,964	133,964				47
KREF07560402 EF7147624	DEXIA NPV		FC	0151	6/5/2001	(4,812)	-	41,366	41,366				112
KREF07560402 EF7147624	DEXIA NPV		FC	0151	7/9/2001	(2,640)	-	41,366	41,311				215
KREF07560402 EF7147624	DEXIA NPV		FC	0151	7/10/2001	(2,623)	-	40,564	40,492				(127)
KREF07560402 EF7147624	DEXIA NPV		FC	0151	7/11/2001	(6,916)	-	105,774	106,165				(1,174)
KREF07560402 EF7147624	DEXIA NPV		FC	0151	7/12/2001	(6,486)	-	102,548	102,668				(40)
KREF07560402 EF7147624	DEXIA NPV		FC	0151	7/12/2001	(873)	-	13,755	13,755				(5)
KREF07560402 EF7147624	DEXIA NPV		FC	0151	7/13/2001	(2,181)	-	34,570	35,360				6
KREF07560402 EF7147624	DEXIA NPV		FC	0151	7/17/2001	(1,462)	-	23,601	24,105				87
KREF07560402 EF7147624	DEXIA NPV		FC	0151	7/17/2001	(425)	-	6,859	7,006				25
KREF07560402 EF7147624	DEXIA NPV		FC	0151	7/18/2001	(3,464)	-	55,396	56,159				(976)

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Investment	Base	Base Currency	Grand Total for Account
KREF07560402	EF7147624	DEXIA NPV	DEXIA NPV	FC	0151	7/18/2001	(943)	15,144	15,352	15,352	15,352	(267)	
KREF07560402	EF7147624	DEXIA NPV	DEXIA NPV	FC	0151	7/19/2001	(2,62)	38,649	12,392	38,649	208	67	
KREF07560402	EF7147624	DEXIA NPV	DEXIA NPV	FC	0151	7/20/2001	(3,779)	60,480	60,480	60,480	433	54	
KREF07560402	EF7147624	DEXIA NPV	DEXIA NPV	FC	0151	7/20/2001	(472)	7,513	7,513	7,513	55	54	
KREF07560402	EF7147624	DEXIA NPV	DEXIA NPV	FC	0151	7/23/2001	(3,477)	55,084	55,084	55,084	553	54	
KREF07560402	EF7147624	DEXIA NPV	DEXIA NPV	FC	0151	7/24/2001	(586)	9,191	9,352	9,191	(11)	(43)	
KREF07560402	EF7147624	DEXIA NPV	DEXIA NPV	FC	0151	7/25/2001	(595)	9,352	9,352	9,352	(43)	(57)	
KREF07560402	EF7147624	DEXIA NPV	DEXIA NPV	FC	0151	7/27/2001	(823)	12,771	12,771	12,771	81	217	
KREF07560402	EF7147624	DEXIA NPV	DEXIA NPV	FC	0151	7/31/2001	(1,142)	17,960	17,960	17,960	104	24	
KREF07560402	EF7147624	DEXIA NPV	DEXIA NPV	FC	0151	8/1/2001	(976)	15,353	15,353	15,353	24	(387)	
KREF07560402	EF7147624	DEXIA NPV	DEXIA NPV	FC	0151	8/2/2001	(4,248)	66,562	66,562	66,562	(387)	(287)	
KREF07560402	EF7147624	DEXIA NPV	DEXIA NPV	FC	0151	8/2/2001	(3,304)	52,036	52,036	52,036	(303)	(677)	
KREF07560402	EF7147624	DEXIA NPV	DEXIA NPV	FC	0151	8/3/2001	(4,090)	63,797	63,797	63,797	(677)	(5706)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI	ASSICURAZIONI GENERALI	FC	0151	1/5/2001	(11,100)	411,442	410,588	410,588	(5706)	(2,948)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI	ASSICURAZIONI GENERALI	FC	0151	1/8/2001	(8,500)	314,832	319,036	319,036	(2,948)	378	
KREF07560402	E14056715	ASSICURAZIONI GENERALI	ASSICURAZIONI GENERALI	FC	0151	1/9/2001	(2,300)	85,602	86,030	86,030	(2,948)	118	
KREF07560402	E14056715	ASSICURAZIONI GENERALI	ASSICURAZIONI GENERALI	FC	0151	1/17/2001	(300)	11,121	11,073	11,073	(2,171)	118	
KREF07560402	E14056715	ASSICURAZIONI GENERALI	ASSICURAZIONI GENERALI	FC	0151	5/22/2001	(6,600)	191,771	191,771	191,771	(2,171)	(463)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI	ASSICURAZIONI GENERALI	FC	0151	5/23/2001	(3,800)	110,972	111,345	111,345	(463)	(157)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI	ASSICURAZIONI GENERALI	FC	0151	5/24/2001	(12,700)	372,155	370,836	370,836	(157)	(30)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI	ASSICURAZIONI GENERALI	FC	0151	5/24/2001	(2,400)	70,238	69,989	69,989	(30)	(28)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI	ASSICURAZIONI GENERALI	FC	0151	5/25/2001	(5,400)	158,108	158,228	158,228	(28)	(111)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI	ASSICURAZIONI GENERALI	FC	0151	5/28/2001	(900)	26,253	25,981	25,981	(111)	(147)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI	ASSICURAZIONI GENERALI	FC	0151	5/29/2001	(8,100)	233,604	231,644	231,644	(147)	(665)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI	ASSICURAZIONI GENERALI	FC	0151	5/30/2001	(2,800)	80,015	80,015	80,015	(665)	(3,399)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI	ASSICURAZIONI GENERALI	FC	0151	12/13/2001	(11,100)	300,185	300,185	300,185	(3,399)	(2,467)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI	ASSICURAZIONI GENERALI	FC	0151	12/14/2001	(6,600)	174,638	176,261	176,261	(2,467)	(1,678)	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	FC	0151	12/14/2001	(4,500)	118,764	119,868	119,868	(1,678)	607	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	FC	0151	9/21/2001	(52,500)	107,570	107,570	107,570	607	491	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	FC	0151	9/24/2001	(39,500)	85,179	85,179	85,179	491	(2,660)	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	FC	0151	9/25/2001	(77,500)	167,890	167,890	167,890	(2,660)	620	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	FC	0151	9/26/2001	(79,500)	176,319	176,319	176,319	(1,059)	620	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	FC	0151	10/4/2001	(52,000)	116,100	116,100	116,100	620	(1,687)	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	FC	0151	10/5/2001	(91,750)	205,010	205,010	205,010	(1,687)	(1,864)	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	FC	0151	10/5/2001	(23,000)	50,073	50,073	50,073	(1,864)	(412)	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	FC	0151	10/8/2001	(45,750)	98,337	98,337	98,337	(412)	(1,104)	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	BANCA INTESA BANCA CO ITALIANA SPA EURO 52	FC	0151	10/9/2001	(36,000)	81,316	81,316	81,316	(1,104)	(3,969)	
KREF07560402	E14436396	ENI ITL1000 (REGD)	ENI ITL1000 (REGD)	FC	0151	1/11/2001	(66,108)	423,954	423,954	423,954	(3,969)	81	
KREF07560402	E14436396	ENI ITL1000 (REGD)	ENI ITL1000 (REGD)	FC	0151	1/17/2001	(1,181)	7,597	7,564	7,564	81	(13,907)	
KREF07560402	E14436396	ENI ITL1000 (REGD)	ENI ITL1000 (REGD)	FC	0151	5/22/2001	(32,415)	221,936	221,936	221,936	(50)	(2,265)	
KREF07560402	E14436396	ENI ITL1000 (REGD)	ENI ITL1000 (REGD)	FC	0151	5/32/2001	(32,529)	215,368	215,368	215,368	(50)	(1,223)	
KREF07560402	E14436396	ENI ITL1000 (REGD)	ENI ITL1000 (REGD)	FC	0151	5/42/2001	(15,808)	100,146	100,146	100,146	(1,223)	449	
KREF07560402	E15256470	BULGAR SPA EURO 07	BULGAR SPA EURO 07	FC	0151	9/7/2001	(11,000)	117,417	117,266	117,266	449	716	
KREF07560402	E15256470	BULGAR SPA EURO 07	BULGAR SPA EURO 07	FC	0151	9/10/2001	(6,950)	73,044	73,044	73,044	716	1,165	
KREF07560402	E15256470	BULGAR SPA EURO 07	BULGAR SPA EURO 07	FC	0151	9/13/2001	(9,850)	85,465	85,554	85,554	1,165	402	
KREF07560402	E15256470	BULGAR SPA EURO 07	BULGAR SPA EURO 07	FC	0151	5/30/2001	(16,565)	157,481	157,049	157,049	(1,366)	15	
KREF07560402	E15297508	TELECOM ITALIA SPA ORD	TELECOM ITALIA SPA ORD	FC	0151	5/31/2001	(3,327)	31,266	31,266	31,266	15	144	
KREF07560402	E15297508	TELECOM ITALIA SPA ORD	TELECOM ITALIA SPA ORD	FC	0151	6/5/2001	(32,950)	304,545	304,545	304,545	144	(778)	
KREF07560402	E15297508	TELECOM ITALIA SPA ORD	TELECOM ITALIA SPA ORD	FC	0151	6/6/2001	(14,371)	131,028	131,028	131,028	(778)	(247)	
KREF07560402	E15297508	TELECOM ITALIA SPA ORD	TELECOM ITALIA SPA ORD	FC	0151	6/7/2001	(19,159)	174,904	174,904	174,904	(247)	325	
KREF07560402	E15297508	TELECOM ITALIA SPA ORD	TELECOM ITALIA SPA ORD	FC	0151	6/8/2001	(9,582)	89,276	89,276	89,276	325	15,496	



Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402	E15748526	FIAT SPA EURS		FC	0151	9/14/2001	(3.100)		61.091	61.091			585	
KREF07560402	E15748526	FIAT SPA EURS		FC	0151	9/17/2001	(7.500)		132.001	132.001			1,082	
KREF07560402	E15748526	FIAT SPA EURS		FC	0151	9/18/2001	(1.750)		29.528	29.528			(187)	
KREF07560402	E15748526	FIAT SPA EURS		FC	0151	9/19/2001	(2.650)		43.575	43.575			(686)	
KREF07560402	E15748526	FIAT SPA EURS		FC	0151	10/4/2001	(1.400)		23.091	23.091			123	
KREF07560402	E15748526	FIAT SPA EURS		FC	0151	10/5/2001	(18.150)		277.341	277.341			(2,282)	
KREF07560402	E15748526	FIAT SPA EURS		FC	0151	10/8/2001	(5.600)		83.544	83.544			(1,584)	
KREF07560402	E15748526	FIAT SPA EURS		FC	0151	10/8/2001	(9.950)		14.136	14.136			(268)	
KREF07560402	E15748526	FIAT SPA EURS		FC	0151	10/9/2001	(2.800)		42.084	42.084			(571)	
KREF07560402	E15748526	FIAT SPA EURS		FC	0151	10/10/2001	(3.700)		55.315	55.315			(244)	
KREF07560402	E17145051	ENI EURI		FC	0151	12/6/2001	(11.871)		143.244	143.244			(1,134)	
KREF07560402	E17145051	ENI EURI		FC	0151	12/12/2001	(3.494)		40.866	41.677			(360)	
KREF07560402	E17145051	ENI EURI		FC	0151	12/11/2001	(1,529)		18.020	18.344			(40)	
KREF07560402	E17145051	ENI EURI		FC	0151	12/10/2001	(1,529)		18.215	18.215			(39)	
KREF07560402	E17145051	ENI EURI		FC	0151	12/7/2001	(5.679)		67.148	67.795			(313)	
KREF07560402	E17145051	ENI EURI		FC	0151	12/7/2001	(22.968)		59.528	60.101			(278)	
KREF07560402	E17145051	ENI EURI		FC	0151	9/7/2001	(1,500)		125.581	125.419			480	
KREF07560402	E17145051	ENI EURI		FC	0151	9/10/2001	(989)		88.339	88.486			720	
KREF07560402	E17145051	ENI EURI		FC	0151	9/13/2001	(1,254)		106.091	106.311			1,337	
KREF07560402	E17145051	ENI EURI		FC	0151	9/14/2001	(650)		55.174	55.174			528	
KREF07560402	E17145051	ENI EURI		FC	0151	1/18/2001	(895)		68.349	68.349			(451)	
KREF07560402	E17145051	ENI EURI		FC	0151	1/19/2001	(579)		42.835	42.835			(488)	
KREF07560402	E17145051	ENI EURI		FC	0151	1/22/2001	(6,159)		438,532	438,532			(7,040)	
KREF07560402	E17145051	ENI EURI		FC	0151	2/15/2001	(7.667)		562.998	557.919			8,332	
KREF07560402	E17145051	ENI EURI		FC	0151	2/16/2001	(5.373)		385.960	385.142			298	
KREF07560402	E17145051	ENI EURI		FC	0151	2/22/2001	(34.527)		759.401	416,081			9,010	
KREF07560402	E17145051	ENI EURI		FC	0151	2/22/2001	(18,449)		414.419	213.619			2,625	
KREF07560402	E17145051	ENI EURI		FC	0151	2/23/2001	(9.873)		213.619	223,940			697	
KREF07560402	E17145051	ENI EURI		FC	0151	3/5/2001	(10.580)		223.940	156,368			487	
KREF07560402	E17145051	ENI EURI		FC	0151	3/5/2001	(7.371)		156,368	51,449			160	
KREF07560402	E17145051	ENI EURI		FC	0151	3/5/2001	(2.398)		51,449	220,923			356	
KREF07560402	E17145051	ENI EURI		FC	0151	3/6/2001	(10,319)		220,923	110,816			521	
KREF07560402	E17145051	ENI EURI		FC	0151	3/7/2001	(5,233)		110,816	230,667			298	
KREF07560402	E17145051	ENI EURI		FC	0151	3/21/2001	(12.662)		231,480	376.126			6,242	
KREF07560402	E17145051	ENI EURI		FC	0151	1/24/2001	(14,296)		554.571	554,571			(4,528)	
KREF07560402	E17145051	ENI EURI		FC	0151	1/25/2001	(6.882)		268.711	268.711			756	
KREF07560402	E17145051	ENI EURI		FC	0151	9/10/2001	(9.155)		137.097	137.201			1,241	
KREF07560402	E17145051	ENI EURI		FC	0151	9/11/2001	(13,359)		208,080	208,080			2,984	
KREF07560402	E17145051	ENI EURI		FC	0151	9/11/2001	(4,200)		65.884	65.884			945	
KREF07560402	E17145051	ENI EURI		FC	0151	9/12/2001	(3,734)		50,347	50,347			756	
KREF07560402	E17145051	ENI EURI		FC	0151	9/14/2001	(5,515)		71.110	71.110			681	
KREF07560402	E17145051	ENI EURI		FC	0151	9/17/2001	(3.025)		34.852	34.852			286	
KREF07560402	E17145051	ENI EURI		FC	0151	12/20/2001	(1,250)		21.612	21.612			(156)	
KREF07560402	E17145051	ENI EURI		FC	0151	5/30/2001	(9.265)		88.847	88.645			(770)	
KREF07560402	E17145051	ENI EURI		FC	0151	5/31/2001	(21.589)		202.125	201.559			375	
KREF07560402	E17145051	ENI EURI		FC	0151	6/11/2001	(23,443)		183.151	183.151			819	
KREF07560402	E17145051	ENI EURI		FC	0151	6/5/2001	(15.727)		108,290	108,290			152	
KREF07560402	E17145051	ENI EURI		FC	0151	6/5/2001	(3,336)		25,297	25,297			12	
KREF07560402	E17145051	ENI EURI		FC	0151	6/7/2001	(9,531)		61.133	61.133			(86)	
KREF07560402	E17145051	ENI EURI		FC	0151	6/8/2001	(23.828)		149.620	149.620			545	
KREF07560402	E17145051	ENI EURI		FC	0151	1/3/2001	(17,245)		553,298	556,578			(12,384)	
KREF07560402	E17145051	ENI EURI		FC	0151	5/1/2001	(9.465)		288.658	290.650			(758)	
KREF07560402	E17145051	ENI EURI		FC	0151	5/1/2001	(5,990)		177,102	178,324			(465)	
KREF07560402	E17145051	ENI EURI		FC	0151	5/2/2001	(6,802)		211.783	211.862			(127)	
KREF07560402	E17145051	ENI EURI		FC	0151	9/10/2001	(2.537)		58.948	59.048			478	
KREF07560402	E17145051	ENI EURI		FC	0151	9/11/2001	(2,377)		58.777	58.777			843	

Account Number	Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Grant Total for Account
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		9/14/2001	(9.54)	183,180	183,180	183,180	1.754	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		9/17/2001	(18.708)	342,695	342,695	342,695	1.233	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		12/20/2001	(6.064)	171,838	171,838	171,838	4.23	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		12/21/2001	(4.164)	114,115	114,115	114,115	4.23	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		1/22/2001	(3.75)	763,535	763,535	763,535	(8,114)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		1/24/2001	(26)	52,923	52,923	52,923	(19)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		1/25/2001	(211)	426,824	426,824	426,824	1,403	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		1/26/2001	(48)	99,145	99,145	99,145	808	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		1/12/2001	(58)	537,458	537,458	537,458	(6,967)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		1/15/2001	(14)	131,558	131,558	131,558	1,429	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		1/16/2001	(15)	138,635	138,635	138,635	457	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		1/17/2001	(44)	407,631	407,631	407,631	3,505	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		1/18/2001	(63)	584,625	584,625	584,625	(6,271)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		1/19/2001	(70)	635,588	635,588	635,588	(8,015)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		1/3/2001	(3,222)	505,157	505,157	505,157	(15,755)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		7/18/2001	(9,648)	427,335	427,335	429,004	(3,555)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		7/18/2001	(1,462)	64,360	64,360	65,661	(1,591)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		7/19/2001	(3,289)	145,031	145,031	145,031	653	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		7/19/2001	(366)	16,317	16,317	16,317	73	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		3/27/2001	(11,119)	176,212	176,212	174,627	(307)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		3/29/2001	(222)	3,496	3,496	3,496	(4)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		3/30/2001	(7,921)	125,053	125,053	124,940	1,124	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		4/3/2001	(9,154)	148,101	148,101	148,545	754	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		4/4/2001	(1,098)	17,764	17,764	17,952	16	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		4/5/2001	(7,366)	119,643	119,643	119,643	840	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		4/6/2001	(7,495)	121,230	121,230	121,230	(414)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		4/26/2001	(4,538)	79,250	79,250	79,250	(499)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		4/26/2001	(20,578)	362,197	362,197	362,197	(1,947)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		1/5/2001	(75,051)	331,772	331,772	331,772	(5,033)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		1/8/2001	(29,634)	132,252	132,252	132,252	(1,546)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		9/14/2001	(4,278)	45,304	45,304	45,304	(97)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		9/17/2001	(9,801)	99,354	99,354	99,354	28	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		9/18/2001	(7,328)	74,958	74,958	74,958	210	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		9/19/2001	(4,580)	47,004	47,004	46,949	(57)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		9/20/2001	(4,901)	46,893	46,893	47,022	(1)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		9/24/2001	(687)	6,580	6,580	6,580	50	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		9/26/2001	(5,038)	50,616	50,616	50,616	120	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		9/27/2001	(4,122)	41,498	41,498	41,498	(266)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		4/10/2001	(10,503)	86,418	86,418	86,418	(441)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		4/11/2001	(15,397)	125,291	125,291	125,291	(1,066)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		4/12/2001	(6,351)	52,816	52,816	52,816	(136)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		4/12/2001	(498)	4,177	4,177	4,177	(11)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		4/20/2001	(4,978)	42,960	42,960	42,960	(51)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		4/24/2001	(6,085)	51,912	51,912	51,912	22	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		4/25/2001	(3,043)	25,444	25,444	25,444	(160)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		4/26/2001	(3,706)	31,218	31,218	31,218	(168)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		5/1/2001	(3,550)	29,889	29,889	29,889	100	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		7/23/2001	(10,968)	71,515	71,515	72,028	(109)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		7/23/2001	(4,917)	32,821	32,821	32,821	(50)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		7/24/2001	(3,989)	25,996	25,996	26,070	(9)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		7/27/2001	(30,399)	203,827	203,827	203,827	91	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		7/27/2001	(10,916)	73,678	73,678	74,119	(6)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		7/30/2001	(26,918)	185,631	185,631	186,642	(47)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		7/30/2001	(9,156)	63,052	63,052	63,052	(16)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		7/31/2001	(8,931)	61,038	61,038	61,371	(15)	2,809	
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20				FC		7/31/2001	(12,235)	83,510	83,510	83,807	(56)	2,809	



Number	Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex	Units	Units 2	Cost	Selling Price	Investment	Base	Base Currency	Gain/Loss	Account	Grand Total for
KREF07560402	EX0540529		HSBC HLDSG ORD USDO 50		FC	0151	5/22/2001	(4,875)		62,208	62,208				(165)		
KREF07560402	EX0540529		HSBC HLDSG ORD USDO 50		FC	0151	5/24/2001	(8,945)		114,889	114,857				1,073		
KREF07560402	EX0540529		HSBC HLDSG ORD USDO 50		FC	0151	6/7/2001	(6,556)		84,516	83,522				565		
KREF07560402	EX0540529		HSBC HLDSG ORD USDO 50		FC	0151	6/8/2001	(4,875)		62,142	61,968				522		
KREF07560402	EX0540529		HSBC HLDSG ORD USDO 50		FC	0151	6/11/2001	(9,751)		120,367	121,125				1,612		
KREF07560402	EX0540529		HSBC HLDSG ORD USDO 50		FC	0151	6/13/2001	(2,438)		29,397	29,645				94		
KREF07560402	EX0540529		HSBC HLDSG ORD USDO 50		FC	0151	6/28/2001	(7,313)		85,199	85,095				7		
KREF07560402	EX0565401		MARKS & SPENCER ORD 27		FC	0151	11/16/2001	(67,598)		328,634	324,850				152		
KREF07560402	EX0565401		MARKS & SPENCER ORD 27		FC	0151	11/19/2001	(16,684)		80,541	80,530				(63)		
KREF07560402	EX0565401		MARKS & SPENCER ORD 27		FC	0151	11/20/2001	(36,074)		172,171	171,511				(500)		
KREF07560402	EX0565401		MARKS & SPENCER ORD 27		FC	0151	11/21/2001	(19,725)		93,069	93,197				(194)		
KREF07560402	EX0565401		MARKS & SPENCER ORD 27		FC	0151	11/22/2001	(16,491)		78,158	78,257				(54)		
KREF07560402	EX0565401		MARKS & SPENCER ORD 27		FC	0151	11/22/2001	(8,030)		38,134	38,185				(29)		
KREF07560402	EX0565401		MARKS & SPENCER ORD 27		FC	0151	11/23/2001	(2,542)		12,010	12,101				40		
KREF07560402	EX0565401		MARKS & SPENCER ORD 27		FC	0151	11/26/2001	(18,030)		86,214	86,793				37		
KREF07560402	EX0574874		UNILEVER ORD 1 4P		FC	0151	3/22/2001	(125,520)		856,765	847,913				19,254		
KREF07560402	EX0677602		PEARSON ORD 25P		FC	0151	5/21/2001	(977)		19,597	19,361				(126)		
KREF07560402	EX0677602		PEARSON ORD 25P		FC	0151	5/22/2001	(10,736)		217,595	216,843				(393)		
KREF07560402	EX0677602		PEARSON ORD 25P		FC	0151	5/23/2001	(2,951)		59,262	59,098				(11)		
KREF07560402	EX0719214		VODAFONE GROUP PLC OF		FC	0151	5/24/2001	(168,370)		470,677	470,508				4,433		
KREF07560402	EX0719214		VODAFONE GROUP PLC OF		FC	0151	5/25/2001	(46,476)		127,023	126,934				81		
KREF07560402	EX0719214		VODAFONE GROUP PLC OF		FC	0151	5/30/2001	(102,229)		263,932	263,036				(722)		
KREF07560402	EX0719214		VODAFONE GROUP PLC OF		FC	0151	5/30/2001	(72,417)		189,969	189,225				(520)		
KREF07560402	EX0719214		VODAFONE GROUP PLC OF		FC	0151	5/31/2001	(162,028)		412,246	410,611				(1,540)		
KREF07560402	EX0719214		VODAFONE GROUP PLC OF		FC	0151	6/5/2001	(97,784)		238,755	234,467				(810)		
KREF07560402	EX0719214		VODAFONE GROUP PLC OF		FC	0151	6/6/2001	(45,066)		111,172	109,703				392		
KREF07560402	EX0719214		VODAFONE GROUP PLC OF		FC	0151	6/12/2001	(58,650)		137,552	138,685				1,288		
KREF07560402	EX0719214		VODAFONE GROUP PLC OF		FC	0151	6/12/2001	(58,359)		137,007	138,136				1,283		
KREF07560402	EX0719214		VODAFONE GROUP PLC OF		FC	0151	6/19/2001	(85,876)		195,552	197,155				(291)		
KREF07560402	EX0719214		VODAFONE GROUP PLC OF		FC	0151	6/28/2001	(95,433)		191,148	190,904				27		
KREF07560402	EX0719214		VODAFONE GROUP PLC OF		FC	0151	6/28/2001	(95,432)		199,724	199,481				17		
KREF07560402	EX0719214		VODAFONE GROUP PLC OF		FC	0151	10/4/2001	(154,755)		354,057	354,057				(2,487)		
KREF07560402	EX0719214		VODAFONE GROUP PLC OF		FC	0151	10/4/2001	(46,515)		105,847	105,847				(743)		
KREF07560402	EX0721293		RAILTRACK GROUP PLC OI		FC	0151	4/5/2001	(170,791)		1,113,268	1,113,551				7,533		
KREF07560402	EX0754781		ROYAL BANK OF SCOTLA 25P		FC	0151	9/18/2001	(9,069)		199,264	198,052				560		
KREF07560402	EX0754781		ROYAL BANK OF SCOTLA 25P		FC	0151	9/19/2001	(8,610)		178,582	178,373				(217)		
KREF07560402	EX0754781		ROYAL BANK OF SCOTLA 25P		FC	0151	9/19/2001	(1,914)		40,721	40,673				(50)		
KREF07560402	EX0754781		ROYAL BANK OF SCOTLA 25P		FC	0151	9/19/2001	(957)		20,170	20,146				(25)		
KREF07560402	EX0754781		ROYAL BANK OF SCOTLA 25P		FC	0151	9/20/2001	(15,262)		287,205	287,893				96		
KREF07560402	EX0754781		ROYAL BANK OF SCOTLA 25P		FC	0151	9/21/2001	(26,078)		460,296	460,296				3,287		
KREF07560402	EX0798051		BP PLC ORD USD 25		FC	0151	12/7/2001	(23,652)		174,721	177,305				(892)		
KREF07560402	EX0803414		SHELL TRANS & TRDG ORI		FC	0151	11/9/2001	(39,429)		292,566	291,008				(1,528)		
KREF07560402	EX0803414		SHELL TRANS & TRDG ORI		FC	0151	11/12/2001	(22,875)		166,575	164,448				(744)		
KREF07560402	EX0803414		SHELL TRANS & TRDG ORI		FC	0151	11/12/2001	(19,215)		142,268	140,451				(635)		
KREF07560402	EX0803414		SHELL TRANS & TRDG ORI		FC	0151	12/13/2001	(13,194)		86,755	87,777				(402)		
KREF07560402	EX0803414		SHELL TRANS & TRDG ORI		FC	0151	12/14/2001	(8,810)		57,250	57,657				(363)		
KREF07560402	EX0803414		SHELL TRANS & TRDG ORI		FC	0151	12/14/2001	(8,809)		57,489	57,879				(446)		
KREF07560402	EX0803414		DIMENSION DATA HLDG O USDO 01		FC	0151	1/10/2001	(109,081)		636,445	634,898				(6,535)		
KREF07560402	EX0803414		SHELL TRANS & TRDG ORI		FC	0151	3/15/2001	(4,059)		69,222	67,756				725		
KREF07560402	EX0803414		SHELL TRANS & TRDG ORI		FC	0151	3/16/2001	(1,513)		24,880	23,977				493		
KREF07560402	EX0803414		SHELL TRANS & TRDG ORI		FC	0151	3/19/2001	(1,110)		18,110	17,613				412		
KREF07560402	EX0803414		SHELL TRANS & TRDG ORI		FC	0151	3/20/2001	(4,035)		65,816	64,468				1,393		
KREF07560402	EX0803414		SHELL TRANS & TRDG ORI		FC	0151	3/20/2001	(50)		816	799				17		
KREF07560402	EX0803414		SHELL TRANS & TRDG ORI		FC	0151	3/23/2001	(3,027)		46,459	46,459				168		
KREF07560402	EX0803414		SHELL TRANS & TRDG ORI		FC	0151	3/26/2001	(1,211)		19,245	19,267				15		

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit ?	Cost	Selling Price	Base Investment	Cal/Loss	Account
KREF07560402 EX0888696	J1 GROUP ORD 50P			FC		3/27/2001	(1,510)	-	23,994	23,778			(42)
KREF07560402 EX0925282	GLAXOSMITTHKLINE ORD (			FC		8/15/2001	(11,726)	-	320,211	323,491			(1,737)
KREF07560402 EX0925282	GLAXOSMITTHKLINE ORD (			FC		8/15/2001	(2,566)	-	70,145	70,839			(380)
KREF07560402 EX0925282	GLAXOSMITTHKLINE ORD (			FC		8/16/2001	(11,935)	-	321,911	323,865			(835)
KREF07560402 EX0925282	GLAXOSMITTHKLINE ORD (			FC		8/16/2001	(6,656)	-	179,164	181,388			(1,598)
KREF07560402 EX0925282	GLAXOSMITTHKLINE ORD (			FC		8/17/2001	(2,156)	-	58,176	58,473			173
KREF07560402 EX0925282	GLAXOSMITTHKLINE ORD (			FC		8/21/2001	(4,590)	-	124,949	124,777			26
KREF07560402 EX0925282	GLAXOSMITTHKLINE ORD (			FC		8/22/2001	(4,591)	-	124,492	124,488			(641)
KREF07560402 EX0925282	GLAXOSMITTHKLINE ORD (			FC		8/22/2001	(4,590)	-	125,251	124,740			(645)
KREF07560402 EX0925282	GLAXOSMITTHKLINE ORD (			FC		8/23/2001	(1,575)	-	42,635	42,740			45
KREF07560402 EX0925282	GLAXOSMITTHKLINE ORD (			FC		8/24/2001	(3,015)	-	81,525	81,560			134
KREF07560402 EX0925282	GLAXOSMITTHKLINE ORD (			FC		8/29/2001	(2,295)	-	61,465	61,591			(122)
KREF07560402 EX0925282	GLAXOSMITTHKLINE ORD (			FC		8/30/2001	(6,886)	-	184,641	184,243			(23)
KREF07560402 EX0925282	GLAXOSMITTHKLINE ORD (			FC		9/24/2001	(2,585)	-	65,169	65,169			490
KREF07560402 EX0989528	ASTRAZENECA ORD USD0			FC		12/21/2000	(766)	-	39,599	39,728			629
KREF07560402 EX0989528	ASTRAZENECA ORD USD0			FC		1/5/2001	(11,983)	-	551,836	551,836			(8,372)
KREF07560402 EX0989528	ASTRAZENECA ORD USD0			FC		1/8/2001	(7,945)	-	368,935	369,619			(5,007)
KREF07560402 EX0989528	ASTRAZENECA ORD USD0			FC		12/20/2001	(2,202)	-	96,181	96,906			(311)
KREF07560402 EX0989528	ASTRAZENECA ORD USD0			FC		12/21/2001	(1,982)	-	86,364	87,015			(280)
KREF07560402 EX0989528	ASTRAZENECA ORD USD0			FC		12/21/2001	(5,028)	-	222,319	222,319			557
KREF07560402 EX0989528	BT GROUP ORD GBP0 05			FC		11/23/2001	(8,580)	-	31,580	31,822			105
KREF07560402 EX0989528	BT GROUP ORD GBP0 05			FC		11/26/2001	(226)	-	848	853			0
KREF07560402 EX0989528	BT GROUP ORD GBP0 05			FC		11/27/2001	(19,192)	-	71,985	72,657			(51)
KREF07560402 EX0989528	BT GROUP ORD GBP0 05			FC		11/29/2001	(8,467)	-	329,072	330,219			(1,217)
KREF07560402 FB6888796	THAI FARMERS BK PUBLIC TBH10(A MKT)			FC		2/14/2001	(12,200)	-	8,100	8,100			(47)
KREF07560402 FB6888796	THAI FARMERS BK PUBLIC TBH10(A MKT)			FC		2/15/2001	(9,000)	-	5,731	5,731			(39)
KREF07560402 FB6888796	THAI FARMERS BK PUBLIC TBH10(A MKT)			FC		2/16/2001	(20,400)	-	12,789	12,789			(128)
KREF07560402 FB6888796	THAI FARMERS BK PUBLIC TBH10(A MKT)			FC		2/19/2001	(9,800)	-	5,886	5,886			(54)
KREF07560402 FB6888796	THAI FARMERS BK PUBLIC TBH10(A MKT)			FC		2/20/2001	(12,600)	-	7,543	7,543			(62)
KREF07560402 FB6888796	THAI FARMERS BK PUBLIC TBH10(A MKT)			FC		2/22/2001	(11,100)	-	6,527	6,527			29
KREF07560402 FH6073552	CHINA MOBILE (HK) HKD0			FC		2/14/2001	(4,000)	-	24,466	24,466			1
KREF07560402 FH6073552	CHINA MOBILE (HK) HKD0			FC		2/15/2001	(8,000)	-	48,216	48,216			1
KREF07560402 FH6073552	CHINA MOBILE (HK) HKD0			FC		2/16/2001	(4,000)	-	23,918	23,918			(2)
KREF07560402 FH6073552	CHINA MOBILE (HK) HKD0			FC		2/20/2001	(6,500)	-	37,340	37,340			(0)
KREF07560402 FH6073552	CHINA MOBILE (HK) HKD0			FC		2/22/2001	(44,500)	-	239,403	239,403			6
KREF07560402 FH6073552	CHINA MOBILE (HK) HKD0			FC		6/14/2001	(5,500)	-	29,904	29,904			(3)
KREF07560402 FH6073552	CHINA MOBILE (HK) HKD0			FC		6/18/2001	(2,500)	-	12,804	12,804			0
KREF07560402 FH6073552	CHINA MOBILE (HK) HKD0			FC		12/21/2001	(45,000)	-	155,734	155,734			(4)
KREF07560402 FH6073552	CHINA MOBILE (HK) HKD0			FC		12/24/2001	(15,000)	-	51,455	51,455			(1)
KREF07560402 FH6158163	HSBC HLDGS USD0 50 HON REG			FC		2/28/2001	(26,000)	-	344,991	344,991			(9)
KREF07560402 FH6158163	HSBC HLDGS USD0 50 HON REG			FC		12/21/2001	(29,200)	-	335,988	336,005			(26)
KREF07560402 FH6190273	CHEUNG KONG(HLDGS) HP			FC		5/31/2001	(21,000)	-	229,864	229,864			1
KREF07560402 FH6190273	CHEUNG KONG(HLDGS) HP			FC		8/10/2001	(5,000)	-	35,368	35,368			1
KREF07560402 FH6190273	CHEUNG KONG(HLDGS) HP			FC		8/10/2001	(11,000)	-	98,517	98,517			(8)
KREF07560402 FH6190273	CHEUNG KONG(HLDGS) HP			FC		8/13/2001	(13,000)	-	113,247	113,247			(7)
KREF07560402 FH6190273	CHEUNG KONG(HLDGS) HP			FC		8/20/2001	(15,000)	-	134,141	134,141			2
KREF07560402 FH6190273	CHEUNG KONG(HLDGS) HP			FC		9/3/2001	(4,000)	-	36,781	36,781			(0)
KREF07560402 FH6190273	CHEUNG KONG(HLDGS) HP			FC		9/7/2001	(19,000)	-	159,677	159,678			(1)
KREF07560402 FH6226572	PETROCHINA CO HKD0 101			FC		10/3/2001	(190,000)	-	35,895	35,895			(2)
KREF07560402 FH6226572	PETROCHINA CO HKD0 101			FC		10/4/2001	(152,000)	-	28,440	28,440			(1)
KREF07560402 FH6226572	PETROCHINA CO HKD0 101			FC		10/5/2001	(148,000)	-	27,288	27,288			(2)
KREF07560402 FH6226572	PETROCHINA CO HKD0 101			FC		10/12/2001	(112,000)	-	20,849	20,849			0
KREF07560402 FH6267352	HONG KONG EXCHANGES HKD1			FC		2/13/2001	(12,000)	-	27,614	27,614			(0)
KREF07560402 FH6267352	HONG KONG EXCHANGES HKD1			FC		2/14/2001	(10,000)	-	22,865	22,865			1
KREF07560402 FH6267352	HONG KONG EXCHANGES HKD1			FC		2/15/2001	(4,000)	-	9,130	9,130			0



Account Number	Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Investment Base	Calcu/Loss	Account	Grand Total for
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		9/24/2001	(1,000)	-	2,592	2,592	2,592	0		0
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		9/28/2001	(1,000)	-	2,705	2,705	2,705	0		0
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		10/3/2001	(3,000)	-	8,241	8,241	8,241	0		0
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		3/2/2001	(4)	-	81,771	81,771	81,771	(474)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		5/3/2001	(10)	-	68,886	68,886	68,886	(800)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		6/1/2001	(4)	-	27,229	27,229	27,229	(354)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		6/4/2001	(5)	-	33,553	33,553	33,553	(76)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		6/18/2001	(1)	-	5,862	5,862	5,862	(67)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/2/2001	(1)	-	5,962	5,962	5,962	(67)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/3/2001	(1)	-	5,960	5,960	5,960	(73)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/4/2001	(4)	-	24,345	24,345	24,345	(193)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/5/2001	(3)	-	18,124	18,124	18,124	40		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/6/2001	(5)	-	30,371	30,371	30,371	457		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/9/2001	(5)	-	28,670	28,670	28,670	351		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/18/2001	(5)	-	27,587	27,587	27,587	72		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/19/2001	(6)	-	32,288	32,288	32,288	(21)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/23/2001	(7)	-	34,799	34,799	34,799	181		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/27/2001	(4)	-	20,476	20,476	20,476	(165)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/30/2001	(4)	-	19,768	19,768	19,768	235		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/31/2001	(6)	-	29,925	29,925	29,925	350		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		8/1/2001	(10)	-	49,596	49,596	49,596	358		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		8/2/2001	(5)	-	26,075	26,075	26,075	(23)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		1/15/2001	(1,000)	-	21,697	21,697	21,697	187		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		5/3/2001	(4,000)	-	70,814	70,814	70,814	(965)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		6/1/2001	(1,000)	-	18,139	18,139	18,139	(235)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		6/4/2001	(1,000)	-	18,506	18,506	18,506	(42)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		6/13/2001	(2,000)	-	34,131	34,131	34,131	(750)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		6/13/2001	(1,000)	-	17,343	17,343	17,343	(381)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		6/14/2001	(2,000)	-	33,671	33,671	33,671	(433)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		6/15/2001	(5,000)	-	77,682	77,682	77,682	(654)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		6/18/2001	(2,000)	-	30,753	30,753	30,753	(350)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		6/19/2001	(4,000)	-	58,728	58,728	58,728	(703)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		6/20/2001	(4,000)	-	56,839	56,839	56,839	(256)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/11/2001	(3,000)	-	37,146	37,146	37,146	(362)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/12/2001	(5,000)	-	62,199	62,199	62,199	(590)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/13/2001	(4,000)	-	50,079	50,079	50,079	165		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		12/18/2001	(6,000)	-	32,765	32,765	32,765	(438)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		12/20/2001	(2,000)	-	27,321	27,321	27,321	(399)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		5/7/2001	(30)	-	11,779	11,779	11,779	(85)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		5/8/2001	(30)	-	11,279	11,279	11,279	(41)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		5/9/2001	(20)	-	7,316	7,316	7,316	(66)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		5/10/2001	(10)	-	3,576	3,576	3,576	(21)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		5/11/2001	(50)	-	18,719	18,719	18,719	(198)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		5/14/2001	(20)	-	7,459	7,459	7,459	(6)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		5/16/2001	(10)	-	3,694	3,694	3,694	26		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		5/17/2001	(50)	-	18,941	18,941	18,941	42		274
KREF07560402 F16129277	BELLSYSTEM24 INC Y50				FC		5/18/2001	(20)	-	7,642	7,642	7,642	196		274
KREF07560402 F16129277	BELLSYSTEM24 INC Y50				FC		5/21/2001	(30)	-	11,852	11,852	11,852	293		274
KREF07560402 F16129277	BELLSYSTEM24 INC Y50				FC		5/22/2001	(10)	-	3,954	3,954	3,954	67		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		3/5/2001	(6)	-	91,111	91,111	91,111	(444)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		6/13/2001	(29)	-	484,451	484,451	484,451	(5,074)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		7/18/2001	(41)	-	606,820	606,820	606,820	1,586		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		11/29/2001	(21)	-	275,222	275,222	275,222	(633)		274
KREF07560402 F16129277	NTT DOKOMO INC NPV				FC		11/30/2001	(22)	-	285,551	285,551	285,551	(2,632)		274

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 F1614986		ALPHA SYSTEMS INC JPY\$		FC		4/2/2001	(100)		6.723	6.728			92	
KREF07560402 F1614986		ALPHA SYSTEMS INC JPY\$		FC		4/3/2001	(100)		6.539	6.537			104	
KREF07560402 F1614986		ALPHA SYSTEMS INC JPY\$		FC		4/4/2001	(100)		6.337	6.337			11	
KREF07560402 F1614986		ALPHA SYSTEMS INC JPY\$		FC		4/5/2001	(100)		6.472	6.472			6	
KREF07560402 F1614986		ALPHA SYSTEMS INC JPY\$		FC		4/6/2001	(100)		6.691	6.691			(42)	
KREF07560402 F1614986		ALPHA SYSTEMS INC JPY\$		FC		4/12/2001	(100)		6.637	6.637			(17)	
KREF07560402 F1614986		ALPHA SYSTEMS INC JPY\$		FC		4/13/2001	(100)		6.612	6.612			(17)	
KREF07560402 F1614986		ALPHA SYSTEMS INC JPY\$		FC		4/20/2001	(40)		2.640	2.643			(23)	
KREF07560402 F1614986		ALPHA SYSTEMS INC JPY\$		FC		5/1/2001	(100)		7.037	7.026			25	
KREF07560402 F16172327		CANON INC Y50		FC		2/28/2001	(4,000)		127,743	127,743			(1,954)	
KREF07560402 F16172327		CANON INC Y50		FC		6/26/2001	(6,000)		239,948	238,964			(1,033)	
KREF07560402 F16172327		CANON INC Y50		FC		7/18/2001	(1,000)		34,778	34,778			91	
KREF07560402 F16172327		CANON INC Y50		FC		7/19/2001	(3,000)		102,312	102,312			(66)	
KREF07560402 F16172327		CANON INC Y50		FC		8/16/2001	(5,000)		168,178	168,533			178	
KREF07560402 F16172327		CANON INC Y50		FC		8/17/2001	(5,000)		160,135	160,238			569	
KREF07560402 F16172327		CANON INC Y50		FC		12/21/2001	(6,000)		199,606	199,606			(2,719)	
KREF07560402 F16173697		CAPCOM CO Y50		FC		1/16/2001	(2,000)		64,496	64,496			25	
KREF07560402 F16173697		CAPCOM CO Y50		FC		1/17/2001	(2,100)		61,525	61,525			877	
KREF07560402 F16173697		CAPCOM CO Y50		FC		1/18/2001	(1,500)		43,865	43,865			326	
KREF07560402 F16173697		CAPCOM CO Y50		FC		1/19/2001	(1,200)		35,391	35,391			(278)	
KREF07560402 F16173697		CAPCOM CO Y50		FC		1/22/2001	(900)		26,821	26,821			(79)	
KREF07560402 F16173697		CAPCOM CO Y50		FC		1/23/2001	(400)		11,890	11,890			(6)	
KREF07560402 F16173697		CAPCOM CO Y50		FC		1/24/2001	(300)		8,944	8,944			95	
KREF07560402 F16173697		CAPCOM CO Y50		FC		8/30/2001	(1,100)		32,077	32,077			305	
KREF07560402 F16173697		CAPCOM CO Y50		FC		9/19/2001	(1,700)		45,347	45,328			(18)	
KREF07560402 F16173697		CAPCOM CO Y50		FC		9/20/2001	(1,700)		42,910	42,910			(628)	
KREF07560402 F16173697		CAPCOM CO Y50		FC		9/21/2001	(2,000)		41,465	41,465			(651)	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		9/25/2001	(600)		13,968	13,845			(198)	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		8/30/2001	(10)		62,062	62,062			590	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		10/1/2001	(5)		35,347	35,372			(168)	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		10/21/2001	(6)		43,893	43,893			82	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		10/31/2001	(5)		36,557	36,586			163	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		1/2/2001	(5)		33,749	33,749			155	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		1/5/2001	(2)		12,947	12,947			64	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		1/6/2001	(1)		6,659	6,517			185	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		1/7/2001	(4)		26,463	26,463			178	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		1/8/2001	(9)		60,285	60,285			140	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		1/9/2001	(12)		80,463	80,463			(924)	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		1/12/2001	(3)		19,358	19,227			(221)	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		1/13/2001	(4)		25,340	25,340			(265)	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		1/14/2001	(2)		12,578	12,578			(177)	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		1/15/2001	(6)		36,702	36,702			(64)	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		7/18/2001	(900)		18,462	18,462			48	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		7/19/2001	(700)		14,335	14,335			(9)	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		8/27/2001	(2,900)		58,258	58,258			36	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		8/28/2001	(2,100)		41,331	41,331			580	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		8/30/2001	(5,300)		102,822	102,822			977	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		9/28/2001	(3,700)		78,165	78,165			(1,033)	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		10/1/2001	(900)		19,555	19,568			(93)	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		10/2/2001	(1,400)		30,546	30,629			57	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		10/3/2001	(1,400)		30,722	30,746			137	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		10/4/2001	(200)		4,443	4,443			13	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		10/12/2001	(3,700)		79,428	79,428			327	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		10/15/2001	(300)		6,404	6,400			4	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		10/16/2001	(900)		19,177	19,293			(123)	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		10/18/2001	(700)		14,404	14,404			(32)	
KREF07560402 F16183555		CENTRAL JAPAN RY Y5000		FC		10/22/2001	(1,100)		23,083	22,867			86	



Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment Base	Calculus	Account
KREF07560402 F16195609		CHUBU ELECTRIC PWR Y51		FC		10/23/2001	1,500	-	31,264	30,924			312
KREF07560402 F16195609		CHUBU ELECTRIC PWR Y51		FC		10/24/2001	(2,700)	-	56,128	47,2			422
KREF07560402 F16195609		CHUBU ELECTRIC PWR Y51		FC		11/17/2001	(2,400)	-	51,228	51,228			345
KREF07560402 F16195609		CHUBU ELECTRIC PWR Y51		FC		11/8/2001	(3,100)	-	66,674	66,152			153
KREF07560402 F16195609		CHUBU ELECTRIC PWR Y51		FC		11/9/2001	(3,200)	-	67,276	67,276			(772)
KREF07560402 F16195609		CHUBU ELECTRIC PWR Y51		FC		11/12/2001	(3,400)	-	72,381	71,893			(825)
KREF07560402 F16195609		CHUBU ELECTRIC PWR Y51		FC		11/13/2001	(2,200)	-	45,932	45,932			(480)
KREF07560402 F16196409		CHUGAI PHARMACEUTL Y		FC		11/13/2001	(1,000)	-	13,705	13,705			(143)
KREF07560402 F16196409		CHUGAI PHARMACEUTL Y		FC		11/14/2001	(2,000)	-	26,938	26,938			(379)
KREF07560402 F16196409		CHUGAI PHARMACEUTL Y		FC		11/15/2001	(1,000)	-	13,473	13,473			(24)
KREF07560402 F16196409		CHUGAI PHARMACEUTL Y		FC		11/16/2001	(3,000)	-	39,241	39,241			(129)
KREF07560402 F16196409		CHUGAI PHARMACEUTL Y		FC		11/19/2001	(1,000)	-	12,928	12,928			(58)
KREF07560402 F16196409		CHUGAI PHARMACEUTL Y		FC		11/20/2001	(1,000)	-	12,865	12,842			(148)
KREF07560402 F16196409		CHUGAI PHARMACEUTL Y		FC		11/21/2001	(4,000)	-	52,615	52,700			(428)
KREF07560402 F16200193		ITOCHU TECHNO SCIENCE JPY50		FC		11/10/2001	(500)	-	84,667	84,667			(1,442)
KREF07560402 F16200193		ITOCHU TECHNO SCIENCE JPY50		FC		11/12/2001	(400)	-	61,447	61,447			235
KREF07560402 F1624894		KDDI CORP Y5000		FC		10/12/2001	(36)	-	86,170	71,551			(408)
KREF07560402 F1624894		KDDI CORP Y5000		FC		10/22/2001	(18)	-	44,474	44,594			83
KREF07560402 F16286283		MIZUHO HOLDINGS INC JF		FC		3/15/2001	(70)	-	331,602	331,602			(3,907)
KREF07560402 F16286283		MIZUHO HOLDINGS INC JF		FC		6/13/2001	(39)	-	170,474	170,474			(1,786)
KREF07560402 F16286283		MIZUHO HOLDINGS INC JF		FC		6/26/2001	(13)	-	55,266	55,266			(343)
KREF07560402 F16286283		MIZUHO HOLDINGS INC JF		FC		6/27/2001	(19)	-	82,590	82,590			(163)
KREF07560402 F16286283		MIZUHO HOLDINGS INC JF		FC		7/18/2001	(15)	-	59,456	59,456			155
KREF07560402 F16286283		MIZUHO HOLDINGS INC JF		FC		7/19/2001	(69)	-	258,718	258,718			(168)
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		7/23/2001	(6)	-	20,693	20,652			107
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		8/6/2001	(200)	-	34,295	34,356			158
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		8/7/2001	(400)	-	67,932	68,380			619
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		8/8/2001	(200)	-	34,026	34,139			126
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		8/9/2001	(100)	-	16,666	16,775			65
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		8/10/2001	(100)	-	16,560	16,877			(50)
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		8/13/2001	(100)	-	16,893	16,893			283
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		8/14/2001	(100)	-	16,823	16,823			209
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		8/15/2001	(300)	-	49,419	49,419			(309)
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		8/16/2001	(400)	-	63,835	63,835			67
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		8/20/2001	(100)	-	15,820	15,820			66
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		8/21/2001	(200)	-	31,713	31,713			(54)
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		8/23/2001	(100)	-	14,511	14,511			(63)
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		8/29/2001	(500)	-	67,439	67,439			420
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		8/30/2001	(200)	-	26,288	26,288			250
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		8/31/2001	(300)	-	37,536	37,536			(438)
KREF07560402 F16332434		FAST RETAILING CO LTD Y		FC		9/12/2001	(600)	-	67,072	67,072			(1,409)
KREF07560402 F16335171		MITSUBISHI TOKYO FNL C JPY50000		FC		10/10/2001	(14)	-	100,590	100,590			(612)
KREF07560402 F16335171		MITSUBISHI TOKYO FNL C JPY50000		FC		10/11/2001	(19)	-	135,456	135,456			232
KREF07560402 F16335171		USEN CORP JPY 5000		FC		4/25/2001	(110)	-	116,220	116,220			14
KREF07560402 F16356524		FUJI PHOTO FILM LTD ORL		FC		2/20/2001	(7,000)	-	254,455	254,455			(1,905)
KREF07560402 F16356524		FUJI PHOTO FILM LTD ORL		FC		2/21/2001	(5,000)	-	181,564	181,564			(241)
KREF07560402 F16356524		FUJI PHOTO FILM LTD ORL		FC		2/21/2001	(1,000)	-	36,356	36,356			(48)
KREF07560402 F16356524		FUJI PHOTO FILM LTD ORL		FC		2/22/2001	(3,000)	-	110,457	110,457			104
KREF07560402 F16356805		FUJISAWA PHARM CO Y50		FC		9/26/2001	(3,000)	-	66,363	65,780			(659)
KREF07560402 F16356805		FUJISAWA PHARM CO Y50		FC		9/28/2001	(4,000)	-	89,683	89,675			(1,185)
KREF07560402 F16356805		FUJISAWA PHARM CO Y50		FC		10/12/2001	(1,000)	-	22,608	22,624			(107)
KREF07560402 F16356805		FUJISAWA PHARM CO Y50		FC		10/22/2001	(4,000)	-	88,631	88,870			165
KREF07560402 F16356805		FUJISAWA PHARM CO Y50		FC		10/32/2001	(3,000)	-	67,049	67,102			300
KREF07560402 F16356805		FUJISAWA PHARM CO Y50		FC		10/42/2001	(2,000)	-	44,707	44,681			134
KREF07560402 F16357563		FURUKAWA ELECTRIC Y5C		FC		3/27/2001	(10,000)	-	117,897	117,897			(3,155)
KREF07560402 F16357563		FURUKAWA ELECTRIC Y5C		FC		3/29/2001	(11,000)	-	118,247	118,278			(2,830)

Account Number	Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Investment Base	Caln/Loss	Grand Total for Account
KREF07560402 FJ6357563	FURUKAWA ELECTRIC YSC		FURUKAWA ELECTRIC YSC		FC	0151	3/30/2001	(18.000)	189.254	189.254	-	113	
KREF07560402 FJ6357563	FURUKAWA ELECTRIC YSC		FURUKAWA ELECTRIC YSC		FC	0151	4/22/2001	(1.000)	10.638	10.638	-	149	
KREF07560402 FJ6357563	FURUKAWA ELECTRIC YSC		FURUKAWA ELECTRIC YSC		FC	0151	8/30/2001	(4.000)	30.442	30.442	-	289	
KREF07560402 FJ6357563	FURUKAWA ELECTRIC YSC		FURUKAWA ELECTRIC YSC		FC	0151	9/14/2001	(9.000)	62.536	62.536	-	718	
KREF07560402 FJ6357563	FURUKAWA ELECTRIC YSC		FURUKAWA ELECTRIC YSC		FC	0151	9/5/2001	(7.000)	48.246	48.246	-	(204)	
KREF07560402 FJ6357563	FURUKAWA ELECTRIC YSC		FURUKAWA ELECTRIC YSC		FC	0151	9/6/2001	(4.000)	28.044	28.044	-	593	
KREF07560402 FJ64429107	HITACHI LTD Y50		HITACHI LTD Y50		FC	0151	8/30/2001	(6.000)	51.063	51.063	-	485	
KREF07560402 FJ64429107	HITACHI LTD Y50		HITACHI LTD Y50		FC	0151	9/3/2001	(35.000)	257.050	257.050	-	(5,401)	
KREF07560402 FJ6435146	HONDA MOTOR CO Y50		HONDA MOTOR CO Y50		FC	0151	8/16/2001	(3.400)	134.683	134.667	-	143	
KREF07560402 FJ6441508	HONDA MOTOR CO Y50		HONDA MOTOR CO Y50		FC	0151	8/17/2001	(3.600)	146.380	146.451	-	545	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	2/15/2001	(8.000)	56.888	56.888	-	93	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	2/20/2001	(5.000)	58.997	58.997	-	(265)	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	3/20/2001	(5.000)	32.769	32.769	-	20	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	4/2/2001	(8.000)	50.927	50.927	-	711	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	4/3/2001	(7.000)	43.843	43.843	-	698	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	4/12/2001	(6.000)	39.384	39.384	-	(101)	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	4/13/2001	(4.000)	25.856	26.081	-	(66)	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	4/16/2001	(3.000)	18.898	19.063	-	124	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	4/19/2001	(1.700)	113.211	113.211	-	(473)	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	4/19/2001	(4.000)	26.717	26.717	-	(99)	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	4/20/2001	(7.000)	46.509	46.509	-	174	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	4/23/2001	(6.000)	39.197	39.189	-	(165)	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	4/24/2001	(7.000)	43.790	43.651	-	(419)	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	4/25/2001	(4.000)	25.951	25.951	-	3	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	8/30/2001	(4.000)	22.576	22.576	-	214	
KREF07560402 FJ6441508	HOYA CORP Y50		HOYA CORP Y50		FC	0151	12/21/2001	(1.000)	56.131	56.131	-	(765)	
KREF07560402 FJ6466984	ISHKAWAJIMA HARMIMA HE		ISHKAWAJIMA HARMIMA HE		FC	0151	5/10/2001	(1.000)	2.296	2.296	-	(13)	
KREF07560402 FJ6466984	ISHKAWAJIMA HARMIMA HE		ISHKAWAJIMA HARMIMA HE		FC	0151	5/11/2001	(3.000)	6.907	6.907	-	(73)	
KREF07560402 FJ6466984	ISHKAWAJIMA HARMIMA HE		ISHKAWAJIMA HARMIMA HE		FC	0151	5/14/2001	(3.000)	6.789	6.805	-	(6)	
KREF07560402 FJ6484664	KAWASAKI HEAVY INDUS		KAWASAKI HEAVY INDUS		FC	0151	8/20/2001	(26.000)	41.601	41.601	-	395	
KREF07560402 FJ6484664	KAWASAKI HEAVY INDUS		KAWASAKI HEAVY INDUS		FC	0151	9/19/2001	(42.000)	53.990	53.990	-	(44)	
KREF07560402 FJ6484664	KAWASAKI STEEL CORP Y		KAWASAKI STEEL CORP Y		FC	0151	9/20/2001	(14.000)	113.367	113.367	-	(1,659)	
KREF07560402 FJ6484664	KAWASAKI STEEL CORP Y		KAWASAKI STEEL CORP Y		FC	0151	8/30/2001	(21.000)	24.706	24.706	-	235	
KREF07560402 FJ6484664	KAWASAKI STEEL CORP Y		KAWASAKI STEEL CORP Y		FC	0151	9/11/2001	(14.000)	15.040	15.040	-	177	
KREF07560402 FJ6484664	KAWASAKI STEEL CORP Y		KAWASAKI STEEL CORP Y		FC	0151	9/17/2001	(10.000)	10.085	10.181	-	33	
KREF07560402 FJ6484664	KAWASAKI STEEL CORP Y		KAWASAKI STEEL CORP Y		FC	0151	9/18/2001	(10.000)	10.383	10.383	-	12	
KREF07560402 FJ6484664	KAWASAKI STEEL CORP Y		KAWASAKI STEEL CORP Y		FC	0151	9/19/2001	(17.000)	18.177	18.177	-	(15)	
KREF07560402 FJ6484664	KAWASAKI STEEL CORP Y		KAWASAKI STEEL CORP Y		FC	0151	9/20/2001	(25.000)	24.659	24.659	-	(261)	
KREF07560402 FJ6484664	KAWASAKI STEEL CORP Y		KAWASAKI STEEL CORP Y		FC	0151	9/21/2001	(28.000)	25.722	25.455	-	(400)	
KREF07560402 FJ6490992	KEYENCE CORP Y50		KEYENCE CORP Y50		FC	0151	6/18/2001	(3.000)	60.761	60.761	-	(692)	
KREF07560402 FJ6490992	KEYENCE CORP Y50		KEYENCE CORP Y50		FC	0151	6/19/2001	(4.000)	78.153	78.153	-	(935)	
KREF07560402 FJ6490992	KEYENCE CORP Y50		KEYENCE CORP Y50		FC	0151	6/20/2001	(4.000)	78.041	78.041	-	(351)	
KREF07560402 FJ6490992	KEYENCE CORP Y50		KEYENCE CORP Y50		FC	0151	6/21/2001	(3.000)	61.031	60.976	-	218	
KREF07560402 FJ6490992	KEYENCE CORP Y50		KEYENCE CORP Y50		FC	0151	6/22/2001	(1.000)	20.870	20.871	-	66	
KREF07560402 FJ6490992	KEYENCE CORP Y50		KEYENCE CORP Y50		FC	0151	5/15/2001	(3.000)	28.745	28.687	-	(21)	
KREF07560402 FJ6490992	KEYENCE CORP Y50		KEYENCE CORP Y50		FC	0151	5/16/2001	(3.900)	347.511	348.109	-	1,388	
KREF07560402 FJ6490992	KEYENCE CORP Y50		KEYENCE CORP Y50		FC	0151	5/25/2001	(5.000)	48.823	48.866	-	107	
KREF07560402 FJ6490992	KEYENCE CORP Y50		KEYENCE CORP Y50		FC	0151	5/28/2001	(1.200)	119.872	120.752	-	1,220	
KREF07560402 FJ6490992	KEYENCE CORP Y50		KEYENCE CORP Y50		FC	0151	5/29/2001	(1.600)	162.190	162.762	-	1,014	
KREF07560402 FJ6490992	KEYENCE CORP Y50		KEYENCE CORP Y50		FC	0151	8/20/2001	(6.000)	38.299	38.299	-	160	
KREF07560402 FJ6490992	KEYENCE CORP Y50		KEYENCE CORP Y50		FC	0151	12/20/2001	(2.100)	141.117	141.117	-	(2,156)	
KREF07560402 FJ6551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		FC	0151	7/18/2001	(2.000)	17.758	17.758	-	46	
KREF07560402 FJ6551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		FC	0151	7/19/2001	(4.000)	34.305	34.305	-	(22)	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Investment Base	Base Currency	Gain/Loss	Account
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	7/23/2001	(300)	24,885	24,836			129	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	7/25/2001	(300)	25,496	25,496			62	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	7/26/2001	(100)	8,328	8,328			(109)	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	7/27/2001	(100)	8,158	8,158			(66)	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	7/30/2001	(200)	15,839	15,839			188	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	7/31/2001	(200)	15,982	15,982			187	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	8/1/2001	(300)	24,207	24,207			175	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	8/2/2001	(400)	34,253	34,253			(30)	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	8/10/2001	(100)	8,116	8,271			(24)	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	8/4/2001	(200)	15,779	15,779			196	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	8/15/2001	(300)	23,829	23,829			(149)	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	8/15/2001	(100)	7,908	7,908			(49)	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	8/16/2001	(200)	15,744	15,744			17	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	8/17/2001	(500)	39,844	39,844			167	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	8/20/2001	(200)	15,601	15,601			65	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	8/21/2001	(300)	23,779	23,779			(41)	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	8/22/2001	(100)	7,833	7,833			(19)	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	8/23/2001	(100)	7,839	7,839			(34)	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	8/24/2001	(400)	32,478	32,478			135	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	8/27/2001	(100)	8,517	8,517			5	
KREF07560402 F16551033		MABUCHI MOTOR Y50		FC	0151	8/28/2001	(300)	25,610	25,610			360	
KREF07560402 F16569522		MARUI CO Y50		FC	0151	11/26/2001	(1,000)	13,309	13,309			44	
KREF07560402 F16569522		MARUI CO Y50		FC	0151	11/27/2001	(1,000)	13,231	13,231			88	
KREF07560402 F16569522		MARUI CO Y50		FC	0151	11/28/2001	(1,000)	12,921	12,921			(65)	
KREF07560402 F16569522		MARUI CO Y50		FC	0151	11/29/2001	(1,000)	12,910	12,910			(30)	
KREF07560402 F16569522		MARUI CO Y50		FC	0151	11/30/2001	(1,000)	12,878	12,878			(119)	
KREF07560402 F16569522		MARUI CO Y50		FC	0151	12/4/2001	(1,000)	12,378	12,378			(146)	
KREF07560402 F16569522		MARUI CO Y50		FC	0151	12/5/2001	(2,000)	24,567	24,567			(381)	
KREF07560402 F16569522		MARUI CO Y50		FC	0151	12/6/2001	(3,000)	36,832	36,802			(484)	
KREF07560402 F16569522		MARUI CO Y50		FC	0151	12/7/2001	(2,000)	23,537	23,529			(113)	
KREF07560402 F16569522		MARUI CO Y50		FC	0151	12/10/2001	(2,000)	22,838	22,838			(36)	
KREF07560402 F16569522		MARUI CO Y50		FC	0151	12/11/2001	(4,000)	43,154	43,154			(367)	
KREF07560402 F16572708		MATSUSHITA ELECT IND C		FC	0151	4/19/2001	(10,000)	177,089	177,089			(654)	
KREF07560402 F16572708		MATSUSHITA ELECT IND C		FC	0151	4/20/2001	(6,000)	103,570	103,688			388	
KREF07560402 F16572708		MATSUSHITA ELECT IND C		FC	0151	4/23/2001	(8,000)	137,315	137,315			(579)	
KREF07560402 F16572708		MATSUSHITA ELECT IND C		FC	0151	4/24/2001	(10,000)	165,740	165,519			(1,892)	
KREF07560402 F16572708		MATSUSHITA ELECT IND C		FC	0151	4/25/2001	(9,700)	164,148	164,148			20	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0151	6/4/2001	(6,000)	68,581	68,581			(155)	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0151	6/5/2001	(6,000)	67,436	67,436			(123)	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0151	7/6/2001	(15,000)	154,917	154,917			339	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0151	7/6/2001	(1,000)	10,218	10,218			154	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0151	7/9/2001	(9,000)	90,780	90,780			1,111	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0151	7/10/2001	(9,000)	51,059	51,059			267	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0151	7/11/2001	(3,000)	29,945	29,945			(292)	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0151	7/12/2001	(8,000)	80,194	80,194			(761)	
KREF07560402 F16591807		CREDIT SAISON CO Y50		FC	0151	8/30/2001	(800)	18,659	18,659			177	
KREF07560402 F16591807		CREDIT SAISON CO Y50		FC	0151	9/26/2001	(800)	16,196	16,196			(161)	
KREF07560402 F16591807		CREDIT SAISON CO Y50		FC	0151	11/8/2001	(1,200)	27,094	26,881			62	
KREF07560402 F16591807		CREDIT SAISON CO Y50		FC	0151	11/9/2001	(1,000)	21,465	21,465			(246)	
KREF07560402 F16591807		CREDIT SAISON CO Y50		FC	0151	11/12/2001	(1,000)	21,458	21,313			(245)	
KREF07560402 F16591807		CREDIT SAISON CO Y50		FC	0151	11/13/2001	(900)	18,535	18,535			(194)	
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y		FC	0151	7/18/2001	(3,000)	26,819	26,819			70	
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y		FC	0151	7/19/2001	(5,000)	45,056	45,056			(29)	
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y		FC	0151	8/30/2001	(10,000)	109,014	109,014			1,036	
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y		FC	0151	9/25/2001	(9,000)	85,846	85,093			(1,218)	
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y		FC	0151	9/26/2001	(9,000)	84,305	83,565			(837)	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y*		FC		9/27/2001	(2,000)		19,232	19,136		(89)		
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y*		FC		10/1/2001	(3,000)		30,336	30,357		(144)		
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y*		FC		11/11/2001	(4,000)		36,519	36,272		(416)		
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y*		FC		11/13/2001	(7,000)		62,242	62,242		(651)		
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y*		FC		11/14/2001	(12,000)		103,068	103,068		(1,449)		
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y*		FC		11/15/2001	(7,000)		58,809	58,809		(103)		
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y*		FC		6/5/2001	(4,000)		32,011	32,011		(153)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		8/10/2001	(9,000)		73,085	74,484		(219)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		8/13/2001	(5,000)		41,108	41,108		(689)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		8/14/2001	(3,000)		25,162	25,162		(313)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		8/27/2001	(3,000)		26,783	26,783		(17)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		8/28/2001	(4,000)		34,451	34,451		(484)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		8/29/2001	(5,000)		42,671	42,671		(266)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		8/30/2001	(10,000)		83,927	83,927		(797)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		11/1/2001	(3,000)		23,556	23,558		(23)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		11/5/2001	(6,000)		45,409	45,503		(226)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		11/6/2001	(3,000)		23,600	22,865		(648)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		11/7/2001	(6,000)		44,218	44,218		(298)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		11/8/2001	(10,000)		72,159	71,796		(38)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		11/9/2001	(13,000)		89,477	89,477		(1,027)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		11/11/2001	(8,000)		54,335	54,282		(939)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		11/13/2001	(5,000)		33,513	33,513		(462)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		11/14/2001	(5,000)		33,428	33,428		(470)		
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC		11/15/2001	(6,000)		38,408	38,408		(67)		
KREF07560402 F16597044		MITSUBISHI ELECTRIC COI		FC		2/8/2001	(28,000)		180,132	180,132		(574)		
KREF07560402 F16597044		MITSUBISHI ELECTRIC COI		FC		2/9/2001	(21,000)		134,175	134,175		(2,207)		
KREF07560402 F16597309		MITSUI & CO Y50		FC		8/30/2001	(6,000)		41,996	41,996		(399)		
KREF07560402 F16597309		MITSUI & CO Y50		FC		8/31/2001	(14,000)		94,056	96,056		(1,122)		
KREF07560402 F16597309		MITSUI & CO Y50		FC		9/3/2001	(13,000)		84,866	84,866		(1,783)		
KREF07560402 F16597309		MITSUI & CO Y50		FC		9/4/2001	(14,000)		85,371	85,371		(980)		
KREF07560402 F16597481		MITSUKOSHI Y50		FC		7/25/2001	(5,000)		18,793	18,793		(242)		
KREF07560402 F16597481		MITSUKOSHI Y50		FC		7/26/2001	(3,000)		11,274	11,274		(97)		
KREF07560402 F16597481		MITSUKOSHI Y50		FC		7/27/2001	(3,000)		11,493	11,493		(92)		
KREF07560402 F16597481		MITSUKOSHI Y50		FC		7/27/2001	(3,000)		11,621	11,621		(93)		
KREF07560402 F16597481		MITSUKOSHI Y50		FC		7/30/2001	(3,000)		11,333	11,333		(134)		
KREF07560402 F16597481		MITSUKOSHI Y50		FC		7/31/2001	(6,000)		22,079	22,079		(258)		
KREF07560402 F16597481		MITSUKOSHI Y50		FC		8/1/2001	(5,000)		17,860	17,860		(129)		
KREF07560402 F16597481		MITSUKOSHI Y50		FC		8/2/2001	(8,000)		28,765	28,765		(26)		
KREF07560402 F16597481		MITSUKOSHI Y50		FC		8/3/2001	(3,000)		10,978	10,978		(8)		
KREF07560402 F16597481		MITSUKOSHI Y50		FC		8/6/2001	(3,000)		10,949	10,949		(112)		
KREF07560402 F16597481		MITSUKOSHI Y50		FC		8/7/2001	(9,000)		32,941	32,941		(383)		
KREF07560402 F16597481		MITSUKOSHI Y50		FC		8/8/2001	(5,664)		20,713	20,713		(77)		
KREF07560402 F16597481		MURATA MANUFACTURIN		FC		2/26/2001	(3,500)		307,392	307,392		(1,290)		
KREF07560402 F16597481		MURATA MANUFACTURIN		FC		2/27/2001	(500)		43,227	42,557		(364)		
KREF07560402 F16597481		MURATA MANUFACTURIN		FC		6/4/2001	(1,100)		88,163	88,163		(199)		
KREF07560402 F16597481		MURATA MANUFACTURIN		FC		6/5/2001	(500)		39,965	39,965		(191)		
KREF07560402 F16597481		MURATA MANUFACTURIN		FC		6/12/2001	(1,800)		137,257	137,257		(371)		
KREF07560402 F16597481		MURATA MANUFACTURIN		FC		6/13/2001	(1,800)		131,960	131,960		(382)		
KREF07560402 F16597481		MURATA MANUFACTURIN		FC		6/15/2001	(2,700)		172,834	172,834		(1,456)		
KREF07560402 F16597481		MURATA MANUFACTURIN		FC		12/21/2001	(2,700)		162,348	162,348		(2,212)		
KREF07560402 F16610409		N G K SPARK PLUG CO Y51		FC		6/7/2001	(2,000)		20,279	20,279		(338)		
KREF07560402 F16610409		NINTENDO CO		FC		5/30/2001	(1,000)		191,089	190,939		(1,182)		
KREF07560402 F16610409		NINTENDO CO		FC		8/24/2001	(900)		143,875	143,875		(599)		
KREF07560402 F16610409		NINTENDO CO		FC		8/30/2001	(600)		94,076	94,076		(894)		
KREF07560402 F16610409		NINTENDO CO		FC		8/31/2001	(1,100)		172,945	172,945		(2,020)		
KREF07560402 F16639556		NINTENDO CO		FC		12/20/2001	(500)		85,428	85,428		(1,305)		

Source	Account	Number	Description 1	Description 2	Transaction	Tax	Code	Trade Ex	Units	Units 2	Cost	Selling Price	Base Investment	Base	Base Currency	Gain/Loss	Account	Grand Total for
KREF07560402 FJ6642865	NINTENDO CO	0151			FC		1/21/2001	(700)	116.868	-	116.868	116.868	116.868	-	(1,592)	908	(665)	
KREF07560402 FJ6640406	NEC CORP Y50	0151			FC		2/15/2001	(2,000)	35.860	-	35.860	35.860	35.860	-	59	705	(705)	
KREF07560402 FJ6640406	NEC CORP Y50	0151			FC		2/16/2001	(4,000)	71.264	-	71.264	71.264	71.264	-	59	(705)	(705)	
KREF07560402 FJ6640406	NEC CORP Y50	0151			FC		3/13/2001	(28,000)	355.634	-	355.634	355.634	355.634	-	177	(757)	(757)	
KREF07560402 FJ6640406	NEC CORP Y50	0151			FC		8/30/2001	(15,000)	187.047	-	187.047	187.047	187.047	-	177	(757)	(757)	
KREF07560402 FJ6640406	NEC CORP Y50	0151			FC		9/7/2001	(41,000)	430.526	-	430.526	430.526	430.526	-	222	(757)	(757)	
KREF07560402 FJ6640406	NEC CORP Y50	0151			FC		9/10/2001	(4,000)	41.997	-	41.997	41.997	41.997	-	688	(757)	(757)	
KREF07560402 FJ6640406	NEC CORP Y50	0151			FC		9/11/2001	(9,000)	95.879	-	95.879	95.879	95.879	-	1,127	(757)	(757)	
KREF07560402 FJ6640406	NEC CORP Y50	0151			FC		9/26/2001	(11,000)	100.176	-	100.176	100.176	100.176	-	(1,652)	(757)	(757)	
KREF07560402 FJ6640406	NEC CORP Y50	0151			FC		9/27/2001	(15,000)	134.182	-	134.182	134.182	134.182	-	(618)	(757)	(757)	
KREF07560402 FJ6640406	NEC CORP Y50	0151			FC		9/28/2001	(9,000)	79.027	-	79.027	79.027	79.027	-	(1,044)	(757)	(757)	
KREF07560402 FJ6640406	NEC CORP Y50	0151			FC		11/13/2001	(14,000)	134.621	-	134.621	134.621	134.621	-	(1,408)	(757)	(757)	
KREF07560402 FJ6641370	NIPPON TEL & TEL CORP Y	0151			FC		5/17/2001	(21)	139.534	-	139.534	139.534	139.534	-	397	(757)	(757)	
KREF07560402 FJ6641370	NIPPON TEL & TEL CORP Y	0151			FC		5/18/2001	(26)	169.273	-	169.273	169.273	169.273	-	4,553	(757)	(757)	
KREF07560402 FJ6641370	NIPPON TEL & TEL CORP Y	0151			FC		5/24/2001	(35)	218.138	-	218.138	218.138	218.138	-	(1,027)	(757)	(757)	
KREF07560402 FJ6641370	NIPPON TEL & TEL CORP Y	0151			FC		10/12/2001	(82)	358.434	-	358.434	358.434	358.434	-	(1,687)	(757)	(757)	
KREF07560402 FJ6641370	NIPPON TEL & TEL CORP Y	0151			FC		10/15/2001	(1)	4.311	-	4.311	4.311	4.311	-	(36)	(757)	(757)	
KREF07560402 FJ6641370	NIPPON TEL & TEL CORP Y	0151			FC		10/17/2001	(9)	38.737	-	38.737	38.737	38.737	-	(27)	(757)	(757)	
KREF07560402 FJ6641370	NIPPON TEL & TEL CORP Y	0151			FC		10/22/2001	(19)	81.010	-	81.010	80.249	80.249	-	303	(757)	(757)	
KREF07560402 FJ6641370	NIPPON TEL & TEL CORP Y	0151			FC		10/23/2001	(19)	81.564	-	81.564	80.577	80.577	-	815	(757)	(757)	
KREF07560402 FJ6641370	NIPPON TEL & TEL CORP Y	0151			FC		10/24/2001	(1)	4.335	-	4.335	4.335	4.335	-	33	(757)	(757)	
KREF07560402 FJ6641370	NIPPON TEL & TEL CORP Y	0151			FC		12/11/2001	(43)	150.700	-	150.700	150.700	150.700	-	(1,283)	(757)	(757)	
KREF07560402 FJ6641370	NIPPON TEL & TEL CORP Y	0151			FC		12/12/2001	(24)	82.084	-	82.084	81.976	81.976	-	(779)	(757)	(757)	
KREF07560402 FJ6641370	NIPPON TEL & TEL CORP Y	0151			FC		12/13/2001	(14)	46.955	-	46.955	46.907	46.907	-	(499)	(757)	(757)	
KREF07560402 FJ6641370	NIPPON TEL & TEL CORP Y	0151			FC		12/21/2001	(119)	377.830	-	377.830	377.830	377.830	-	(5,147)	(757)	(757)	
KREF07560402 FJ6642121	NIPPON EXPRESS CO Y50	0151			FC		8/30/2001	(2,000)	8.643	-	8.643	16.476	16.476	-	194	(757)	(757)	
KREF07560402 FJ6642121	NIPPON EXPRESS CO Y50	0151			FC		9/11/2001	(4,000)	16.476	-	16.476	7.436	7.436	-	(140)	(757)	(757)	
KREF07560402 FJ6642121	NIPPON EXPRESS CO Y50	0151			FC		9/26/2001	(2,000)	7.436	-	7.436	7.416	7.416	-	(34)	(757)	(757)	
KREF07560402 FJ6642121	NIPPON EXPRESS CO Y50	0151			FC		10/1/2001	(2,000)	7.448	-	7.448	7.454	7.454	-	(35)	(757)	(757)	
KREF07560402 FJ6642121	NIPPON EXPRESS CO Y50	0151			FC		10/27/2001	(4,000)	15.272	-	15.272	15.300	15.300	-	42	(757)	(757)	
KREF07560402 FJ6642121	NIKON Y50	0151			FC		2/15/2001	(2,000)	27.925	-	27.925	14.561	14.561	-	46	(757)	(757)	
KREF07560402 FJ6642121	NIKON Y50	0151			FC		2/16/2001	(1,000)	14.561	-	14.561	89.577	89.577	-	(765)	(757)	(757)	
KREF07560402 FJ6642121	NIKON Y50	0151			FC		2/27/2001	(7,000)	90.764	-	90.764	35.223	35.223	-	(542)	(757)	(757)	
KREF07560402 FJ6642121	NIKON Y50	0151			FC		3/15/2001	(6,000)	59.564	-	59.564	40.006	40.006	-	(702)	(757)	(757)	
KREF07560402 FJ6642121	NIKON Y50	0151			FC		3/16/2001	(4,000)	40.006	-	40.006	30.428	30.428	-	(448)	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		3/19/2001	(3,000)	30.428	-	30.428	23.694	23.694	-	(305)	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		7/30/2001	(1,000)	11.682	-	11.682	11.605	11.605	-	139	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		8/1/2001	(1,000)	11.605	-	11.605	11.497	11.497	-	83	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		8/2/2001	(3,000)	36.420	-	36.420	36.420	36.420	-	(32)	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		8/10/2001	(1,000)	12.670	-	12.670	12.912	12.912	-	(38)	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		8/13/2001	(1,000)	12.772	-	12.772	12.875	12.875	-	160	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		8/14/2001	(1,000)	12.875	-	12.875	12.875	12.875	-	14	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		8/16/2001	(1,000)	12.987	-	12.987	13.015	13.015	-	54	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		8/17/2001	(1,000)	12.958	-	12.958	12.566	12.566	-	53	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		8/20/2001	(1,000)	12.566	-	12.566	12.493	12.493	-	(21)	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		8/22/2001	(2,000)	24.620	-	24.620	24.620	24.620	-	(60)	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		3/27/2001	(25,000)	163.660	-	163.660	34.985	34.985	-	(4,379)	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		7/9/2001	(5,000)	34.985	-	34.985	34.985	34.985	-	428	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		7/17/2001	(5,000)	35.414	-	35.414	35.414	35.414	-	242	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		7/18/2001	(2,000)	14.015	-	14.015	14.015	14.015	-	37	(757)	(757)	
KREF07560402 FJ6642121	NIPON COMSYS CORP Y50	0151			FC		7/27/2001	(12,000)	82.702	-	82.702	76.496	76.496	-	908	(757)	(757)	

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex	Units	Unit 2	Cost	Selling Price	Investment	Base	Base Currency	Grand Total for Account
KREF07560402	F16642865	NISSAN MOTOR CO Y50	NISSAN MOTOR CO Y50	FC	0151	8/17/2001	(13,000)	-	85,729	85,729	85,729	360	360	
KREF07560402	F16642865	NISSAN MOTOR CO Y50	NISSAN MOTOR CO Y50	FC	0151	8/20/2001	(8,000)	-	51,540	51,540	51,540	216	216	
KREF07560402	F16642865	NISSAN MOTOR CO Y50	NISSAN MOTOR CO Y50	FC	0151	8/21/2001	(3,000)	-	19,387	19,387	19,387	(33)	216	
KREF07560402	F16642865	NISSAN MOTOR CO Y50	NISSAN MOTOR CO Y50	FC	0151	8/30/2001	(16,000)	-	93,627	93,627	93,627	890	890	
KREF07560402	F16642865	NISSAN MOTOR CO Y50	NISSAN MOTOR CO Y50	FC	0151	9/3/2001	(8,000)	-	43,345	43,345	43,345	(911)	(911)	
KREF07560402	F16642865	NISSAN MOTOR CO Y50	NISSAN MOTOR CO Y50	FC	0151	10/17/2001	(3,000)	-	14,449	14,449	14,449	(10)	(10)	
KREF07560402	F16642865	NISSAN MOTOR CO Y50	NISSAN MOTOR CO Y50	FC	0151	10/18/2001	(10,000)	-	47,940	47,267	47,267	(104)	(104)	
KREF07560402	F16642865	NISSAN MOTOR CO Y50	NISSAN MOTOR CO Y50	FC	0151	10/19/2001	(14,000)	-	67,392	67,392	66,524	(34)	(34)	
KREF07560402	F16642865	NISSAN MOTOR CO Y50	NISSAN MOTOR CO Y50	FC	0151	11/7/2001	(11,000)	-	49,716	49,716	49,716	(175)	(175)	
KREF07560402	F16642865	NISSAN MOTOR CO Y50	NISSAN MOTOR CO Y50	FC	0151	11/13/2001	(25,000)	-	108,705	108,705	108,705	(1137)	(1137)	
KREF07560402	F16642865	NISSAN MOTOR CO Y50	NISSAN MOTOR CO Y50	FC	0151	11/14/2001	(16,000)	-	71,206	71,206	71,206	(1,001)	(1,001)	
KREF07560402	F16643103	NOMURA SECURITIES CO 1	NOMURA SECURITIES CO 1	FC	0151	2/6/2001	(8,000)	-	147,415	147,415	147,415	(3,116)	(3,116)	
KREF07560402	F16643103	NOMURA SECURITIES CO 1	NOMURA SECURITIES CO 1	FC	0151	2/7/2001	(10,000)	-	185,960	185,960	185,960	(2,164)	(2,164)	
KREF07560402	F16643103	NOMURA SECURITIES CO 1	NOMURA SECURITIES CO 1	FC	0151	2/8/2001	(3,000)	-	56,272	56,272	56,272	(179)	(179)	
KREF07560402	F16643103	NOMURA SECURITIES CO 1	NOMURA SECURITIES CO 1	FC	0151	6/5/2001	(9,000)	-	176,873	176,873	176,873	(846)	(846)	
KREF07560402	F16643103	NOMURA SECURITIES CO 1	NOMURA SECURITIES CO 1	FC	0151	6/12/2001	(4,000)	-	76,756	76,756	76,756	(208)	(208)	
KREF07560402	F16643103	NOMURA SECURITIES CO 1	NOMURA SECURITIES CO 1	FC	0151	6/13/2001	(25,000)	-	471,745	471,745	471,745	(4,941)	(4,941)	
KREF07560402	F16643103	NOMURA SECURITIES CO 1	NOMURA SECURITIES CO 1	FC	0151	6/14/2001	(13,000)	-	239,929	239,929	239,929	(3,085)	(3,085)	
KREF07560402	F16643103	NOMURA SECURITIES CO 1	NOMURA SECURITIES CO 1	FC	0151	8/30/2001	(16,000)	-	281,942	281,942	281,942	2,679	2,679	
KREF07560402	F16643103	NOMURA SECURITIES CO 1	NOMURA SECURITIES CO 1	FC	0151	8/31/2001	(8,000)	-	134,508	134,508	134,508	(1,571)	(1,571)	
KREF07560402	F16656402	OBAYASHI CORP Y50	OBAYASHI CORP Y50	FC	0151	6/11/2001	(11,000)	-	41,633	41,633	41,633	190	190	
KREF07560402	F16656402	OBAYASHI CORP Y50	OBAYASHI CORP Y50	FC	0151	6/12/2001	(9,000)	-	33,161	33,161	33,161	(90)	(90)	
KREF07560402	F16656402	OBAYASHI CORP Y50	OBAYASHI CORP Y50	FC	0151	6/13/2001	(8,000)	-	28,020	28,020	28,020	(293)	(293)	
KREF07560402	F16656402	OBAYASHI CORP Y50	OBAYASHI CORP Y50	FC	0151	6/13/2001	(4,000)	-	14,013	14,013	14,013	(147)	(147)	
KREF07560402	F16656402	OBAYASHI CORP Y50	OBAYASHI CORP Y50	FC	0151	6/14/2001	(4,000)	-	14,020	14,020	14,020	(180)	(180)	
KREF07560402	F16656402	OBAYASHI CORP Y50	OBAYASHI CORP Y50	FC	0151	6/15/2001	(9,000)	-	31,121	31,121	31,121	(262)	(262)	
KREF07560402	F16656402	OBAYASHI CORP Y50	OBAYASHI CORP Y50	FC	0151	6/18/2001	(5,000)	-	17,769	17,769	17,769	(202)	(202)	
KREF07560402	F16656402	OBAYASHI CORP Y50	OBAYASHI CORP Y50	FC	0151	6/19/2001	(13,000)	-	44,761	44,761	44,761	(535)	(535)	
KREF07560402	F16656402	OBAYASHI CORP Y50	OBAYASHI CORP Y50	FC	0151	6/22/2001	(9,000)	-	30,067	30,067	30,067	(135)	(135)	
KREF07560402	F16657707	OJI PAPER CO JPY50	OJI PAPER CO JPY50	FC	0151	6/21/2001	(7,000)	-	23,887	23,887	23,887	106	106	
KREF07560402	F16657707	OJI PAPER CO JPY50	OJI PAPER CO JPY50	FC	0151	8/30/2001	(3,000)	-	15,517	15,517	15,517	147	147	
KREF07560402	F16657707	OJI PAPER CO JPY50	OJI PAPER CO JPY50	FC	0151	9/26/2001	(1,000)	-	4,801	4,801	4,801	(91)	(91)	
KREF07560402	F16657707	OJI PAPER CO JPY50	OJI PAPER CO JPY50	FC	0151	10/22/2001	(8,000)	-	37,233	37,233	37,233	170	170	
KREF07560402	F16657707	OJI PAPER CO JPY50	OJI PAPER CO JPY50	FC	0151	10/23/2001	(4,000)	-	18,767	18,767	18,767	84	84	
KREF07560402	F16657707	OJI PAPER CO JPY50	OJI PAPER CO JPY50	FC	0151	10/4/2001	(4,000)	-	18,884	18,884	18,884	56	56	
KREF07560402	F16658804	OLYMPUS OPTICAL CO Y51	OLYMPUS OPTICAL CO Y51	FC	0151	10/5/2001	(5,000)	-	23,482	23,482	23,482	(50)	(50)	
KREF07560402	F16658804	OLYMPUS OPTICAL CO Y51	OLYMPUS OPTICAL CO Y51	FC	0151	7/19/2001	(2,000)	-	45,585	45,585	45,585	(30)	(30)	
KREF07560402	F16658804	OLYMPUS OPTICAL CO Y51	OLYMPUS OPTICAL CO Y51	FC	0151	7/23/2001	(3,000)	-	45,287	45,287	45,287	236	236	
KREF07560402	F16658804	OLYMPUS OPTICAL CO Y51	OLYMPUS OPTICAL CO Y51	FC	0151	7/24/2001	(3,000)	-	45,080	45,080	45,080	109	109	
KREF07560402	F16658804	OLYMPUS OPTICAL CO Y51	OLYMPUS OPTICAL CO Y51	FC	0151	8/1/2001	(2,000)	-	30,404	30,404	30,404	355	355	
KREF07560402	F16658804	OLYMPUS OPTICAL CO Y51	OLYMPUS OPTICAL CO Y51	FC	0151	8/12/2001	(2,000)	-	30,179	30,179	30,179	218	218	
KREF07560402	F16658804	OLYMPUS OPTICAL CO Y51	OLYMPUS OPTICAL CO Y51	FC	0151	8/2/2001	(3,000)	-	45,336	45,336	45,336	(40)	(40)	
KREF07560402	F16658804	OLYMPUS OPTICAL CO Y51	OLYMPUS OPTICAL CO Y51	FC	0151	8/9/2001	(1,000)	-	15,583	15,583	15,583	161	161	
KREF07560402	F16658804	OLYMPUS OPTICAL CO Y51	OLYMPUS OPTICAL CO Y51	FC	0151	8/10/2001	(2,000)	-	31,807	31,807	31,807	(23)	(23)	
KREF07560402	F16658804	OLYMPUS OPTICAL CO Y51	OLYMPUS OPTICAL CO Y51	FC	0151	8/13/2001	(4,000)	-	63,419	63,419	63,419	1,064	1,064	
KREF07560402	F16658804	OLYMPUS OPTICAL CO Y51	OLYMPUS OPTICAL CO Y51	FC	0151	8/14/2001	(2,000)	-	31,373	31,373	31,373	390	390	
KREF07560402	F16658804	OLYMPUS OPTICAL CO Y51	OLYMPUS OPTICAL CO Y51	FC	0151	8/15/2001	(1,000)	-	15,719	15,719	15,719	(98)	(98)	
KREF07560402	F16660206	TAIHEIYO CEMENT CORP 1	TAIHEIYO CEMENT CORP 1	FC	0151	8/16/2001	(1,000)	-	14,917	14,917	14,917	16	16	
KREF07560402	F16660206	TAIHEIYO CEMENT CORP 1	TAIHEIYO CEMENT CORP 1	FC	0151	8/30/2001	(12,000)	-	31,899	31,899	31,899	303	303	
KREF07560402	F16660206	TAIHEIYO CEMENT CORP 1	TAIHEIYO CEMENT CORP 1	FC	0151	10/9/2001	(7,000)	-	15,787	15,787	15,787	(131)	(131)	
KREF07560402	F16660206	TAIHEIYO CEMENT CORP 1	TAIHEIYO CEMENT CORP 1	FC	0151	10/10/2001	(7,000)	-	15,896	15,896	15,896	(97)	(97)	
KREF07560402	F16660206	TAIHEIYO CEMENT CORP 1	TAIHEIYO CEMENT CORP 1	FC	0151	10/11/2001	(3,000)	-	6,941	6,941	6,941	12	12	
KREF07560402	F16660206	TAIHEIYO CEMENT CORP 1	TAIHEIYO CEMENT CORP 1	FC	0151	10/12/2001	(3,000)	-	6,951	6,951	6,951	29	29	
KREF07560402	F16660206	TAIHEIYO CEMENT CORP 1	TAIHEIYO CEMENT CORP 1	FC	0151	10/24/2001	(6,000)	-	14,333	14,333	14,333	108	108	
KREF07560402	F16660206	TAIHEIYO CEMENT CORP 1	TAIHEIYO CEMENT CORP 1	FC	0151	10/25/2001	(6,000)	-	13,574	13,574	13,574	80	80	
KREF07560402	F16660206	TAIHEIYO CEMENT CORP 1	TAIHEIYO CEMENT CORP 1	FC	0151	10/26/2001	(7,000)	-	15,433	15,433	15,433	140	140	

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex	Units	Units 2	Cost	Selling Price	Investment	Base	Base Currency	Calc/Loss	Account	Number
KREF07560402 F16660206		TAIHEIYO CEMENT CORP 1		FC	0151	10/29/2001	(1,000)	-	2.185	2,191	2,191	(0)				
KREF07560402 F16660206		TAIHEIYO CEMENT CORP 1		FC	0151	10/07/2001	(4,000)	-	8,389	8,411	8,411	(21)				
KREF07560402 F16660206		TAIHEIYO CEMENT CORP 1		FC	0151	10/31/2001	(1,000)	-	2.125	2.130	2.130	9				
KREF07560402 F16660206		TAIHEIYO CEMENT CORP 1		FC	0151	11/11/2001	(2,000)	-	4,242	4,261	4,261	4				
KREF07560402 F16660206		TAIHEIYO CEMENT CORP 1		FC	0151	11/15/2001	(7,000)	-	13,359	13,386	13,386	66				
KREF07560402 F16660206		TAIHEIYO CEMENT CORP 1		FC	0151	11/6/2001	(17,000)	-	31,500	30,832	30,832	874				
KREF07560402 F16660206		TAIHEIYO CEMENT CORP 1		FC	0151	11/7/2001	(4,000)	-	7,325	7,325	7,325	49				
KREF07560402 F16688744		PIONEER CORP Y50		FC	0151	4/22/2001	(5,000)	-	129,952	130,008	130,008	1,816				
KREF07560402 F16688744		PIONEER CORP Y50		FC	0151	4/3/2001	(4,000)	-	105,158	105,158	105,158	1,674				
KREF07560402 F16688744		PIONEER CORP Y50		FC	0151	4/5/2001	(1,000)	-	26,034	26,034	26,034	26				
KREF07560402 F16688744		PIONEER CORP Y50		FC	0151	4/12/2001	(1,000)	-	27,340	27,340	27,340	(70)				
KREF07560402 F16703295		PROMISE CO Y50		FC	0151	6/28/2001	(700)	-	55,869	55,869	55,869	174				
KREF07560402 F16703295		PROMISE CO Y50		FC	0151	6/29/2001	(1,200)	-	97,883	97,883	97,883	212				
KREF07560402 F16703295		PROMISE CO Y50		FC	0151	7/2/2001	(600)	-	47,903	47,903	47,903	(541)				
KREF07560402 F16703295		PROMISE CO Y50		FC	0151	7/5/2001	(400)	-	31,063	31,063	31,063	68				
KREF07560402 F16703295		PROMISE CO Y50		FC	0151	7/6/2001	(800)	-	61,236	61,236	61,236	921				
KREF07560402 F16703295		PROMISE CO Y50		FC	0151	7/9/2001	(200)	-	15,338	15,338	15,338	188				
KREF07560402 F16703295		PROMISE CO Y50		FC	0151	8/02/2001	(600)	-	45,383	45,383	45,383	431				
KREF07560402 F16703295		PROMISE CO Y50		FC	0151	10/9/2001	(900)	-	59,499	59,324	59,324	(494)				
KREF07560402 F16703295		PROMISE CO Y50		FC	0151	10/24/2001	(800)	-	51,277	51,277	51,277	386				
KREF07560402 F16703295		PROMISE CO Y50		FC	0151	10/25/2001	(1,800)	-	113,412	113,370	113,370	669				
KREF07560402 F16738226		RICOH Y50		FC	0151	3/2/2001	(6,000)	-	97,681	97,681	97,681	(566)				
KREF07560402 F16738226		RICOH Y50		FC	0151	3/5/2001	(5,000)	-	80,841	80,841	80,841	(394)				
KREF07560402 F16738226		RICOH Y50		FC	0151	7/18/2001	(1,000)	-	19,683	19,683	19,683	51				
KREF07560402 F16738226		RICOH Y50		FC	0151	7/19/2001	(3,000)	-	57,896	57,896	57,896	(38)				
KREF07560402 F16738226		RICOH Y50		FC	0151	8/30/2001	(4,000)	-	64,974	64,974	64,974	617				
KREF07560402 F16738226		RICOH Y50		FC	0151	8/31/2001	(5,000)	-	80,521	80,521	80,521	(941)				
KREF07560402 F16738226		RICOH Y50		FC	0151	9/3/2001	(3,000)	-	45,710	45,710	45,710	(960)				
KREF07560402 F16738226		RICOH Y50		FC	0151	12/19/2001	(4,000)	-	73,100	73,100	73,100	(1,067)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	1/5/2001	(1,000)	-	2,241	2,245	2,245	11				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	1/13/2001	(500)	-	11,127	11,127	11,127	(116)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	11/14/2001	(300)	-	6,543	6,543	6,543	(92)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	11/15/2001	(400)	-	9,120	9,120	9,120	(16)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	11/16/2001	(400)	-	9,147	9,147	9,147	(30)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	11/19/2001	(200)	-	4,573	4,573	4,573	(20)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	11/20/2001	(1,000)	-	2,265	2,260	2,260	(26)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	11/21/2001	(1,000)	-	2,234	2,237	2,237	(18)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	11/22/2001	(300)	-	6,724	6,724	6,724	(16)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	11/26/2001	(1,000)	-	2,279	2,279	2,279	8				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	11/27/2001	(1,000)	-	2,265	2,265	2,265	15				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	11/28/2001	(300)	-	6,661	6,661	6,661	(34)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	11/29/2001	(300)	-	6,572	6,572	6,572	(15)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	11/30/2001	(300)	-	6,505	6,505	6,505	(60)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	12/3/2001	(300)	-	6,471	6,471	6,471	(38)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	12/4/2001	(300)	-	6,389	6,389	6,389	(75)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	12/5/2001	(1,000)	-	2,136	2,136	2,136	(33)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	12/6/2001	(200)	-	4,229	4,226	4,226	(56)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	12/7/2001	(1,900)	-	39,480	39,480	39,480	(244)				
KREF07560402 F16758455		RYOHIN KEIKAKU CO JPY5		FC	0151	12/7/2001	(300)	-	6,225	6,225	6,225	(32)				
KREF07560402 F16763968		SMC Y50		FC	0151	5/30/2001	(1,400)	-	178,362	178,362	178,362	964				
KREF07560402 F16763968		SMC Y50		FC	0151	6/4/2001	(300)	-	37,097	37,097	37,097	(84)				
KREF07560402 F16763968		SMC Y50		FC	0151	6/5/2001	(300)	-	37,099	37,099	37,099	(177)				
KREF07560402 F16763968		SMC Y50		FC	0151	6/18/2001	(200)	-	22,426	22,426	22,426	(255)				
KREF07560402 F16763968		SMC Y50		FC	0151	6/19/2001	(200)	-	22,267	22,267	22,267	(266)				
KREF07560402 F16763968		SMC Y50		FC	0151	6/20/2001	(200)	-	22,427	22,427	22,427	(101)				
KREF07560402 F16763968		SMC Y50		FC	0151	6/22/2001	(300)	-	35,813	35,780	35,780	113				

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 F16763825		SANVO ELECTRIC CO Y50		FC	Y50	6/25/2001	(200)	-	23,517	23,421	-	-	(105)	
KREF07560402 F16763968		SANVO ELECTRIC CO Y50		FC	Y50	6/27/2001	(200)	-	21,950	21,950	-	-	(43)	
KREF07560402 F16767672		SANVO ELECTRIC CO Y50		FC	Y50	2/16/2001	(16,000)	-	116,120	116,120	-	-	(1,147)	
KREF07560402 F16767672		SANVO ELECTRIC CO Y50		FC	Y50	2/28/2001	(17,000)	-	105,629	105,629	-	-	(1,621)	
KREF07560402 F16767672		SANVO ELECTRIC CO Y50		FC	Y50	2/28/2001	(5,000)	-	30,811	30,811	-	-	(473)	
KREF07560402 F16767672		SANVO ELECTRIC CO Y50		FC	Y50	3/1/2001	(4,000)	-	23,846	23,846	-	-	(342)	
KREF07560402 F16767672		SANVO ELECTRIC CO Y50		FC	Y50	3/22/2001	(10,000)	-	55,005	55,005	-	-	(319)	
KREF07560402 F16767672		SANVO ELECTRIC CO Y50		FC	Y50	4/22/2001	(13,000)	-	78,166	78,200	-	-	1,092	
KREF07560402 F16767672		SANVO ELECTRIC CO Y50		FC	Y50	12/19/2001	(29,000)	-	141,160	141,317	-	-	(663)	
KREF07560402 F16767672		SANVO ELECTRIC CO Y50		FC	Y50	12/19/2001	(12,000)	-	57,542	57,542	-	-	(832)	
KREF07560402 F16767672		SANVO ELECTRIC CO Y50		FC	Y50	12/21/2001	(15,000)	-	70,319	70,319	-	-	(958)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	7/12/2001	(4,000)	-	14,302	14,302	-	-	(136)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	7/13/2001	(1,000)	-	3,648	3,648	-	-	12	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	7/16/2001	(2,000)	-	6,974	13,467	-	-	103	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	7/17/2001	(4,000)	-	13,467	13,467	-	-	92	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	7/18/2001	(3,000)	-	10,006	10,006	-	-	26	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	7/19/2001	(2,000)	-	6,668	6,668	-	-	17	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	7/19/2001	(3,000)	-	9,770	9,770	-	-	(6)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	7/23/2001	(2,000)	-	6,357	6,345	-	-	33	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	7/27/2001	(6,000)	-	18,557	18,557	-	-	(149)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	8/1/2001	(5,000)	-	15,971	15,971	-	-	115	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	8/2/2001	(8,000)	-	25,327	25,327	-	-	(23)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	8/3/2001	(4,000)	-	13,185	13,211	-	-	10	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	8/10/2001	(1,000)	-	3,452	3,452	-	-	55	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	8/13/2001	(1,000)	-	3,396	3,396	-	-	57	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	8/14/2001	(1,000)	-	3,373	3,373	-	-	42	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	8/27/2001	(2,000)	-	7,507	7,507	-	-	5	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	8/28/2001	(2,000)	-	7,583	7,583	-	-	106	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	8/29/2001	(3,000)	-	11,458	11,458	-	-	71	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	8/30/2001	(1,000)	-	3,655	3,655	-	-	35	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	9/6/2001	(4,000)	-	12,815	12,815	-	-	271	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	9/7/2001	(3,000)	-	9,298	9,298	-	-	59	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	9/10/2001	(4,000)	-	12,149	12,149	-	-	199	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	9/11/2001	(1,000)	-	3,039	3,039	-	-	36	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	9/17/2001	(2,000)	-	5,639	5,693	-	-	19	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	9/18/2001	(3,000)	-	8,523	8,573	-	-	10	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	9/19/2001	(3,000)	-	8,773	8,773	-	-	(7)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	9/20/2001	(4,000)	-	11,276	11,276	-	-	(165)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	9/21/2001	(7,000)	-	18,328	18,328	-	-	(288)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	9/25/2001	(6,000)	-	15,647	15,647	-	-	(363)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	9/26/2001	(3,000)	-	7,811	7,811	-	-	(147)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	9/27/2001	(3,000)	-	7,962	7,923	-	-	(37)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	10/1/2001	(3,000)	-	8,408	8,505	-	-	(40)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	10/2/2001	(3,000)	-	8,505	8,505	-	-	39	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	10/3/2001	(3,000)	-	8,409	8,416	-	-	38	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	10/4/2001	(2,000)	-	5,551	5,548	-	-	17	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	10/5/2001	(2,000)	-	5,694	5,546	-	-	(12)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	10/25/2001	(2,000)	-	5,754	5,754	-	-	24	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	10/25/2001	(3,000)	-	9,096	9,122	-	-	54	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	10/26/2001	(3,000)	-	8,987	8,957	-	-	81	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	10/29/2001	(1,000)	-	2,939	2,939	-	-	(0)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	10/30/2001	(2,000)	-	5,783	5,798	-	-	(14)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	11/1/2001	(1,000)	-	2,862	2,868	-	-	12	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	11/1/2001	(1,000)	-	2,885	2,898	-	-	3	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	11/2/2001	(1,000)	-	2,888	2,888	-	-	13	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC	Y50	11/5/2001	(1,000)	-	2,832	2,838	-	-	14	



Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment	Base	Base Currency	Grand Total for Account
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC		11/6/2001	(1,000)	-	2.889	2.828			80	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC		11/7/2001	(2,000)	-	5.667	5.667			38	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC		11/8/2001	(1,000)	-	2.766	2.766			(15)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		FC		11/9/2001	(1,000)	-	2.815	2.815			(32)	
KREF07560402 F16797172		SEVEN ELEVEN JAPAN NPV		FC		6/13/2001	(3,000)	-	120.295	120.295			(1,260)	
KREF07560402 F16797172		SEVEN ELEVEN JAPAN NPV		FC		6/27/2001	(1,000)	-	39.017	39.017			(77)	
KREF07560402 F16800604		SHARP CORP Y50		FC		6/29/2001	(1,000)	-	38.665	38.665			84	
KREF07560402 F16800604		SHARP CORP Y50		FC		7/3/2001	(1,000)	-	38.287	38.287			(466)	
KREF07560402 F16797172		SEVEN ELEVEN JAPAN NPV		FC		7/4/2001	(1,000)	-	38.216	38.216			(302)	
KREF07560402 F16797172		SEVEN ELEVEN JAPAN NPV		FC		7/9/2001	(1,000)	-	37.148	37.148			455	
KREF07560402 F16797172		SEVEN ELEVEN JAPAN NPV		FC		7/10/2001	(1,000)	-	37.121	37.121			194	
KREF07560402 F16797172		SEVEN ELEVEN JAPAN NPV		FC		7/13/2001	(2,000)	-	74.228	74.228			244	
KREF07560402 F16797172		SEVEN ELEVEN JAPAN NPV		FC		7/18/2001	(1,000)	-	34.725	34.725			91	
KREF07560402 F16800604		SHARP CORP Y50		FC		2/28/2001	(7,000)	-	87.783	87.783			(1,347)	
KREF07560402 F16800604		SHARP CORP Y50		FC		3/1/2001	(5,000)	-	60.551	60.551			(868)	
KREF07560402 F16800604		SHARP CORP Y50		FC		4/2/2001	(5,000)	-	63.290	63.290			884	
KREF07560402 F16800604		SHARP CORP Y50		FC		4/3/2001	(6,000)	-	75.566	75.566			1,203	
KREF07560402 F16800604		SHARP CORP Y50		FC		4/4/2001	(7,000)	-	84.756	84.756			149	
KREF07560402 F16800604		SHARP CORP Y50		FC		4/5/2001	(1,000)	-	12.368	12.368			12	
KREF07560402 F16804689		SHIN ETSU CHEMICALS CO		FC		4/10/2001	(5,000)	-	61.263	61.263			519	
KREF07560402 F16804689		SHIONOGI & CO Y50		FC		5/22/2001	(1,000)	-	21.443	21.443			361	
KREF07560402 F16804689		SHIONOGI & CO Y50		FC		6/4/2001	(2,000)	-	45.122	45.122			(102)	
KREF07560402 F16804689		SHIONOGI & CO Y50		FC		6/7/2001	(1,000)	-	22.116	22.116			(369)	
KREF07560402 F16804689		SHIONOGI & CO Y50		FC		8/27/2001	(2,000)	-	37.114	37.114			23	
KREF07560402 F16804689		SHIONOGI & CO Y50		FC		8/28/2001	(2,000)	-	36.971	36.971			519	
KREF07560402 F16804689		SHIONOGI & CO Y50		FC		8/29/2001	(2,000)	-	37.041	37.041			231	
KREF07560402 F16804689		SHIONOGI & CO Y50		FC		8/30/2001	(1,000)	-	18.240	18.240			173	
KREF07560402 F16804689		SHIONOGI & CO Y50		FC		9/3/2001	(2,000)	-	35.347	35.347			(413)	
KREF07560402 F16804689		SHIONOGI & CO Y50		FC		9/3/2001	(1,000)	-	17.460	17.460			(367)	
KREF07560402 F16804689		SHIONOGI & CO Y50		FC		11/13/2001	(3,000)	-	48.319	48.319			(505)	
KREF07560402 F16804689		SHIONOGI & CO Y50		FC		11/14/2001	(2,000)	-	32.494	32.494			(457)	
KREF07560402 F16805710		SHOHKOH FUND & CO Y50		FC		11/15/2001	(3,000)	-	49.832	49.832			(88)	
KREF07560402 F16805710		SHOHKOH FUND & CO Y50		FC		7/4/2001	(80)	-	14.315	14.315			(113)	
KREF07560402 F16805710		SHOHKOH FUND & CO Y50		FC		7/5/2001	(50)	-	8.668	8.668			19	
KREF07560402 F16805710		SHOHKOH FUND & CO Y50		FC		7/6/2001	(60)	-	10.118	10.118			152	
KREF07560402 F16805710		SHOHKOH FUND & CO Y50		FC		7/9/2001	(80)	-	12.956	12.956			159	
KREF07560402 F16805710		SHOHKOH FUND & CO Y50		FC		7/10/2001	(2,600)	-	152.035	152.035			794	
KREF07560402 F16821501		SONY CORP Y50		FC		7/12/2001	(2,600)	-	152.035	152.035			(1,442)	
KREF07560402 F16821501		SONY CORP Y50		FC		3/15/2001	(50,000)	-	354.702	354.702			(4,179)	
KREF07560402 F16821501		SONY CORP Y50		FC		6/13/2001	(26,000)	-	201.365	201.365			(2,109)	
KREF07560402 F16821501		SONY CORP Y50		FC		7/19/2001	(26,000)	-	187.489	187.489			(121)	
KREF07560402 F16821501		SONY CORP Y50		FC		7/23/2001	(30,000)	-	204.827	204.827			728	
KREF07560402 F16821501		SONY CORP Y50		FC		7/24/2001	(30,000)	-	207.669	207.669			502	
KREF07560402 F16821501		SONY CORP Y50		FC		10/9/2001	(32,000)	-	209.241	209.241			(1,738)	
KREF07560402 F16821501		SONY CORP Y50		FC		10/10/2001	(28,000)	-	169.200	169.231			(1,030)	
KREF07560402 F16821501		SONY CORP Y50		FC		10/11/2001	(11,000)	-	66.520	66.520			114	
KREF07560402 F16821501		SONY CORP Y50		FC		4/24/2001	(3,000)	-	20.491	20.491			(262)	
KREF07560402 F16858529		SUMITOMO TRUST & BKG		FC		10/11/2001	(10,000)	-	50.350	50.350			86	
KREF07560402 F16858529		SUMITOMO TRUST & BKG		FC		10/25/2001	(7,000)	-	40.322	40.322			237	

Source Account Number	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment Gain/Loss	Base Currency Gain/Loss	Grand Total for Account
KREF07560402	FJ6859006	SUMITOMO TRUST & BKG		FC	0151	10/26/2001	(3,000)		17,614	17,556	-	159	
KREF07560402	FJ6869302	TDK CORP		FC	0151	5/1/2001	(500)		29,881	29,835	-	106	
KREF07560402	FJ6869302	TDK CORP		FC	0151	5/2/2001	(2,500)		151,684	151,684	-	(174)	
KREF07560402	FJ6869302	TDK CORP		FC	0151	5/7/2001	(3,400)		211,351	211,243	-	(2,357)	
KREF07560402	FJ6869302	TDK CORP		FC	0151	12/20/2001	(1,500)	-	73,710	73,710	-	(1,126)	
KREF07560402	FJ6869302	TDK CORP		FC	0151	12/21/2001	(1,500)	-	70,595	70,595	-	(962)	
KREF07560402	FJ6869302	TDK CORP		FC	0151	12/21/2001	(300)	-	14,098	14,098	-	(192)	
KREF07560402	FJ6870441	TAKEDA CHEMICAL INDUS		FC	0151	1/12/2001	(5,000)	-	280,757	280,757	-	(1,204)	
KREF07560402	FJ6870441	TAKEDA CHEMICAL INDUS		FC	0151	1/17/2001	(1,000)	-	52,429	52,429	-	747	
KREF07560402	FJ6870490	ADVANTEST Y50		FC	0151	5/31/2001	(1,300)		133,332	133,332	-	(1,549)	
KREF07560402	FJ6870490	ADVANTEST Y50		FC	0151	6/1/2001	(500)	-	51,627	51,627	-	(669)	
KREF07560402	FJ6870490	ADVANTEST Y50		FC	0151	6/4/2001	(100)		10,240	10,240	-	(23)	
KREF07560402	FJ6870490	ADVANTEST Y50		FC	0151	6/14/2001	(1,100)	-	101,203	101,203	-	(1,301)	
KREF07560402	FJ6870490	ADVANTEST Y50		FC	0151	6/15/2001	(200)		17,595	17,595	-	(148)	
KREF07560402	FJ6876067	TAKEFUJI JPY50		FC	0151	8/30/2001	(700)	-	58,237	58,237	-	553	
KREF07560402	FJ6876067	TAKEFUJI JPY50		FC	0151	8/31/2001	(400)		33,804	33,804	-	(395)	
KREF07560402	FJ6876067	TAKEFUJI JPY50		FC	0151	9/11/2001	(300)		24,710	24,710	-	290	
KREF07560402	FJ6876067	TAKEFUJI JPY50		FC	0151	9/14/2001	(600)		47,752	47,750	-	(0)	
KREF07560402	FJ6876067	TAKEFUJI JPY50		FC	0151	9/25/2001	(400)		29,463	29,463	-	(683)	
KREF07560402	FJ6876067	TAKEFUJI JPY50		FC	0151	9/26/2001	(400)		29,020	29,020	-	(548)	
KREF07560402	FJ6876067	TAKEFUJI JPY50		FC	0151	10/29/2001	(410)		34,293	34,386	-	(5)	
KREF07560402	FJ6876067	TAKEFUJI JPY50		FC	0151	10/30/2001	(290)	-	23,670	23,730	-	(59)	
KREF07560402	FJ6876067	TAKEFUJI JPY50		FC	0151	10/31/2001	(490)		41,109	41,197	-	165	
KREF07560402	FJ6876067	TAKEFUJI JPY50		FC	0151	11/1/2001	(380)		32,280	32,421	-	31	
KREF07560402	FJ6876067	TAKEFUJI JPY50		FC	0151	11/2/2001	(330)		28,356	28,356	-	131	
KREF07560402	FJ6880507	TEIJIN Y50		FC	0151	7/13/2001	(13,000)		64,141	64,141	-	211	
KREF07560402	FJ6880507	TEIJIN Y50		FC	0151	7/16/2001	(1,000)	-	4,856	4,856	-	72	
KREF07560402	FJ6880507	TEIJIN Y50		FC	0151	7/17/2001	(3,000)	-	14,485	14,485	-	99	
KREF07560402	FJ6880507	TEIJIN Y50		FC	0151	7/18/2001	(3,000)	-	13,626	13,626	-	36	
KREF07560402	FJ6880507	TEIJIN Y50		FC	0151	7/19/2001	(14,000)	-	65,143	65,143	-	(42)	
KREF07560402	FJ6880507	TEIJIN Y50		FC	0151	7/23/2001	(6,000)	-	27,220	27,220	-	88	
KREF07560402	FJ6880507	TEIJIN Y50		FC	0151	7/25/2001	(11,000)	-	47,112	47,112	-	(606)	
KREF07560402	FJ6880507	TEIJIN Y50		FC	0151	7/27/2001	(8,000)		36,028	36,028	-	(290)	
KREF07560402	FJ6880507	TEIJIN Y50		FC	0151	7/30/2001	(4,000)		17,796	17,796	-	211	
KREF07560402	FJ6880507	TEIJIN Y50		FC	0151	7/31/2001	(5,000)	-	22,460	22,460	-	263	
KREF07560402	FJ6894169	TOKYO BROADCASTING S		FC	0151	1/10/2001	(2,000)	-	48,993	48,993	-	(1,083)	
KREF07560402	FJ6895406	TOKYO ELECTRIC PWR CO		FC	0151	7/18/2001	(3,700)		89,240	89,240	-	233	
KREF07560402	FJ6895406	TOKYO ELECTRIC PWR CO		FC	0151	7/19/2001	(200)	-	4,792	4,792	-	(3)	
KREF07560402	FJ6895406	TOKYO ELECTRIC PWR CO		FC	0151	8/27/2001	(3,900)	-	102,579	102,579	-	64	
KREF07560402	FJ6895406	TOKYO ELECTRIC PWR CO		FC	0151	8/30/2001	(6,000)		152,075	152,075	-	1,445	
KREF07560402	FJ6895406	TOKYO ELECTRIC PWR CO		FC	0151	8/31/2001	(6,200)	-	157,611	157,611	-	(1,841)	
KREF07560402	FJ6895406	TOKYO ELECTRIC PWR CO		FC	0151	9/3/2001	(4,500)		114,639	114,639	-	(2,409)	
KREF07560402	FJ6895406	TOKYO ELECTRIC PWR CO		FC	0151	9/4/2001	(7,800)		203,013	203,013	-	(2,332)	
KREF07560402	FJ6895406	TOKYO ELECTRIC PWR CO		FC	0151	9/5/2001	(2,300)	-	59,825	59,825	-	(253)	
KREF07560402	FJ6895448	TOKYO GAS Y50		FC	0151	8/30/2001	(29,000)	-	97,894	97,894	-	930	
KREF07560402	FJ6895448	TOKYO GAS Y50		FC	0151	11/16/2001	(43,000)	-	114,548	114,548	-	(378)	
KREF07560402	FJ6895448	TOKYO GAS Y50		FC	0151	11/19/2001	(35,000)	-	93,439	93,439	-	(417)	
KREF07560402	FJ6895448	TOKYO GAS Y50		FC	0151	11/20/2001	(21,000)	-	57,455	57,350	-	(660)	
KREF07560402	FJ6895448	TOKYO GAS Y50		FC	0151	11/21/2001	(32,000)		90,424	90,571	-	(735)	
KREF07560402	FJ6895448	TOKYO GAS Y50		FC	0151	11/22/2001	(20,000)	-	54,016	54,099	-	207	
KREF07560402	FJ6895448	TOKYO GAS Y50		FC	0151	11/26/2001	(20,000)	-	54,027	54,027	-	180	
KREF07560402	FJ6895448	TOKYO GAS Y50		FC	0151	11/27/2001	(14,000)		37,872	37,872	-	252	
KREF07560402	FJ6896545	TOKYU CORP Y50		FC	0151	7/19/2001	(4,000)		21,742	21,742	-	(14)	
KREF07560402	FJ6896545	TOKYU CORP Y50		FC	0151	8/30/2001	(15,000)		84,288	84,288	-	801	
KREF07560402	FJ6896545	TOKYU CORP Y50		FC	0151	8/31/2001	(1,000)		5,490	5,490	-	(64)	
KREF07560402	FJ6896545	TOKYU CORP Y50		FC	0151	9/20/2001	(9,000)	-	44,210	44,210	-	(647)	
KREF07560402	FJ6896545	TOKYU CORP Y50		FC	0151	9/21/2001	(7,000)		32,827	32,486	-	(510)	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Investment Base	Base Currency	Grand Total for Account
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	11/6/2001	(2.000)		9,166	8,971		254	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	11/7/2001	(1.000)		4,495	4,495		30	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	11/13/2001	(5.000)		21,054	21,054		(220)	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	11/14/2001	(7.000)		29,181	29,181		(410)	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	11/15/2001	(4.000)		16,290	16,290		(29)	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	11/16/2001	(2.000)		8,189	8,189		(27)	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	11/19/2001	(9.000)		36,443	36,443		(163)	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	11/20/2001	(10.000)		41,036	40,961		(471)	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	11/21/2001	(11.000)		46,290	46,365		(376)	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	11/22/2001	(4.000)		16,555	16,683		(38)	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	11/26/2001	(5.000)		20,464	20,464		68	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	11/27/2001	(7.000)		28,465	28,465		189	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	11/28/2001	(5.000)		19,882	19,882		(100)	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	11/29/2001	(6.000)		23,580	23,580		(54)	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	12/3/2001	(11.000)		40,415	40,415		(238)	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	12/6/2001	(9.000)		31,243	31,217		(410)	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	12/7/2001	(11.000)		37,330	37,330		(192)	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	12/10/2001	(10.000)		31,361	31,361		(50)	
KREF07560402 F16896545		TOKYU CORP Y50		FC	0151	12/11/2001	(11.000)		32,234	32,234		(274)	
KREF07560402 F16897022		TOPAN PRINTING Y50		FC	0151	7/19/2001	(2.000)		19,503	19,503		(13)	
KREF07560402 F16897022		TOPAN PRINTING Y50		FC	0151	7/21/2001	(8.000)		76,307	76,307		(613)	
KREF07560402 F16897022		TOPAN PRINTING Y50		FC	0151	7/30/2001	(1.000)		9,776	9,776		116	
KREF07560402 F16897022		TOPAN PRINTING Y50		FC	0151	7/31/2001	(3.000)		29,546	29,546		345	
KREF07560402 F16897022		TOPAN PRINTING Y50		FC	0151	8/1/2001	(2.000)		19,475	19,475		140	
KREF07560402 F16897022		TOPAN PRINTING Y50		FC	0151	8/2/2001	(2.000)		19,560	19,560		(17)	
KREF07560402 F16897022		TOPAN PRINTING Y50		FC	0151	8/10/2001	(6.000)		59,829	59,829		948	
KREF07560402 F16897022		TOPAN PRINTING Y50		FC	0151	8/13/2001	(2.000)		19,399	19,399		325	
KREF07560402 F16897022		TOPAN PRINTING Y50		FC	0151	8/14/2001	(3.000)		29,702	29,702		369	
KREF07560402 F16897022		TOPAN PRINTING Y50		FC	0151	8/15/2001	(1.000)		9,975	9,975		(62)	
KREF07560402 F16897022		TOPAN PRINTING Y50		FC	0151	8/16/2001	(2.000)		19,819	19,861		21	
KREF07560402 F16897022		TOSHIBA CORP Y50-TOK LI		FC	0151	8/17/2001	(2.000)		20,013	20,013		84	
KREF07560402 F16897212		TOSHIBA CORP Y50-TOK LI		FC	0151	5/15/2001	(16.000)		97,798	97,798		(72)	
KREF07560402 F16897212		TOSHIBA CORP Y50-TOK LI		FC	0151	5/16/2001	(19.000)		115,934	116,120		477	
KREF07560402 F16897212		TOSHIBA CORP Y50-TOK LI		FC	0151	5/17/2001	(19.000)		116,039	116,111		258	
KREF07560402 F16897212		TOSHIBA CORP Y50-TOK LI		FC	0151	8/20/2001	(34.000)		159,057	159,057		666	
KREF07560402 F16897212		TOSHIBA CORP Y50-TOK LI		FC	0151	8/21/2001	(9.000)		42,566	42,566		(73)	
KREF07560402 F16897212		TOSHIBA CORP Y50-TOK LI		FC	0151	12/14/2001	(31.000)		112,507	112,177		(321)	
KREF07560402 F16897212		TOSHIBA CORP Y50-TOK LI		FC	0151	12/19/2001	(45.000)		157,411	157,411		(2,298)	
KREF07560402 F1689960		TOYO SUSAN KAISHA LTD		FC	0151	8/30/2001	(1.000)		10,563	10,563		100	
KREF07560402 F16900214		TOSTEM CORP Y50		FC	0151	7/31/2001	(1.000)		18,153	18,153		212	
KREF07560402 F16900214		TOSTEM CORP Y50		FC	0151	8/1/2001	(2.000)		36,436	36,436		263	
KREF07560402 F16900214		TOSTEM CORP Y50		FC	0151	8/2/2001	(2.000)		36,299	36,299		(32)	
KREF07560402 F16900214		TOSTEM CORP Y50		FC	0151	8/7/2001	(2.000)		36,955	37,198		337	
KREF07560402 F16900214		TOSTEM CORP Y50		FC	0151	8/21/2001	(3.000)		48,194	48,194		(82)	
KREF07560402 F16900214		TOSTEM CORP Y50		FC	0151	8/30/2001	(2.000)		29,643	29,643		282	
KREF07560402 F16900214		TOSTEM CORP Y50		FC	0151	9/4/2001	(2.000)		29,857	29,857		(243)	
KREF07560402 F16900214		TOSTEM CORP Y50		FC	0151	9/5/2001	(2.000)		30,111	30,111		(128)	
KREF07560402 F16900214		TOSTEM CORP Y50		FC	0151	9/6/2001	(1.000)		15,279	15,279		323	
KREF07560402 F16900214		TOSTEM CORP Y50		FC	0151	9/7/2001	(1.000)		15,012	15,012		95	
KREF07560402 F16900214		TOSTEM CORP Y50		FC	0151	9/25/2001	(2.000)		27,676	27,676		(641)	
KREF07560402 F16900644		TOYOTA MOTOR CO Y50		FC	0151	9/26/2001	(2.000)		24,309	24,309		(459)	
KREF07560402 F16900644		TOYOTA MOTOR CO Y50		FC	0151	5/10/2001	(8.000)		26,960	26,960		(158)	
KREF07560402 F16900644		TOYOTA MOTOR CO Y50		FC	0151	5/11/2001	(4.400)		146,664	146,664		(1,553)	
KREF07560402 F16900644		TOYOTA MOTOR CO Y50		FC	0151	5/14/2001	(3.100)		101,456	101,703		(86)	
KREF07560402 F16900644		TOYOTA MOTOR CO Y50		FC	0151	5/14/2001	(8.000)		26,289	26,353		(22)	

Account Number	Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 FJ690044	TOYOTA MOTOR CO Y50				FC	0151	5/15/2001	(2,000)		64,897	64,766		-		(48)
KREF07560402 FJ6957990	WEST JAPAN RAILWAY CO				FC	0151	8/30/2001	(7)		39,217	39,217		-		373
KREF07560402 FJ6957990	WEST JAPAN RAILWAY CO				FC	0151	10/19/2001	(3)		15,989	15,783		-		(8)
KREF07560402 FJ6957990	WEST JAPAN RAILWAY CO				FC	0151	10/22/2001	(1)		5,227	5,227		-		20
KREF07560402 FJ6957990	WEST JAPAN RAILWAY CO				FC	0151	11/12/001	(1)		5,329	5,329		-		5
KREF07560402 FJ6957990	WEST JAPAN RAILWAY CO				FC	0151	11/2/2001	(8)		40,380	40,380		-		186
KREF07560402 FJ6957990	WEST JAPAN RAILWAY CO				FC	0151	11/6/2001	(2)		10,376	10,156		-		288
KREF07560402 FJ6957990	WEST JAPAN RAILWAY CO				FC	0151	11/8/2001	(11)		55,287	55,287		-		(309)
KREF07560402 FJ6957990	WEST JAPAN RAILWAY CO				FC	0151	11/9/2001	(6)		30,013	30,013		-		(345)
KREF07560402 FJ6957990	WEST JAPAN RAILWAY CO				FC	0151	11/12/2001	(5)		24,861	24,861		-		(454)
KREF07560402 FJ6957990	WEST JAPAN RAILWAY CO				FC	0151	11/13/2001	(10)		49,230	49,230		-		(515)
KREF07560402 FJ6957990	WEST JAPAN RAILWAY CO				FC	0151	11/14/2001	(2)		9,909	9,909		-		(139)
KREF07560402 FJ695561	YAMAHA TO TRANSPO Y50				FC	0151	8/30/2001	(5,000)		102,469	102,469		-		974
KREF07560402 FJ695561	YAMAHA TO TRANSPO Y50				FC	0151	9/26/2001	(3,000)		56,263	56,263		-		(1,062)
KREF07560402 FJ695561	YAMAHA TO TRANSPO Y50				FC	0151	9/28/2001	(2,000)		38,541	38,539		-		(511)
KREF07560402 FJ695561	YAMAHA TO TRANSPO Y50				FC	0151	10/12/001	(2,000)		38,643	38,670		-		(183)
KREF07560402 FJ695561	YAMAHA TO TRANSPO Y50				FC	0151	10/22/001	(1,000)		19,858	19,858		-		90
KREF07560402 FJ695561	YAMAHA TO TRANSPO Y50				FC	0151	10/32/001	(2,000)		39,187	39,218		-		175
KREF07560402 FJ695561	YAMAHA TO TRANSPO Y50				FC	0151	10/42/001	(2,000)		38,671	38,649		-		116
KREF07560402 FJ6985561	YAMA TO TRANSPORT Y50				FC	0151	10/52/001	(2,000)		38,167	37,905		-		(81)
KREF07560402 FJ6985561	YOKOGAWA ELECTRIC CO				FC	0151	6/18/2001	(1,000)		9,042	9,042		-		(103)
KREF07560402 FJ6985561	YOKOGAWA ELECTRIC CO				FC	0151	6/19/2001	(1,000)		9,027	9,027		-		(108)
KREF07560402 FJ6985561	YOKOGAWA ELECTRIC CO				FC	0151	6/20/2001	(1,000)		8,868	8,868		-		(40)
KREF07560402 FJ6985561	YOKOGAWA ELECTRIC CO				FC	0151	6/21/2001	(1,000)		9,011	9,009		-		40
KREF07560402 FJ6985561	YOKOGAWA ELECTRIC CO				FC	0151	6/22/2001	(1,000)		9,172	9,164		-		29
KREF07560402 FJ6985561	YOKOGAWA ELECTRIC CO				FC	0151	6/25/2001	(2,000)		17,765	17,692		-		(79)
KREF07560402 FJ6985561	YOKOGAWA ELECTRIC CO				FC	0151	6/27/2001	(1,000)		9,045	9,045		-		(62)
KREF07560402 FJ6985561	YOKOGAWA ELECTRIC CO				FC	0151	6/29/2001	(2,000)		17,782	17,782		-		(18)
KREF07560402 FJ6985561	YOKOGAWA ELECTRIC CO				FC	0151	7/6/2001	(1,000)		8,649	8,649		-		38
KREF07560402 FJ6985561	YOKOGAWA ELECTRIC CO				FC	0151	7/9/2001	(2,000)		16,772	16,772		-		205
KREF07560402 FJ6985561	YOKOGAWA ELECTRIC CO				FC	0151	7/10/2001	(2,000)		16,947	16,947		-		88
KREF07560402 FJ6985561	YOKOGAWA ELECTRIC CO				FC	0151	7/11/2001	(1,000)		8,249	8,249		-		(80)
KREF07560402 FJ6985561	YOKOGAWA ELECTRIC CO				FC	0151	7/12/2001	(2,000)		16,755	16,755		-		(159)
KREF07560402 FJ6985561	YOKOGAWA ELECTRIC CO				FC	0151	7/13/2001	(6,000)		49,293	49,293		-		162
KREF07560402 FJ6985561	NEC CORP CVT BPS JPY50K 0.000% 31-MAR-2010				FC	0151	12/19/2001	(5,000,000)		39,748	39,625		-		(455)
KREF07560402 FJ6985561	SAMSUNG ELECTRS KSWN				FC	0151	2/23/2001	(2,380)		366,870	366,870		-		(62)
KREF07560402 FJ6985561	SAMSUNG ELECTRS KSWN				FC	0151	2/26/2001	(1,790)		270,901	270,901		-		(1,553)
KREF07560402 FJ6985561	SAMSUNG ELECTRS KSWN				FC	0151	6/29/2001	(1,880)		276,064	276,068		-		1,694
KREF07560402 FJ6985561	SAMSUNG ELECTRS KSWN				FC	0151	7/9/2001	(3,260)		426,375	426,373		-		(4,194)
KREF07560402 FJ6985561	SINGPORT TECHNOLOGIES ENGINEERING SGDD 10				FC	0151	3/22/2001	(11,000)		15,328	15,328		-		(74)
KREF07560402 FJ6985561	SINGPORT TECHNOLOGIES ENGINEERING SGDD 10				FC	0151	3/27/2001	(11,000)		16,039	16,039		-		(112)
KREF07560402 FJ6985561	SINGPORT TECHNOLOGIES ENGINEERING SGDD 10				FC	0151	3/28/2001	(6,000)		8,661	8,661		-		(38)
KREF07560402 FJ6985561	SINGPORT TECHNOLOGIES ENGINEERING SGDD 10				FC	0151	3/28/2001	(14,000)		20,045	20,045		-		(128)
KREF07560402 FJ6985561	SINGPORT TECHNOLOGIES ENGINEERING SGDD 10				FC	0151	3/28/2001	(10,000)		14,800	14,800		-		(160)
KREF07560402 FJ6985561	SINGPORT TECHNOLOGIES ENGINEERING SGDD 10				FC	0151	3/28/2001	(6,000)		8,865	8,865		-		(96)
KREF07560402 FJ6985561	SINGPORT TECHNOLOGIES ENGINEERING SGDD 10				FC	0151	3/30/2001	(14,000)		20,427	20,427		-		(102)
KREF07560402 FJ6985561	SINGPORT TECHNOLOGIES ENGINEERING SGDD 10				FC	0151	3/30/2001	(5,000)		7,424	7,424		-		(37)
KREF07560402 FJ6985561	SINGPORT TECHNOLOGIES ENGINEERING SGDD 10				FC	0151	4/22/2001	(7,000)		9,973	9,973		-		30
KREF07560402 FJ6985561	SINGPORT TECHNOLOGIES ENGINEERING SGDD 10				FC	0151	4/32/001	(10,000)		14,177	14,177		-		(2)
KREF07560402 FJ6985561	SINGPORT TECHNOLOGIES ENGINEERING SGDD 10				FC	0151	4/32/001	(3,000)		4,264	4,264		-		(1)
KREF07560402 FJ6985561	SINGPORT TECHNOLOGIES ENGINEERING SGDD 10				FC	0151	4/42/001	(30,000)		42,650	42,650		-		(12)
KREF07560402 FJ6985561	SINGPORT TECHNOLOGIES ENGINEERING SGDD 10				FC	0151	4/52/001	(40,000)		54,712	54,712		-		(82)
KREF07560402 FJ6985561	SINGAPORE AIRLINES SGSI				FC	0151	1/5/2001	(7,000)		65,885	65,885		-		(57)

## The Kresge Foundation (38-1359217)

Source Account Number	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment Gain/Loss	Base Currency Gain/Loss	Grand Total for Account
KREF07560402	FM6811737	SINGAPORE AIRLINES SG\$1		FC	0151	1/8/2001	(3 000)	-	28 059	28,059	-	(114)	
KREF07560402	FM6811737	SINGAPORE AIRLINES SG\$1		FC	0151	1/10/2001	(8 000)	-	74,458	74,458	-	(116)	
KREF07560402	FM6916783	UNITED OVERSEAS BANK		FC	0151	1/19/2001	(10,000)	-	71,292	71,292	-	(435)	
KREF07560402	FM6916783	UNITED OVERSEAS BANK		FC	0151	1/22/2001	(3,000)	-	21,356	21,356	-	(122)	
KREF07560402	FM6916783	UNITED OVERSEAS BANK		FC	0151	1/23/2001	(7,000)	-	51 621	51,621	-	(53)	
KREF07560402	FM6916783	UNITED OVERSEAS BANK		FC	0151	1/26/2001	(4 000)	-	29,862	29,862	-	77	
KREF07560402	FM6916783	UNITED OVERSEAS BANK		FC	0151	3/13/2001	(6,000)	-	42,386	42,386	-	(409)	
KREF07560402	FM6916783	UNITED OVERSEAS BANK		FC	0151	3/14/2001	(3 000)	-	21,294	21,294	-	(21)	
KREF07560402	NC2072717	BALLARD POWER SYSTEM COM NPV		FC	0151	5/10/2001	(382)	-	18,932	18,932	-	(97)	
KREF07560402	NC2072717	BALLARD POWER SYSTEM COM NPV		FC	0151	5/15/2001	(14)	-	684	684	-	6	
KREF07560402	NC2072717	BALLARD POWER SYSTEM COM NPV		FC	0151	5/16/2001	(642)	-	31,466	31,466	-	(43)	
KREF07560402	NC2072717	BALLARD POWER SYSTEM COM NPV		FC	0151	5/17/2001	(2 610)	-	143 085	143,085	-	(950)	
KREF07560402	NC2072717	BALLARD POWER SYSTEM COM NPV		FC	0151	5/18/2001	(2,845)	-	162 037	162,037	-	(1,500)	
KREF07560402	SD5964657	VESTAS WIND SYSTEM DK		FC	0151	3/30/2001	(756)	-	31,067	32,267	-	(512)	
KREF07560402	SD5964657	VESTAS WIND SYSTEM DK		FC	0151	4/2/2001	(3 857)	-	148,373	148,741	-	2,022	
KREF07560402	SD5964657	VESTAS WIND SYSTEM DK		FC	0151	4/25/2001	(703)	-	29,856	29,359	-	154	
KREF07560402	SD5964657	VESTAS WIND SYSTEM DK		FC	0151	4/25/2001	(616)	-	26 144	25 713	-	131	
KREF07560402	SD5964657	VESTAS WIND SYSTEM DK		FC	0151	4/26/2001	(402)	-	17 066	17 066	-	(158)	
KREF07560402	SD5964657	VESTAS WIND SYSTEM DK		FC	0151	4/26/2001	(357)	-	15,460	15,460	-	(143)	
KREF07560402	SD5964657	VESTAS WIND SYSTEM DK		FC	0151	4/27/2001	(346)	-	15,387	15,387	-	(17)	
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		FC	0151	5/9/2001	(957)	-	38,671	37,976	-	468	
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		FC	0151	5/9/2001	(824)	-	33,026	32,648	-	182	
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		FC	0151	5/10/2001	(268)	-	10,568	10,568	-	(52)	
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		FC	0151	5/15/2001	(54)	-	2,125	2,125	-	(4)	
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		FC	0151	5/17/2001	(544)	-	21 191	21,191	-	(353)	
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		FC	0151	5/18/2001	(495)	-	19,350	19,350	-	(357)	
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		FC	0151	5/21/2001	(494)	-	19,238	19,238	-	(406)	
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		FC	0151	6/7/2001	(1,540)	-	64 819	64,819	-	(88)	
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		FC	0151	6/8/2001	(214)	-	9 020	9,020	-	33	
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		FC	0151	6/19/2001	(1 661)	-	71,351	71,351	-	(223)	
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		FC	0151	6/19/2001	(1 051)	-	44,869	44,869	-	(140)	
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		FC	0151	6/19/2001	(831)	-	35,478	35,478	-	(111)	
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		FC	0151	6/20/2001	(1,366)	-	61,007	61 007	-	686	
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		FC	0151	6/22/2001	(3,652)	-	162,809	162,809	-	1 167	
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		FC	0151	6/22/2001	(2,282)	-	101 142	101 142	-	725	
KREF07560402	SF5902942	NOKIA (AB) OY EURO 06		FC	0151	1/30/2001	(19 166)	-	663,428	661,435	-	8,300	
KREF07560402	SF5902942	NOKIA (AB) OY EURO 06		FC	0151	9/10/2001	(9 021)	-	113 663	113 663	-	1,114	
KREF07560402	SF5902942	NOKIA (AB) OY EURO 06		FC	0151	9/11/2001	(11,274)	-	166,033	166,033	-	2,381	
KREF07560402	SF5902942	NOKIA (AB) OY EURO 06		FC	0151	9/12/2001	(1 028)	-	15 016	15 010	-	232	
KREF07560402	SS5959373	ERICSSON (L M )	TELEFONAKTIEBOLAGET SEK1 S	FC	0151	3/13/2001	(43,821)	-	268,489	267 492	-	(4 731)	
KREF07560402	SS5959373	ERICSSON (L M )	TELEFONAKTIEBOLAGET SEK1 S	FC	0151	4/20/2001	(86,373)	-	506,833	506,743	-	(5 429)	
KREF07560402	AA6076142	WESTPAC BANKING CORP		FC	0651	10/19/2001	9,128	-	(66,335)	(66,335)	-	(130)	
KREF07560402	AA6076142	WESTPAC BANKING CORP		FC	0651	10/22/2001	6 755	-	(48 813)	(48 813)	-	145	
KREF07560402	AA6076142	WESTPAC BANKING CORP		FC	0651	10/23/2001	7 148	-	(52 752)	(52 752)	-	726	
KREF07560402	AA6076142	WESTPAC BANKING CORP		FC	0651	10/24/2001	10 007	-	(74,605)	(74,605)	-	398	
KREF07560402	AA6076142	WESTPAC BANKING CORP		FC	0651	10/31/2001	11,725	-	(88 026)	(88 026)	-	(589)	
KREF07560402	AA6144692	BHP LIMITED NPV		FC	0651	5/22/2001	29,514	-	(359,938)	(359,938)	-	2,495	
KREF07560402	AA6144692	BHP BILLITON LIMITED		FC	0651	11/15/2001	44,502	-	(237,051)	(237,051)	-	(730)	
KREF07560402	AA6215039	COMMONWEALTH BANK ( ORD NPV		FC	0651	6/1/2001	5,924	-	(96 555)	(96,555)	-	(884)	
KREF07560402	AA6215039	COMMONWEALTH BANK ( ORD NPV		FC	0651	6/4/2001	8,346	-	(136 454)	(137 892)	-	(1 719)	
KREF07560402	AA6215039	COMMONWEALTH BANK ( ORD NPV		FC	0651	6/5/2001	3 714	-	(61,279)	(61,279)	-	(1 768)	
KREF07560402	AA6215039	COMMONWEALTH BANK ( ORD NPV		FC	0651	6/6/2001	3,975	-	(65,004)	(65 004)	-	(1,315)	
KREF07560402	AA6220104	RIO TINTO LIMITED NPV		FC	0651	7/4/2001	4,001	-	(70 830)	(70 830)	-	2 008	
KREF07560402	AA6220104	RIO TINTO LIMITED NPV		FC	0651	7/5/2001	1 995	-	(35,286)	(35,286)	-	853	
KREF07560402	AA6220104	RIO TINTO LIMITED NPV		FC	0651	7/6/2001	3,760	-	(66 735)	(66 466)	-	(177)	
KREF07560402	AA6220104	RIO TINTO LIMITED NPV		FC	0651	7/9/2001	3 703	-	(64,422)	(64 160)	-	106	
KREF07560402	AA6220104	RIO TINTO LIMITED NPV		FC	0651	7/10/2001	3,181	-	(55,915)	(55 915)	-	308	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Gain/Loss	Account	Grand Total for
KREF07560402	A6512004	RIO TINTO LIMITED NPV		FC	0651	7/11/2001	2,517	-	(44,303)	(44,370)	(44,370)	-	(272)		
KREF07560402	A6512005	LEND LEASE CORP NPV		FC	0651	1/15/2001	2,304	-	(5,604)	(20,590)	(20,590)	-	(96)		
KREF07560402	A6512005	LEND LEASE CORP NPV		FC	0651	1/24/2001	627	-	(5,631)	(5,631)	(5,631)	-	(41)		
KREF07560402	A6512005	LEND LEASE CORP NPV		FC	0651	1/25/2001	2,528	-	(22,589)	(22,589)	(22,589)	-	(162)		
KREF07560402	A6512005	LEND LEASE CORP NPV		FC	0651	2/6/2001	921	-	(8,380)	(8,380)	(8,380)	-	8		
KREF07560402	A6512005	LEND LEASE CORP NPV		FC	0651	2/14/2001	3,966	-	(35,236)	(34,410)	(34,410)	-	(846)		
KREF07560402	A6512005	LEND LEASE CORP NPV		FC	0651	2/15/2001	8,140	-	(70,708)	(69,519)	(69,519)	-	(1,016)		
KREF07560402	A6550161	M I M HOLDINGS LTD NPV		FC	0651	1/11/2001	10,591	-	(5,906)	(5,906)	(5,906)	-	49		
KREF07560402	A6686920	NEWS CORPORATION NPV		FC	0651	1/15/2001	18,280	-	(179,337)	(179,337)	(179,337)	-	(839)		
KREF07560402	A6686920	NEWS CORPORATION NPV		FC	0651	2/16/2001	2,358	-	(24,164)	(24,164)	(24,164)	-	230		
KREF07560402	A6686920	NEWS CORPORATION NPV		FC	0651	2/20/2001	1,128	-	(11,171)	(11,171)	(11,171)	-	(47)		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	2/13/2001	82	-	(22,397)	(22,397)	(22,397)	-	223		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	2/14/2001	513	-	(149,867)	(149,867)	(149,867)	-	(358)		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	2/15/2001	172	-	(49,322)	(49,322)	(49,322)	-	(288)		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	2/16/2001	138	-	(39,716)	(39,716)	(39,716)	-	157		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	2/19/2001	174	-	(48,724)	(48,724)	(48,724)	-	692		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	2/20/2001	84	-	(23,481)	(23,481)	(23,481)	-	16		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	2/21/2001	133	-	(37,371)	(37,371)	(37,371)	-	103		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	2/22/2001	103	-	(29,142)	(29,142)	(29,142)	-	(346)		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	2/23/2001	72	-	(20,479)	(20,479)	(20,479)	-	(235)		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	6/19/2001	680	-	(39,584)	(39,584)	(39,584)	-	139		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	6/20/2001	707	-	(41,756)	(41,756)	(41,756)	-	(456)		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	6/21/2001	283	-	(16,699)	(16,703)	(16,703)	-	(154)		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	6/22/2001	195	-	(11,595)	(11,573)	(11,573)	-	(96)		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	6/23/2001	967	-	(56,902)	(56,159)	(56,159)	-	104		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	6/26/2001	567	-	(32,526)	(32,290)	(32,290)	-	341		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	6/27/2001	284	-	(16,182)	(16,071)	(16,071)	-	147		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	6/28/2001	406	-	(22,894)	(22,894)	(22,894)	-	49		
KREF07560402	EA4391554	GPE BRUXELLES LAM NPV		FC	0651	8/02/2001	606	-	(34,014)	(33,882)	(33,882)	-	567		
KREF07560402	ED4466280	MERCK KGAIA NPV		FC	0651	12/29/2000	94	-	(4,186)	(4,186)	(4,186)	-	(27)		
KREF07560402	ED4466280	SAP AG ORD NPV		FC	0651	8/30/2001	577	-	(79,328)	(79,328)	(79,328)	-	146		
KREF07560402	ED4466280	SAP AG NON VTG PFD NPV		FC	0651	1/8/2001	1,043	-	(136,809)	(136,809)	(136,809)	-	(339)		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	3/16/2001	4,839	-	(218,355)	(218,355)	(218,355)	-	(195)		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	3/19/2001	2,874	-	(126,625)	(126,625)	(126,625)	-	2,049		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	3/21/2001	5,796	-	(249,008)	(249,008)	(249,008)	-	556		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	3/22/2001	2,096	-	(87,176)	(87,176)	(87,176)	-	(1,407)		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	8/15/2001	7,620	-	(225,408)	(242,167)	(242,167)	-	6,387		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	8/16/2001	7,105	-	(208,472)	(214,464)	(214,464)	-	6,039		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	8/23/2001	1,128	-	(34,365)	(34,957)	(34,957)	-	733		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	8/30/2001	833	-	(26,708)	(26,604)	(26,604)	-	445		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	10/5/2001	933	-	(27,228)	(27,228)	(27,228)	-	(109)		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	10/5/2001	1,865	-	(54,876)	(54,212)	(54,212)	-	(217)		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	10/8/2001	4,570	-	(132,887)	(130,028)	(130,028)	-	(394)		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	10/9/2001	2,798	-	(86,312)	(84,998)	(84,998)	-	(160)		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	10/9/2001	4,782	-	(146,229)	(144,002)	(144,002)	-	(272)		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	10/11/2001	2,536	-	(80,248)	(79,324)	(79,324)	-	(1,536)		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	10/17/2001	4,386	-	(138,626)	(134,462)	(134,462)	-	(1,917)		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	10/18/2001	2,624	-	(85,678)	(82,835)	(82,835)	-	(1,482)		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	10/22/2001	2,192	-	(67,830)	(66,614)	(66,614)	-	(1,542)		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	10/25/2001	914	-	(28,043)	(28,196)	(28,196)	-	(238)		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	10/30/2001	3,745	-	(110,712)	(110,750)	(110,750)	-	601		
KREF07560402	ED5069213	BAYER AG ORD NPV		FC	0651	10/31/2001	2,084	-	(60,500)	(60,041)	(60,041)	-	(198)		
KREF07560402	ED5231482	ALLIANZ AG NPV REGD VI		FC	0651	10/10/2001	289	-	(66,535)	(65,642)	(65,642)	-	(603)		
KREF07560402	ED5231482	ALLIANZ AG NPV REGD VI		FC	0651	10/11/2001	811	-	(196,095)	(193,835)	(193,835)	-	(2,753)		

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402	ED5231482	ALLIANZ AG NPV REGD VII	ALLIANZ AG NPV REGD VII	FC	0651	10/18/2001	474	-	(111.119)	(107.431)	(50.929)	(759)	(1.922)	
KREF07560402	ED5231482	ALLIANZ AG NPV REGD VII	ALLIANZ AG NPV REGD VII	FC	0651	11/6/2001	239	-	(58.855)	(58.555)	(84)	(84)	(1.275)	
KREF07560402	ED5231482	ALLIANZ AG NPV REGD VII	ALLIANZ AG NPV REGD VII	FC	0651	11/16/2001	728	-	(182.670)	(182.670)	(3.260)	(3.260)	1,128	
KREF07560402	ED5231482	ALLIANZ AG NPV REGD VII	ALLIANZ AG NPV REGD VII	FC	0651	11/8/2001	1,106	-	(276.479)	(276.479)	(3.260)	(3.260)	3,260	
KREF07560402	ED5231482	ALLIANZ AG NPV REGD VII	ALLIANZ AG NPV REGD VII	FC	0651	11/14/2001	5,600	-	(70.139)	(70.139)	(3.260)	(3.260)	3,260	
KREF07560402	ED5287484	DEUTSCHE LUFTHANSA AG REGD VINK	DEUTSCHE LUFTHANSA AG REGD VINK	FC	0651	11/15/2001	2,700	-	(37.085)	(37.085)	(76)	(76)	1,200	
KREF07560402	ED5287484	DEUTSCHE LUFTHANSA AG REGD VINK	DEUTSCHE LUFTHANSA AG REGD VINK	FC	0651	11/16/2001	8,400	-	(115.537)	(115.537)	(611)	(611)	3,418	
KREF07560402	ED5287484	DEUTSCHE LUFTHANSA AG REGD VINK	DEUTSCHE LUFTHANSA AG REGD VINK	FC	0651	12/12/2001	4,000	-	(56.404)	(56.404)	(611)	(611)	3,418	
KREF07560402	ED5294126	MUNCHENER RUCKVERSIC NPV REGD	MUNCHENER RUCKVERSIC NPV REGD	FC	0651	8/15/2001	427	-	(126.367)	(126.367)	(3,418)	(3,418)	3,418	
KREF07560402	ED5294126	MUNCHENER RUCKVERSIC NPV REGD	MUNCHENER RUCKVERSIC NPV REGD	FC	0651	8/16/2001	697	-	(205.522)	(205.522)	(5,891)	(5,891)	1,449	
KREF07560402	ED5294126	MUNCHENER RUCKVERSIC NPV REGD	MUNCHENER RUCKVERSIC NPV REGD	FC	0651	8/30/2001	304	-	(86.938)	(86.938)	(1,449)	(1,449)	1,449	
KREF07560402	ED5377947	ERGO VERSICHERUNGSGR ORD VPV	ERGO VERSICHERUNGSGR ORD VPV	FC	0651	12/29/2000	172	-	(29.110)	(29.110)	(186)	(186)	(186)	
KREF07560402	ED5756025	BAVERISCHE MOTOREN W EURI	BAVERISCHE MOTOREN W EURI	FC	0651	10/10/2001	1,797	-	(52.971)	(52.971)	(480)	(480)	(2.729)	
KREF07560402	ED5756025	BAVERISCHE MOTOREN W EURI	BAVERISCHE MOTOREN W EURI	FC	0651	10/12/2001	4,664	-	(142.590)	(140.947)	(2.729)	(2.729)	(2.729)	
KREF07560402	ED5756025	BAVERISCHE MOTOREN W EURI	BAVERISCHE MOTOREN W EURI	FC	0651	10/12/2001	2,434	-	(74.670)	(73.638)	(1,097)	(1,097)	(1,097)	
KREF07560402	ED5756025	BAVERISCHE MOTOREN W EURI	BAVERISCHE MOTOREN W EURI	FC	0651	10/15/2001	1,297	-	(38.269)	(38.269)	(509)	(509)	(509)	
KREF07560402	ED5756025	BAVERISCHE MOTOREN W EURI	BAVERISCHE MOTOREN W EURI	FC	0651	10/18/2001	1,837	-	(57.242)	(55.342)	(990)	(990)	(990)	
KREF07560402	ED5801623	DRESDNER BANK AG NPV	DRESDNER BANK AG NPV	FC	0651	1/4/2001	2,415	-	(105.184)	(105.184)	(599)	(599)	(599)	
KREF07560402	ED5801623	DRESDNER BANK AG NPV	DRESDNER BANK AG NPV	FC	0651	3/7/2001	2,104	-	(86.117)	(86.117)	(176)	(176)	(176)	
KREF07560402	ED5801623	DRESDNER BANK AG NPV	DRESDNER BANK AG NPV	FC	0651	3/13/2001	204	-	(7.875)	(7.875)	(181)	(181)	(181)	
KREF07560402	ED5801623	DRESDNER BANK AG NPV	DRESDNER BANK AG NPV	FC	0651	3/14/2001	4,529	-	(173.018)	(173.018)	(2,640)	(2,640)	(2,640)	
KREF07560402	ED5801623	DRESDNER BANK AG NPV	DRESDNER BANK AG NPV	FC	0651	3/15/2001	2,461	-	(96.232)	(96.232)	(394)	(394)	(394)	
KREF07560402	ED5842353	DEUTSCHE TELEKOM AG	DEUTSCHE TELEKOM AG	FC	0651	1/19/2001	22,869	-	(888.534)	(888.534)	(2,207)	(2,207)	(2,207)	
KREF07560402	ED5842353	DEUTSCHE TELEKOM AG	DEUTSCHE TELEKOM AG	FC	0651	9/6/2001	3,264	-	(47.382)	(47.382)	(437)	(437)	(437)	
KREF07560402	ED7021964	DEUTSCHE BOERSE AG NP	DEUTSCHE BOERSE AG NP	FC	0651	7/13/2001	9,096	-	(193.631)	(193.631)	(45)	(45)	(45)	
KREF07560402	ED7021964	DEUTSCHE BOERSE AG NP	DEUTSCHE BOERSE AG NP	FC	0651	2/5/2001	75	-	(23.082)	(23.082)	(535)	(535)	(535)	
KREF07560402	EE570947	BANCO SANTANDER CENT HISPANO EURO 50 (REGD)	BANCO SANTANDER CENT HISPANO EURO 50 (REGD)	FC	0651	1/9/2001	73	-	(804.354)	(804.354)	(7,546)	(7,546)	(7,546)	
KREF07560402	EE572529	TELEFONICA SA EURI	TELEFONICA SA EURI	FC	0651	1/19/2001	12,471	-	(245.630)	(245.630)	(3,903)	(3,903)	(3,903)	
KREF07560402	EE572529	TELEFONICA SA EURI	TELEFONICA SA EURI	FC	0651	1/22/2001	21,059	-	(405.333)	(405.333)	(6,507)	(6,507)	(6,507)	
KREF07560402	EE572529	TELEFONICA SA EURI	TELEFONICA SA EURI	FC	0651	1/23/2001	19,906	-	(302.792)	(302.792)	(5,567)	(5,567)	(5,567)	
KREF07560402	EE572529	TELEFONICA SA EURI	TELEFONICA SA EURI	FC	0651	11/15/2001	17,708	-	(249.262)	(249.262)	(508)	(508)	(508)	
KREF07560402	EE711318	INDITEX EURO 15	INDITEX EURO 15	FC	0651	11/15/2001	24,308	-	(340.811)	(340.811)	(695)	(695)	(695)	
KREF07560402	EE711318	INDITEX EURO 15	INDITEX EURO 15	FC	0651	5/22/2001	1,478	-	(18.615)	(18.615)	(211)	(211)	(211)	
KREF07560402	EE4002129	BOUYGUES EURI	BOUYGUES EURI	FC	0651	10/17/2001	5,194	-	(171.145)	(166.117)	(2,252)	(2,252)	(2,252)	
KREF07560402	EE4002129	BOUYGUES EURI	BOUYGUES EURI	FC	0651	10/18/2001	2,284	-	(69.769)	(69.769)	(1,248)	(1,248)	(1,248)	
KREF07560402	EE4002129	BOUYGUES EURI	BOUYGUES EURI	FC	0651	10/19/2001	548	-	(17.181)	(16.734)	(340)	(340)	(340)	
KREF07560402	EE4002129	BOUYGUES EURI	BOUYGUES EURI	FC	0651	10/19/2001	1,462	-	(45.572)	(44.386)	(902)	(902)	(902)	
KREF07560402	EE4002129	BOUYGUES EURI	BOUYGUES EURI	FC	0651	10/22/2001	1,827	-	(57.654)	(56.437)	(1,493)	(1,493)	(1,493)	
KREF07560402	EE4002129	BOUYGUES EURI	BOUYGUES EURI	FC	0651	10/23/2001	1,005	-	(32.930)	(32.373)	(702)	(702)	(702)	
KREF07560402	EE4002129	BOUYGUES EURI	BOUYGUES EURI	FC	0651	10/30/2001	1,918	-	(58.356)	(58.375)	(317)	(317)	(317)	
KREF07560402	EE4002129	BOUYGUES EURI	BOUYGUES EURI	FC	0651	10/31/2001	1,188	-	(36.340)	(36.064)	(119)	(119)	(119)	
KREF07560402	EE4002129	BOUYGUES EURI	BOUYGUES EURI	FC	0651	11/1/2001	640	-	(19.526)	(19.408)	(91)	(91)	(91)	
KREF07560402	EE4002129	BOUYGUES EURI	BOUYGUES EURI	FC	0651	11/2/2001	800	-	(24.539)	(24.471)	(52)	(52)	(52)	
KREF07560402	EE4002129	BOUYGUES EURI	BOUYGUES EURI	FC	0651	11/7/2001	926	-	(28.074)	(28.074)	(166)	(166)	(166)	

Number	Account	Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex	Units	Unit 2	Cost	Selling Price	Base Investment	Base Currency	Grand Total for Account
KREF07560402 EF4002129	BOUYGUES EUR1					FC	0651	11/12/2001	521		(15,587)	(15,587)		237	
KREF07560402 EF4002129	BOUYGUES EUR1					FC	0651	11/13/2001	40		(1,207)	(1,207)		(5)	
KREF07560402 EF4002129	BOUYGUES EUR1					FC	0651	11/14/2001	4,965		(157,312)	(157,312)		787	
KREF07560402 EF4002129	BOUYGUES EUR1					FC	0651	11/15/2001	3,177		(104,284)	(104,284)		(213)	
KREF07560402 EF4002129	BOUYGUES EUR1					FC	0651	11/16/2001	2,275		(74,034)	(74,034)		769	
KREF07560402 EF4133668	BNP PARIBAS EUR4					FC	0651	6/7/2001	1,512		(132,849)	(132,849)		691	
KREF07560402 EF4133668	BNP PARIBAS EUR4					FC	0651	6/8/2001	2,506		(223,430)	(223,430)		163	
KREF07560402 EF4133668	BNP PARIBAS EUR4					FC	0651	8/30/2001	955		(86,030)	(86,030)		1,434	
KREF07560402 EF4133668	BNP PARIBAS EUR4					FC	0651	9/5/2001	1,123		(101,815)	(102,369)		(687)	
KREF07560402 EF4133668	BNP PARIBAS EUR4					FC	0651	9/5/2001	2,457		(224,037)	(224,037)		(1,601)	
KREF07560402 EF4133668	BNP PARIBAS EUR4					FC	0651	9/6/2001	3,369		(311,013)	(311,013)		(5,587)	
KREF07560402 EF4163434	CAP GEMINI EUR8					FC	0651	9/5/2001	3,131		(179,911)	(180,889)		(1,214)	
KREF07560402 EF4163434	CAP GEMINI EUR8					FC	0651	9/6/2001	1,738		(100,534)	(101,429)		(928)	
KREF07560402 EF4163434	CAP GEMINI EUR8					FC	0651	9/7/2001	478		(28,041)	(28,041)		(71)	
KREF07560402 EF4163434	CAP GEMINI EUR8					FC	0651	9/10/2001	61		(3,610)	(3,610)		(35)	
KREF07560402 EF4502706	LAFARGE FF25(BR)					FC	0651	7/3/2001	1,459		(129,188)	(129,188)		337	
KREF07560402 EF4502706	LAFARGE FF25(BR)					FC	0651	7/4/2001	435		(39,149)	(39,149)		(157)	
KREF07560402 EF4502706	LAFARGE FF25(BR)					FC	0651	7/4/2001	475		(42,627)	(42,627)		(171)	
KREF07560402 EF4502706	LAFARGE FF25(BR)					FC	0651	7/5/2001	209		(18,767)	(18,767)		(417)	
KREF07560402 EF4502706	LAFARGE FF25(BR)					FC	0651	7/5/2001	599		(53,945)	(53,945)		(1,198)	
KREF07560402 EF4502706	LAFARGE FF25(BR)					FC	0651	7/6/2001	401		(36,139)	(36,139)		(705)	
KREF07560402 EF4502706	LAFARGE FF25(BR)					FC	0651	7/9/2001	664		(59,114)	(59,114)		(229)	
KREF07560402 EF4502706	LAFARGE FF25(BR)					FC	0651	7/10/2001	1,399		(125,399)	(125,399)		618	
KREF07560402 EF4502706	LAFARGE FF25(BR)					FC	0651	7/11/2001	664		(59,612)	(59,612)		439	
KREF07560402 EF4502706	LAFARGE FF25(BR)					FC	0651	7/12/2001	193		(17,282)	(17,282)		20	
KREF07560402 EF4502706	LAFARGE FF25(BR)					FC	0651	7/12/2001	840		(75,471)	(75,471)		89	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	7/13/2001	753		(69,091)	(69,091)		(1,554)	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	7/16/2001	38		(3,472)	(3,472)		(59)	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	7/17/2001	865		(78,889)	(78,889)		(1,934)	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	7/18/2001	748		(67,699)	(67,699)		257	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	7/20/2001	291		(25,870)	(26,177)		120	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	7/20/2001	536		(47,756)	(48,306)		204	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	7/23/2001	647		(57,696)	(57,696)		(190)	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	8/7/2001	721		(63,924)	(64,720)		(548)	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	8/8/2001	429		(37,998)	(38,584)		(963)	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	8/9/2001	25		(2,221)	(2,252)		9	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	8/28/2001	152		(13,763)	(13,981)		233	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	8/29/2001	126		(11,396)	(11,551)		204	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	8/30/2001	665		(60,164)	(60,164)		1,007	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	9/4/2001	1,468		(131,293)	(132,594)		(548)	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	9/5/2001	1,296		(117,586)	(118,226)		(793)	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	9/6/2001	1,166		(106,350)	(107,296)		(981)	
KREF07560402 EF4502706	LAFARGE SA EUR4 00					FC	0651	9/7/2001	1,165		(105,960)	(105,960)		(269)	
KREF07560402 EF4736817	AVENTIS EUR8 82					FC	0651	3/22/2001	4,444		(319,555)	(319,555)		(5,159)	
KREF07560402 EF4736817	AVENTIS EUR8 82					FC	0651	3/23/2001	166		(11,830)	(11,830)		52	
KREF07560402 EF4736817	AVENTIS EUR8 82					FC	0651	6/5/2001	2,783		(207,322)	(207,322)		(98)	
KREF07560402 EF4736817	AVENTIS EUR8 82					FC	0651	9/21/2001	1,604		(103,552)	(103,276)		(859)	
KREF07560402 EF4736817	AVENTIS EUR8 82					FC	0651	9/21/2001	3,140		(202,293)	(202,293)		(1,683)	
KREF07560402 EF4736817	AVENTIS EUR8 82					FC	0651	12/20/2001	3,110		(205,967)	(205,967)		2,462	
KREF07560402 EF4736817	AVENTIS EUR8 82					FC	0651	12/21/2001	2,746		(183,985)	(183,985)		1,085	
KREF07560402 EF4834778	VIVENDI UNIVERSAL EUR5					FC	0651	4/11/2001	1,986		(125,538)	(125,538)		1,712	
KREF07560402 EF4834778	VIVENDI UNIVERSAL EUR5					FC	0651	4/12/2001	3,338		(214,386)	(214,386)		1,085	
KREF07560402 EF4834778	VIVENDI UNIVERSAL EUR5					FC	0651	6/5/2001	964		(61,575)	(61,575)		(29)	
KREF07560402 EF4834778	VIVENDI UNIVERSAL EUR5					FC	0651	6/6/2001	1,446		(93,411)	(92,888)		28	
KREF07560402 EF4834778	VIVENDI UNIVERSAL EUR5					FC	0651	6/6/2001	4,150		(267,466)	(266,163)		278	
KREF07560402 EF4834778	VIVENDI UNIVERSAL EUR5					FC	0651	6/7/2001	4,483		(285,124)	(286,010)		1,290	
KREF07560402 EF4834778	VIVENDI UNIVERSAL EUR5					FC	0651	11/15/2001	6,802		(362,269)	(362,269)		(739)	



Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex	Units	Units 2	Cost	Selling Price	Investment	Base	Base Currency	Grand Total for Account
KREF07560402	EF4834778	VIVENDI UNIVERSAL EURS	VIVENDI UNIVERSAL EURS	FC	0651	11/16/2001	2.183	-	(114.863)	(114.863)	1.193	EUR	1.193	
KREF07560402	EF4834778	VIVENDI UNIVERSAL EURS	VIVENDI UNIVERSAL EURS	FC	0651	11/19/2001	2.136	-	(112.979)	(112.979)	3.48	EUR	3.48	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	7/3/2001	859	-	(105.716)	(105.716)	275	EUR	275	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	7/4/2001	386	-	(48.519)	(48.519)	(194)	EUR	(194)	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	7/23/2001	5	-	(611)	(615)	(2)	EUR	(2)	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	7/23/2001	12	-	(1,427)	(1,437)	(5)	EUR	(5)	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	7/26/2001	252	-	(33.091)	(33.109)	86	EUR	86	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	7/26/2001	449	-	(59.179)	(59.211)	154	EUR	154	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	7/27/2001	148	-	(20.050)	(20.152)	(26)	EUR	(26)	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	7/30/2001	147	-	(19.933)	(20.101)	15	EUR	15	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	7/31/2001	174	-	(23.646)	(23.947)	12	EUR	12	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/1/2001	35	-	(4.755)	(4.787)	24	EUR	24	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/1/2001	87	-	(11.821)	(11.899)	58	EUR	58	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/3/2001	158	-	(21.379)	(21.416)	264	EUR	264	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/6/2001	6	-	(816)	(829)	5	EUR	5	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/7/2001	112	-	(153.372)	(155.556)	(139)	EUR	(139)	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/8/2001	9	-	(1.237)	(1.257)	(12)	EUR	(12)	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/9/2001	68	-	(9.345)	(9.476)	39	EUR	39	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/10/2001	347	-	(47.660)	(49.060)	555	EUR	555	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/13/2001	201	-	(27.601)	(28.459)	412	EUR	412	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/14/2001	299	-	(41.038)	(42.406)	480	EUR	480	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/15/2001	234	-	(31.956)	(32.871)	864	EUR	864	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/16/2001	90	-	(12.409)	(12.762)	356	EUR	356	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/23/2001	391	-	(54.802)	(55.745)	1,170	EUR	1,170	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/24/2001	128	-	(18.342)	(18.673)	387	EUR	387	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/24/2001	138	-	(20.029)	(20.390)	422	EUR	422	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/28/2001	159	-	(23.174)	(23.540)	392	EUR	392	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/30/2001	261	-	(37.253)	(37.108)	621	EUR	621	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	8/31/2001	202	-	(28.976)	(28.789)	457	EUR	457	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	9/3/2001	158	-	(23.150)	(23.069)	315	EUR	315	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	9/4/2001	92	-	(13.604)	(13.739)	(57)	EUR	(57)	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	9/5/2001	54	-	(7.979)	(7.979)	(97)	EUR	(97)	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	9/6/2001	18	-	(2.653)	(2.653)	(48)	EUR	(48)	
KREF07560402	EF4874162	TECHNIP EUR	TECHNIP EUR	FC	0651	9/7/2001	135	-	(19.932)	(19.932)	(51)	EUR	(51)	
KREF07560402	EF5253978	HERMES INTL FRF10 POST	HERMES INTL FRF10 POST	FC	0651	10/11/2001	795	-	(102.484)	(100.643)	(1,952)	EUR	(1,952)	
KREF07560402	EF5253978	HERMES INTL FRF10 POST	HERMES INTL FRF10 POST	FC	0651	10/12/2001	276	-	(36.317)	(35.665)	(534)	EUR	(534)	
KREF07560402	EF5253978	HERMES INTL FRF10 POST	HERMES INTL FRF10 POST	FC	0651	10/18/2001	581	-	(76.232)	(74.249)	(1,050)	EUR	(1,050)	
KREF07560402	EF5253978	HERMES INTL FRF10 POST	HERMES INTL FRF10 POST	FC	0651	11/14/2001	1,919	-	(271.446)	(271.446)	1,358	EUR	1,358	
KREF07560402	EF5253978	HERMES INTL FRF10 POST	HERMES INTL FRF10 POST	FC	0651	11/15/2001	820	-	(120.016)	(120.016)	(245)	EUR	(245)	
KREF07560402	EF5671732	SANOFI SYNTHELABO EUR	SANOFI SYNTHELABO EUR	FC	0651	8/15/2001	2,442	-	(140.318)	(144.335)	3,796	EUR	3,796	
KREF07560402	EF5671732	SANOFI SYNTHELABO EUR	SANOFI SYNTHELABO EUR	FC	0651	8/15/2001	2.683	-	(170.348)	(175.239)	4,622	EUR	4,622	
KREF07560402	EF5671732	SANOFI SYNTHELABO EUR	SANOFI SYNTHELABO EUR	FC	0651	8/16/2001	926	-	(60.572)	(62.295)	1,736	EUR	1,736	
KREF07560402	EF5671732	SANOFI SYNTHELABO EUR	SANOFI SYNTHELABO EUR	FC	0651	8/16/2001	1,205	-	(78.578)	(80.813)	2,252	EUR	2,252	
KREF07560402	EF5671732	SANOFI SYNTHELABO EUR	SANOFI SYNTHELABO EUR	FC	0651	8/17/2001	1,852	-	(120.382)	(124.045)	3,070	EUR	3,070	
KREF07560402	EF5671732	SANOFI SYNTHELABO EUR	SANOFI SYNTHELABO EUR	FC	0651	8/20/2001	1,389	-	(88.792)	(90.708)	1,857	EUR	1,857	
KREF07560402	EF5671732	SANOFI SYNTHELABO EUR	SANOFI SYNTHELABO EUR	FC	0651	8/21/2001	1,389	-	(91.519)	(93.484)	1,924	EUR	1,924	
KREF07560402	EF5671732	SANOFI SYNTHELABO EUR	SANOFI SYNTHELABO EUR	FC	0651	8/30/2001	711	-	(46.432)	(46.432)	777	EUR	777	
KREF07560402	EF5671732	SANOFI SYNTHELABO EUR	SANOFI SYNTHELABO EUR	FC	0651	10/10/2001	1,019	-	(69.107)	(68.198)	(608)	EUR	(608)	
KREF07560402	EF5671732	SANOFI SYNTHELABO EUR	SANOFI SYNTHELABO EUR	FC	0651	10/11/2001	2,410	-	(170.361)	(168.998)	(3,260)	EUR	(3,260)	
KREF07560402	EF5671732	SANOFI SYNTHELABO EUR	SANOFI SYNTHELABO EUR	FC	0651	10/12/2001	1,095	-	(75.870)	(74.821)	(1,115)	EUR	(1,115)	
KREF07560402	EF5671732	SANOFI SYNTHELABO EUR	SANOFI SYNTHELABO EUR	FC	0651	10/18/2001	807	-	(56.507)	(54.632)	(977)	EUR	(977)	
KREF07560402	EF5852845	ACCOR EURS	ACCOR EURS	FC	0651	5/17/2001	310	-	(13.603)	(13.559)	187	EUR	187	
KREF07560402	EF5852845	ACCOR EURS	ACCOR EURS	FC	0651	5/18/2001	546	-	(24,144)	(24,028)	334	EUR	334	
KREF07560402	EF5852845	ACCOR EURS	ACCOR EURS	FC	0651	5/18/2001	634	-	(28.539)	(28.402)	394	EUR	394	
KREF07560402	EF5852845	ACCOR EURS	ACCOR EURS	FC	0651	5/18/2001	976	-	(43.364)	(43.156)	599	EUR	599	
KREF07560402	EF5852845	ACCOR EURS	ACCOR EURS	FC	0651	5/21/2001	377	-	(16.662)	(16.547)	222	EUR	222	

Number	Source	Security ID	Description 1	Description 2	Transaction	Tax	Code	Trade Date	Units	Cost	Selling Price	Investment	Base	Base Currency	Gain/Loss	Grand Total for	Account
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	5/21/2001	1,318	(58,446)	(58,040)				778		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	5/23/2001	744	(32,071)	(32,071)				26		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	5/24/2001	829	(36,133)	(36,133)				144		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	5/25/2001	2,381	(103,829)	(103,829)				(61)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/21/2001	179	(7,161)	(7,162)				(66)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/22/2001	1,246	(50,955)	(50,955)				(411)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/22/2001	3,092	(127,943)	(127,702)				(1,058)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/26/2001	1,005	(40,411)	(40,411)				426		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/27/2001	1,057	(42,706)	(42,412)				388		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/28/2001	1,855	(77,900)	(77,900)				155		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/29/2001	201	(7,893)	(7,893)				7		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/2/2001	1,759	(70,523)	(70,523)				790		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/3/2001	1,685	(68,317)	(68,317)				178		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/4/2001	237	(9,528)	(9,528)				(38)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/4/2001	507	(20,285)	(20,285)				(81)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/5/2001	60	(2,425)	(2,425)				(54)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	8/3/2001	1,100	(42,845)	(42,845)				717		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/6/2001	972	(27,054)	(27,054)				(528)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/9/2001	195	(5,416)	(5,416)				(21)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/10/2001	2,085	(58,082)	(58,082)				286		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/11/2001	379	(10,613)	(10,613)				78		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/11/2001	474	(13,233)	(13,233)				98		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/11/2001	597	(16,631)	(16,631)				123		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/11/2001	1,774	(49,630)	(49,630)				366		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/12/2001	330	(9,626)	(9,626)				11		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/12/2001	473	(13,910)	(13,910)				16		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	8/3/2001	385	(11,338)	(11,293)				189		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	10/3/2001	505	(8,846)	(8,811)				(22)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	10/3/2001	1,236	(21,569)	(21,569)				(54)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	10/10/2001	2,336	(54,926)	(54,204)				(484)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	10/12/2001	3,865	(91,103)	(89,467)				(1,339)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	10/15/2001	1,910	(42,261)	(42,261)				(566)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	10/16/2001	139	(3,142)	(3,118)				18		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	10/16/2001	2,069	(48,508)	(47,347)				(555)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	10/17/2001	821	(20,135)	(19,544)				(265)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	10/17/2001	1,398	(33,994)	(32,973)				(470)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	10/18/2001	275	(6,582)	(6,411)				(91)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	10/18/2001	851	(20,577)	(19,894)				(356)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	2/13/2001	35,498	(325,091)	(325,091)				1,952		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	2/13/2001	35,597	(325,997)	(325,997)				1,958		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/14/2001	966	(30,377)	(30,722)				395		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/14/2001	1,933	(60,205)	(60,888)				782		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/14/2001	2,986	(93,201)	(94,258)				1,211		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/15/2001	1,902	(59,811)	(60,101)				1,017		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/15/2001	1,902	(59,750)	(60,040)				1,016		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/18/2001	4,868	(153,189)	(153,432)				1,627		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/19/2001	1,937	(61,331)	(61,331)				215		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/19/2001	2,216	(69,631)	(69,631)				244		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/21/2001	4,437	(143,332)	(143,361)				(1,318)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/22/2001	859	(27,682)	(27,635)				(22)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/22/2001	2,917	(94,527)	(94,370)				(761)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/27/2001	1,435	(44,801)	(44,493)				407		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	6/27/2001	2,905	(90,593)	(89,970)				822		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/23/2001	745	(24,423)	(24,258)				(80)		
KREF07560402	ACCOR EUR3	EF5852845	ACCOR EUR3		FC		0651	7/24/2001	1,020	(32,894)	(32,988)				132		

Source	Account	Number	Description 1	Description 2	Transaction	Code	Tax	Trade Ex	Units	Value 2	Cost	Selling Price	Investment	Base	Base Currency	Gain/Loss	Grand Total for Account
KREF07560402	EF7118047	SUEZ EUR2			FC	0651		7/24/2001	3,060	(98.848)	(99.134)					399	
KREF07560402	EF7118047	SUEZ EUR2			FC	0651		7/25/2001	535	(17,297)	(17,297)					144	
KREF07560402	EF7118047	SUEZ EUR2			FC	0651		7/25/2001	848	(27.161)	(27.262)					226	
KREF07560402	EF7118047	SUEZ EUR2			FC	0651		8/9/2001	1,265	(42,089)	(42.677)					174	
KREF07560402	EF7118047	SUEZ EUR2			FC	0651		8/10/2001	1,943	(63.878)	(65,755)					743	
KREF07560402	EF7118047	SUEZ EUR2			FC	0651		8/13/2001	2,480	(82.110)	(84.661)					1,224	
KREF07560402	EF7118047	SUEZ EUR2			FC	0651		8/16/2001	668	(22,099)	(22.728)					633	
KREF07560402	EF7118047	SUEZ EUR2			FC	0651		8/17/2001	1,648	(56.019)	(57.724)					1,429	
KREF07560402	EF7118047	SUEZ EUR2			FC	0651		8/23/2001	1,909	(63,766)	(64,863)					1,361	
KREF07560402	EF7118047	SUEZ EUR2			FC	0651		8/24/2001	4,175	(142.163)	(144.730)					2,996	
KREF07560402	EF7118047	SUEZ EUR2			FC	0651		8/30/2001	2,784	(93,518)	(93,153)					1,559	
KREF07560402	EF7118047	SUEZ EUR2			FC	0651		8/30/2001	1,900	(60,475)	(60,239)					1,009	
KREF07560402	EF7118047	ASSICURAZIONI GENERALI			FC	0651		9/13/2001	13,200	(366,136)	(366,136)					(5,362)	
KREF07560402	EF7118047	ASSICURAZIONI GENERALI			FC	0651		9/14/2001	9,400	(263,247)	(264.939)					(845)	
KREF07560402	EF7118047	ASSICURAZIONI GENERALI			FC	0651		10/18/2001	400	(11,231)	(10,858)					(194)	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		5/22/2001	10,500	(39,469)	(39,386)					364	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		5/22/2001	23,000	(86,354)	(86.174)					796	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		5/22/2001	36,500	(138,254)	(138,254)					113	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		5/24/2001	24,500	(93,014)	(93,014)					370	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		5/25/2001	15,500	(59,055)	(59,055)					(34)	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		5/28/2001	1,000	(3,781)	(3,781)					56	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		5/29/2001	33,250	(126,588)	(126,588)					1,151	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		5/30/2001	19,500	(74,907)	(74,907)					857	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		5/30/2001	29,250	(111,106)	(111,106)					1,272	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		6/1/2001	22,250	(81,800)	(81,800)					(85)	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		6/1/2001	48,500	(179,333)	(179,333)					(85)	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		6/4/2001	31,250	(114,892)	(114,952)					(305)	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		6/5/2001	24,250	(88,257)	(88,257)					(42)	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		6/5/2001	18,250	(65,437)	(65,437)					20	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		6/6/2001	41,000	(147,044)	(146,220)					45	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		8/30/2001	20,500	(66,385)	(66,126)					1,107	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		9/4/2001	30,550	(101,779)	(102,788)					(425)	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		9/5/2001	32,000	(105,887)	(105,887)					(1,283)	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		9/6/2001	36,250	(117,317)	(118,105)					(1,333)	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		6/4/2001	41,277	(273,502)	(274,085)					(287)	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		6/5/2001	36,678	(242,853)	(242,853)					(114)	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		6/6/2001	27,211	(177,277)	(176,284)					54	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		6/12/2001	19,215	(126,586)	(128,738)					197	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		6/12/2001	22,972	(150,889)	(153,455)					234	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		7/20/2001	11,100	(119,131)	(120,497)					503	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		7/23/2001	6,000	(64,956)	(65,397)					(215)	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		7/26/2001	14,000	(151,732)	(151,732)					395	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		8/30/2001	1,700	(18,534)	(18,462)					309	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		1/19/2001	67,944	(889,096)	(879,874)					803	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		1/24/2001	14,412	(178,696)	(178,480)					1,242	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		1/31/2001	15,902	(202,415)	(202,415)					(2,153)	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		2/1/2001	17,248	(219,062)	(219,062)					2,070	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		7/12/2001	43,523	(390,532)	(390,532)					459	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		7/13/2001	15,561	(142,217)	(142,217)					(3,199)	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		7/23/2001	9,456	(86,120)	(86,705)					(286)	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		7/24/2001	4,728	(43,073)	(43,196)					173	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		7/24/2001	15,169	(139,222)	(139,721)					559	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		8/30/2001	8,534	(72,431)	(72,148)					1,208	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		5/17/2001	600	(14,185)	(14,052)					106	
KREF07560402	EF7118047	BANCA INTESA BANCA CO ITALIANA SPA ITL1000			FC	0651		5/18/2001	4,750	(11,133)	(11,060)					1,536	

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Source Account Number	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment Gain/Loss	Base Currency Gain/Loss	Grand Total for Account
KREF07560402	E15748526	FIAT SPA EURS		FC	0651	5/21/2001	1,450	-	(33,765)	(33,531)	-	450	
KREF07560402	E15748526	FIAT SPA EURS		FC	0651	5/22/2001	1,400	-	(32,801)	(32,733)	-	302	
KREF07560402	E15748526	FIAT SPA EURS		FC	0651	5/23/2001	3,050	-	(71,890)	(71,890)	-	59	
KREF07560402	E15748526	FIAT SPA EURS		FC	0651	5/24/2001	2,700	-	(63,670)	(63,670)	-	253	
KREF07560402	E15748526	FIAT SPA EURS		FC	0651	5/25/2001	4,950	-	(117,100)	(117,100)	-	(68)	
KREF07560402	E15748526	FIAT SPA EURS		FC	0651	5/28/2001	600	-	(13,990)	(13,990)	-	206	
KREF07560402	E15748526	FIAT SPA EURS		FC	0651	5/29/2001	3,350	-	(76,806)	(76,806)	-	699	
KREF07560402	E15748526	FIAT SPA EURS		FC	0651	5/30/2001	4,500	-	(102,793)	(102,793)	-	1,176	
KREF07560402	E15748526	FIAT SPA EURS		FC	0651	5/31/2001	1,950	-	(44,391)	(44,391)	-	(21)	
KREF07560402	E15748526	FIAT SPA EURS		FC	0651	6/4/2001	3,350	-	(76,385)	(76,548)	-	(80)	
KREF07560402	E15748526	FIAT SPA EURS		FC	0651	6/5/2001	3,650	-	(83,202)	(83,202)	-	(39)	
KREF07560402	E15748526	FIAT SPA EURS		FC	0651	6/6/2001	3,000	-	(68,514)	(68,131)	-	21	
KREF07560402	E15748526	FIAT SPA EURS		FC	0651	6/7/2001	2,300	-	(52,463)	(52,661)	-	273	
KREF07560402	E15748526	FIAT SPA EURS		FC	0651	6/8/2001	3,650	-	(83,309)	(83,717)	-	103	
KREF07560402	E15748526	FIAT SPA EURS		FC	0651	8/30/2001	2,350	-	(53,708)	(53,499)	-	896	
KREF07560402	E17145051	ENI EURI		FC	0651	8/30/2001	8,474	-	(112,576)	(112,137)	-	1,878	
KREF07560402	E17251479	SNAM RETE GAS EURI		FC	0651	12/3/2001	11,484	-	(28,657)	(28,657)	-	(19)	
KREF07560402	E17251479	SNAM RETE GAS EURI		FC	0651	12/3/2001	11,484	-	(28,657)	(28,657)	-	(19)	
KREF07560402	EN4655051	GUCCI GROUP N V	ORD NGL 2 23	FC	0651	7/20/2001	1,366	-	(109,895)	(111,156)	-	464	
KREF07560402	EN4655051	GUCCI GROUP N V	ORD NGL 2 23	FC	0651	7/25/2001	2,800	-	(223,944)	(224,787)	-	1,871	
KREF07560402	EN4655051	GUCCI GROUP N V	ORD NGL 2 23	FC	0651	8/30/2001	227	-	(17,408)	(17,340)	-	290	
KREF07560402	EN5250761	ABN AMRO HLDGS NV NLC		FC	0651	1/4/2001	34,259	-	(832,749)	(832,749)	-	4,741	
KREF07560402	EN5949362	ASM LITHOGRAPHY HLDG EURO 02		FC	0651	3/26/2001	792	-	(18,713)	(18,713)	-	286	
KREF07560402	EN5949362	ASM LITHOGRAPHY HLDG EURO 02		FC	0651	3/27/2001	7,003	-	(162,278)	(162,278)	-	2,607	
KREF07560402	EN5949362	ASML HLDG NV EURO 02		FC	0651	8/17/2001	2,227	-	(40,907)	(42,152)	-	1,043	
KREF07560402	EN5949362	ASML HLDG NV EURO 02		FC	0651	8/20/2001	519	-	(9,503)	(9,708)	-	199	
KREF07560402	EN5949362	ASML HLDG NV EURO 02		FC	0651	8/22/2001	1,098	-	(20,155)	(20,508)	-	612	
KREF07560402	EN5949362	ASML HLDG NV EURO 02		FC	0651	8/30/2001	1,408	-	(25,877)	(25,776)	-	432	
KREF07560402	EN5949362	ASML HLDG NV EURO 02		FC	0651	8/30/2001	1,544	-	(28,611)	(28,500)	-	477	
KREF07560402	EN5949362	ASML HLDG NV EURO 02		FC	0651	8/31/2001	5,641	-	(101,775)	(101,117)	-	1,606	
KREF07560402	EN5949362	ASML HLDG NV EURO 02		FC	0651	10/18/2001	9,293	-	(125,365)	(121,205)	-	(2,168)	
KREF07560402	EN5949362	ASML HLDG NV EURO 02		FC	0651	10/19/2001	4,928	-	(66,289)	(64,334)	-	(1,543)	
KREF07560402	EN5949362	ASML HLDG NV EURO 02		FC	0651	10/22/2001	2,738	-	(36,320)	(35,669)	-	(826)	
KREF07560402	EN5949362	ASML HLDG NV EURO 02		FC	0651	10/23/2001	3,607	-	(52,771)	(51,832)	-	(1,171)	
KREF07560402	EN5956078	KON KPN NV EURO.24		FC	0651	1/10/2001	11,273	-	(170,653)	(170,653)	-	(643)	
KREF07560402	EN5956078	KON KPN NV EURO.24		FC	0651	1/12/2001	15,620	-	(256,186)	(256,186)	-	4,941	
KREF07560402	EN5956078	KON KPN NV EURO.24		FC	0651	1/23/2001	6,340	-	(103,194)	(103,204)	-	1,896	
KREF07560402	EN5956078	KON KPN NV EURO 24		FC	0651	1/23/2001	13,208	-	(209,531)	(209,554)	-	3,852	
KREF07560402	EN5956078	KON KPN NV EURO 24		FC	0651	1/24/2001	6,654	-	(109,678)	(109,345)	-	560	
KREF07560402	EN5956078	KON KPN NV EURO 24		FC	0651	1/31/2001	8,588	-	(143,812)	(143,812)	-	(1,530)	
KREF07560402	EN5956078	KON KPN NV EURO.24		FC	0651	2/1/2001	11,437	-	(189,057)	(189,057)	-	1,786	
KREF07560402	EN5956078	KON KPN NV EURO.24		FC	0651	2/2/2001	5,816	-	(93,005)	(93,005)	-	80	
KREF07560402	EN5956078	KON KPN NV EURO 24		FC	0651	11/21/2001	15,096	-	(76,508)	(76,508)	-	(261)	
KREF07560402	EN5956078	KON KPN NV EURO.24		FC	0651	11/23/2001	34,237	-	(173,563)	(173,563)	-	(1,822)	
KREF07560402	EN5956078	KON KPN NV EURO 24		FC	0651	11/26/2001	22,810	-	(123,488)	(123,488)	-	(1,031)	
KREF07560402	EN5956078	KON KPN NV EURO.24		FC	0651	11/27/2001	14,606	-	(75,592)	(75,592)	-	(1,157)	
KREF07560402	EN5956078	KON KPN NV EURO 24		FC	0651	11/28/2001	26,141	-	(125,099)	(125,099)	-	(660)	
KREF07560402	EN5956078	KON KPN NV EURO 24		FC	0651	12/7/2001	71,902	-	(315,397)	(315,397)	-	(1,550)	
KREF07560402	EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20		FC	0651	7/23/2001	4,708	-	(123,238)	(124,102)	-	(382)	
KREF07560402	EN5986620	KONINKLIJKE PHILIPS ELE NV EURO.20		FC	0651	7/24/2001	6,792	-	(178,127)	(178,641)	-	719	
KREF07560402	EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20		FC	0651	7/25/2001	1,201	-	(31,261)	(31,379)	-	261	
KREF07560402	EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20		FC	0651	8/28/2001	7,567	-	(204,455)	(207,713)	-	3,486	
KREF07560402	EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20		FC	0651	8/29/2001	2,436	-	(64,029)	(64,896)	-	1,146	
KREF07560402	EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20		FC	0651	8/30/2001	2,692	-	(72,036)	(71,755)	-	1,201	
KREF07560402	EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20		FC	0651	9/3/2001	1,491	-	(38,624)	(38,488)	-	525	
KREF07560402	EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20		FC	0651	9/3/2001	3,192	-	(82,667)	(82,372)	-	1,120	
KREF07560402	EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20		FC	0651	9/4/2001	823	-	(21,370)	(21,582)	-	(89)	

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Gain/Loss	Account	Grand Total for Account
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20			FC	0651	9/5/2001	1.414	(36.914)	(36.914)	(447)					
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20			FC	0651	10/10/2001	4.200	(86.994)	(86.994)	(800)					
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20			FC	0651	10/15/2001	2.572	(54.244)	(54.244)	(709)					
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20			FC	0651	10/16/2001	1.286	(27.215)	(27.215)	(311)					
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20			FC	0651	10/18/2001	5.313	(114.663)	(114.663)	(2,051)					
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20			FC	0651	11/6/2001	3.967	(102.607)	(102.607)	(623)					
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20			FC	0651	11/8/2001	2.740	(71.156)	(71.156)	839					
KREF07560402 EN5986620	KONINKLIJKE PHILIPS ELE NV EURO 20			FC	0651	6/22/2001	3,594	(520.889)	(520.889)	(2,930)					
KREF07560402 ES5962356	UBS AG CHF10			FC	0651	6/22/2001	955	(138.830)	(138.830)	(781)					
KREF07560402 ES5962356	UBS AG CHF10			FC	0651	6/25/2001	968	(138.650)	(138.650)	2,050					
KREF07560402 ES5962356	UBS AG CHF10			FC	0651	6/26/2001	468	(65.963)	(65.963)	1,150					
KREF07560402 ES7123874	NESTLE SA CHF1			FC	0651	9/12/2001	3.178	(664.438)	(664.438)	(18,042)					
KREF07560402 ES7123874	NESTLE SA CHF1			FC	0651	9/14/2001	1,780	(379.852)	(379.852)	(7,990)					
KREF07560402 ES7123874	NESTLE SA CHF1			FC	0651	10/31/2001	600	(124.647)	(124.647)	664					
KREF07560402 ES7123874	NESTLE SA CHF1			FC	0651	11/1/2001	500	(104.274)	(104.274)	1,078					
KREF07560402 ES7123874	NESTLE SA CHF1			FC	0651	11/5/2001	204	(42.995)	(42.995)	55					
KREF07560402 ES7123874	NESTLE SA CHF1			FC	0651	11/5/2001	814	(172,346)	(172,346)	220					
KREF07560402 ES7123874	NESTLE SA CHF1			FC	0651	11/14/2001	1,393	(295,034)	(295,034)	71					
KREF07560402 ES7126117	UBS AG CHF2 80 (REGD)			FC	0651	8/15/2001	3,504	(168.971)	(168.971)	(335)					
KREF07560402 ES7126117	UBS AG CHF2 80 (REGD)			FC	0651	8/16/2001	3,761	(180.068)	(180.068)	(130)					
KREF07560402 ES7126117	UBS AG CHF2 80 (REGD)			FC	0651	8/30/2001	1,512	(71,175)	(71,175)	1,349					
KREF07560402 ES7126117	UBS AG CHF2 80 (REGD)			FC	0651	9/4/2001	6.904	(331,210)	(331,210)	(4,461)					
KREF07560402 ES7126117	UBS AG CHF2 80 (REGD)			FC	0651	9/5/2001	4.101	(197,914)	(197,914)	(1,873)					
KREF07560402 ES7126117	UBS AG CHF2 80 (REGD)			FC	0651	10/15/2001	2,553	(112,418)	(112,418)	462					
KREF07560402 ES7126117	UBS AG CHF2 80 (REGD)			FC	0651	10/16/2001	946	(41,052)	(41,052)	914					
KREF07560402 EX0004450	ABBAY NATIONAL ORD 101 LISTING			FC	0651	10/16/2001	3.405	(152,089)	(152,089)	1,269					
KREF07560402 EX0004450	ABBAY NATIONAL ORD 101 LISTING			FC	0651	11/5/2001	45.530	(863,455)	(863,455)	11,829					
KREF07560402 EX0004450	ABBAY NATIONAL ORD 101 LISTING			FC	0651	11/11/2001	2.628	(47,557)	(47,550)	773					
KREF07560402 EX0004450	ABBAY NATIONAL ORD 101 LISTING			FC	0651	11/22/2001	10,389	(188,459)	(187,469)	83					
KREF07560402 EX0004450	ABBAY NATIONAL ORD 101 LISTING			FC	0651	2/22/2001	1.612	(219,783)	(219,783)	716					
KREF07560402 EX0067341	BAA ORD LI			FC	0651	2/9/2001	6.162	(54,897)	(54,897)	(504)					
KREF07560402 EX0067341	BAA ORD LI			FC	0651	2/12/2001	16,548	(147,701)	(147,701)	244					
KREF07560402 EX0067341	BAA ORD LI			FC	0651	2/13/2001	558	(5,033)	(5,033)	1					
KREF07560402 EX0067341	BAA ORD LI			FC	0651	2/14/2001	22,092	(216,867)	(216,867)	2,160					
KREF07560402 EX0067341	BAA ORD LI			FC	0651	3/6/2001	11.776	(117,668)	(117,668)	(40)					
KREF07560402 EX0067341	BAA ORD LI			FC	0651	3/6/2001	16.486	(164,800)	(164,800)	(56)					
KREF07560402 EX0067341	BAA ORD LI			FC	0651	8/30/2001	3,881	(36,350)	(36,350)	83					
KREF07560402 EX0067341	BAA ORD LI			FC	0651	10/15/2001	4.052	(32,392)	(32,392)	(238)					
KREF07560402 EX0067341	BAA ORD LI			FC	0651	10/16/2001	11,004	(88,017)	(88,017)	575					
KREF07560402 EX0067341	BAA ORD LI			FC	0651	10/17/2001	5,403	(43,373)	(43,373)	714					
KREF07560402 EX0067341	BAA ORD LI			FC	0651	10/18/2001	7,686	(61,255)	(61,255)	1,026					
KREF07560402 EX0128267	AMVESCAP ORD25P			FC	0651	12/29/2000	343	(11,245)	(11,245)	(11)					
KREF07560402 EX0128267	AMVESCAP ORD25P			FC	0651	8/30/2001	5,247	(76,841)	(76,841)	175					
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			FC	0651	1/10/2001	25,367	(250,467)	(250,467)	3,189					
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			FC	0651	1/18/2001	41,314	(427,899)	(427,899)	4,749					
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			FC	0651	1/19/2001	40,004	(425,242)	(425,242)	3,151					
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			FC	0651	1/24/2001	11.722	(118,495)	(118,495)	41					
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			FC	0651	1/25/2001	30,494	(311,046)	(311,046)	(3,966)					
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			FC	0651	5/24/2001	20.189	(123,404)	(123,404)	(1,119)					
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			FC	0651	5/25/2001	7,387	(46,435)	(46,435)	3					
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			FC	0651	5/25/2001	9.470	(59,169)	(59,169)	4					
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			FC	0651	5/29/2001	21.225	(132,614)	(132,614)	291					
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			FC	0651	5/30/2001	4,719	(29,133)	(29,133)	179					
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			FC	0651	5/31/2001	14,159	(86,365)	(86,365)	668					
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			FC	0651	6/7/2001	19,206	(112,874)	(112,874)	810					

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment	Base	Base Currency	Grand Total for Account
KREF07560402 EX0140841		BRITISH TELECOMMUNIC/ 25P		FC	0651	6/8/2001	10,238		(61,264)	(61,264)			(344)	
KREF07560402 EX0140841		BRITISH TELECOMMUNIC/ 25P		FC	0651	6/11/2001	3,723		(22,204)	(22,204)			(435)	
KREF07560402 EX0140841		BRITISH TELECOMMUNIC/ 25P		FC	0651	6/19/2001	3,258		(19,818)	(19,818)			(132)	
KREF07560402 EX0140841		BRITISH TELECOMMUNIC/ 25P		FC	0651	6/19/2001	1,258		(36,715)	(36,715)			(245)	
KREF07560402 EX0140841		BRITISH TELECOMMUNIC/ 25P		FC	0651	9/12/2001	9,909		(48,343)	(48,343)			(158)	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	8/7/2001	6,597		(75,498)	(75,498)			(471)	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	8/8/2001	2,202		(25,177)	(25,177)			(140)	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	8/8/2001	9,423		(106,668)	(106,668)			(593)	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	8/17/2001	3,604		(40,063)	(40,063)			(322)	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	8/22/2001	3,124		(35,847)	(35,847)			186	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	8/23/2001	1,377		(15,765)	(15,765)			(55)	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	8/30/2001	1,492		(16,929)	(16,929)			39	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	9/4/2001	2,831		(31,249)	(31,249)			(338)	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	9/5/2001	794		(8,745)	(8,745)			(34)	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	9/6/2001	5,379		(57,597)	(57,597)			(666)	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	9/12/2001	11,811		(112,573)	(112,573)			(368)	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	9/13/2001	8,313		(80,887)	(80,887)			371	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	9/14/2001	18,852		(179,724)	(179,724)			122	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	10/15/2001	3,497		(36,493)	(36,493)			(265)	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	10/16/2001	2,432		(26,178)	(26,178)			171	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	10/16/2001	4,865		(51,282)	(51,282)			335	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	10/16/2001	5,352		(55,668)	(55,668)			364	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	10/17/2001	7,192		(77,594)	(77,594)			1,277	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	10/18/2001	5,457		(57,433)	(57,433)			962	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	12/13/2001	35,842		(394,354)	(394,354)			(2,788)	
KREF07560402 EX0141195		BRITISH SKY BRDCSTG	ORD 50P	FC	0651	12/14/2001	19,731		(215,457)	(215,457)			208	
KREF07560402 EX0263494		KINGFISHER ORD GPB0 125		FC	0651	1/29/2000	2,689		(20,174)	(20,174)			(20)	
KREF07560402 EX0263494		BAE SYSTEMS ORD GPB0 0		FC	0651	9/13/2001	25,822		(130,681)	(130,681)			599	
KREF07560402 EX0263494		BAE SYSTEMS ORD GPB0 0		FC	0651	9/14/2001	1,242		(6,248)	(6,248)			4	
KREF07560402 EX0263494		BAE SYSTEMS ORD GPB0 0		FC	0651	9/19/2001	47,074		(228,557)	(228,557)			546	
KREF07560402 EX0263494		BAE SYSTEMS ORD GPB0 0		FC	0651	9/20/2001	18,448		(83,136)	(83,136)			(226)	
KREF07560402 EX0490154		BAE SYSTEMS ORD GPB0 0		FC	0651	9/21/2001	13,221		(58,181)	(58,181)			(690)	
KREF07560402 EX0490154		ANGLO AMERICAN PLC US		FC	0651	5/15/2001	7,255		(116,350)	(116,350)			(627)	
KREF07560402 EX0490154		ANGLO AMERICAN PLC US		FC	0651	10/12/2001	5,750		(76,187)	(76,187)			(722)	
KREF07560402 EX0490154		ANGLO AMERICAN PLC US		FC	0651	11/14/2001	5,587		(80,027)	(80,027)			1,596	
KREF07560402 EX0490154		ANGLO AMERICAN PLC US		FC	0651	11/15/2001	10,639		(159,993)	(159,993)			1,625	
KREF07560402 EX0490154		ANGLO AMERICAN PLC US		FC	0651	11/16/2001	4,537		(66,904)	(66,904)			748	
KREF07560402 EX0490154		ANGLO AMERICAN PLC US		FC	0651	11/19/2001	1,381		(20,277)	(20,277)			19	
KREF07560402 EX0490154		ANGLO AMERICAN PLC US		FC	0651	11/20/2001	7,960		(118,218)	(118,218)			772	
KREF07560402 EX0490154		ANGLO AMERICAN PLC US		FC	0651	11/21/2001	4,533		(67,906)	(67,906)			48	
KREF07560402 EX0490154		ANGLO AMERICAN PLC US		FC	0651	11/22/2001	2,720		(39,487)	(39,487)			(22)	
KREF07560402 EX0490154		ANGLO AMERICAN PLC US		FC	0651	11/23/2001	3,627		(53,748)	(53,748)			(585)	
KREF07560402 EX0540529		HSBC HLDGS ORD USD 50		FC	0651	1/24/2001	79,639		(1,294,803)	(1,294,803)			161	
KREF07560402 EX0540540		MARKS & SPENCER ORD 27		FC	0651	5/21/2001	48,818		(180,594)	(180,594)			3,381	
KREF07560402 EX0540540		MARKS & SPENCER ORD 27		FC	0651	5/22/2001	38,200		(143,163)	(143,163)			756	
KREF07560402 EX0540540		MARKS & SPENCER ORD 27		FC	0651	5/24/2001	28,838		(106,164)	(106,164)			(962)	
KREF07560402 EX0540540		MARKS & SPENCER ORD 27		FC	0651	5/25/2001	19,697		(72,180)	(72,180)			5	
KREF07560402 EX0540540		MARKS & SPENCER ORD 27		FC	0651	5/29/2001	20,509		(74,348)	(74,348)			163	
KREF07560402 EX0540540		MARKS & SPENCER ORD 27		FC	0651	5/30/2001	17,812		(63,077)	(63,077)			388	
KREF07560402 EX0540540		MARKS & SPENCER ORD 27		FC	0651	5/31/2001	13,254		(46,991)	(46,991)			363	
KREF07560402 EX0540540		MARKS & SPENCER ORD 27		FC	0651	6/1/2001	15,093		(52,893)	(52,893)			808	
KREF07560402 EX0540540		MARKS & SPENCER ORD 27		FC	0651	6/6/2001	3,241		(11,134)	(11,134)			170	
KREF07560402 EX0540540		MARKS & SPENCER ORD 27		FC	0651	6/7/2001	4,208		(14,594)	(14,594)			105	
KREF07560402 EX0540540		MARKS & SPENCER ORD 27		FC	0651	6/13/2001	10,843		(37,818)	(37,818)			(436)	
KREF07560402 EX0540540		MARKS & SPENCER ORD 27		FC	0651	6/14/2001	8,642		(29,714)	(29,714)			(38)	

Account Number	Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Investment Gain/Loss	Base	Base Currency	Grand Total for Account
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	6/18/2001	17.284	(57.889)	(57.889)	(57.889)	(430)		
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	6/28/2001	9.477	(34.357)	(34.357)	14			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	6/29/2001	27.947	(101.540)	(101.540)	39			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	7/12/2001	31.864	(114.089)	(114.089)	56			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	7/23/2001	27.312	(97.934)	(97.934)	(549)			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	7/24/2001	4.552	(16.226)	(16.226)	(40)			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	7/24/2001	7.738	(27.607)	(27.607)	(68)			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	7/25/2001	4.552	(15.884)	(15.884)	33			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	7/25/2001	4.561	(15.556)	(15.556)	33			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	7/25/2001	7.274	(25.113)	(25.113)	53			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	7/25/2001	7.374	(25.953)	(25.953)	55			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	7/25/2001	20.690	(81.795)	(81.795)	187			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	8/30/2001	20.690	(81.795)	(81.795)	187			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	10/4/2001	49.665	(208.703)	(208.703)	1.102			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	10/5/2001	12.656	(52.972)	(52.966)	413			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	10/8/2001	2.329	(9.475)	(9.309)	32			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	10/18/2001	4.95	(2.184)	(2.184)	37			
KREF07560402 EX0565401	MARCS & SPENCER ORD 2		MARCS & SPENCER ORD 2		FC	0651	10/18/2001	3.153	(13.907)	(13.907)	233			
KREF07560402 EX0593395	HALIFAX GROUP ORD GBP		HALIFAX GROUP ORD GBP		FC	0651	1/3/2001	3.215	(31.201)	(31.201)	282			
KREF07560402 EX0593395	HALIFAX GROUP ORD GBP		HALIFAX GROUP ORD GBP		FC	0651	1/5/2001	50.987	(511.720)	(511.720)	7.517			
KREF07560402 EX0593395	HALIFAX GROUP ORD GBP		HALIFAX GROUP ORD GBP		FC	0651	1/12/2001	14.672	(142.742)	(142.742)	817			
KREF07560402 EX0593395	HALIFAX GROUP ORD GBP		HALIFAX GROUP ORD GBP		FC	0651	8/3/2001	5.656	(71.562)	(71.562)	(251)			
KREF07560402 EX0593395	HALIFAX GROUP ORD GBP		HALIFAX GROUP ORD GBP		FC	0651	8/24/2001	5.921	(74.933)	(74.933)	(155)			
KREF07560402 EX0593395	HALIFAX GROUP ORD GBP		HALIFAX GROUP ORD GBP		FC	0651	8/28/2001	3.55	(4.478)	(4.478)	(7)			
KREF07560402 EX0593395	HALIFAX GROUP ORD GBP		HALIFAX GROUP ORD GBP		FC	0651	8/28/2001	1.558	(19.563)	(19.563)	(30)			
KREF07560402 EX0593395	HALIFAX GROUP ORD GBP		HALIFAX GROUP ORD GBP		FC	0651	8/28/2001	4.935	(62.259)	(62.259)	(94)			
KREF07560402 EX0593395	HALIFAX GROUP ORD GBP		HALIFAX GROUP ORD GBP		FC	0651	8/29/2001	4.008	(50.413)	(50.413)	(3)			
KREF07560402 EX0593395	HALIFAX GROUP ORD GBP		HALIFAX GROUP ORD GBP		FC	0651	8/30/2001	5.961	(73.869)	(73.869)	169			
KREF07560402 EX0677602	PEARSON ORD 25P		PEARSON ORD 25P		FC	0651	4/1/2001	447	(8.235)	(8.241)	(14)			
KREF07560402 EX0677602	PEARSON ORD 25P		PEARSON ORD 25P		FC	0651	4/12/2001	10.926	(204.454)	(204.495)	567			
KREF07560402 EX0677602	PEARSON ORD 25P		PEARSON ORD 25P		FC	0651	4/17/2001	3.256	(59.785)	(59.785)	(196)			
KREF07560402 EX0690076	SCOTTISH PWR ORD GBP 0		SCOTTISH PWR ORD GBP 0		FC	0651	4/18/2001	993	(19.104)	(19.142)	(193)			
KREF07560402 EX0690076	SCOTTISH PWR ORD GBP 0		SCOTTISH PWR ORD GBP 0		FC	0651	10/10/2001	1.866	(11.144)	(11.017)	(160)			
KREF07560402 EX0690076	SCOTTISH PWR ORD GBP 0		SCOTTISH PWR ORD GBP 0		FC	0651	10/11/2001	13.91	(82.352)	(82.350)	(1,193)			
KREF07560402 EX0690076	SCOTTISH PWR ORD GBP 0		SCOTTISH PWR ORD GBP 0		FC	0651	10/15/2001	2.798	(16.781)	(16.630)	(122)			
KREF07560402 EX0690076	SCOTTISH PWR ORD GBP 0		SCOTTISH PWR ORD GBP 0		FC	0651	10/15/2001	6.529	(38.915)	(38.692)	(156)			
KREF07560402 EX0719214	VODAFONE GROUP PLC OF		VODAFONE GROUP PLC OF		FC	0651	1/8/2001	147.196	(500.148)	(500.148)	5.848			
KREF07560402 EX0719214	VODAFONE GROUP PLC OF		VODAFONE GROUP PLC OF		FC	0651	1/11/2001	128.464	(422.569)	(422.569)	6.027			
KREF07560402 EX0719214	VODAFONE GROUP PLC OF		VODAFONE GROUP PLC OF		FC	0651	1/12/2001	100.447	(347.382)	(346.733)	1.335			
KREF07560402 EX0719214	VODAFONE GROUP PLC OF		VODAFONE GROUP PLC OF		FC	0651	1/12/2001	113.570	(391.176)	(391.176)	2.238			
KREF07560402 EX0719214	VODAFONE GROUP PLC OF		VODAFONE GROUP PLC OF		FC	0651	9/5/2001	317.885	(667.788)	(667.788)	(2,564)			
KREF07560402 EX0719214	VODAFONE GROUP PLC OF		VODAFONE GROUP PLC OF		FC	0651	9/6/2001	77.155	(157.277)	(157.271)	(1,820)			
KREF07560402 EX0719214	VODAFONE GROUP PLC OF		VODAFONE GROUP PLC OF		FC	0651	10/30/2001	169.287	(392.486)	(392.486)	(1,824)			
KREF07560402 EX0719214	VODAFONE GROUP PLC OF		VODAFONE GROUP PLC OF		FC	0651	10/31/2001	22.815	(53.134)	(53.134)	(91)			
KREF07560402 EX0719214	VODAFONE GROUP PLC OF		VODAFONE GROUP PLC OF		FC	0651	10/31/2001	50.192	(116.724)	(116.724)	(200)			
KREF07560402 EX0719214	VODAFONE GROUP PLC OF		VODAFONE GROUP PLC OF		FC	0651	11/6/2001	91.067	(229.505)	(229.505)	94			
KREF07560402 EX0719214	VODAFONE GROUP PLC OF		VODAFONE GROUP PLC OF		FC	0651	11/8/2001	45.534	(119.154)	(119.154)	1,007			
KREF07560402 EX0719214	VODAFONE GROUP PLC OF		VODAFONE GROUP PLC OF		FC	0651	11/8/2001	63.747	(166.749)	(166.749)	1,410			
KREF07560402 EX0719214	VODAFONE GROUP PLC OF		VODAFONE GROUP PLC OF		FC	0651	11/8/2001	63.747	(166.749)	(166.749)	1,410			
KREF07560402 EX0721293	RAILTRACK GROUP PLC 01		RAILTRACK GROUP PLC 01		FC	0651	12/29/2000	1.422	(19.826)	(19.826)	(19)			
KREF07560402 EX0730831	REED INTL ORD 25P		REED INTL ORD 25P		FC	0651	12/26/2001	17.940	(154.770)	(154.770)	(1,068)			
KREF07560402 EX0730831	REED INTL ORD 25P		REED INTL ORD 25P		FC	0651	12/27/2001	13.455	(117.448)	(117.448)	(1,121)			
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAND 25P		ROYAL BANK OF SCOTLAND 25P		FC	0651	5/24/2001	2.923	(69.897)	(69.897)	(634)			
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAND 25P		ROYAL BANK OF SCOTLAND 25P		FC	0651	5/25/2001	12.055	(283.173)	(283.173)	20			

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Investment Gain/Loss	Base	Base Currency	Grand Total for Account
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAND 25P			FC	0651	5/29/2001	6,031	-	(141,201)	(141,201)	-	310		
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAND 25P			FC	0651	5/30/2001	5,787	-	(132,972)	(132,972)	-	818		
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAND 25P			FC	0651	5/31/2001	2,411	-	(55,718)	(55,718)	-	431		
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAND 25P			FC	0651	6/1/2001	2,289	-	(52,573)	(52,573)	-	803		
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAND 25P			FC	0651	6/4/2001	5,494	-	(129,345)	(129,345)	-	2,384		
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAND 25P			FC	0651	6/5/2001	3,832	-	(89,172)	(89,172)	-	1,939		
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAND 25P			FC	0651	6/6/2001	6,949	-	(168,418)	(168,418)	-	2,577		
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAND 25P			FC	0651	6/7/2001	4,600	-	(111,854)	(111,854)	-	803		
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAND 25P			FC	0651	6/8/2001	6,435	-	(156,013)	(156,013)	-	(877)		
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAND 25P			FC	0651	8/30/2001	3,084	-	(77,786)	(77,786)	-	178		
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAND 25P			FC	0651	5/17/2001	6,401	-	(38,573)	(38,573)	-	43		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	5/18/2001	2,743	-	(16,489)	(16,489)	-	57		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	5/21/2001	3,657	-	(21,812)	(21,812)	-	408		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	5/22/2001	15,544	-	(92,988)	(92,988)	-	491		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	5/23/2001	2,286	-	(13,939)	(13,939)	-	65		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	5/23/2001	4,572	-	(27,552)	(27,552)	-	128		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	5/24/2001	14,173	-	(86,809)	(86,809)	-	(787)		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	5/25/2001	22,859	-	(139,235)	(139,235)	-	10		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	5/29/2001	11,741	-	(71,263)	(71,263)	-	156		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	5/30/2001	11,238	-	(68,268)	(68,268)	-	420		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	5/31/2001	11,944	-	(72,635)	(72,635)	-	562		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	6/4/2001	4,856	-	(29,716)	(29,716)	-	548		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	6/12/2001	6,738	-	(39,995)	(39,995)	-	(698)		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	6/13/2001	14,104	-	(83,834)	(83,834)	-	(968)		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	6/14/2001	4,492	-	(26,381)	(26,381)	-	(34)		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	6/14/2001	13,475	-	(79,515)	(79,515)	-	(102)		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	6/15/2001	8,984	-	(52,062)	(52,062)	-	306		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	6/18/2001	9,273	-	(55,213)	(55,213)	-	(410)		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	6/20/2001	2,672	-	(16,057)	(16,057)	-	(215)		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	6/21/2001	7,865	-	(47,069)	(47,069)	-	(53)		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	7/10/2001	13,206	-	(80,012)	(80,012)	-	606		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	7/11/2001	23,690	-	(141,630)	(141,630)	-	1,467		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	7/11/2001	24,145	-	(146,209)	(146,209)	-	1,514		
KREF07560402 EX0754781	SAINSBURY(U) ORD 25P			FC	0651	8/30/2001	12,876	-	(71,817)	(71,817)	-	164		
KREF07560402 EX0754781	BP PLC ORD USD 25			FC	0651	9/11/2001	143,005	-	(1,257,331)	(1,257,331)	-	171		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	5/2/2001	25,641	-	(217,206)	(217,206)	-	41		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	5/3/2001	25,595	-	(209,272)	(209,272)	-	117		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	5/4/2001	12,199	-	(99,175)	(99,175)	-	108		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	7/6/2001	19,105	-	(159,080)	(159,080)	-	108		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	7/9/2001	19,105	-	(158,298)	(158,298)	-	394		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	7/10/2001	57,213	-	(470,908)	(470,908)	-	3,564		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	7/11/2001	9,076	-	(73,529)	(73,529)	-	762		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	7/12/2001	3,660	-	(30,024)	(30,024)	-	(74)		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	7/24/2001	20,333	-	(165,470)	(165,470)	-	(407)		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	7/25/2001	32,012	-	(258,228)	(258,228)	-	544		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	7/26/2001	4,265	-	(35,274)	(35,274)	-	54		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	7/26/2001	8,506	-	(70,256)	(70,256)	-	108		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	7/27/2001	19,008	-	(157,173)	(157,173)	-	243		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	7/27/2001	4,779	-	(40,074)	(40,074)	-	(235)		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	7/27/2001	5,830	-	(48,888)	(48,888)	-	(287)		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	8/30/2001	14,559	-	(119,559)	(119,559)	-	273		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	7/9/2001	9,558	-	(79,978)	(79,978)	-	(469)		
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			FC	0651	7/9/2001	76,982	-	(636,401)	(636,401)	-	87		
KREF07560402 EX0803414	LLOYDS TSB GROUP ORD			FC	0651	7/9/2001	4,727	-	(44,454)	(44,454)	-	111		
KREF07560402 EX0803414	LLOYDS TSB GROUP ORD			FC	0651	7/11/2001	3,971	-	(37,227)	(37,227)	-	386		
KREF07560402 EX0803414	LLOYDS TSB GROUP ORD			FC	0651	7/17/2001	7,045	-	(67,105)	(67,105)	-	(1,311)		



Account Number	Source	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 EX0870611	LLOYDS TSB GROUP ORD	LLOYDS TSB GROUP ORD	LLOYDS TSB GROUP ORD	FC	0651	7/17/2001	8,665	(82,361)	(82,361)			(1,609)	
KREF07560402 EX0870611	LLOYDS TSB GROUP ORD	LLOYDS TSB GROUP ORD	LLOYDS TSB GROUP ORD	FC	0651	7/18/2001	11,742	(109,917)	(109,917)			(218)	
KREF07560402 EX0870611	LLOYDS TSB GROUP ORD	LLOYDS TSB GROUP ORD	LLOYDS TSB GROUP ORD	FC	0651	7/23/2001	2,344	(22,401)	(22,401)			(126)	
KREF07560402 EX0870611	LLOYDS TSB GROUP ORD	LLOYDS TSB GROUP ORD	LLOYDS TSB GROUP ORD	FC	0651	7/24/2001	7,267	(71,186)	(71,186)			(175)	
KREF07560402 EX0870611	LLOYDS TSB GROUP ORD	LLOYDS TSB GROUP ORD	LLOYDS TSB GROUP ORD	FC	0651	7/25/2001	18,287	(174,285)	(174,285)			(367)	
KREF07560402 EX0870611	LLOYDS TSB GROUP ORD	LLOYDS TSB GROUP ORD	LLOYDS TSB GROUP ORD	FC	0651	8/30/2001	6,841	(71,211)	(71,211)			(163)	
KREF07560402 EX0870611	LLOYDS TSB GROUP ORD	LLOYDS TSB GROUP ORD	LLOYDS TSB GROUP ORD	FC	0651	9/12/2001	20,897	(197,701)	(197,701)			(646)	
KREF07560402 EX0925282	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	FC	0651	6/22/2001	29,032	(82,682)	(82,682)			(1,296)	
KREF07560402 EX0925282	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	FC	0651	6/25/2001	3,884	(109,697)	(109,697)			(405)	
KREF07560402 EX0925282	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	FC	0651	6/26/2001	4,650	(129,533)	(129,533)			(866)	
KREF07560402 EX0925282	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	FC	0651	6/27/2001	5,717	(160,767)	(160,767)			(216)	
KREF07560402 EX0925282	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	FC	0651	6/28/2001	5,157	(144,828)	(144,828)			(165)	
KREF07560402 EX0925282	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	FC	0651	7/9/2001	2,933	(83,882)	(83,882)			(209)	
KREF07560402 EX0925282	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	FC	0651	7/9/2001	7,525	(215,352)	(215,352)			(536)	
KREF07560402 EX0925282	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	GLAXOSMITHKLINE ORD	FC	0651	7/10/2001	8,800	(251,321)	(251,321)			(1,902)	
KREF07560402 EX0989528	ASTRAZENECA ORD USD0	ASTRAZENECA ORD USD0	ASTRAZENECA ORD USD0	FC	0651	9/14/2001	2,585	(66,852)	(66,852)			(46)	
KREF07560402 EX0989528	ASTRAZENECA ORD USD0	ASTRAZENECA ORD USD0	ASTRAZENECA ORD USD0	FC	0651	10/10/2001	1,705	(77,297)	(77,297)			(849)	
KREF07560402 EX0989528	ASTRAZENECA ORD USD0	ASTRAZENECA ORD USD0	ASTRAZENECA ORD USD0	FC	0651	10/11/2001	4,823	(221,251)	(221,251)			(3,312)	
KREF07560402 EX3087270	MM02 ORD GBPO 001	MM02 ORD GBPO 001	MM02 ORD GBPO 001	FC	0651	10/18/2001	2,684	(125,719)	(125,719)			(2,106)	
KREF07560402 EX3087270	MM02 ORD GBPO 001	MM02 ORD GBPO 001	MM02 ORD GBPO 001	FC	0651	12/6/2001	123,540	(162,636)	(162,636)			(1,122)	
KREF07560402 EX3087270	MM02 ORD GBPO 001	MM02 ORD GBPO 001	MM02 ORD GBPO 001	FC	0651	12/7/2001	25,288	(33,027)	(33,027)			(315)	
KREF07560402 EX3087270	MM02 ORD GBPO 001	MM02 ORD GBPO 001	MM02 ORD GBPO 001	FC	0651	12/10/2001	10,713	(13,729)	(13,729)			(116)	
KREF07560402 EX3087270	MM02 ORD GBPO 001	MM02 ORD GBPO 001	MM02 ORD GBPO 001	FC	0651	12/11/2001	7,279	(9,248)	(9,248)			(101)	
KREF07560402 EX3087270	MM02 ORD GBPO 001	MM02 ORD GBPO 001	MM02 ORD GBPO 001	FC	0651	12/12/2001	10,284	(13,312)	(13,312)			(113)	
KREF07560402 EX3087270	MM02 ORD GBPO 001	MM02 ORD GBPO 001	MM02 ORD GBPO 001	FC	0651	12/13/2001	43,836	(54,945)	(54,945)			(388)	
KREF07560402 EX3087270	MM02 ORD GBPO 001	MM02 ORD GBPO 001	MM02 ORD GBPO 001	FC	0651	12/14/2001	12,979	(15,817)	(15,817)			(15)	
KREF07560402 EX3087270	MM02 ORD GBPO 001	MM02 ORD GBPO 001	MM02 ORD GBPO 001	FC	0651	12/14/2001	53,166	(65,945)	(65,945)			(64)	
KREF07560402 EX3087270	MM02 ORD GBPO 001	MM02 ORD GBPO 001	MM02 ORD GBPO 001	FC	0651	12/17/2001	4,246	(5,227)	(5,227)			(38)	
KREF07560402 F3888796	THAI PABRERS BK PUBLIC TRHB(10A MKT)	CHINA MOBILE (HK) HKD0	CHINA MOBILE (HK) HKD0	FC	0651	1/26/2001	86,400	(64,787)	(64,787)			(492)	
KREF07560402 F3888796	CHINA MOBILE (HK) HKD0	CHINA MOBILE (HK) HKD0	CHINA MOBILE (HK) HKD0	FC	0651	1/27/2001	54,000	(349,517)	(349,517)			(9)	
KREF07560402 F3888796	CHINA MOBILE (HK) HKD0	CHINA MOBILE (HK) HKD0	CHINA MOBILE (HK) HKD0	FC	0651	1/23/2001	13,000	(83,436)	(83,436)			(2)	
KREF07560402 F3888796	CHINA MOBILE (HK) HKD0	CHINA MOBILE (HK) HKD0	CHINA MOBILE (HK) HKD0	FC	0651	4/19/2001	78,000	(392,261)	(392,261)			(0)	
KREF07560402 F3888796	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	FC	0651	1/15/2001	87,500	(310,199)	(310,199)			(20)	
KREF07560402 F3888796	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	FC	0651	1/5/2001	11,200	(170,982)	(170,982)			(14)	
KREF07560402 F3888796	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	FC	0651	1/26/2001	25,600	(320,559)	(320,559)			(12)	
KREF07560402 F3888796	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	FC	0651	12/7/2001	3,600	(45,463)	(45,463)			(2)	
KREF07560402 F3888796	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	FC	0651	1/5/2001	12,000	(161,845)	(161,845)			(8)	
KREF07560402 F3888796	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	FC	0651	1/14/2001	14,000	(133,047)	(133,047)			(10)	
KREF07560402 F3888796	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	FC	0651	11/15/2001	23,000	(225,539)	(225,539)			(14)	
KREF07560402 F3888796	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	FC	0651	11/26/2001	14,000	(143,721)	(143,721)			(9)	
KREF07560402 F3888796	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	FC	0651	11/27/2001	4,000	(40,398)	(40,398)			(1)	
KREF07560402 F3888796	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	FC	0651	12/5/2001	17,000	(176,727)	(176,727)			(14)	
KREF07560402 F3888796	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	FC	0651	12/6/2001	12,000	(126,359)	(126,359)			(3)	
KREF07560402 F3888796	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	HSBC HLDGS USD0 50 HON REG	FC	0651	8/31/2001	738,000	(1,493,372)	(1,493,372)			(4)	
KREF07560402 F3888796	PETROCHINA CO HKD0 10 I	PETROCHINA CO HKD0 10 I	PETROCHINA CO HKD0 10 I	FC	0651	9/3/2001	80,000	(164,479)	(164,479)			(0)	
KREF07560402 F3888796	PETROCHINA CO HKD0 10 I	PETROCHINA CO HKD0 10 I	PETROCHINA CO HKD0 10 I	FC	0651	9/4/2001	88,000	(18,109)	(18,109)			(0)	
KREF07560402 F3888796	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	FC	0651	2/22/2001	21,000	(123,777)	(123,777)			(6)	
KREF07560402 F3888796	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	FC	0651	2/23/2001	15,000	(90,191)	(90,191)			(2)	
KREF07560402 F3888796	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	FC	0651	2/26/2001	18,000	(112,795)	(112,795)			(2)	
KREF07560402 F3888796	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	FC	0651	1/19/2001	14,000	(185,699)	(185,699)			(5)	
KREF07560402 F3888796	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	FC	0651	1/22/2001	13,000	(175,805)	(175,805)			(5)	
KREF07560402 F3888796	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	FC	0651	4/19/2001	26,000	(298,130)	(298,130)			(4)	
KREF07560402 F3888796	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	FC	0651	2/26/2001	18,000	(21,687)	(21,687)			(0)	
KREF07560402 F3888796	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	HENDERSON LAND DEVEL HK \$2	FC	0651	2/27/2001	62,000	(75,808)	(75,808)			(1)	
KREF07560402 F3888796	CHINA EVERBRIGHT HKD1	CHINA EVERBRIGHT HKD1	CHINA EVERBRIGHT HKD1	FC	0651	2/28/2001	74,000	(86,710)	(86,710)			(0)	
KREF07560402 F3888796	SUN HUNG KAI PROPERTIE HK\$0 50	SUN HUNG KAI PROPERTIE HK\$0 50	SUN HUNG KAI PROPERTIE HK\$0 50	FC	0651	1/10/2001	14,000	(144,187)	(144,187)			(3)	
KREF07560402 F3888796	SUN HUNG KAI PROPERTIE HK\$0 50	SUN HUNG KAI PROPERTIE HK\$0 50	SUN HUNG KAI PROPERTIE HK\$0 50	FC	0651	1/15/2001	7,000	(71,141)	(71,141)			(1)	

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402	FH6859927	SUN HUNG KAI PROPRTIE HK\$0 50		FC	0651	1/16/2001	10,000		(101,709)	(101,709)		(1)		
KREF07560402	FH6859927	SUN HUNG KAI PROPRTIE HK\$0 50		FC	0651	1/17/2001	10,000		(101,256)	(101,256)		(5)		
KREF07560402	FH6859927	SUN HUNG KAI PROPRTIE HK\$0 50		FC	0651	1/19/2001	8,000		(86,095)	(86,092)		(2)		
KREF07560402	FH6859927	SUN HUNG KAI PROPRTIE HK\$0 50		FC	0651	1/12/2001	14,000		(144,428)	(144,420)		(4)		
KREF07560402	FH6859927	SUN HUNG KAI PROPRTIE HK\$0 50		FC	0651	2/1/2001	6,000		(63,510)	(63,507)		0		
KREF07560402	FH6859927	SUN HUNG KAI PROPRTIE HK\$0 50		FC	0651	2/2/2001	5,000		(52,640)	(52,640)		2		
KREF07560402	FH6881673	TELEVISION BROADCAST (		FC	0651	1/10/2001	3,000		(15,730)	(15,730)		(0)		
KREF07560402	FH6881673	TELEVISION BROADCAST (		FC	0651	1/11/2001	4,000		(21,525)	(21,525)		(0)		
KREF07560402	FH6881673	TELEVISION BROADCAST (		FC	0651	1/12/2001	2,000		(10,737)	(10,737)		0		
KREF07560402	FH6881673	TELEVISION BROADCAST (		FC	0651	1/16/2001	1,000		(5,392)	(5,392)		(0)		
KREF07560402	FH6881673	TELEVISION BROADCAST (		FC	0651	1/17/2001	3,000		(16,241)	(16,241)		(1)		
KREF07560402	FH6881673	TELEVISION BROADCAST (		FC	0651	1/18/2001	1,000		(5,453)	(5,453)		(0)		
KREF07560402	FH6881673	TELEVISION BROADCAST (		FC	0651	1/19/2001	5,000		(28,201)	(28,201)		1		
KREF07560402	FH6881673	TELEVISION BROADCAST (		FC	0651	1/22/2001	2,000		(11,432)	(11,432)		(0)		
KREF07560402	FH6881673	TELEVISION BROADCAST (		FC	0651	1/23/2001	13,000		(73,821)	(73,821)		2		
KREF07560402	FH6881673	TELEVISION BROADCAST (		FC	0651	1/29/2001	21,000		(121,636)	(121,636)		(11)		
KREF07560402	FJ6036548	NET ONE SYSTEMS CO JPY		FC	0651	1/18/2001	3		(72,567)	(72,567)		(588)		
KREF07560402	FJ6036548	NET ONE SYSTEMS CO JPY		FC	0651	1/19/2001	1		(24,413)	(24,413)		192		
KREF07560402	FJ6036589	FUJI TELEVISION NETWORK JPY5000		FC	0651	3/12/2001	38		(217,428)	(214,299)		3,121		
KREF07560402	FJ6036589	FUJI TELEVISION NETWORK JPY5000		FC	0651	3/22/2001	34		(223,770)	(223,770)		(1,990)		
KREF07560402	FJ6036589	FUJI TELEVISION NETWORK JPY5000		FC	0651	4/2/2001	5		(34,923)	(34,923)		(503)		
KREF07560402	FJ6036589	FUJI TELEVISION NETWORK JPY5000		FC	0651	4/3/2001	4		(28,914)	(29,078)		(299)		
KREF07560402	FJ6036589	FUJI TELEVISION NETWORK JPY5000		FC	0651	4/4/2001	4		(29,132)	(29,132)		(51)		
KREF07560402	FJ6036589	FUJI TELEVISION NETWORK JPY5000		FC	0651	4/5/2001	7		(54,831)	(55,064)		178		
KREF07560402	FJ6044104	ANRITSU Y50		FC	0651	1/24/2001	3,000		(79,279)	(53,868)		(829)		
KREF07560402	FJ6044104	ANRITSU Y50		FC	0651	1/25/2001	2,000		(53,971)	(53,971)		(5)		
KREF07560402	FJ6044104	ANRITSU Y50		FC	0651	3/7/2001	6,000		(100,773)	(99,761)		(380)		
KREF07560402	FJ6055209	ASAHI GLASS CO Y50		FC	0651	3/8/2001	3,000		(50,196)	(49,863)		(158)		
KREF07560402	FJ6055209	ASAHI GLASS CO Y50		FC	0651	11/26/2001	6,000		(34,837)	(34,776)		(177)		
KREF07560402	FJ6100054	BELLSYSTEM24 INC Y50		FC	0651	1/27/2001	7,000		(42,286)	(42,466)		(103)		
KREF07560402	FJ6100054	BELLSYSTEM24 INC Y50		FC	0651	1/23/2001	30		(11,595)	(11,705)		116		
KREF07560402	FJ6100054	BELLSYSTEM24 INC Y50		FC	0651	1/24/2001	10		(4,164)	(4,186)		(44)		
KREF07560402	FJ6100054	BELLSYSTEM24 INC Y50		FC	0651	1/30/2001	10		(4,026)	(4,069)		8		
KREF07560402	FJ6100054	BELLSYSTEM24 INC Y50		FC	0651	1/31/2001	20		(7,990)	(8,061)		(23)		
KREF07560402	FJ6100054	BELLSYSTEM24 INC Y50		FC	0651	2/1/2001	20		(8,185)	(8,185)		43		
KREF07560402	FJ6100054	BELLSYSTEM24 INC Y50		FC	0651	2/2/2001	10		(4,046)	(4,043)		9		
KREF07560402	FJ6100054	BELLSYSTEM24 INC Y50		FC	0651	2/5/2001	10		(3,973)	(3,966)		35		
KREF07560402	FJ6100054	BELLSYSTEM24 INC Y50		FC	0651	3/28/2001	50		(19,223)	(18,799)		190		
KREF07560402	FJ6100054	BELLSYSTEM24 INC Y50		FC	0651	3/30/2001	10		(3,630)	(3,650)		17		
KREF07560402	FJ6100054	BELLSYSTEM24 INC Y50		FC	0651	4/3/2001	10		(3,649)	(3,649)		(53)		
KREF07560402	FJ6100054	BELLSYSTEM24 INC Y50		FC	0651	4/3/2001	10		(3,742)	(3,763)		(39)		
KREF07560402	FJ6129277	NTT DOCOMO INC NPV		FC	0651	1/24/2001	1		(19,692)	(19,707)		(195)		
KREF07560402	FJ6129277	NTT DOCOMO INC NPV		FC	0651	1/25/2001	11		(215,927)	(215,927)		(21)		
KREF07560402	FJ6129277	NTT DOCOMO INC NPV		FC	0651	2/5/2001	16		(283,977)	(283,998)		3,667		
KREF07560402	FJ6129277	NTT DOCOMO INC NPV		FC	0651	3/16/2001	14		(227,557)	(224,281)		(766)		
KREF07560402	FJ6129277	NTT DOCOMO INC NPV		FC	0651	4/7/2001	16		(282,829)	(282,829)		(4,071)		
KREF07560402	FJ6129277	NTT DOCOMO INC NPV		FC	0651	4/19/2001	11		(228,526)	(228,526)		844		
KREF07560402	FJ6129277	NTT DOCOMO INC NPV		FC	0651	5/2/2001	7		(153,532)	(153,148)		(208)		
KREF07560402	FJ6129277	NTT DOCOMO INC NPV		FC	0651	10/12/2001	43		(622,383)	(623,608)		(1,342)		
KREF07560402	FJ6129277	CANON INC Y50		FC	0651	1/19/2001	5,000		(188,031)	(188,031)		1,476		
KREF07560402	FJ6129277	CANON INC Y50		FC	0651	1/19/2001	11,000		(414,749)	(414,749)		3,255		
KREF07560402	FJ6129277	CANON INC Y50		FC	0651	2/6/2001	1,000		(35,394)	(34,879)		294		
KREF07560402	FJ6129277	CANON INC Y50		FC	0651	2/7/2001	2,000		(70,759)	(70,211)		269		
KREF07560402	FJ6129277	CANON INC Y50		FC	0651	2/8/2001	1,000		(35,256)	(35,270)		226		
KREF07560402	FJ6129277	CANON INC Y50		FC	0651	5/17/2001	1,000		(41,576)	(41,576)		(118)		
KREF07560402	FJ6129277	CANON INC Y50		FC	0651	5/18/2001	2,000		(85,144)	(85,650)		(1,696)		

Source Account Number	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 F16172327	CANON INC Y50			FC	0651	5/21/2001	1,000	-	(43,221)	(43,505)			(892)	
KREF07560402 F16172327	CANON INC Y50			FC	0651	10/24/2001	6,000	-	(197,321)	(197,321)			(1,485)	
KREF07560402 F16172327	CANON INC Y50			FC	0651	11/7/2001	4,000	-	(125,930)	(125,930)			(858)	
KREF07560402 F16172327	CANON INC Y50			FC	0651	11/8/2001	2,000	-	(58,933)	(58,933)			329	
KREF07560402 F16172327	CANON INC Y50			FC	0651	11/9/2001	2,000	-	(60,108)	(60,108)			675	
KREF07560402 F16172327	CANON INC Y50			FC	0651	11/16/2001	5,000	-	(162,182)	(162,182)			215	
KREF07560402 F16172327	CANON INC Y50			FC	0651	11/27/2001	4,000	-	(139,081)	(139,200)			(688)	
KREF07560402 F16173697	CAPCOM CO Y50			FC	0651	6/22/2001	1,700	-	(58,575)	(58,575)			(132)	
KREF07560402 F16173697	CAPCOM CO Y50			FC	0651	6/25/2001	700	-	(24,056)	(24,056)			207	
KREF07560402 F16173697	CAPCOM CO Y50			FC	0651	6/26/2001	200	-	(6,854)	(6,854)			47	
KREF07560402 F16173697	CAPCOM CO Y50			FC	0651	6/27/2001	500	-	(16,828)	(16,828)			33	
KREF07560402 F16173697	CAPCOM CO Y50			FC	0651	6/28/2001	200	-	(6,721)	(6,710)			(32)	
KREF07560402 F16173697	CAPCOM CO Y50			FC	0651	7/2/2001	200	-	(6,745)	(6,677)			8	
KREF07560402 F16173697	CAPCOM CO Y50			FC	0651	7/3/2001	100	-	(3,370)	(3,336)			7	
KREF07560402 F16173697	CAPCOM CO Y50			FC	0651	7/4/2001	700	-	(23,014)	(22,986)			153	
KREF07560402 F16173697	CAPCOM CO Y50			FC	0651	7/5/2001	1,000	-	(31,716)	(31,672)			(113)	
KREF07560402 F16173697	CAPCOM CO Y50			FC	0651	7/6/2001	900	-	(29,625)	(29,927)			(148)	
KREF07560402 F16173697	CAPCOM CO Y50			FC	0651	7/9/2001	500	-	(16,593)	(16,593)			(203)	
KREF07560402 F16173697	CAPCOM CO Y50			FC	0651	7/10/2001	100	-	(3,211)	(3,287)			(41)	
KREF07560402 F16173697	CAPCOM CO Y50			FC	0651	7/11/2001	200	-	(6,497)	(6,468)			34	
KREF07560402 F16173697	CAPCOM CO Y50			FC	0651	7/18/2001	100	-	(3,227)	(3,229)			(6)	
KREF07560402 F16183555	CENTRAL JAPAN RY Y5000			FC	0651	3/5/2001	7	-	(42,329)	(42,171)			47	
KREF07560402 F16183555	CENTRAL JAPAN RY Y5000			FC	0651	3/6/2001	5	-	(30,175)	(30,087)			102	
KREF07560402 F16183555	CENTRAL JAPAN RY Y5000			FC	0651	3/7/2001	7	-	(42,710)	(42,281)			(161)	
KREF07560402 F16183555	CENTRAL JAPAN RY Y5000			FC	0651	3/8/2001	8	-	(49,638)	(49,470)			6	
KREF07560402 F16183555	CENTRAL JAPAN RY Y5000			FC	0651	3/14/2001	4	-	(23,154)	(23,289)			379	
KREF07560402 F16183555	CENTRAL JAPAN RY Y5000			FC	0651	3/16/2001	5	-	(29,870)	(29,440)			(100)	
KREF07560402 F16183555	CENTRAL JAPAN RY Y5000			FC	0651	3/19/2001	10	-	(60,422)	(61,190)			1,031	
KREF07560402 F16183555	CENTRAL JAPAN RY Y5000			FC	0651	8/14/2001	15	-	(89,848)	(89,718)			(1,246)	
KREF07560402 F16195609	CHUBU ELECTRIC PWR Y51			FC	0651	4/26/2001	8,000	-	(148,871)	(149,258)			(22)	
KREF07560402 F16195609	CHUBU ELECTRIC PWR Y51			FC	0651	5/1/2001	1,700	-	(31,406)	(31,406)			(63)	
KREF07560402 F16195609	CHUBU ELECTRIC PWR Y51			FC	0651	5/11/2001	2,300	-	(42,068)	(42,601)			470	
KREF07560402 F16195609	CHUBU ELECTRIC PWR Y51			FC	0651	5/14/2001	2,600	-	(47,601)	(47,601)			(75)	
KREF07560402 F16195609	CHUBU ELECTRIC PWR Y51			FC	0651	5/15/2001	1,200	-	(21,922)	(21,922)			60	
KREF07560402 F16195609	CHUBU ELECTRIC PWR Y51			FC	0651	5/16/2001	1,900	-	(35,236)	(35,236)			(201)	
KREF07560402 F16195609	CHUBU ELECTRIC PWR Y51			FC	0651	5/17/2001	2,300	-	(42,551)	(42,551)			(121)	
KREF07560402 F16195609	CHUBU ELECTRIC PWR Y51			FC	0651	5/18/2001	2,700	-	(50,646)	(50,946)			(1,009)	
KREF07560402 F16195609	CHUBU ELECTRIC PWR Y51			FC	0651	5/23/2001	1,200	-	(22,178)	(22,116)			26	
KREF07560402 F16195609	CHUBU ELECTRIC PWR Y51			FC	0651	5/24/2001	1,200	-	(22,676)	(22,676)			35	
KREF07560402 F16195609	CHUBU ELECTRIC PWR Y51			FC	0651	5/31/2001	3,400	-	(64,890)	(64,890)			464	
KREF07560402 F16195609	CHUBU ELECTRIC PWR Y51			FC	0651	6/1/2001	3,000	-	(57,298)	(57,242)			585	
KREF07560402 F16195609	CHUBU ELECTRIC PWR Y51			FC	0651	6/4/2001	2,900	-	(55,851)	(56,006)			282	
KREF07560402 F16195609	CHUBU ELECTRIC PWR Y51			FC	0651	6/5/2001	2,200	-	(42,836)	(42,592)			(40)	
KREF07560402 F16195609	CHUBU ELECTRIC PWR Y51			FC	0651	6/18/2001	8,100	-	(170,221)	(168,079)			(229)	
KREF07560402 F16195609	CHUGAI PHARMACEUTL Y			FC	0651	9/27/2001	2,000	-	(30,438)	(30,438)			294	
KREF07560402 F16195609	CHUGAI PHARMACEUTL Y			FC	0651	9/28/2001	2,000	-	(30,992)	(30,992)			404	
KREF07560402 F16195609	CHUGAI PHARMACEUTL Y			FC	0651	10/1/2001	3,000	-	(45,772)	(45,772)			185	
KREF07560402 F16195609	CHUGAI PHARMACEUTL Y			FC	0651	10/2/2001	1,000	-	(15,171)	(15,171)			(69)	
KREF07560402 F16195609	CHUGAI PHARMACEUTL Y			FC	0651	10/3/2001	2,000	-	(31,318)	(31,318)			(165)	
KREF07560402 F16195609	CHUGAI PHARMACEUTL Y			FC	0651	10/5/2001	3,000	-	(44,216)	(44,216)			401	
KREF07560402 F16248994	KDDI CORP Y5000			FC	0651	9/20/2001	19	-	(58,602)	(58,356)			608	
KREF07560402 F16248994	KDDI CORP Y5000			FC	0651	9/25/2001	35	-	(110,597)	(110,597)			2,563	
KREF07560402 F1626283	MIZUHO HOLDINGS INC JP			FC	0651	2/26/2001	5	-	(31,370)	(31,229)			(10)	
KREF07560402 F1626283	MIZUHO HOLDINGS INC JP			FC	0651	2/26/2001	65	-	(421,930)	(420,034)			(133)	
KREF07560402 F1626283	MIZUHO HOLDINGS INC JP			FC	0651	4/4/2001	20	-	(123,173)	(123,173)			(216)	
KREF07560402 F1626283	MIZUHO HOLDINGS INC JP			FC	0651	4/4/2001	28	-	(171,158)	(171,158)			(301)	

Account Number	Source	Description 1	Description 2	Transaction	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Investment	Base	Base Currency	Calc/Loss	Account	Grand Total for
KREF07560402 F16286283	MIZUHO HOLDINGS INC JP			FC	0651	4/5/2001	9	(57,281)	(57,225)						186
KREF07560402 F16286283	MIZUHO HOLDINGS INC JP			FC	0651	4/19/2001	39	(226,056)	(223,290)						466
KREF07560402 F16286283	MIZUHO HOLDINGS INC JP			FC	0651	4/27/2001	36	(221,936)	(223,290)						(3,218)
KREF07560402 F16332434	FAST RETAILING CO LTD Y			FC	0651	5/22/2001	29	(189,922)	(189,447)						(257)
KREF07560402 F16332434	FAST RETAILING CO LTD Y			FC	0651	6/12/2001	100	(16,438)	(16,382)						(11)
KREF07560402 F16332434	FAST RETAILING CO LTD Y			FC	0651	6/14/2001	700	(114,596)	(114,567)						1,242
KREF07560402 F16332434	FAST RETAILING CO LTD Y			FC	0651	7/4/2001	400	(67,219)	(67,007)						318
KREF07560402 F16332434	FAST RETAILING CO LTD Y			FC	0651	7/5/2001	300	(49,529)	(49,461)						(176)
KREF07560402 F16332434	FAST RETAILING CO LTD Y			FC	0651	7/6/2001	300	(50,184)	(50,696)						(251)
KREF07560402 F16332434	FAST RETAILING CO LTD Y			FC	0651	7/9/2001	200	(17,201)	(17,225)						(177)
KREF07560402 F16332434	FAST RETAILING CO LTD Y			FC	0651	7/10/2001	200	(34,737)	(34,488)						(429)
KREF07560402 F16332434	FAST RETAILING CO LTD Y			FC	0651	7/11/2001	100	(17,899)	(17,819)						94
KREF07560402 F16332434	FAST RETAILING CO LTD Y			FC	0651	7/12/2001	500	(91,729)	(91,868)						1,009
KREF07560402 F16332434	FAST RETAILING CO LTD Y			FC	0651	7/13/2001	300	(56,105)	(56,416)						126
KREF07560402 F16332434	FAST RETAILING CO LTD Y			FC	0651	7/17/2001	500	(88,791)	(89,228)						(606)
KREF07560402 F16332434	FAST RETAILING CO LTD Y			FC	0651	8/1/2001	200	(36,849)	(36,811)						(319)
KREF07560402 F16332434	FAST RETAILING CO LTD Y			FC	0651	8/2/2001	200	(36,364)	(36,384)						51
KREF07560402 F16332434	MITSUBISHI TOKYO FINL (JPY50000			FC	0651	9/2/2001	33	(310,904)	(310,714)						4,356
KREF07560402 F16341229	USEN CORP JPY 5000			FC	0651	4/12/2001	110	(180,202)	(180,202)						(1,978)
KREF07560402 F16356524	FUJI PHOTO FILM LTD ORJ			FC	0651	1/18/2001	1,000	(39,914)	(39,887)						(323)
KREF07560402 F16356524	FUJI PHOTO FILM LTD ORJ			FC	0651	1/19/2001	1,000	(39,627)	(39,627)						311
KREF07560402 F16356524	FUJI PHOTO FILM LTD ORJ			FC	0651	1/22/2001	1,000	(38,837)	(39,228)						507
KREF07560402 F16356524	FUJI PHOTO FILM LTD ORJ			FC	0651	2/6/2001	1,000	(38,276)	(37,719)						318
KREF07560402 F16356524	FUJI PHOTO FILM LTD ORJ			FC	0651	2/7/2001	3,000	(115,444)	(114,551)						439
KREF07560402 F16356524	FUJI PHOTO FILM LTD ORJ			FC	0651	2/8/2001	1,000	(37,735)	(37,856)						242
KREF07560402 F16356524	FUJI PHOTO FILM LTD ORJ			FC	0651	2/9/2001	1,000	(38,860)	(39,200)						(305)
KREF07560402 F16356524	FUJI PHOTO FILM LTD ORJ			FC	0651	10/24/2001	3,000	(113,591)	(113,591)						(855)
KREF07560402 F16356524	FUJI PHOTO FILM LTD ORJ			FC	0651	11/7/2001	4,000	(140,048)	(140,037)						(955)
KREF07560402 F16356524	FUJISAWA PHARM CO Y50			FC	0651	11/27/2001	2,000	(71,484)	(75,799)						(476)
KREF07560402 F16356805	FUJISAWA PHARM CO Y50			FC	0651	9/6/2001	4,000	(75,039)	(79,809)						(1,472)
KREF07560402 F16356805	FUJISAWA PHARM CO Y50			FC	0651	9/7/2001	13,000	(269,800)	(269,809)						(1,196)
KREF07560402 F16357563	FURUKAWA ELECTRIC Y5C			FC	0651	1/18/2001	22,000	(471,013)	(470,696)						(3,813)
KREF07560402 F16357563	FURUKAWA ELECTRIC Y5C			FC	0651	1/23/2001	4,000	(84,305)	(85,106)						841
KREF07560402 F16357563	FURUKAWA ELECTRIC Y5C			FC	0651	1/24/2001	8,000	(173,812)	(173,953)						(1,714)
KREF07560402 F16357563	FURUKAWA ELECTRIC Y5C			FC	0651	3/7/2001	6,000	(80,637)	(79,826)						(304)
KREF07560402 F16357563	FURUKAWA ELECTRIC Y5C			FC	0651	7/25/2001	12,000	(95,651)	(94,596)						162
KREF07560402 F16357563	NOMURA RESEARCH INSTI			FC	0651	8/2/2001	21,000	(179,477)	(179,571)						254
KREF07560402 F16357563	NOMURA RESEARCH INSTI			FC	0651	12/6/2001	600	(51,718)	(51,718)						1,275
KREF07560402 F16357563	NOMURA RESEARCH INSTI			FC	0651	12/17/2001	700	(76,575)	(76,271)						291
KREF07560402 F16390929	NOMURA RESEARCH INSTI			FC	0651	12/17/2001	700	(76,575)	(76,271)						1,275
KREF07560402 F16390929	HITACHI LTD Y50			FC	0651	8/2/2001	23,000	(209,961)	(210,071)						1,025
KREF07560402 F16429107	HITACHI LTD Y50			FC	0651	8/27/2001	11,000	(94,503)	(94,388)						(1,174)
KREF07560402 F16429107	HITACHI LTD Y50			FC	0651	8/28/2001	10,000	(86,053)	(86,701)						(569)
KREF07560402 F16441508	HONDA MOTOR CO Y50			FC	0651	8/1/2001	7,000	(327,837)	(327,837)						(2,365)
KREF07560402 F16441508	HOYA CORP Y50			FC	0651	1/18/2001	600	(48,190)	(48,157)						(390)
KREF07560402 F16441508	HOYA CORP Y50			FC	0651	1/23/2001	1,400	(112,304)	(113,372)						1,121
KREF07560402 F16441508	HOYA CORP Y50			FC	0651	1/24/2001	200	(15,681)	(15,765)						(165)
KREF07560402 F16441508	HOYA CORP Y50			FC	0651	3/7/2001	1,200	(81,429)	(80,610)						(307)
KREF07560402 F16441508	HOYA CORP Y50			FC	0651	8/2/2001	400	(27,339)	(27,339)						(132)
KREF07560402 F16441508	HOYA CORP Y50			FC	0651	11/14/2001	1,000	(63,264)	(62,954)						575
KREF07560402 F16441508	HOYA CORP Y50			FC	0651	11/16/2001	500	(33,830)	(33,764)						45
KREF07560402 F16441508	HOYA CORP Y50			FC	0651	11/19/2001	200	(13,418)	(13,341)						(18)
KREF07560402 F16441508	HOYA CORP Y50			FC	0651	11/20/2001	1,100	(74,397)	(74,397)						992
KREF07560402 F16466984	ISHIKAWAJIMA HAJIMA HE			FC	0651	5/1/2001	7,000	(17,837)	(17,837)						(36)
KREF07560402 F16484623	KAWASAKI HEAVY INDUS			FC	0651	6/19/2001	4,000	(5,993)	(5,920)						(2)
KREF07560402 F16484623	KAWASAKI HEAVY INDUS			FC	0651	6/20/2001	7,000	(10,239)	(10,254)						(19)

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 F16569522		MARUI CO Y50		FC	0651	10/9/2001	2,000		(27,918)	(27,918)			315	
KREF07560402 F16569522		MARUI CO Y50		FC	0651	10/10/2001	4,000		(55,155)	(55,102)			326	
KREF07560402 F16569522		MARUI CO Y50		FC	0651	10/11/2001	3,000		(42,269)	(42,373)			(71)	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0651	3/7/2001	8,000		(146,109)	(144,641)			(551)	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0651	1/18/2001	10,000		(114,832)	(114,909)			(930)	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0651	1/19/2001	9,000		(106,046)	(105,035)			(187)	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0651	1/24/2001	4,000		(47,896)	(47,896)			(501)	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0651	1/30/2001	17,000		(213,417)	(215,417)			408	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0651	2/6/2001	4,000		(47,499)	(48,200)			400	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0651	2/7/2001	5,000		(60,011)	(59,546)			228	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0651	2/8/2001	2,000		(23,518)	(23,563)			120	
KREF07560402 F16572724		MATSUSHITA ELECTRIC W		FC	0651	3/26/2001	2,000		(20,752)	(20,752)			554	
KREF07560402 F16591807		CREDIT SAISON CO Y50		FC	0651	8/15/2001	1,500		(36,488)	(47,799)			106	
KREF07560402 F16591807		CREDIT SAISON CO Y50		FC	0651	8/20/2001	400		(10,020)	(9,986)			(75)	
KREF07560402 F16591807		CREDIT SAISON CO Y50		FC	0651	8/21/2001	800		(19,969)	(19,976)			41	
KREF07560402 F16591807		CREDIT SAISON CO Y50		FC	0651	8/22/2001	700		(17,458)	(17,449)			33	
KREF07560402 F16591807		CREDIT SAISON CO Y50		FC	0651	8/23/2001	400		(10,001)	(9,943)			(14)	
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y1		FC	0651	4/4/2001	14,000		(139,174)	(139,174)			(244)	
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y1		FC	0651	4/5/2001	11,000		(114,549)	(115,036)			372	
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y1		FC	0651	4/6/2001	10,000		(103,148)	(103,183)			684	
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y1		FC	0651	4/7/2001	4,000		(40,251)	(40,355)			(6)	
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y1		FC	0651	4/7/2001	8,000		(81,715)	(82,214)			(1,185)	
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y1		FC	0651	5/1/2001	2,000		(20,570)	(20,570)			(41)	
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y1		FC	0651	8/14/2001	1,000		(10,379)	(10,364)			(144)	
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y1		FC	0651	8/15/2001	14,000		(148,995)	(148,995)			932	
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y1		FC	0651	8/16/2001	4,000		(44,035)	(44,035)			(139)	
KREF07560402 F16596723		MITSUBISHI ESTATE CO Y1		FC	0651	8/29/2001	12,000		(135,896)	(136,984)			235	
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC	0651	4/2/2001	16,000		(102,109)	(102,109)			(1,470)	
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC	0651	4/3/2001	12,000		(79,311)	(79,762)			(819)	
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC	0651	4/4/2001	17,000		(114,277)	(114,277)			(201)	
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC	0651	4/5/2001	20,000		(141,903)	(142,507)			461	
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC	0651	4/19/2001	2,000		(14,465)	(14,413)			1	
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC	0651	4/19/2001	8,000		(58,210)	(58,210)			120	
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC	0651	4/20/2001	7,000		(51,741)	(51,741)			(253)	
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC	0651	4/23/2001	3,000		(21,717)	(21,717)			96	
KREF07560402 F16596780		MITSUBISHI CORP Y50		FC	0651	5/22/2001	14,000		(112,958)	(112,958)			(1,837)	
KREF07560402 F16597044		MITSUBISHI ELECTRIC COI		FC	0651	1/19/2001	26,000		(191,410)	(189,585)			(337)	
KREF07560402 F16597044		MITSUBISHI ELECTRIC COI		FC	0651	1/23/2001	5,000		(34,940)	(35,126)			(6)	
KREF07560402 F16597044		MITSUBISHI ELECTRIC COI		FC	0651	1/23/2001	18,000		(124,837)	(126,024)			1,246	
KREF07560402 F16597309		MITSUI & CO Y50		FC	0651	8/15/2001	9,000		(65,516)	(65,497)			391	
KREF07560402 F16597309		MITSUI & CO Y50		FC	0651	8/16/2001	10,000		(75,474)	(75,474)			(239)	
KREF07560402 F16597309		MITSUI & CO Y50		FC	0651	8/17/2001	10,000		(77,049)	(77,049)			(234)	
KREF07560402 F16597309		MITSUI & CO Y50		FC	0651	8/20/2001	5,000		(37,625)	(37,583)			(199)	
KREF07560402 F16597309		MITSUI & CO Y50		FC	0651	8/21/2001	5,000		(37,869)	(37,869)			65	
KREF07560402 F16597309		MITSUI & CO Y50		FC	0651	8/22/2001	8,000		(61,438)	(61,407)			118	
KREF07560402 F16597481		MITSUBISHI Y50		FC	0651	4/7/2001	1,664		(6,350)	(6,350)			(91)	
KREF07560402 F16597481		MITSUBISHI Y50		FC	0651	4/3/2001	2,000		(7,897)	(7,942)			(82)	
KREF07560402 F16597481		MITSUBISHI Y50		FC	0651	4/4/2001	2,000		(8,094)	(8,094)			(14)	
KREF07560402 F16597481		MITSUBISHI Y50		FC	0651	4/4/2001	4,000		(15,920)	(15,920)			(28)	
KREF07560402 F16597481		MITSUBISHI Y50		FC	0651	4/5/2001	9,000		(38,389)	(38,552)			125	
KREF07560402 F16597481		MITSUBISHI Y50		FC	0651	4/9/2001	3,000		(12,406)	(12,532)			(33)	
KREF07560402 F16597481		MITSUBISHI Y50		FC	0651	4/27/2001	1,000		(4,641)	(4,670)			(67)	
KREF07560402 F16597481		MITSUBISHI Y50		FC	0651	5/1/2001	5,000		(24,133)	(24,133)			(48)	
KREF07560402 F16597481		MITSUBISHI Y50		FC	0651	5/2/2001	14,000		(71,675)	(71,496)			(97)	

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Date	Units	Unit 2	Cost	Selling Price	Investment	Base	Base Currency	Grand Total for Account
KREF07560402	F16597481	MITSUKOSHI Y50		FC	0651	5/11/2001	2,000		(8,849)	(8,794)			38	
KREF07560402	F16597481	MITSUKOSHI Y50		FC	0651	5/14/2001	2,000		(8,684)	(8,684)			(14)	
KREF07560402	F16597481	MITSUKOSHI Y50		FC	0651	5/15/2001	2,000		(8,638)	(8,638)			24	
KREF07560402	F16597481	MITSUKOSHI Y50		FC	0651	5/16/2001	3,000		(21,953)	(21,953)			(125)	
KREF07560402	F16597481	MITSUKOSHI Y50		FC	0651	5/17/2001	4,000		(17,559)	(17,559)			(50)	
KREF07560402	F16610409	MURATA MANUFACTURIN		FC	0651	1/19/2001	1,400		(13,106)	(13,106)			(226)	
KREF07560402	F16610409	MURATA MANUFACTURIN		FC	0651	1/23/2001	700		(87,856)	(88,691)			877	
KREF07560402	F16610409	MURATA MANUFACTURIN		FC	0651	3/23/2001	2,500		(22,5860)	(22,8326)			838	
KREF07560402	F16610409	MURATA MANUFACTURIN		FC	0651	3/28/2001	1,400		(132,122)	(128,538)			1,296	
KREF07560402	F16610409	MURATA MANUFACTURIN		FC	0651	4/19/2001	1,600		(154,425)	(154,425)			319	
KREF07560402	F16610409	MURATA MANUFACTURIN		FC	0651	10/17/2001	400		(28,263)	(28,263)			245	
KREF07560402	F16610409	MURATA MANUFACTURIN		FC	0651	10/18/2001	1,300		(90,119)	(90,119)			1,482	
KREF07560402	F16610409	MURATA MANUFACTURIN		FC	0651	10/24/2001	1,500		(105,418)	(105,418)			(793)	
KREF07560402	F16610409	MURATA MANUFACTURIN		FC	0651	10/30/2001	1,700		(110,827)	(110,827)			(9)	
KREF07560402	F16610409	MURATA MANUFACTURIN		FC	0651	10/31/2001	100		(6,315)	(6,315)			(39)	
KREF07560402	F16610409	MURATA MANUFACTURIN		FC	0651	11/1/2001	600		(39,068)	(39,068)			(207)	
KREF07560402	F16610409	MURATA MANUFACTURIN		FC	0651	11/2/2001	1,900		(129,603)	(129,603)			(605)	
KREF07560402	F16610409	MURATA MANUFACTURIN		FC	0651	11/9/2001	1,300		(90,367)	(90,367)			1,037	
KREF07560402	F16619608	N G K SPARK PLUG CO Y51		FC	0651	4/11/2001	2,000		(24,669)	(24,669)			63	
KREF07560402	F16639556	NINTENDO CO		FC	0651	1/17/2001	1,100		(169,120)	(171,202)			(357)	
KREF07560402	F16639556	NINTENDO CO		FC	0651	2/16/2001	700		(119,268)	(118,943)			850	
KREF07560402	F16639556	NINTENDO CO		FC	0651	2/26/2001	500		(83,053)	(82,679)			(26)	
KREF07560402	F16639556	NINTENDO CO		FC	0651	3/6/2001	500		(77,233)	(76,457)			262	
KREF07560402	F16639556	NINTENDO CO		FC	0651	3/16/2001	1,300		(225,095)	(221,855)			(757)	
KREF07560402	F16639556	NINTENDO CO		FC	0651	10/5/2001	400		(61,289)	(61,289)			555	
KREF07560402	F16639556	NINTENDO CO		FC	0651	10/9/2001	1,400		(206,441)	(206,441)			2,329	
KREF07560402	F16639556	NINTENDO CO		FC	0651	10/10/2001	100		(14,698)	(14,698)			87	
KREF07560402	F16640406	NEC CORP Y50		FC	0651	1/18/2001	3,000		(62,592)	(62,592)			(507)	
KREF07560402	F16640406	NEC CORP Y50		FC	0651	1/18/2001	6,000		(125,149)	(125,149)			(930)	
KREF07560402	F16640406	NEC CORP Y50		FC	0651	1/19/2001	7,000		(149,073)	(149,073)			1,170	
KREF07560402	F16640406	NEC CORP Y50		FC	0651	7/13/2001	20,000		(263,618)	(264,397)			(89)	
KREF07560402	F16640406	NEC CORP Y50		FC	0651	7/27/2001	5,000		(61,786)	(62,148)			323	
KREF07560402	F16640406	NEC CORP Y50		FC	0651	7/30/2001	27,000		(341,676)	(343,682)			(2,072)	
KREF07560402	F16640406	NEC CORP Y50		FC	0651	7/31/2001	5,000		(67,213)	(67,544)			(458)	
KREF07560402	F16640406	NEC CORP Y50		FC	0651	8/1/2001	20,000		(279,609)	(279,219)			(2,404)	
KREF07560402	F16640406	NEC CORP Y50		FC	0651	11/7/2001	22,000		(236,213)	(236,205)			(1,599)	
KREF07560402	F16640406	NEC CORP Y50		FC	0651	11/8/2001	6,000		(60,661)	(60,661)			339	
KREF07560402	F16640406	NEC CORP Y50		FC	0651	11/9/2001	19,000		(198,738)	(198,738)			2,281	
KREF07560402	F16640406	NEC CORP Y50		FC	0651	11/19/2001	14,000		(154,100)	(153,962)			549	
KREF07560402	F16641370	NIPPON TEL & TEL CORP Y		FC	0651	5/2/2001	82		(580,192)	(578,743)			(785)	
KREF07560402	F16641370	NIPPON TEL & TEL CORP Y		FC	0651	9/27/2001	42		(188,415)	(188,415)			1,819	
KREF07560402	F16641370	NIPPON TEL & TEL CORP Y		FC	0651	9/28/2001	50		(231,082)	(231,082)			3,074	
KREF07560402	F16641370	NIPPON TEL & TEL CORP Y		FC	0651	10/1/2001	34		(135,911)	(135,911)			630	
KREF07560402	F16641370	NIPPON TEL & TEL CORP Y		FC	0651	10/2/2001	58		(279,199)	(279,199)			(1,271)	
KREF07560402	F16641370	NIPPON TEL & TEL CORP Y		FC	0651	10/3/2001	42		(204,377)	(204,377)			(1,075)	
KREF07560402	F16641370	NIPPON TEL & TEL CORP Y		FC	0651	10/4/2001	27		(133,197)	(133,197)			(320)	
KREF07560402	F16641370	NIPPON TEL & TEL CORP Y		FC	0651	11/29/2001	75		(298,993)	(298,479)			173	
KREF07560402	F16641370	NIPPON TEL & TEL CORP Y		FC	0651	8/1/2001	13,000		(61,096)	(61,096)			(193)	
KREF07560402	F16641370	NIPPON EXPRESS CO Y50		FC	0651	8/17/2001	1,000		(4,766)	(4,766)			(20)	
KREF07560402	F16641370	NIPPON EXPRESS CO Y50		FC	0651	8/20/2001	2,000		(9,454)	(9,454)			(71)	
KREF07560402	F16642329	NIKON Y50		FC	0651	1/18/2001	13,000		(180,156)	(180,015)			(1,458)	
KREF07560402	F16642329	NIKON Y50		FC	0651	1/19/2001	13,000		(188,250)	(188,250)			1,477	
KREF07560402	F16642477	NIPPON COMSYS CORP Y51		FC	0651	6/11/2001	10,000		(144,396)	(143,911)			(31)	
KREF07560402	F16642477	NIPPON COMSYS CORP Y51		FC	0651	6/12/2001	1,000		(13,751)	(13,751)			3	
KREF07560402	F16642477	NIPPON COMSYS CORP Y51		FC	0651	6/14/2001	1,000		(13,796)	(13,772)			153	

Number	Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex	Units	Unit 2	Cost	Selling Price	Investment	Base	Base Currency	Gain/Loss	Account
KREF07560402 F16642477	NIPPON COMSYS CORP Y51		NIPPON COMSYS CORP Y51		FC	0651	6/15/2001	1,000	-	(13,377)	(13,309)	(13,309)			44	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51		NIPPON COMSYS CORP Y51		FC	0651	6/19/2001	1,000	-	(13,220)	(13,070)	(13,070)			(5)	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51		NIPPON COMSYS CORP Y51		FC	0651	6/20/2001	1,000	-	(13,142)	(13,070)	(13,070)			(14)	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51		NIPPON COMSYS CORP Y51		FC	0651	6/21/2001	1,000	-	(13,082)	(13,082)	(13,082)			(56)	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51		NIPPON COMSYS CORP Y51		FC	0651	7/6/2001	1,000	-	(12,466)	(12,593)	(12,593)			(62)	
KREF07560402 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0651	1/18/2001	23,000	-	(129,844)	(129,757)	(129,757)			(1,051)	
KREF07560402 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0651	1/31/2001	6,000	-	(36,840)	(37,169)	(37,169)			(108)	
KREF07560402 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0651	1/31/2001	21,000	-	(128,966)	(130,116)	(130,116)			(378)	
KREF07560402 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0651	2/26/2001	24,000	-	(154,132)	(153,439)	(153,439)			(49)	
KREF07560402 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0651	5/11/2001	17,000	-	(114,922)	(114,522)	(114,522)			742	
KREF07560402 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0651	5/16/2001	21,000	-	(143,736)	(143,736)	(143,736)			(820)	
KREF07560402 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0651	5/17/2001	2,000	-	(14,102)	(14,186)	(14,186)			(203)	
KREF07560402 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0651	6/27/2001	15,000	-	(101,021)	(101,291)	(101,291)			470	
KREF07560402 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0651	6/28/2001	6,000	-	(41,138)	(41,070)	(41,070)			(196)	
KREF07560402 F16643103	NOMURA SECURITIES CO Y		NOMURA SECURITIES CO Y		FC	0651	1/19/2001	21,000	-	(420,052)	(420,052)	(420,052)			3,297	
KREF07560402 F16643103	NOMURA SECURITIES CO Y		NOMURA SECURITIES CO Y		FC	0651	3/28/2001	17,000	-	(331,600)	(331,600)	(331,600)			3,344	
KREF07560402 F16643103	NOMURA SECURITIES CO Y		NOMURA SECURITIES CO Y		FC	0651	4/19/2001	14,000	-	(291,952)	(291,725)	(291,725)			851	
KREF07560402 F16643103	NOMURA SECURITIES CO Y		NOMURA SECURITIES CO Y		FC	0651	5/1/2001	3,000	-	(67,843)	(67,674)	(67,674)			(136)	
KREF07560402 F16643103	NOMURA SECURITIES CO Y		NOMURA SECURITIES CO Y		FC	0651	5/1/2001	10,000	-	(226,448)	(226,448)	(226,448)			(454)	
KREF07560402 F16643103	NOMURA SECURITIES CO Y		NOMURA SECURITIES CO Y		FC	0651	5/2/2001	4,000	-	(92,062)	(92,062)	(92,062)			(125)	
KREF07560402 F16643103	NOMURA SECURITIES CO Y		NOMURA SECURITIES CO Y		FC	0651	8/2/2001	2,000	-	(37,203)	(37,203)	(37,203)			33	
KREF07560402 F16643103	NOMURA SECURITIES CO Y		NOMURA SECURITIES CO Y		FC	0651	8/2/2001	4,000	-	(74,857)	(74,857)	(74,857)			(360)	
KREF07560402 F16643103	NOMURA SECURITIES CO Y		NOMURA SECURITIES CO Y		FC	0651	8/3/2001	1,000	-	(18,445)	(18,445)	(18,445)			(51)	
KREF07560402 F16643103	NOMURA SECURITIES CO Y		NOMURA SECURITIES CO Y		FC	0651	8/14/2001	10,000	-	(184,237)	(184,075)	(184,075)			(2,452)	
KREF07560402 F16643103	NOMURA SECURITIES CO Y		NOMURA SECURITIES CO Y		FC	0651	8/15/2001	1,000	-	(18,257)	(18,257)	(18,257)			114	
KREF07560402 F16643103	NOMURA SECURITIES CO Y		NOMURA SECURITIES CO Y		FC	0651	8/23/2001	6,000	-	(113,261)	(112,608)	(112,608)			(161)	
KREF07560402 F16656402	OBAYASHI CORP Y50		OBAYASHI CORP Y50		FC	0651	4/19/2001	6,000	-	(27,602)	(27,602)	(27,602)			102	
KREF07560402 F16656402	OBAYASHI CORP Y50		OBAYASHI CORP Y50		FC	0651	4/23/2001	8,000	-	(37,389)	(37,389)	(37,389)			166	
KREF07560402 F16656402	OBAYASHI CORP Y50		OBAYASHI CORP Y50		FC	0651	4/23/2001	4,000	-	(18,506)	(18,506)	(18,506)			26	
KREF07560402 F16656402	OBAYASHI CORP Y50		OBAYASHI CORP Y50		FC	0651	4/25/2001	7,000	-	(33,842)	(34,318)	(34,318)			471	
KREF07560402 F16656402	OBAYASHI CORP Y50		OBAYASHI CORP Y50		FC	0651	4/26/2001	9,000	-	(45,802)	(45,802)	(45,802)			(77)	
KREF07560402 F16656402	OBAYASHI CORP Y50		OBAYASHI CORP Y50		FC	0651	4/27/2001	5,000	-	(25,646)	(25,803)	(25,803)			(372)	
KREF07560402 F16656402	OBAYASHI CORP Y50		OBAYASHI CORP Y50		FC	0651	5/1/2001	6,000	-	(31,512)	(31,512)	(31,512)			(63)	
KREF07560402 F16656402	OBAYASHI CORP Y50		OBAYASHI CORP Y50		FC	0651	5/2/2001	4,000	-	(20,197)	(20,146)	(20,146)			(27)	
KREF07560402 F16656402	OBAYASHI CORP Y50		OBAYASHI CORP Y50		FC	0651	5/11/2001	4,000	-	(13,352)	(13,352)	(13,352)			141	
KREF07560402 F16656402	OBAYASHI CORP Y50		OBAYASHI CORP Y50		FC	0651	5/14/2001	4,000	-	(17,560)	(17,560)	(17,560)			(28)	
KREF07560402 F16656402	OBAYASHI CORP Y50		OBAYASHI CORP Y50		FC	0651	5/15/2001	4,000	-	(17,644)	(17,644)	(17,644)			49	
KREF07560402 F16656402	OBAYASHI CORP Y50		OBAYASHI CORP Y50		FC	0651	5/16/2001	8,000	-	(36,407)	(36,407)	(36,407)			(208)	
KREF07560402 F16656402	OBAYASHI CORP Y50		OBAYASHI CORP Y50		FC	0651	5/17/2001	5,000	-	(22,289)	(22,289)	(22,289)			(63)	
KREF07560402 F16656402	OJI PAPER CO JPY50		OJI PAPER CO JPY50		FC	0651	8/16/2001	7,000	-	(39,900)	(39,900)	(39,900)			(126)	
KREF07560402 F16656402	OJI PAPER CO JPY50		OJI PAPER CO JPY50		FC	0651	8/17/2001	7,000	-	(40,743)	(40,743)	(40,743)			(171)	
KREF07560402 F16656402	OJI PAPER CO JPY50		OJI PAPER CO JPY50		FC	0651	8/20/2001	5,000	-	(29,147)	(29,147)	(29,147)			(219)	
KREF07560402 F16656402	OJI PAPER CO JPY50		OJI PAPER CO JPY50		FC	0651	8/21/2001	6,000	-	(35,398)	(35,410)	(35,410)			73	
KREF07560402 F16656402	OJI PAPER CO JPY50		OJI PAPER CO JPY50		FC	0651	3/21/2001	3,000	-	(44,766)	(45,133)	(45,133)			338	
KREF07560402 F16656402	OLYMPUS OPTICAL CO Y51		OLYMPUS OPTICAL CO Y51		FC	0651	3/22/2001	4,000	-	(61,285)	(61,285)	(61,285)			(545)	
KREF07560402 F16656402	OLYMPUS OPTICAL CO Y51		OLYMPUS OPTICAL CO Y51		FC	0651	3/23/2001	5,000	-	(75,200)	(75,200)	(75,200)			276	
KREF07560402 F16656402	OLYMPUS OPTICAL CO Y51		OLYMPUS OPTICAL CO Y51		FC	0651	3/26/2001	3,000	-	(44,554)	(44,603)	(44,603)			(4)	
KREF07560402 F16656402	OLYMPUS OPTICAL CO Y51		OLYMPUS OPTICAL CO Y51		FC	0651	3/27/2001	2,000	-	(31,226)	(30,379)	(30,379)			(34)	
KREF07560402 F16656402	OLYMPUS OPTICAL CO Y51		OLYMPUS OPTICAL CO Y51		FC	0651	4/2/2001	1,000	-	(14,562)	(14,562)	(14,562)			(210)	
KREF07560402 F16656402	OLYMPUS OPTICAL CO Y51		OLYMPUS OPTICAL CO Y51		FC	0651	4/3/2001	1,000	-	(14,899)	(14,899)	(14,899)			(152)	
KREF07560402 F16656402	OLYMPUS OPTICAL CO Y51		OLYMPUS OPTICAL CO Y51		FC	0651	4/4/2001	1,000	-	(14,899)	(14,899)	(14,899)			(26)	
KREF07560402 F16656402	OLYMPUS OPTICAL CO Y51		OLYMPUS OPTICAL CO Y51		FC	0651	4/4/2001	1,000	-	(14,837)	(14,837)	(14,837)			(26)	
KREF07560402 F16656402	OLYMPUS OPTICAL CO Y51		OLYMPUS OPTICAL CO Y51		FC	0651	4/5/2001	4,000	-	(60,855)	(61,083)	(61,083)			167	
KREF07560402 F16656402	OLYMPUS OPTICAL CO Y51		OLYMPUS OPTICAL CO Y51		FC	0651	4/9/2001	2,000	-	(29,219)	(29,516)	(29,516)			(77)	
KREF07560402 F16660206	TAMHEYO CEMENT CORP Y		TAMHEYO CEMENT CORP Y		FC	0651	8/7/2001	34,000	-	(87,342)	(87,342)	(87,342)			(1,362)	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Investment	Base	Base Currency	Gain/Loss	Account
KREF07560402 F16660206		TAIHEIYO CEMENT CORP Y		FC	0651	8/8/2001	3 000		(7 571)	(7 571)			(53)		
KREF07560402 F16660206		TAIHEIYO CEMENT CORP Y		FC	0651	8/9/2001	1 000		(2 503)	(2 503)			(26)		
KREF07560402 F16660206		TAIHEIYO CEMENT CORP Y		FC	0651	8/13/2001	2 000		(5 046)	(5 046)			(95)		
KREF07560402 F16660206		TAIHEIYO CEMENT CORP Y		FC	0651	8/14/2001	8 000		(20 572)	(20 572)			(256)		
KREF07560402 F16660206		TAIHEIYO CEMENT CORP Y		FC	0651	8/15/2001	19 000		(51 341)	(51 341)			321		
KREF07560402 F16660206		TAIHEIYO CEMENT CORP Y		FC	0651	8/16/2001	2 000		(5 646)	(5 646)			(18)		
KREF07560402 F16660206		TAIHEIYO CEMENT CORP Y		FC	0651	8/23/2001	13 000		(38 432)	(38 210)			(55)		
KREF07560402 F16660206		TAIHEIYO CEMENT CORP Y		FC	0651	8/24/2001	5 000		(14 732)	(14 800)			7		
KREF07560402 F16688744		PIONEER CORP Y50		FC	0651	1/23/2001	1 000		(29 931)	(29 931)			14		
KREF07560402 F16703295		PROMISE CO Y50		FC	0651	3/27/2001	1 000		(72 002)	(70 049)			(79)		
KREF07560402 F16703295		PROMISE CO Y50		FC	0651	3/28/2001	1 300		(98 047)	(96 047)			969		
KREF07560402 F16703295		PROMISE CO Y50		FC	0651	3/30/2001	1 000		(75 165)	(75 165)			(9)		
KREF07560402 F16703295		PROMISE CO Y50		FC	0651	4/2/2001	600		(44 600)	(44 600)			(642)		
KREF07560402 F16703295		PROMISE CO Y50		FC	0651	4/2/2001	300		(22 207)	(22 316)			(247)		
KREF07560402 F16703295		PROMISE CO Y50		FC	0651	4/4/2001	600		(44 899)	(44 553)			(425)		
KREF07560402 F16703295		PROMISE CO Y50		FC	0651	4/5/2001	400		(30 061)	(30 173)			82		
KREF07560402 F16703295		PROMISE CO Y50		FC	0651	4/6/2001	600		(44 218)	(44 312)			373		
KREF07560402 F16703295		PROMISE CO Y50		FC	0651	4/9/2001	300		(22 175)	(22 400)			(59)		
KREF07560402 F16703295		PROMISE CO Y50		FC	0651	4/19/2001	100		(7 652)	(7 652)			28		
KREF07560402 F16703295		PROMISE CO Y50		FC	0651	4/19/2001	300		(22 978)	(22 978)			85		
KREF07560402 F16703295		PROMISE CO Y50		FC	0651	4/20/2001	300		(22 969)	(22 969)			(112)		
KREF07560402 F16703295		PROMISE CO Y50		FC	0651	4/23/2001	600		(45 803)	(45 803)			203		
KREF07560402 F16703295		PROMISE CO Y50		FC	0651	4/24/2001	300		(22 758)	(22 758)			290		
KREF07560402 F16703295		PROMISE CO Y50		FC	0651	4/25/2001	300		(23 923)	(23 923)			329		
KREF07560402 F16738226		RICOH Y50		FC	0651	1/16/2001	3 000		(53 918)	(54 392)			453		
KREF07560402 F16738226		RICOH Y50		FC	0651	1/17/2001	2 000		(36 098)	(36 542)			(76)		
KREF07560402 F16738226		RICOH Y50		FC	0651	1/19/2001	4 000		(78 328)	(77 519)			(200)		
KREF07560402 F16738226		RICOH Y50		FC	0651	2/9/2001	3 000		(56 324)	(56 324)			(438)		
KREF07560402 F16738226		RICOH Y50		FC	0651	3/21/2001	4 000		(73 507)	(74 110)			555		
KREF07560402 F16738226		RICOH Y50		FC	0651	3/22/2001	7 000		(132 299)	(132 299)			(1 177)		
KREF07560402 F16738226		RICOH Y50		FC	0651	5/11/2001	5 000		(101 514)	(101 514)			1,075		
KREF07560402 F16738226		RICOH Y50		FC	0651	10/12/2001	7 000		(123 746)	(124 319)			(510)		
KREF07560402 F16738226		RICOH Y50		FC	0651	11/1/2001	7 000		(124 319)	(124 319)			(659)		
KREF07560402 F16738226		RICOH Y50		FC	0651	11/9/2001	3 000		(56 049)	(56 049)			643		
KREF07560402 F16747201		ROHM CO Y50		FC	0651	11/9/2001	2 000		(259 985)	(259 985)			2,984		
KREF07560402 F16758455		ROYHIN KEIKAKU CO JPY5		FC	0651	10/11/2001	2 200		(60 798)	(60 798)			(63)		
KREF07560402 F16758455		ROYHIN KEIKAKU CO JPY5		FC	0651	10/12/2001	1 800		(49 229)	(49 229)			(203)		
KREF07560402 F16758455		ROYHIN KEIKAKU CO JPY5		FC	0651	10/15/2001	500		(13 238)	(13 238)			1		
KREF07560402 F16758455		ROYHIN KEIKAKU CO JPY5		FC	0651	10/16/2001	800		(21 577)	(21 577)			7		
KREF07560402 F16758455		ROYHIN KEIKAKU CO JPY5		FC	0651	10/17/2001	300		(7 684)	(7 684)			67		
KREF07560402 F16758455		ROYHIN KEIKAKU CO JPY5		FC	0651	10/18/2001	400		(10 174)	(10 174)			167		
KREF07560402 F16758455		ROYHIN KEIKAKU CO JPY5		FC	0651	10/19/2001	300		(7 696)	(7 696)			104		
KREF07560402 F16763968		SMC Y50		FC	0651	3/15/2001	600		(61 064)	(60 680)			332		
KREF07560402 F16763968		SMC Y50		FC	0651	3/16/2001	200		(21 316)	(21 009)			(72)		
KREF07560402 F16763968		SMC Y50		FC	0651	3/16/2001	1 500		(159 472)	(157 177)			(537)		
KREF07560402 F16763968		SMC Y50		FC	0651	3/19/2001	200		(21 813)	(21 813)			368		
KREF07560402 F16763968		SMC Y50		FC	0651	3/21/2001	800		(89 820)	(90 557)			678		
KREF07560402 F16763968		SANYO ELECTRIC CO Y50		FC	0651	1/17/2001	13 000		(103 795)	(105 073)			(219)		
KREF07560402 F16763968		SANYO ELECTRIC CO Y50		FC	0651	2/8/2001	10 000		(78 253)	(78 402)			398		
KREF07560402 F16763968		SANYO ELECTRIC CO Y50		FC	0651	10/12/2001	2 000		(9 358)	(9 358)			(39)		
KREF07560402 F16763968		SANYO ELECTRIC CO Y50		FC	0651	11/7/2001	13 000		(67 576)	(67 576)			(455)		
KREF07560402 F16763968		SANYO ELECTRIC CO Y50		FC	0651	11/8/2001	5 000		(25 141)	(25 141)			140		
KREF07560402 F16763968		SANYO ELECTRIC CO Y50		FC	0651	11/9/2001	7 000		(35 939)	(35 939)			413		



Number	Account	Source	Security ID	Description 1	Description 2	Transaction	Tax	Code	Code	Trade Date	Units	Units 2	Cost	Selling Price	Investment	Base	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 F1676762		SANYO ELECTRIC CO Y50		SANYO ELECTRIC CO Y50		FC	0651			11/16/2001	8,000	-	(42,256)	(42,256)				139	
KREF07560402 F1676762		SANYO ELECTRIC CO Y50		SANYO ELECTRIC CO Y50		FC	0651			11/19/2001	11,000	-	(59,407)	(59,407)				265	
KREF07560402 F1676762		SANYO ELECTRIC CO Y50		SANYO ELECTRIC CO Y50		FC	0651			11/20/2001	9,000	-	(47,466)	(47,466)				633	
KREF07560402 F1676762		SANYO ELECTRIC CO Y50		SANYO ELECTRIC CO Y50		FC	0651			11/27/2001	1,000	-	(5,478)	(5,478)				(36)	
KREF07560402 F1676762		SANYO ELECTRIC CO Y50		SANYO ELECTRIC CO Y50		FC	0651			11/27/2001	11,000	-	(60,197)	(60,197)				(401)	
KREF07560402 F16791951		SEGA CORPORATION JPY51		SEGA CORPORATION JPY51		FC	0651			10/22/2001	5,000	-	(93,869)	(93,869)				535	
KREF07560402 F16791951		SEGA CORPORATION JPY51		SEGA CORPORATION JPY51		FC	0651			10/23/2001	3,200	-	(59,321)	(59,321)				53	
KREF07560402 F16791951		SEGA CORPORATION JPY51		SEGA CORPORATION JPY51		FC	0651			10/24/2001	2,200	-	(42,675)	(42,675)				(321)	
KREF07560402 F16791951		SEGA CORPORATION JPY51		SEGA CORPORATION JPY51		FC	0651			10/25/2001	2,800	-	(52,658)	(52,658)				(457)	
KREF07560402 F16791951		SEGA CORPORATION JPY51		SEGA CORPORATION JPY51		FC	0651			10/26/2001	23,000	-	(88,607)	(88,702)				(302)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			4/26/2001	23,000	-	(88,607)	(88,702)				(147)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			4/27/2001	26,000	-	(101,383)	(101,677)				(1,788)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			5/1/2001	7,000	-	(27,623)	(27,623)				(55)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			5/2/2001	10,000	-	(40,527)	(40,527)				(55)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			5/11/2001	7,000	-	(27,685)	(27,685)				293	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			5/14/2001	6,000	-	(23,757)	(23,757)				(38)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			5/15/2001	5,000	-	(19,870)	(19,870)				55	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			5/16/2001	2,000	-	(7,836)	(7,836)				(45)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			5/17/2001	1,000	-	(3,897)	(3,897)				(11)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			5/17/2001	1,000	-	(3,884)	(3,884)				(11)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			5/18/2001	3,000	-	(11,660)	(11,729)				(232)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			5/21/2001	4,000	-	(15,842)	(15,842)				(392)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			5/22/2001	6,000	-	(24,278)	(24,278)				(395)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			5/23/2001	15,000	-	(62,776)	(62,600)				73	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			5/24/2001	6,000	-	(25,194)	(25,194)				39	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			5/29/2001	4,000	-	(16,443)	(16,443)				(160)	
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		SEKISUI CHEMICAL Y50		FC	0651			6/6/2001	10,000	-	(43,047)	(42,513)				(26)	
KREF07560402 F16797172		SEVEN-ELEVEN JAPAN NP1		SEVEN-ELEVEN JAPAN NP1		FC	0651			4/19/2001	5,000	-	(245,292)	(245,292)				906	
KREF07560402 F16797172		SEVEN-ELEVEN JAPAN NP1		SEVEN-ELEVEN JAPAN NP1		FC	0651			5/2/2001	4,000	-	(212,051)	(211,533)				(276)	
KREF07560402 F16800604		SHARP CORP Y50		SHARP CORP Y50		FC	0651			1/18/2001	19,000	-	(264,801)	(264,732)				(2,036)	
KREF07560402 F16800604		SHARP CORP Y50		SHARP CORP Y50		FC	0651			1/19/2001	12,000	-	(172,064)	(170,287)				(440)	
KREF07560402 F16800604		SHARP CORP Y50		SHARP CORP Y50		FC	0651			1/23/2001	6,000	-	(86,022)	(86,022)				256	
KREF07560402 F16804580		SHIN ETSU CHEMICALS CO		SHIN ETSU CHEMICALS CO		FC	0651			10/12/2001	3,000	-	(101,478)	(101,478)				(418)	
KREF07560402 F16804580		SHIN ETSU CHEMICALS CO		SHIN ETSU CHEMICALS CO		FC	0651			10/23/2001	1,000	-	(36,035)	(36,035)				32	
KREF07560402 F16804580		SHIN ETSU CHEMICALS CO		SHIN ETSU CHEMICALS CO		FC	0651			11/1/2001	2,000	-	(69,162)	(69,162)				(367)	
KREF07560402 F16804580		SHIN ETSU CHEMICALS CO		SHIN ETSU CHEMICALS CO		FC	0651			11/2/2001	3,000	-	(105,668)	(105,668)				(487)	
KREF07560402 F16804580		SHIN-ETSU CHEMICALS CO		SHIN-ETSU CHEMICALS CO		FC	0651			11/6/2001	1,000	-	(36,685)	(36,685)				(246)	
KREF07560402 F16804689		SHIONOGI & CO Y50		SHIONOGI & CO Y50		FC	0651			11/9/2001	4,000	-	(142,052)	(142,052)				1,631	
KREF07560402 F16804689		SHIONOGI & CO Y50		SHIONOGI & CO Y50		FC	0651			2/8/2001	1,000	-	(17,204)	(17,237)				88	
KREF07560402 F16804689		SHIONOGI & CO Y50		SHIONOGI & CO Y50		FC	0651			2/9/2001	1,000	-	(17,850)	(17,850)				(139)	
KREF07560402 F16804689		SHIONOGI & CO Y50		SHIONOGI & CO Y50		FC	0651			2/12/2001	2,000	-	(35,380)	(35,380)				(280)	
KREF07560402 F16804689		SHIONOGI & CO Y50		SHIONOGI & CO Y50		FC	0651			3/16/2001	1,000	-	(14,959)	(14,743)				(50)	
KREF07560402 F16804689		SHIONOGI & CO Y50		SHIONOGI & CO Y50		FC	0651			3/16/2001	6,000	-	(89,470)	(89,470)				(305)	
KREF07560402 F16804689		SHIONOGI & CO Y50		SHIONOGI & CO Y50		FC	0651			3/22/2001	2,000	-	(30,333)	(30,719)				518	
KREF07560402 F16804689		SHIONOGI & CO Y50		SHIONOGI & CO Y50		FC	0651			3/23/2001	1,000	-	(16,330)	(16,508)				61	
KREF07560402 F16804689		SHIONOGI & CO Y50		SHIONOGI & CO Y50		FC	0651			7/16/2001	1,000	-	(20,617)	(20,617)				(158)	
KREF07560402 F16804689		SHIONOGI & CO Y50		SHIONOGI & CO Y50		FC	0651			7/25/2001	3,000	-	(60,810)	(60,139)				103	
KREF07560402 F16804689		SHIONOGI & CO Y50		SHIONOGI & CO Y50		FC	0651			7/26/2001	1,000	-	(20,253)	(20,127)				47	
KREF07560402 F16804689		SHIONOGI & CO Y50		SHIONOGI & CO Y50		FC	0651			7/27/2001	3,000	-	(60,782)	(60,486)				189	
KREF07560402 F16804689		SHIONOGI & CO Y50		SHIONOGI & CO Y50		FC	0651			7/30/2001	3,000	-	(60,406)	(60,761)				(366)	
KREF07560402 F16804689		SHOHKOH FUND & CO Y50		SHOHKOH FUND & CO Y50		FC	0651			7/12/2001	2,000	-	(39,750)	(39,946)				(271)	
KREF07560402 F16804689		SHOHKOH FUND & CO Y50		SHOHKOH FUND & CO Y50		FC	0651			7/12/2001	150	-	(25,222)	(24,968)				28	
KREF07560402 F16805710		SHOHKOH FUND & CO Y50		SHOHKOH FUND & CO Y50		FC	0651			7/12/2001	190	-	(31,949)	(31,709)				119	
KREF07560402 F16805710		SHOHKOH FUND & CO Y50		SHOHKOH FUND & CO Y50		FC	0651			7/12/2001	30	-	(5,237)	(5,185)				11	
KREF07560402 F16821501		SONY CORP Y50		SONY CORP Y50		FC	0651			3/7/2001	3,100	-	(220,224)	(218,011)				(830)	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Account
KREF07560402 F16821501		SONY CORP Y50		FC	0651	3/7/2001	3,500		(234 185)	(231 831)		(882)	
KREF07560402 F16821501		SONY CORP Y50		FC	0651	3/19/2001	2,000		(136 941)	(136 941)		2,308	
KREF07560402 F16821501		SONY CORP Y50		FC	0651	3/21/2001	1,000		(69,715)	(69,715)		(45)	
KREF07560402 F16821501		SONY CORP Y50		FC	0651	3/21/2001	2,000		(167,455)	(167,455)		1,056	
KREF07560402 F16821501		SONY CORP Y50		FC	0651	3/26/2001	1,800		(134 438)	(134 438)		(52)	
KREF07560402 F16821501		SONY CORP Y50		FC	0651	5/2/2001	2,300		(183 797)	(183 797)		211	
KREF07560402 F16821501		SONY CORP Y50		FC	0651	11/16/2001	4,100		(187,678)	(187 678)		619	
KREF07560402 F16821501		SONY CORP Y50		FC	0651	11/19/2001	3,600		(170,491)	(170 491)		760	
KREF07560402 F16821501		SONY CORP Y50		FC	0651	11/27/2001	6,400		(313,000)	(313 000)		(2,083)	
KREF07560402 F16821501		SONY CORP Y50		FC	0651	12/13/2001	3,100		(144,266)	(144 266)		1 684	
KREF07560402 F16821501		SUMITOMO BANK Y50		FC	0651	2/26/2001	5,000		(52 076)	(52 076)		219	
KREF07560402 F16858529		SUMITOMO BANK Y50		FC	0651	2/26/2001	45,000		(471,879)	(471 879)		373	
KREF07560402 F16858529		SUMITOMO MITSUBI BANKJ Y50		FC	0651	4/2/2001	26,000		(233 809)	(233 809)		(3,365)	
KREF07560402 F16858529		SUMITOMO MITSUBI BANKJ Y50		FC	0651	4/3/2001	19,000		(173 626)	(174 474)		(1,930)	
KREF07560402 F16858529		SUMITOMO MITSUBI BANKJ Y50		FC	0651	4/4/2001	27,000		(255 878)	(255 335)		(992)	
KREF07560402 F16858529		SUMITOMO MITSUBI BANKJ Y50		FC	0651	4/5/2001	5,000		(49 089)	(49 273)		134	
KREF07560402 F16858529		SUMITOMO MITSUBI BANKJ Y50		FC	0651	5/2/2001	15,000		(146,207)	(145 842)		(198)	
KREF07560402 F16858529		SUMITOMO MITSUBI BANKJ Y50		FC	0651	5/16/2001	6,000		(53,210)	(53 210)		(303)	
KREF07560402 F16858529		SUMITOMO MITSUBI BANKJ Y50		FC	0651	9/6/2001	40,000		(349 887)	(352,861)		(4,490)	
KREF07560402 F16858529		SUMITOMO MITSUBI BANKJ Y50		FC	0651	9/7/2001	14,000		(122,287)	(122,518)		(543)	
KREF07560402 F16858529		SUMITOMO MITSUBI BANKJ Y50		FC	0651	9/20/2001	17,000		(151 711)	(151 711)		2,220	
KREF07560402 F16858941		SUMITOMO CORP Y50		FC	0651	4/18/2001	3,000		(20 868)	(20 868)		(139)	
KREF07560402 F16859006		SUMITOMO TRUST & BKG		FC	0651	9/20/2001	5,000		(30,340)	(30,340)		444	
KREF07560402 F16859006		SUMITOMO TRUST & BKG		FC	0651	9/21/2001	15,000		(90,560)	(90,560)		2,373	
KREF07560402 F16869302		TDK CORP		FC	0651	3/28/2001	2,100		(145 938)	(145 938)		1,472	
KREF07560402 F16869302		TDK CORP		FC	0651	3/30/2001	2,100		(138,344)	(138 400)		(17)	
KREF07560402 F16869302		TDK CORP		FC	0651	4/2/2001	300		(19 680)	(19 680)		(283)	
KREF07560402 F16869302		TDK CORP		FC	0651	4/19/2001	1,900		(132 722)	(132 722)		490	
KREF07560402 F16869302		TDK CORP		FC	0651	11/2/2001	6,700		(342 185)	(342 185)		(1,576)	
KREF07560402 F16869302		TDK CORP		FC	0651	11/20/2001	2,200		(113,729)	(113 729)		1,516	
KREF07560402 F16869302		TDK CORP		FC	0651	11/28/2001	800		(41 435)	(41 435)		320	
KREF07560402 F16870441		TAKEDA CHEMICAL INDUS		FC	0651	10/10/2001	5,000		(231 164)	(231 409)		1,364	
KREF07560402 F16870490		ADVANTEST Y50		FC	0651	4/12/2001	2,500		(273,724)	(273,615)		589	
KREF07560402 F16870490		ADVANTEST Y50		FC	0651	5/18/2001	600		(70,367)	(70,785)		(1,402)	
KREF07560402 F16870490		ADVANTEST Y50		FC	0651	5/21/2001	100		(11,996)	(12 116)		(180)	
KREF07560402 F16870490		TAKEFUJI JPY50		FC	0651	5/7/2001	1,100		(95,083)	(95,083)		1,110	
KREF07560402 F16870490		TAKEFUJI JPY50		FC	0651	5/8/2001	800		(69,133)	(69,349)		477	
KREF07560402 F16870490		TAKEFUJI JPY50		FC	0651	5/11/2001	700		(61 491)	(61 491)		651	
KREF07560402 F16870490		TAKEFUJI JPY50		FC	0651	5/14/2001	800		(71,380)	(71,380)		(113)	
KREF07560402 F16870490		TAKEFUJI JPY50		FC	0651	5/15/2001	200		(17 465)	(17 465)		48	
KREF07560402 F16870490		TAKEFUJI JPY50		FC	0651	5/16/2001	600		(51 673)	(51 673)		(295)	
KREF07560402 F16870490		TAKEFUJI JPY50		FC	0651	5/17/2001	200		(17,589)	(17,589)		(50)	
KREF07560402 F16870490		TAKEFUJI JPY50		FC	0651	5/30/2001	300		(27,604)	(27,604)		(149)	
KREF07560402 F16880507		TEIJIN Y50		FC	0651	5/22/2001	15,000		(85 126)	(85 126)		(1,384)	
KREF07560402 F16880507		TEIJIN Y50		FC	0651	5/23/2001	20,000		(114,837)	(114,532)		151	
KREF07560402 F16880507		TEIJIN Y50		FC	0651	5/24/2001	15,000		(85,597)	(85 597)		132	
KREF07560402 F16880507		TEIJIN Y50		FC	0651	5/29/2001	3,000		(17 042)	(17 042)		(160)	
KREF07560402 F16880507		TEIJIN Y50		FC	0651	5/29/2001	4,000		(22 716)	(22 716)		(221)	
KREF07560402 F16880507		TEIJIN Y50		FC	0651	5/30/2001	11,000		(67,334)	(67,334)		(364)	
KREF07560402 F16895406		TOKYO ELECTRIC PWR CO		FC	0651	6/18/2001	7,600		(195,382)	(195,382)		(444)	
KREF07560402 F16895406		TOKYO ELECTRIC PWR CO		FC	0651	6/19/2001	6,700		(175,267)	(173,131)		(64)	
KREF07560402 F16895406		TOKYO ELECTRIC PWR CO		FC	0651	6/20/2001	4,500		(115,940)	(115,204)		(218)	
KREF07560402 F16895406		TOKYO ELECTRIC PWR CO		FC	0651	7/5/2001	5,300		(143 805)	(144,089)		(1 807)	
KREF07560402 F16895406		TOKYO ELECTRIC PWR CO		FC	0651	7/6/2001	10,500		(284 704)	(283 708)		(3 799)	
KREF07560402 F16895448		TOKYO GAS Y50		FC	0651	7/6/2001	50,000		(161 015)	(162 657)		(804)	

Source	Account	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Investment	Base	Base Currency	Grand Total for Account
KREF07560402 F16895448	TOKYO GAS Y50		TOKYO GAS Y50		FC		7/9/2001	43.000		(141,261)	(141,475)			(1,517)	
KREF07560402 F16895448	TOKYO GAS Y50		TOKYO GAS Y50		FC		7/11/2001	20.000		(64,726)	(64,726)			(338)	
KREF07560402 F16895448	TOKYO GAS Y50		TOKYO GAS Y50		FC		7/11/2001	13.000		(41,522)	(41,394)			275	
KREF07560402 F16895448	TOKYO GAS Y50		TOKYO GAS Y50		FC		7/12/2001	22.000		(68,200)	(68,200)			647	
KREF07560402 F16895448	TOKYO GAS Y50		TOKYO GAS Y50		FC		7/13/2001	14.000		(43,523)	(43,523)			(143)	
KREF07560402 F16895448	TOKYO GAS Y50		TOKYO GAS Y50		FC		8/16/2001	52.000		(180,069)	(180,069)			(569)	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		4/2/2001	5.000		(23,026)	(23,026)			(331)	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		4/3/2001	3.000		(13,883)	(13,883)			(154)	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		4/4/2001	1.000		(4,633)	(4,633)			(8)	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		4/4/2001	32.000		(149,026)	(149,026)			(262)	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		4/5/2001	5.000		(24,041)	(24,134)			68	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		4/5/2001	15.000		(72,457)	(72,734)			205	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		4/6/2001	19.000		(92,940)	(93,138)			785	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		4/19/2001	7.000		(35,484)	(35,484)			131	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		4/20/2001	8.000		(42,011)	(42,011)			(205)	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		4/23/2001	8.000		(43,571)	(43,571)			193	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		4/24/2001	6.000		(32,594)	(32,594)			416	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		4/26/2001	11.000		(63,396)	(63,561)			(9)	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		4/27/2001	9.000		(52,869)	(52,869)			(1,083)	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		5/1/2001	6.000		(35,331)	(35,331)			(71)	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		7/4/2001	3.000		(16,103)	(16,052)			76	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		7/5/2001	5.000		(27,445)	(27,407)			(98)	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		7/6/2001	11.000		(62,528)	(63,166)			(312)	
KREF07560402 F16895448	TOKYO CORP Y50		TOKYO CORP Y50		FC		7/9/2001	12.000		(68,850)	(68,986)			(708)	
KREF07560402 F16897022	TOPPAN PRINTING Y50		TOPPAN PRINTING Y50		FC		5/2/2001	9.000		(102,467)	(102,467)			408	
KREF07560402 F16897022	TOPPAN PRINTING Y50		TOPPAN PRINTING Y50		FC		5/24/2001	5.000		(55,537)	(55,537)			86	
KREF07560402 F16897022	TOPPAN PRINTING Y50		TOPPAN PRINTING Y50		FC		5/25/2001	2.000		(22,310)	(22,310)			(68)	
KREF07560402 F16897022	TOPPAN PRINTING Y50		TOPPAN PRINTING Y50		FC		5/28/2001	3.000		(34,568)	(34,568)			(630)	
KREF07560402 F16897022	TOPPAN PRINTING Y50		TOPPAN PRINTING Y50		FC		5/28/2001	5.000		(57,996)	(57,996)			(1,057)	
KREF07560402 F16897022	TOPPAN PRINTING Y50		TOPPAN PRINTING Y50		FC		5/29/2001	3.000		(33,838)	(33,838)			(330)	
KREF07560402 F16897022	TOPPAN PRINTING Y50		TOPPAN PRINTING Y50		FC		5/30/2001	3.000		(34,116)	(34,116)			(184)	
KREF07560402 F16897022	TOPAN PRINTING Y50		TOPAN PRINTING Y50		FC		5/31/2001	4.000		(44,299)	(44,101)			315	
KREF07560402 F16897212	TOSHIBA CORP Y50-TOK LI		TOSHIBA CORP Y50-TOK LI		FC		8/2/2001	43.000		(223,034)	(223,034)			198	
KREF07560402 F16897212	TOSHIBA CORP Y50-TOK LI		TOSHIBA CORP Y50-TOK LI		FC		11/2/2001	9.000		(36,338)	(36,338)			(167)	
KREF07560402 F16897212	TOSHIBA CORP Y50-TOK LI		TOSHIBA CORP Y50-TOK LI		FC		11/2/2001	24.000		(97,024)	(97,024)			(447)	
KREF07560402 F16897212	TOSHIBA CORP Y50-TOK LI		TOSHIBA CORP Y50-TOK LI		FC		11/9/2001	23.000		(94,056)	(94,056)			(633)	
KREF07560402 F16897212	TOSHIBA CORP Y50-TOK LI		TOSHIBA CORP Y50-TOK LI		FC		11/9/2001	16.000		(65,300)	(65,300)			750	
KREF07560402 F16899660	TOYO SUSAN KAISHA LTD		TOYO SUSAN KAISHA LTD		FC		6/6/2001	22.000		(88,844)	(88,408)			807	
KREF07560402 F16899660	TOYO SUSAN KAISHA LTD		TOYO SUSAN KAISHA LTD		FC		6/7/2001	4.000		(39,957)	(39,462)			(24)	
KREF07560402 F16899660	TOYO SUSAN KAISHA LTD		TOYO SUSAN KAISHA LTD		FC		6/8/2001	3.000		(30,693)	(30,299)			111	
KREF07560402 F16899660	TOYO SUSAN KAISHA LTD		TOYO SUSAN KAISHA LTD		FC		6/8/2001	3.000		(31,565)	(31,603)			289	
KREF07560402 F16899660	TOYO SUSAN KAISHA LTD		TOYO SUSAN KAISHA LTD		FC		6/12/2001	2.000		(20,549)	(20,480)			(14)	
KREF07560402 F16899660	TOYO SUSAN KAISHA LTD		TOYO SUSAN KAISHA LTD		FC		6/22/2001	1.000		(10,492)	(10,492)			(24)	
KREF07560402 F16899660	TOYO SUSAN KAISHA LTD		TOYO SUSAN KAISHA LTD		FC		6/27/2001	1.000		(10,464)	(10,464)			21	
KREF07560402 F16899660	TOYO SUSAN KAISHA LTD		TOYO SUSAN KAISHA LTD		FC		7/1/2001	1.000		(10,399)	(10,382)			(50)	
KREF07560402 F16899660	TOYO SUSAN KAISHA LTD		TOYO SUSAN KAISHA LTD		FC		7/6/2001	1.000		(10,218)	(10,145)			(173)	
KREF07560402 F16899660	TOYO SUSAN KAISHA LTD		TOYO SUSAN KAISHA LTD		FC		7/11/2001	1.000		(10,105)	(10,194)			98	
KREF07560402 F16899660	TOYO SUSAN KAISHA LTD		TOYO SUSAN KAISHA LTD		FC		7/12/2001	1.000		(10,194)	(10,194)			97	
KREF07560402 F16899660	TOYO SUSAN KAISHA LTD		TOYO SUSAN KAISHA LTD		FC		7/13/2001	1.000		(10,256)	(10,256)			(34)	
KREF07560402 F16899660	TOYO SUSAN KAISHA LTD		TOYO SUSAN KAISHA LTD		FC		7/16/2001	1.000		(10,263)	(10,337)			(79)	
KREF07560402 F16899660	TOYO SUSAN KAISHA LTD		TOYO SUSAN KAISHA LTD		FC		7/17/2001	1.000		(10,254)	(10,232)			(93)	
KREF07560402 F16900214	TOSTEM CORP Y50		TOSTEM CORP Y50		FC		5/24/2001	2.000		(33,388)	(33,388)			52	
KREF07560402 F16900214	TOSTEM CORP Y50		TOSTEM CORP Y50		FC		5/25/2001	1.000		(16,513)	(16,513)			(51)	
KREF07560402 F16900214	TOSTEM CORP Y50		TOSTEM CORP Y50		FC		5/28/2001	1.000		(16,963)	(16,963)			(309)	
KREF07560402 F16900214	TOSTEM CORP Y50		TOSTEM CORP Y50		FC		5/29/2001	1.000		(17,064)	(17,064)			(166)	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Investment Base	Base Currency	Gain/Loss	Account
KREF07560402 F16900214		TOSTEM CORP Y50		FC		5/30/2001	1,000		(17,062)	(17,062)			(92)	
KREF07560402 F16900214		TOSTEM CORP Y50		FC		5/31/2001	3,000		(51,610)	(51,610)			369	
KREF07560402 F16900214		TOSTEM CORP Y50		FC		6/6/2001	1,000		(17,183)	(16,970)			(10)	
KREF07560402 F16900214		TOSTEM CORP Y50		FC		6/12/2001	1,000		(16,994)	(16,937)			(11)	
KREF07560402 F16900214		TOSTEM CORP Y50		FC		6/13/2001	1,000		(16,700)	(16,667)			125	
KREF07560402 F16900214		TOSTEM CORP Y50		FC		6/14/2001	1,000		(16,666)	(16,666)			181	
KREF07560402 F16900214		TOSTEM CORP Y50		FC		6/15/2001	2,000		(32,741)	(32,575)			108	
KREF07560402 F16900214		TOSTEM CORP Y50		FC		6/21/2001	1,000		(16,209)	(16,209)			(70)	
KREF07560402 F16900214		TOSTEM CORP Y50		FC		6/22/2001	4,000		(64,495)	(64,495)			(145)	
KREF07560402 F16900214		TOSTEM CORP Y50		FC		6/25/2001	1,000		(16,079)	(16,079)			138	
KREF07560402 F16900214		TOSTEM CORP Y50		FC		6/27/2001	1,000		(16,032)	(16,032)			32	
KREF07560402 F16900644		TOYOTA MOTOR CO Y50		FC		3/21/2001	5,700		(207,540)	(209,242)			1,566	
KREF07560402 F16900644		TOYOTA MOTOR CO Y50		FC		3/22/2001	5,400		(202,617)	(202,617)			(1,802)	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		FC		6/4/2001	9		(45,552)	(45,425)			229	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		FC		6/19/2001	2		(10,425)	(10,298)			(4)	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		FC		6/20/2001	2		(10,394)	(10,228)			(20)	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		FC		6/21/2001	1		(5,171)	(5,171)			(22)	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		FC		6/26/2001	20		(105,640)	(105,640)			725	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		FC		7/14/2001	6		(32,102)	(32,001)			152	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		FC		7/15/2001	3		(15,881)	(15,859)			(56)	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		FC		7/16/2001	4		(15,714)	(15,874)			(78)	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		FC		7/17/2001	3		(20,490)	(20,490)			194	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		FC		7/13/2001	6		(30,852)	(30,852)			(101)	
KREF07560402 F16985561		YAMATO TRANSPO Y50		FC		4/12/2001	5,000		(100,393)	(104,927)			3,984	
KREF07560402 F16985561		YAMATO TRANSPO Y50		FC		4/12/2001	5,000		(102,478)	(102,478)			(47)	
KREF07560402 F16985561		YAMATO TRANSPO Y50		FC		4/13/2001	2,000		(40,413)	(40,610)			(1,445)	
KREF07560402 F16985561		YAMATO TRANSPO Y50		FC		4/14/2001	3,000		(61,227)	(61,227)			(108)	
KREF07560402 F16985561		YAMATO TRANSPO Y50		FC		4/27/2001	2,000		(43,528)	(43,528)			(891)	
KREF07560402 F16985561		YAMATO TRANSPO Y50		FC		5/1/2001	3,000		(66,641)	(66,641)			(134)	
KREF07560402 F16985561		YAMATO TRANSPO Y50		FC		5/22/2001	4,000		(91,059)	(91,059)			(1,481)	
KREF07560402 F16985561		YAMATO TRANSPO Y50		FC		5/23/2001	3,000		(68,209)	(68,209)			272	
KREF07560402 F16985561		YAMATO TRANSPO Y50		FC		5/24/2001	2,000		(45,666)	(45,666)			70	
KREF07560402 F16985561		YAMATO TRANSPO Y50		FC		2/1/2001	14,000		(141,171)	(142,054)			650	
KREF07560402 F16985561		YAMATO TRANSPO Y50		FC		2/16/2001	8,000		(82,947)	(82,721)			591	
KREF07560402 F16985561		YAMATO TRANSPO Y50		FC		2/20/2001	3,000		(30,140)	(30,140)			228	
KREF07560402 F17254371		NEC CORP CVT BDS JPY500 0 000% 31-MAR 2010		FC		11/20/2001	30,000,000		(244,211)	(242,511)			5,300	
KREF07560402 FK6419360		KOOKMIN BANK KRW5000		FC		11/15/2001	9,100		(305,956)	(305,956)			24	
KREF07560402 FK6419360		KOOKMIN BANK KRW5000		FC		11/26/2001	8,320		(319,292)	(319,292)			2,504	
KREF07560402 FK6717129		SAMSUNG ELECTRS KSWN		FC		11/17/2001	2,990		(423,746)	(423,746)			(365)	
KREF07560402 FK6717129		SAMSUNG ELECTRS KSWN		FC		1/22/2001	1,230		(221,549)	(221,549)			(1,582)	
KREF07560402 FK6717129		SAMSUNG ELECTRS KSWN		FC		1/26/2001	350		(59,121)	(59,121)			(720)	
KREF07560402 FK6717129		SAMSUNG ELECTRS KSWN		FC		4/11/2001	3,480		(524,636)	(524,636)			5,362	
KREF07560402 FK6717129		SAMSUNG ELECTRS KSWN		FC		4/11/2001	1,40		(21,699)	(21,699)			(17)	
KREF07560402 FK6717129		SAMSUNG ELECTRS KSWN		FC		4/19/2001	1,520		(273,381)	(273,381)			3,158	
KREF07560402 FK6717129		SAMSUNG ELECTRS KSWN		FC		11/17/2001	2,060		(306,653)	(306,653)			(2,171)	
KREF07560402 FK6717129		SAMSUNG ELECTRS KSWN		FC		11/19/2001	1,200		(184,933)	(184,933)			591	
KREF07560402 FK6717129		SAMSUNG ELECTRS KSWN		FC		11/14/2001	790		(130,407)	(130,407)			(101)	
KREF07560402 FK6717129		SAMSUNG ELECTRS KSWN		FC		1/9/2001	22,000		(35,963)	(35,969)			6	
KREF07560402 FK6717129		SINGPORT TECHNOLOGIES ENGINEERING SGDO 10		FC		1/10/2001	7,000		(11,287)	(11,276)			6	
KREF07560402 FK6717129		SINGPORT TECHNOLOGIES ENGINEERING SGDO 10		FC		1/11/2001	5,000		(8,097)	(8,097)			(5)	
KREF07560402 FK6717129		SINGPORT TECHNOLOGIES ENGINEERING SGDO 10		FC		1/12/2001	11,000		(18,151)	(18,155)			12	
KREF07560402 FK6717129		SINGPORT TECHNOLOGIES ENGINEERING SGDO 10		FC		1/5/2001	9,000		(70,284)	(70,222)			99	
KREF07560402 FK6717129		SINGPORT TECHNOLOGIES ENGINEERING SGDO 10		FC		1/8/2001	3,000		(23,380)	(23,376)			92	
KREF07560402 FK6717129		UNITED OVERSEAS BANK		FC		1/9/2001	10,000		(79,650)	(79,664)			14	
KREF07560402 FK6717129		UNITED OVERSEAS BANK		FC		1/10/2001	11,000		(88,425)	(88,425)			48	

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Unit 2	Cost	Selling Price	Base Investment	Base Currency	Grand Total for Account
KREF07560402 SD1728905		NOVO NORDISK AS DKK10		FC	0651	1/22/2000	32		(5,751)		(5,751)		(33)
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/5/2001	26		(852)		(852)		4
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/6/2001	345		(11,383)		(11,383)		48
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/7/2001	782		(26,214)		(26,214)		165
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/8/2001	216		(7,172)		(7,172)		83
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/9/2001	4		(132)		(132)		1
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/12/2001	376		(12,260)		(12,260)		169
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/14/2001	137		(4,463)		(4,463)		23
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/15/2001	564		(18,257)		(18,257)		(31)
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/16/2003	111		(3,603)		(3,603)		38
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/19/2003	460		(14,796)		(14,796)		(1)
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/20/2003	1,085		(33,937)		(33,937)		232
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/21/2003	339		(10,674)		(10,674)		(41)
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/22/2003	1,405		(45,220)		(45,220)		(142)
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/23/2003	1,491		(46,643)		(46,643)		(497)
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/26/2003	977		(30,414)		(30,414)		(254)
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/27/2003	332		(10,310)		(10,310)		(153)
KREF07560402 SD5964657		VESTAS WIND SYSTEM DK		FC	0651	11/28/2003	434		(13,803)		(13,803)		(65)
KREF07560402 SD1077524		NOVO-NORDISK AS DKK2		FC	0651	8/8/2001	2	183	(94,200)		(94,200)		(2,315)
KREF07560402 SD1077524		NOVO-NORDISK AS DKK2		FC	0651	8/9/2001	917		(39,661)		(39,661)		(377)
KREF07560402 SD1077524		NOVO-NORDISK AS DKK2		FC	0651	8/29/2001	422		(17,658)		(17,658)		250
KREF07560402 SD1077524		NOVO-NORDISK AS DKK2		FC	0651	8/30/2001	915		(37,180)		(37,180)		765
KREF07560402 SD1077524		NOVO-NORDISK AS DKK2		FC	0651	8/30/2001	915		(37,124)		(37,124)		534
KREF07560402 SD1077524		NOVO-NORDISK AS DKK2		FC	0651	8/30/2001	2,027		(82,181)		(82,181)		1,691
KREF07560402 SD1077524		NOVO NORDISK AS DKK2		FC	0651	8/31/2001	1,594		(64,685)		(64,685)		1,418
KREF07560402 SF5902942		NOKIA (AB) OY EURO 06		FC	0651	10/18/2001	1,647		(65,305)		(65,305)		1,099
KREF07560402 SF5902942		NOKIA (AB) OY EURO 06		FC	0651	8/31/2001	27,829		(421,603)		(418,876)		6,655
KREF07560402 SF5902942		NOKIA (AB) OY EURO 06		FC	0651	9/4/2001	15,250		(231,705)		(234,001)		(968)
KREF07560402 SF5902942		NOKIA (AB) OY EURO 06		FC	0651	11/6/2001	1,394		(31,952)		(31,952)		(194)
KREF07560402 SF5902942		NOKIA (AB) OY EURO 06		FC	0651	11/6/2001	8,060		(183,222)		(183,222)		677
KREF07560402 SF5902942		NOKIA (AB) OY EURO 06		FC	0651	11/8/2001	4,648		(105,852)		(105,852)		1,248
KREF07560402 SF5902942		NOKIA (AB) OY EURO 06		FC	0651	11/8/2001	8,832		(198,844)		(198,844)		2,345
KREF07560402 SS5959373		ERICSSON (L M )		FC	0651	2/16/2001	43,821		(396,781)		(396,781)		4,178
KREF07560402 SS5959373		ERICSSON (L M )		FC	0651	3/20/2001	29,479		(180,010)		(180,010)		2,164
KREF07560402 SS5959373		ERICSSON (L M )		FC	0651	3/21/2001	25,548		(147,529)		(147,910)		34
KREF07560402 SS5959373		ERICSSON (L M )		FC	0651	3/22/2001	31,346		(171,260)		(171,222)		(4,667)
KREF07560402 AA6076142		WESTPAC BANKING CORP		S	0151	11/19/2001	(9,084)		(63,888)		73,443	1,890	1,890
KREF07560402 AA6076142		WESTPAC BANKING CORP		S	0151	11/20/2001	(8,752)		(63,888)		71,342	5,882	5,882
KREF07560402 AA6076142		WESTPAC BANKING CORP		S	0151	11/22/2001	(3,290)		(24,614)		26,253	1,247	392
KREF07560402 AA6076142		WESTPAC BANKING CORP		S	0151	11/23/2001	(91)		(681)		728	13	13
KREF07560402 AA6076142		WESTPAC BANKING CORP		S	0151	11/26/2001	(6,532)		(49,683)		52,403	1,781	939
KREF07560402 AA6076142		WESTPAC BANKING CORP		S	0151	11/27/2001	(1,062)		(7,960)		8,493	290	243
KREF07560402 AA6076142		WESTPAC BANKING CORP		S	0151	12/5/2001	(13,922)		(103,977)		109,657	3,933	2,287
KREF07560402 AA6076142		WESTPAC BANKING CORP		S	0151	12/6/2001	(1,930)		(14,393)		15,253	446	415
KREF07560402 AA6144692		BHP BILLITON LIMITED		S	0151	10/19/2001	(4,516)		(26,987)		21,272	(5,008)	(652)
KREF07560402 AA6144692		BHP BILLITON LIMITED		S	0151	10/22/2001	(8,949)		(53,478)		41,134	(11,121)	(1,223)
KREF07560402 AA6144692		BHP BILLITON LIMITED		S	0151	10/23/2001	(11,410)		(68,184)		52,098	(14,611)	(1,475)
KREF07560402 AA6144692		BHP BILLITON LIMITED		S	0151	10/24/2001	(17,565)		(103,047)		80,437	(20,316)	(2,294)
KREF07560402 AA6144692		BHP BILLITON LIMITED		S	0151	10/31/2001	(18,709)		(110,738)		85,093	(22,559)	(3,086)
KREF07560402 AA6215039		COMMONWEALTH BANK C ORD NPV		S	0151	7/4/2001	(3,954)		(63,856)		65,961	808	1,297
KREF07560402 AA6215039		COMMONWEALTH BANK C ORD NPV		S	0151	7/5/2001	(4,910)		(79,277)		79,610	(989)	1,322
KREF07560402 AA6215039		COMMONWEALTH BANK C ORD NPV		S	0151	7/6/2001	(8,418)		(135,536)		133,104	(2,066)	(266)
KREF07560402 AA6220104		RIO TINTO LIMITED NPV		S	0151	8/7/2001	(4,677)		(74,938)		73,466	(74)	(748)
KREF07560402 AA6220104		RIO TINTO LIMITED NPV		S	0151	8/20/2001	(1,847)		(33,103)		30,863	(3,295)	1,155
KREF07560402 AA6220104		RIO TINTO LIMITED NPV		S	0151	8/21/2001	(5,009)		(91,098)		84,882	(6,217)	2,111
KREF07560402 AA6220104		RIO TINTO LIMITED NPV		S	0151	8/22/2001	(2,056)		(36,395)		35,075	(3,273)	1,953
KREF07560402 AA6220104		RIO TINTO LIMITED NPV		S	0151	8/23/2001	(1,429)		(25,006)		24,478	(1,670)	1,141

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex	Units	Unit 2	Cost	Selling Price	Investment	Base	Base Currency	Grand Total for Account
Account Number						Date					Gain/Loss			
KREF07560402	A6220104	RIO TINTO LIMITED NPV	RIO TINTO LIMITED NPV	S		8/23/2001	(464)		(8,214)	7,970	(619)		376	
KREF07560402	A6220104	RIO TINTO LIMITED NPV	RIO TINTO LIMITED NPV	S		8/24/2001	(287)		(50,420)	50,420	(1,887)		2,117	
KREF07560402	A6220104	RIO TINTO LIMITED NPV	RIO TINTO LIMITED NPV	S		8/27/2001	(483)		(71,710)	72,650	(1,858)		2,799	
KREF07560402	A66220104	RIO TINTO LIMITED NPV	RIO TINTO LIMITED NPV	S		8/28/2001	(1,392)		(24,603)	24,745	(670)		811	
KREF07560402	A6512005	LEND LEASE CORP NPV	LEND LEASE CORP NPV	S		2/19/2001	(8,749)		(77,424)	68,505	(7,075)		(1,844)	
KREF07560402	A6512005	LEND LEASE CORP NPV	LEND LEASE CORP NPV	S		2/20/2001	(2,707)		(23,355)	20,968	(2,209)		(178)	
KREF07560402	A6512005	LEND LEASE CORP NPV	LEND LEASE CORP NPV	S		2/21/2001	(3,904)		(33,425)	29,983	(3,573)		131	
KREF07560402	A6512005	LEND LEASE CORP NPV	LEND LEASE CORP NPV	S		2/22/2001	(3,157)		(27,029)	23,579	(3,500)		49	
KREF07560402	A6550161	M I M HOLDINGS LTD NPV	M I M HOLDINGS LTD NPV	S		1/12/2001	(10,591)		(5,955)	2,652	(657)		(33)	
KREF07560402	A6686920	NEWS CORPORATION NPV	NEWS CORPORATION NPV	S		8/30/2001	(11,862)		(115,829)	98,605	(13,132)		(4,092)	
KREF07560402	A6886920	DEXIA NPV VPR STPRS	DEXIA NPV VPR STPRS	S		8/1/2001	(9,904)		(98,246)	79,606	(15,824)		(2,816)	
KREF07560402	ED4617855	DEUTSCHE POST AG NPV	DEUTSCHE POST AG NPV	S		1/3/2001	(2,113)		-	40	37		3	
KREF07560402	ED4617855	DEUTSCHE POST AG NPV	DEUTSCHE POST AG NPV	S		1/7/2001	(6,441)		(111,276)	128,482	5,645		11,361	
KREF07560402	ED4617855	DEUTSCHE POST AG NPV	DEUTSCHE POST AG NPV	S		1/8/2001	(10,588)		(191,480)	227,291	12,578		23,233	
KREF07560402	ED4617855	DEUTSCHE POST AG NPV	DEUTSCHE POST AG NPV	S		1/19/2001	(10,588)		(190,016)	223,546	12,501		21,029	
KREF07560402	ED4617855	DEUTSCHE POST AG NPV	DEUTSCHE POST AG NPV	S		1/22/2001	(2,647)		(47,959)	55,648	2,446		105,899	
KREF07560402	ED4741846	MERCK KGAA NPV	MERCK KGAA NPV	S		2/20/2001	(1,309)		(40,187)	56,188	19,061		(3,060)	
KREF07560402	ED4741846	MERCK KGAA NPV	MERCK KGAA NPV	S		3/19/2001	(4,339)		(13,791)	16,588	3,330		(1,132)	
KREF07560402	ED4741846	MERCK KGAA NPV	MERCK KGAA NPV	S		4/6/2001	(1,008)		(32,833)	37,852	7,822		(2,803)	
KREF07560402	ED4741846	MERCK KGAA NPV	MERCK KGAA NPV	S		5/15/2001	(6)		(195)	221	48		(23)	
KREF07560402	ED4741846	MERCK KGAA NPV	MERCK KGAA NPV	S		5/16/2001	(27)		(879)	1,003	218		(95)	
KREF07560402	ED4741846	MERCK KGAA NPV	MERCK KGAA NPV	S		5/17/2001	(101)		(3,290)	3,732	810		(368)	
KREF07560402	ED4741846	MERCK KGAA NPV	MERCK KGAA NPV	S		6/7/2001	(1,393)		(45,460)	46,941	7,967		(6,486)	
KREF07560402	ED4741846	MERCK KGAA NPV	MERCK KGAA NPV	S		7/25/2001	(1,099)		(3,589)	4,286	1,220		(424)	
KREF07560402	ED4741846	MERCK KGAA NPV	MERCK KGAA NPV	S		7/26/2001	(247)		(8,133)	9,635	2,483		(981)	
KREF07560402	ED4741846	MERCK KGAA NPV	MERCK KGAA NPV	S		7/26/2001	(1,388)		(4,544)	5,398	1,403		(550)	
KREF07560402	ED4741846	MERCK KGAA NPV	MERCK KGAA NPV	S		7/27/2001	(11)		(362)	428	111		(45)	
KREF07560402	ED4741846	MERCK KGAA NPV	MERCK KGAA NPV	S		8/17/2001	(1,033)		(34,015)	40,143	8,296		(2,168)	
KREF07560402	ED4741846	MERCK KGAA NPV	MERCK KGAA NPV	S		10/23/2001	(156)		(5,137)	5,706	1,069		(500)	
KREF07560402	ED4741846	MERCK KGAA NPV	MERCK KGAA NPV	S		11/22/2001	(411)		(13,534)	13,658	1,474		(1,350)	
KREF07560402	ED4846280	SAP AG ORD NPV	SAP AG ORD NPV	S		9/12/2001	(1,836)		(443,075)	191,184	(252,227)		336	
KREF07560402	ED4846280	SAP AG ORD NPV	SAP AG ORD NPV	S		9/14/2001	(528)		(132,978)	56,017	(325,957)		1,996	
KREF07560402	ED4846280	SAP AG ORD NPV	SAP AG ORD NPV	S		9/14/2001	(3,255)		(831,097)	335,062	(525,10)		9,475	
KREF07560402	ED4846280	SAP AG ORD NPV	SAP AG ORD NPV	S		12/20/2001	(1,112)		(283,654)	145,541	(140,267)		2,254	
KREF07560402	ED5069213	BAYER AG ORD NPV	BAYER AG ORD NPV	S		12/21/2001	(213)		(54,333)	26,622	(27,16)		105	
KREF07560402	ED5069213	BAYER AG ORD NPV	BAYER AG ORD NPV	S		1/19/2001	(5,291)		(22,642)	250,653	1,001		17,010	
KREF07560402	ED5069213	BAYER AG ORD NPV	BAYER AG ORD NPV	S		1/22/2001	(9,025)		(361,043)	422,748	18,882		43,123	
KREF07560402	ED5069213	BAYER AG ORD NPV	BAYER AG ORD NPV	S		1/24/2001	(1,799)		(82,163)	85,716	(668)		4,221	
KREF07560402	ED5069213	BAYER AG ORD NPV	BAYER AG ORD NPV	S		6/5/2001	(3,042)		(127,145)	121,268	(8,182)		(6,964)	
KREF07560402	ED5069213	BAYER AG ORD NPV	BAYER AG ORD NPV	S		6/6/2001	(4,487)		(201,452)	176,932	(13,931)		(10,589)	
KREF07560402	ED5069213	BAYER AG ORD NPV	BAYER AG ORD NPV	S		6/7/2001	(852)		(37,001)	34,076	(1,029)		(1,896)	
KREF07560402	ED5069213	BAYER AG ORD NPV	BAYER AG ORD NPV	S		6/21/2001	(3,634)		(156,473)	134,942	(14,591)		(6,940)	
KREF07560402	ED5069213	BAYER AG ORD NPV	BAYER AG ORD NPV	S		6/25/2001	(583)		(25,103)	21,613	(2,581)		(908)	
KREF07560402	ED5069213	BAYER AG ORD NPV	BAYER AG ORD NPV	S		9/14/2001	(4,223)		(136,928)	121,844	(16,333)		1,249	
KREF07560402	ED5069213	BAYER AG ORD NPV	BAYER AG ORD NPV	S		9/14/2001	(3,458)		(109,728)	97,699	(13,038)		1,008	
KREF07560402	ED5069213	BAYER AG ORD NPV	BAYER AG ORD NPV	S		9/17/2001	(7,608)		(230,311)	207,885	(20,935)		1,509	
KREF07560402	ED5069213	BAYER AG ORD NPV	BAYER AG ORD NPV	S		9/18/2001	(1,297)		(41,591)	36,267	(5,765)		441	
KREF07560402	ED5294126	MUNCHENER RUCKVERSIC NPV REGD	MUNCHENER RUCKVERSIC NPV REGD	S		9/12/2001	(1,586)		(260,220)	317,860	82,286		(24,645)	
KREF07560402	ED5294126	MUNCHENER RUCKVERSIC NPV REGD	MUNCHENER RUCKVERSIC NPV REGD	S		9/13/2001	(2,191)		(449,845)	511,440	58,993		3,101	
KREF07560402	ED5294126	MUNCHENER RUCKVERSIC NPV REGD	MUNCHENER RUCKVERSIC NPV REGD	S		9/14/2001	(2,320)		(628,306)	532,629	(99,899)		4,222	
KREF07560402	ED5468340	AIXTRON ORD NPV	AIXTRON ORD NPV	S		6/1/2001	(2,841)		(202,439)	227,895	72,949		(47,493)	
KREF07560402	ED5732828	QIAGEN NV EUR0 01	QIAGEN NV EUR0 01	S		1/16/2001	(1,637)		(72,100)	48,707	(19,843)		(3,551)	
KREF07560402	ED5732828	QIAGEN NV EUR0 01	QIAGEN NV EUR0 01	S		3/19/2001	(266)		(11,716)	5,611	(5,431)		(674)	
KREF07560402	ED5732828	QIAGEN NV EUR0 01	QIAGEN NV EUR0 01	S		5/8/2001	(11,774)		(512,821)	311,889	(167,260)		(33,673)	
KREF07560402	ED5732828	QIAGEN NV EUR0 01	QIAGEN NV EUR0 01	S		5/22/2001	(12,197)		(473,718)	325,756	(115,072)		(32,889)	

Source	Account	Number	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex	Units	Units 2	Cost	Selling Price	Base	Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 ED5801623	DRESDNER BANK AG NPV	11	DRESDNER BANK AG NPV		S		1/18/2001	(1 111)	-	(952,292)	102,900	7,618	102,900	7,618	(11)	(68,697)
KREF07560402 ED5801623	DRESDNER BANK AG NPV	11	DRESDNER BANK AG NPV		S		6/5/2001	(1,205)	-	(494,380)	561,456	107,781	561,456	107,781	(56,217)	(47,234)
KREF07560402 ED5801623	DRESDNER BANK AG NPV	11	DRESDNER BANK AG NPV		S		7/5/2001	(9 760)	-	(208,370)	437,033	90,477	437,033	90,477	(47,234)	(24,376)
KREF07560402 ED5801623	DRESDNER BANK AG NPV	11	DRESDNER BANK AG NPV		S		7/4/2001	(4 880)	-	(208,370)	217,161	33,167	200,020	37,695	(20,480)	(20,480)
KREF07560402 ED5801623	DRESDNER BANK AG NPV	11	DRESDNER BANK AG NPV		S		7/6/2001	(5,222)	-	(203,712)	231,412	45,456	200,020	45,456	(17,756)	(17,756)
KREF07560402 ED58442353	DEUTSCHE TELEKOM AG F	11	DEUTSCHE TELEKOM AG F		S		5/30/2001	(7,015)	-	(264,112)	149,091	149,091	149,091	(101,238)	(13,782)	(13,782)
KREF07560402 ED58442353	DEUTSCHE TELEKOM AG F	11	DEUTSCHE TELEKOM AG F		S		6/5/2001	(5,355)	-	(201,128)	111,728	(78,219)	235,077	(172,940)	(11,667)	(11,667)
KREF07560402 ED58442353	DEUTSCHE TELEKOM AG F	11	DEUTSCHE TELEKOM AG F		S		6/6/2001	(11,499)	-	(432,932)	255,077	46,470	235,077	(172,940)	(24,915)	(24,915)
KREF07560402 ED58442353	DEUTSCHE TELEKOM AG F	11	DEUTSCHE TELEKOM AG F		S		9/6/2001	(3,264)	-	(46,945)	46,470	(475)	46,470	(475)	0	0
KREF07560402 ED58442353	INFINION TECHNOLOGIES	11	INFINION TECHNOLOGIES		S		7/19/2001	(9,096)	-	(193,677)	208,447	10,456	208,447	10,456	4,314	4,314
KREF07560402 ED7021964	DEUTSCHE BOERSE AG NP	11	DEUTSCHE BOERSE AG NP		S		2/5/2001	(175)	-	(55,108)	58,833	3,726	58,833	3,726	1	1
KREF07560402 EE5705947	BANCO SANTANDER CENT HISPANO EURO 50 (REGD)	11	BANCO SANTANDER CENT HISPANO EURO 50 (REGD)		S		5/16/2001	(22,531)	-	(243,508)	219,915	(9,791)	219,915	(9,791)	(13,802)	(13,802)
KREF07560402 EE5705947	BANCO SANTANDER CENT HISPANO EURO 50 (REGD)	11	BANCO SANTANDER CENT HISPANO EURO 50 (REGD)		S		5/17/2001	(14,627)	-	(158,084)	145,600	(2,819)	145,600	(2,819)	(9,665)	(9,665)
KREF07560402 EE5705947	BANCO SANTANDER CENT HISPANO EURO 50 (REGD)	11	BANCO SANTANDER CENT HISPANO EURO 50 (REGD)		S		5/18/2001	(21,941)	-	(237,132)	217,954	(3,544)	217,954	(3,544)	(15,634)	(15,634)
KREF07560402 EE5705947	BANCO SANTANDER CENT HISPANO EURO 50 (REGD)	11	BANCO SANTANDER CENT HISPANO EURO 50 (REGD)		S		5/21/2001	(4,876)	-	(52,698)	47,959	(1,193)	47,959	(1,193)	(3,546)	(3,546)
KREF07560402 EE5732529	TELEFONICA SA EUR1	11	TELEFONICA SA EUR1		S		5/22/2001	(9,751)	-	(105,386)	94,878	(2,482)	94,878	(2,482)	(8,026)	(8,026)
KREF07560402 EE5732529	TELEFONICA SA EUR1	11	TELEFONICA SA EUR1		S		5/30/2001	(13,649)	-	(275,650)	203,646	(61,992)	203,646	(61,992)	(10,012)	(10,012)
KREF07560402 EE5732529	TELEFONICA SA EUR1	11	TELEFONICA SA EUR1		S		5/16/2001	(64,266)	-	(1,314,602)	1,019,879	(274,092)	1,019,879	(274,092)	(20,632)	(20,632)
KREF07560402 EE5732529	TELEFONICA SA EUR1	11	TELEFONICA SA EUR1		S		5/31/2001	(26,576)	-	(332,258)	388,166	(23,745)	388,166	(23,745)	(7,530)	(7,530)
KREF07560402 EE5732529	TELEFONICA SA EUR1	11	TELEFONICA SA EUR1		S		6/5/2001	(10,964)	-	(213,967)	162,121	(44,296)	162,121	(44,296)	(4,932)	(4,932)
KREF07560402 EE5732529	TELEFONICA SA EUR1	11	TELEFONICA SA EUR1		S		6/6/2001	(7,692)	-	(148,865)	113,806	(30,127)	113,806	(30,127)	(4,932)	(4,932)
KREF07560402 EE5732529	TELEFONICA SA EUR1	11	TELEFONICA SA EUR1		S		6/20/2001	(13,333)	-	(264,739)	166,784	(84,547)	166,784	(84,547)	(13,407)	(13,407)
KREF07560402 EE5732529	TELEFONICA SA EUR1	11	TELEFONICA SA EUR1		S		6/20/2001	(13,313)	-	(261,293)	166,881	(77,830)	166,881	(77,830)	(16,582)	(16,582)
KREF07560402 EE5732529	TELEFONICA SA EUR1	11	TELEFONICA SA EUR1		S		7/12/2001	(30,107)	-	(574,524)	342,796	(191,422)	342,796	(191,422)	(34,307)	(34,307)
KREF07560402 EE5732529	TELEFONICA SA EUR1	11	TELEFONICA SA EUR1		S		7/12/2001	(7,567)	-	(151,567)	83,617	(55,567)	83,617	(55,567)	(8,258)	(8,258)
KREF07560402 EE5732529	TELEFONICA SA EUR1	11	TELEFONICA SA EUR1		S		7/13/2001	(6,618)	-	(125,888)	73,579	(44,780)	73,579	(44,780)	(7,529)	(7,529)
KREF07560402 EE5732529	AMADEUS GLOBAL TRAVE SER A EURO 01	11	AMADEUS GLOBAL TRAVE SER A EURO 01		S		1/16/2001	(2,484)	-	(25,865)	18,949	(6,438)	18,949	(6,438)	(478)	(478)
KREF07560402 EE7060234	INDEXEURO 15	11	INDEXEURO 15		S		3/16/2001	(17)	-	(17)	13	(4)	13	(4)	(0)	(0)
KREF07560402 EF4002129	BOUYGUES EUR1	11	BOUYGUES EUR1		S		5/24/2001	(2,956)	-	(37,652)	44,473	7,283	44,473	7,283	(462)	(462)
KREF07560402 EF4002129	BOUYGUES EUR1	11	BOUYGUES EUR1		S		3/8/2001	(569)	-	(24,202)	23,920	(1,828)	23,920	(1,828)	1,545	1,545
KREF07560402 EF4002129	BOUYGUES EUR1	11	BOUYGUES EUR1		S		3/13/2001	(12,643)	-	(525,048)	475,338	(79,252)	475,338	(79,252)	29,552	29,552
KREF07560402 EF4002129	BOUYGUES EUR1	11	BOUYGUES EUR1		S		3/14/2001	(215)	-	(9,115)	8,017	(1,634)	8,017	(1,634)	536	536
KREF07560402 EF4002129	BOUYGUES EUR1	11	BOUYGUES EUR1		S		12/13/2001	(224)	-	(7,284)	7,842	638	7,842	638	(80)	(80)
KREF07560402 EF4002129	BOUYGUES EUR1	11	BOUYGUES EUR1		S		12/17/2001	(1,440)	-	(46,824)	49,508	2,777	49,508	2,777	(93)	(93)
KREF07560402 EF4002129	BOUYGUES EUR1	11	BOUYGUES EUR1		S		12/17/2001	(268)	-	(8,715)	9,404	708	9,404	708	(18)	(18)
KREF07560402 EF4002129	BOUYGUES EUR1	11	BOUYGUES EUR1		S		12/18/2001	(1,342)	-	(43,638)	45,942	2,559	45,942	2,559	(255)	(255)
KREF07560402 EF4002129	BOUYGUES EUR1	11	BOUYGUES EUR1		S		12/19/2001	(1,013)	-	(32,940)	34,017	1,391	34,017	1,391	(314)	(314)
KREF07560402 EF4002129	AXA EUR9 15	11	AXA EUR9 15		S		12/20/2001	(30)	-	(976)	1,004	38	1,004	38	(10)	(10)
KREF07560402 EF4133668	BNP PARIBAS EUR4	11	BNP PARIBAS EUR4		S		1/18/2001	(11,961)	-	(1,877,097)	1,612,394	(247,823)	1,612,394	(247,823)	(16,879)	(16,879)
KREF07560402 EF4133668	BNP PARIBAS EUR4	11	BNP PARIBAS EUR4		S		3/30/2001	(4,520)	-	(433,719)	379,119	(25,778)	379,119	(25,778)	(28,822)	(28,822)
KREF07560402 EF4133668	BNP PARIBAS EUR4	11	BNP PARIBAS EUR4		S		4/2/2001	(1,651)	-	(160,037)	138,204	(15,599)	138,204	(15,599)	(6,234)	(6,234)
KREF07560402 EF4133668	BNP PARIBAS EUR4	11	BNP PARIBAS EUR4		S		4/11/2001	(4,168)	-	(404,454)	356,064	(40,414)	356,064	(40,414)	(7,975)	(7,975)
KREF07560402 EF4133668	BNP PARIBAS EUR4	11	BNP PARIBAS EUR4		S		9/19/2001	(1,433)	-	(138,936)	110,610	(31,641)	110,610	(31,641)	3,314	3,314
KREF07560402 EF4133668	BNP PARIBAS EUR4	11	BNP PARIBAS EUR4		S		9/20/2001	(3,949)	-	(383,306)	289,447	(101,899)	289,447	(101,899)	8,040	8,040
KREF07560402 EF4133668	BNP PARIBAS EUR4	11	BNP PARIBAS EUR4		S		9/21/2001	(736)	-	(351,017)	255,593	(104,872)	255,593	(104,872)	9,448	9,448
KREF07560402 EF4133668	BNP PARIBAS EUR4	11	BNP PARIBAS EUR4		S		10/22/2001	(2,082)	-	(185,762)	169,457	(24,552)	169,457	(24,552)	8,247	8,247
KREF07560402 EF4133668	BNP PARIBAS EUR4	11	BNP PARIBAS EUR4		S		10/23/2001	(2,239)	-	(202,860)	183,853	(18,169)	183,853	(18,169)	(838)	(838)
KREF07560402 EF4133668	BNP PARIBAS EUR4	11	BNP PARIBAS EUR4		S		10/24/2001	(4,091)	-	(370,462)	338,949	(31,915)	338,949	(31,915)	402	402
KREF07560402 EF4163434	CAP GEMINI EUR8	11	CAP GEMINI EUR8		S		10/19/2001	(1,658)	-	(94,628)	90,481	(5,044)	90,481	(5,044)	897	897

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 EFA163434	CAP GEMINI EUR8			S		10/19/2001	(364)	(20 775)	19 746	19 746	(1,225)	EUR8	196	
KREF07560402 EFA163434	CAP GEMINI EUR8			S		10/19/2001	(1 139)	(65,068)	60,065	60,065	(5,185)	EUR8	183	
KREF07560402 EFA163434	CAP GEMINI EUR8			S		10/22/2001	(1 139)	(65,068)	60,065	60,065	(5,185)	EUR8	183	
KREF07560402 EFA163434	CAP GEMINI EUR8			S		10/22/2001	(911)	(52,210)	48,468	48,468	(3 781)	EUR8	38	
KREF07560402 EFA163434	CAP GEMINI EUR8			S		10/22/2001	(228)	(13,067)	11 977	11 977	(1,100)	EUR8	9	
KREF07560402 EFA163434	CAP GEMINI EUR8			S		10/23/2001	(880)	(51 088)	49,862	49,862	(661)	EUR8	(564)	
KREF07560402 EFA502706	LA FARGE SA EUR4 00			S		12/21/2001	(790)	(70,133)	72 330	(1,089)	3,286	(3,186)	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		6/20/2001	(1 565)	(110 922)	75,592	(32,145)	(3,186)	(3,186)	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		6/20/2001	(422)	(29,910)	20,229	(8,724)	(857)	(857)	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		6/21/2001	(483)	(34,234)	23 664	(9,822)	(948)	(948)	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		6/22/2001	(778)	(55 142)	37,200	(16 488)	(1,454)	(1,454)	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		6/26/2001	(1,140)	(82 596)	53,668	(27 020)	(1,908)	(1,908)	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		6/27/2001	(456)	(34,169)	21,121	(12,076)	(971)	(971)	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		6/28/2001	(684)	(51,253)	30,216	(19,223)	(1 814)	(1 814)	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		8/7/2001	(931)	(69,762)	47,258	(21,283)	(1,221)	(1,221)	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		8/8/2001	(471)	(35,293)	23,717	(10 952)	(624)	(624)	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		8/9/2001	(942)	(70,725)	46 626	(23 535)	(564)	(564)	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		8/10/2001	(236)	(17 814)	11,551	(6,211)	(52)	(52)	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		8/13/2001	(754)	(56,914)	37,295	(19,580)	(39)	(39)	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		8/14/2001	(707)	(53,488)	35 940	(17,490)	(58)	(58)	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		8/14/2001	(188)	(14,272)	9 424	(4 843)	(6)	(6)	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		8/15/2001	(264)	(20,042)	13 676	(6,564)	197	197	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		8/16/2001	(678)	(51 472)	34,336	(17 694)	559	559	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		8/16/2001	(236)	(17 916)	11 978	(6,134)	195	195	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		8/17/2001	(471)	(35 757)	23,730	(12 510)	483	483	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		8/21/2001	(145)	(11,008)	7,260	(3,865)	117	117	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		8/22/2001	(326)	(24 749)	16 484	(8 677)	413	413	3,286	
KREF07560402 EFA547214	LAGARDERE S C A FRF40E			S		8/23/2001	(707)	(53,673)	35 949	(18,321)	596	596	3,286	
KREF07560402 EFA547214	LAGARDERE S C A EUR6 1E			S		8/24/2001	(706)	(44,849)	36 073	(11,208)	2,433	2,433	3,286	
KREF07560402 EFA547214	LAGARDERE S C A EUR6 1E			S		8/28/2001	(754)	(46,999)	37,914	(11 688)	2,604	2,604	3,286	
KREF07560402 EFA547214	LAGARDERE S C A EUR6 1E			S		8/30/2001	(121)	(7,542)	6,019	(1 935)	412	412	3,286	
KREF07560402 EFA547214	LAGARDERE S C A EUR6 1E			S		9/3/2001	(424)	(26,429)	19,308	(8,388)	1,266	1,266	3,286	
KREF07560402 EFA547214	LAGARDERE S C A EUR6 1E			S		9/4/2001	(962)	(59,964)	42,316	(19,371)	2 083	2 083	3,286	
KREF07560402 EFA547214	LAGARDERE S C A EUR6 1E			S		9/14/2001	(94)	(4,217)	4,217	(1 850)	208	208	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		1/22/2001	(3 106)	(168,663)	222 902	72,705	(8 466)	(8 466)	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		2/16/2001	(2,093)	(113 655)	169,315	65 820	(10 159)	(10 159)	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		2/19/2001	(3 401)	(217,854)	278,208	105,021	(14,667)	(14,667)	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		2/20/2001	(1,344)	(78,045)	107,838	36,408	(6 615)	(6 615)	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		2/21/2001	(1 037)	(60,218)	83,507	28,091	(4,802)	(4,802)	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		8/2/2001	(3,748)	(217,643)	287,738	97 093	(26,999)	(26,999)	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		8/3/2001	(633)	(36,758)	48,509	16,075	(4,324)	(4,324)	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		8/6/2001	(1 992)	(114,358)	151 837	51,600	(14,121)	(14,121)	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		8/7/2001	(1,893)	(106,499)	141,967	48 640	(13,172)	(13,172)	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		8/8/2001	(485)	(27,286)	35,970	12,040	(3,353)	(3,353)	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		10/5/2001	(1,045)	(58 791)	80,090	24 720	(3,421)	(3,421)	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		10/8/2001	(748)	(42,082)	56 931	17,275	(2,425)	(2,425)	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		10/8/2001	(623)	(34,650)	46,930	10 747	1 532	1 532	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		10/8/2001	(353)	(19 838)	26,565	7,666	(939)	(939)	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		10/9/2001	(2 806)	(156 066)	216,217	53,275	6 876	6 876	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		10/11/2001	(850)	(47,276)	67,281	19 042	962	962	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		10/17/2001	(1,503)	(83 859)	115,631	29,515	2,257	2,257	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		10/22/2001	(1,099)	(61,519)	82 040	20,263	258	258	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		10/30/2001	(1,755)	(98,240)	129 186	28,131	2 815	2 815	3,286	
KREF07560402 EFA4736817	AVENTIS EUR8 82			S		10/31/2001	(874)	(48,907)	63,043	13,582	554	554	3,286	
KREF07560402 EFA4834778	VIVENDI UNIVERSAL EUR5			S		6/20/2001	(5 651)	(363,598)	328,010	(21 775)	(13 813)	(13 813)	4,466	
KREF07560402 EFA4834778	VIVENDI UNIVERSAL EUR5			S		7/11/2001	(4 931)	(317,852)	268 154	(54,164)	4,466	4,466	124	



Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Unit 2	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 EF4874162		VIVENDI UNIVERSAL EURS		S		7/19/2001	(5.446)		(348.544)	288.007	(67.166)	6.629		
KREF07560402 EF4874162		TECHNIP EUR		S		9/11/2001	(2.209)		(22.704)	26.552	2.072	1.776		
KREF07560402 EF4874162		TECHNIP EUR		S		9/11/2001	(1.84)		(13.943)	15.670	4.69	1.258		
KREF07560402 EF4874162		TECHNIP EUR		S		9/11/2001	(78)		(9.624)	10.078	(344)	798		
KREF07560402 EF4874162		TECHNIP EUR		S		9/18/2001	(544)		(68.383)	71.613	(2.275)	5.506		
KREF07560402 EF4874162		TECHNIP EUR		S		9/18/2001	(210)		(25.912)	27.650	(2.275)	2.253		
KREF07560402 EF4874162		TECHNIP EUR		S		9/19/2001	(161)		(21.197)	20.637	(1.730)	1.170		
KREF07560402 EF5832201		DEXIA (EX DEXIA BEL NPV		S		4/11/2001	(184)		(26.109)	27.170	3.336	(2.274)		
KREF07560402 EF5832201		DEXIA (EX DEXIA BEL NPV		S		4/17/2001	(56)		(7.946)	8.236	1.005	(716)		
KREF07560402 EF5832201		DEXIA (EX DEXIA BEL NPV		S		4/26/2001	(676)		(95.921)	106.717	17.536	(6.739)		
KREF07560402 EF5832201		DEXIA (EX DEXIA BEL NPV		S		4/27/2001	(79)		(11.210)	12.223	2.027	(913)		
KREF07560402 EF5832201		DEXIA (EX DEXIA BEL NPV		S		4/30/2001	(333)		(47.251)	51.948	8.925	(4.227)		
KREF07560402 EF5832201		DEXIA (EX DEXIA BEL NPV		S		5/2/2001	(546)		(77.475)	86.081	15.090	(6.483)		
KREF07560402 EF5832201		DEXIA (EX DEXIA BEL NPV		S		5/3/2001	(343)		(48.670)	54.030	9.99	(3.939)		
KREF07560402 EF5832201		DEXIA (EX DEXIA BEL NPV		S		5/4/2001	(103)		(14.615)	16.225	2.764	(1,154)		
KREF07560402 EF5852845		ACCOR EURS		S		10/3/2001	(1,861)		(84.145)	50.346	(36.183)	2,384		
KREF07560402 EF5852845		ACCOR EURS		S		10/4/2001	(3,258)		(141.970)	92.212	(55.282)	5,524		
KREF07560402 EF5852845		ACCOR EURS		S		10/4/2001	(1,489)		(66.864)	41.876	(26.740)	1,752		
KREF07560402 EF5852845		ACCOR EURS		S		10/5/2001	(1,966)		(53.506)	39.343	(17,171)	1,007		
KREF07560402 EF5852845		ACCOR EURS		S		10/5/2001	(931)		(40.117)	26.283	(15,621)	1,788		
KREF07560402 EF5852845		ACCOR EURS		S		10/8/2001	(4.793)		(191.868)	134.383	(67.309)	10,345		
KREF07560402 EF5852845		ACCOR EURS		S		10/8/2001	(1.768)		(72.535)	49.229	(26.732)	3,425		
KREF07560402 EF5852845		ACCOR EURS		S		10/8/2001	(1.536)		(62.426)	42.861	(22.549)	2,983		
KREF07560402 EF5852845		ACCOR EURS		S		10/8/2001	(465)		(19.082)	13.027	(6,971)	916		
KREF07560402 EF5852845		ACCOR EURS		S		10/9/2001	(2.978)		(120.973)	84.222	(42,717)	5,966		
KREF07560402 EF5962339		ST MICROELECTRONICS EI (SICOVAM)		S		2/22/2001	(10,596)		(609.125)	372.286	(251,518)	14,679		
KREF07560402 EF5962339		ST MICROELECTRONICS EI (SICOVAM)		S		2/22/2001	(5.128)		(238.912)	180.124	(72,013)	13,225		
KREF07560402 EF5962339		ST MICROELECTRONICS EI (SICOVAM)		S		2/23/2001	(2,775)		(129.286)	94.057	(42,183)	6,954		
KREF07560402 EF5975000		ALCATEL EUR2 SER.N.V.		S		1/10/2001	(10.095)		(703,167)	572.834	(149,885)	19,253		
KREF07560402 EF5975000		ALCATEL EUR2 SER.N.V.		S		1/17/2001	(5,298)		(333,611)	344.561	(48,122)	9,072		
KREF07560402 EF5975000		ALCATEL EUR2 SER.N.V.		S		1/18/2001	(9.933)		(639.819)	634.186	(65,219)	59,585		
KREF07560402 EF7027453		ORANGE SA EUR1		S		5/31/2001	(32,135)		(296,060)	279.920	8.199	(24,339)		
KREF07560402 EF7027453		ORANGE SA EUR1		S		6/12/2001	(15,837)		(145,906)	133,916	(1,57)	(11,833)		
KREF07560402 EF7027453		ORANGE SA EUR1		S		6/5/2001	(4,812)		(44,333)	41,372	615	(3,576)		
KREF07560402 EF7147624		DEXIA NPV		S		7/9/2001	(2.640)		(37.460)	41,151	9.000	(5,309)		
KREF07560402 EF7147624		DEXIA NPV		S		7/10/2001	(2.623)		(37,219)	40.691	8.362	(4.890)		
KREF07560402 EF7147624		DEXIA NPV		S		7/11/2001	(6.916)		(98.135)	106.948	20,013	(12,100)		
KREF07560402 EF7147624		DEXIA NPV		S		7/12/2001	(6.486)		(92.033)	102,589	23,342	(12,786)		
KREF07560402 EF7147624		DEXIA NPV		S		7/12/2001	(873)		(30,947)	13,771	3,100	(1,716)		
KREF07560402 EF7147624		DEXIA NPV		S		7/13/2001	(2.181)		(11,462)	23,514	5,730	(2,962)		
KREF07560402 EF7147624		DEXIA NPV		S		7/17/2001	(425)		(6.031)	6,834	1,664	(861)		
KREF07560402 EF7147624		DEXIA NPV		S		7/18/2001	(3,464)		(49.152)	56,372	3,878	(5,658)		
KREF07560402 EF7147624		DEXIA NPV		S		7/19/2001	(2,362)		(33.516)	38.441	8,861	(3,936)		
KREF07560402 EF7147624		DEXIA NPV		S		7/19/2001	(754)		(10.699)	12,325	2,889	(1,262)		
KREF07560402 EF7147624		DEXIA NPV		S		7/20/2001	(2,779)		(63.622)	60.047	12,330	(5,906)		
KREF07560402 EF7147624		DEXIA NPV		S		7/20/2001	(472)		(6,697)	7.459	1.495	(734)		
KREF07560402 EF7147624		DEXIA NPV		S		7/23/2001	(3,477)		(49,337)	54,531	10.896	(5,701)		
KREF07560402 EF7147624		DEXIA NPV		S		7/24/2001	(586)		(8,315)	9,201	1,774	(888)		
KREF07560402 EF7147624		DEXIA NPV		S		7/25/2001	(595)		(8.443)	9,395	1,802	(850)		
KREF07560402 EF7147624		DEXIA NPV		S		7/26/2001	(1,775)		(25.186)	27,815	5,228	(2,600)		

## The Kresge Foundation (38-1359217)

Source Account Number	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment Gain/Loss	Base Currency Gain/Loss	Grand Total for Account
KREF07560402	EF7147624	DEXIA NPV		S	0151	7/27/2001	(823)	-	(11,678)	12,690	2,252	(1,240)	
KREF07560402	EF7147624	DEXIA NPV		S	0151	7/31/2001	(1,142)	-	(16,204)	17,743	3,237	(1,698)	
KREF07560402	EF7147624	DEXIA NPV		S	0151	8/1/2001	(4,154)	-	(58,943)	65,269	12,247	(5,922)	
KREF07560402	EF7147624	DEXIA NPV		S	0151	8/1/2001	(976)	-	(13,849)	15,328	2,870	(1,391)	
KREF07560402	EF7147624	DEXIA NPV		S	0151	8/2/2001	(4,248)	-	(60,277)	66,950	12,507	(5,834)	
KREF07560402	EF7147624	DEXIA NPV		S	0151	8/2/2001	(3,304)	-	(46,882)	52,339	10,018	(4,561)	
KREF07560402	EF7147624	DEXIA NPV		S	0151	8/3/2001	(4,090)	-	(58,035)	64,474	11,756	(5,318)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI		S	0151	1/5/2001	(11,100)	-	(342,776)	417,148	71,420	2,952	
KREF07560402	E14056715	ASSICURAZIONI GENERALI		S	0151	1/8/2001	(8,500)	-	(262,486)	317,780	54,691	603	
KREF07560402	E14056715	ASSICURAZIONI GENERALI		S	0151	1/9/2001	(2,300)	-	(71,026)	85,223	14,855	(657)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI		S	0151	1/17/2001	(300)	-	(9,264)	11,003	1,931	(193)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI		S	0151	5/22/2001	(6,600)	-	(203,813)	193,942	8,158	(18,029)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI		S	0151	5/23/2001	(3,800)	-	(118,346)	111,436	5,755	(12,665)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI		S	0151	5/24/2001	(12,700)	-	(399,879)	372,312	16,705	(44,271)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI		S	0151	5/24/2001	(2,400)	-	(75,904)	70,267	2,651	(8,288)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI		S	0151	5/25/2001	(5,400)	-	(175,505)	158,136	433	(17,802)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI		S	0151	5/28/2001	(900)	-	(30,327)	26,364	(1,167)	(2,796)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI		S	0151	5/29/2001	(8,100)	-	(265,395)	233,751	(4,673)	(26,971)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI		S	0151	5/30/2001	(2,800)	-	(94,350)	80,931	(4,545)	(8,874)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI		S	0151	12/13/2001	(11,100)	-	(371,013)	298,820	(57,340)	(14,853)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI		S	0151	12/14/2001	(6,600)	-	(215,022)	177,104	(35,711)	(2,207)	
KREF07560402	E14056715	ASSICURAZIONI GENERALI		S	0151	12/14/2001	(4,500)	-	(146,606)	120,442	(24,663)	(1,501)	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52		S	0151	9/21/2001	(52,500)	-	(199,009)	106,963	(98,067)	6,021	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52		S	0151	9/24/2001	(39,500)	-	(150,195)	84,689	(70,697)	5,190	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52		S	0151	9/25/2001	(77,500)	-	(297,982)	170,249	(140,192)	12,459	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52		S	0151	9/26/2001	(79,500)	-	(297,998)	177,378	(133,360)	13,640	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52		S	0151	10/4/2001	(52,000)	-	(190,622)	115,481	(83,482)	8,341	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52		S	0151	10/5/2001	(91,750)	-	(318,206)	206,697	(122,784)	11,275	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52		S	0151	10/5/2001	(23,000)	-	(83,430)	50,485	(36,854)	3,909	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52		S	0151	10/8/2001	(45,750)	-	(149,931)	100,201	(52,979)	3,249	
KREF07560402	E14076838	BANCA INTESA BANCA CO ITALIANA SPA EURO 52		S	0151	10/9/2001	(36,500)	-	(116,801)	82,420	(36,815)	2,434	
KREF07560402	E14436396	ENI ITL1000 (REGD)		S	0151	1/11/2001	(66,108)	-	(340,006)	430,736	71,174	19,556	
KREF07560402	E14436396	ENI ITL1000 (REGD)		S	0151	1/17/2001	(1,181)	-	(6,074)	7,516	1,269	173	
KREF07560402	E14436396	ENI ITL1000 (REGD)		S	0151	1/19/2001	(194,709)	-	(1,003,163)	1,234,566	187,749	43,653	
KREF07560402	E14436396	ENI ITL1000 (REGD)		S	0151	5/2/2001	(32,415)	-	(167,720)	221,986	57,005	(2,739)	
KREF07560402	E14436396	ENI ITL1000 (REGD)		S	0151	5/3/2001	(32,529)	-	(168,310)	217,633	51,514	(2,192)	
KREF07560402	E14436396	ENI ITL1000 (REGD)		S	0151	5/4/2001	(15,808)	-	(81,793)	101,369	20,426	(849)	
KREF07560402	E15256470	BULGARI SPA EURO 07		S	0151	9/7/2001	(11,000)	-	(118,556)	116,968	(5,537)	3,949	
KREF07560402	E15256470	BULGARI SPA EURO 07		S	0151	9/10/2001	(6,950)	-	(75,050)	72,328	(5,154)	2,433	
KREF07560402	E15256470	BULGARI SPA EURO 07		S	0151	9/13/2001	(9,850)	-	(106,974)	84,301	(25,597)	2,924	
KREF07560402	E15256470	BULGARI SPA EURO 07		S	0151	9/14/2001	(5,000)	-	(54,682)	41,599	(18,282)	1,481	
KREF07560402	E15297508	TELECOM ITALIA SPA ORD		S	0151	5/30/2001	(16,565)	-	(216,961)	158,847	(43,430)	(14,684)	
KREF07560402	E15297508	TELECOM ITALIA SPA ORD		S	0151	5/31/2001	(3,327)	-	(43,576)	31,251	(9,044)	(3,280)	
KREF07560402	E15297508	TELECOM ITALIA SPA ORD		S	0151	6/5/2001	(32,950)	-	(431,564)	304,401	(95,376)	(31,786)	
KREF07560402	E15297508	TELECOM ITALIA SPA ORD		S	0151	6/6/2001	(14,371)	-	(188,225)	131,806	(42,449)	(13,970)	
KREF07560402	E15297508	TELECOM ITALIA SPA ORD		S	0151	6/7/2001	(19,159)	-	(237,982)	175,151	(44,610)	(18,222)	
KREF07560402	E15297508	TELECOM ITALIA SPA ORD		S	0151	6/8/2001	(9,582)	-	(118,765)	88,951	(20,332)	(9,483)	
KREF07560402	E15297508	TELECOM ITALIA SPA ORD		S	0151	9/5/2001	(169,667)	-	(1,787,861)	1,263,127	(518,282)	(6,452)	
KREF07560402	E15748526	FIAT SPA EURS		S	0151	9/14/2001	(3,100)	-	(73,591)	60,506	(15,901)	2,816	
KREF07560402	E15748526	FIAT SPA EURS		S	0151	9/17/2001	(7,500)	-	(177,302)	130,919	(53,509)	7,125	
KREF07560402	E15748526	FIAT SPA EURS		S	0151	9/18/2001	(1,750)	-	(41,376)	29,715	(13,692)	2,031	
KREF07560402	E15748526	FIAT SPA EURS		S	0151	9/19/2001	(2,650)	-	(62,706)	44,260	(21,884)	3,439	
KREF07560402	E15748526	FIAT SPA EURS		S	0151	10/4/2001	(1,400)	-	(33,100)	22,968	(11,553)	1,421	
KREF07560402	E15748526	FIAT SPA EURS		S	0151	10/5/2001	(18,150)	-	(418,743)	279,624	(159,189)	20,070	
KREF07560402	E15748526	FIAT SPA EURS		S	0151	10/8/2001	(5,600)	-	(127,897)	85,128	(49,373)	6,604	
KREF07560402	E15748526	FIAT SPA EURS		S	0151	10/8/2001	(950)	-	(21,782)	14,405	(8,454)	1,077	
KREF07560402	E15748526	FIAT SPA EURS		S	0151	10/9/2001	(2,800)	-	(64,887)	42,655	(23,104)	872	

Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment	Base	Base Currency	Grand Total for Account
KREF07560402 E1744526	FLAT SPA EURS		S	0151	10/10/2001	(3.700)		(84.593)	55.559	(32.859)	3.825		3.825
KREF07560402 E17145051	ENI EUR1		S	0151	12/6/2001	(11.871)		(127.993)	143.647	18.227	(2.873)		(2.873)
KREF07560402 E17145051	ENI EUR1		S	0151	12/7/2001	(5.679)		(63.273)	67.461	5.659	(1.470)		(1.470)
KREF07560402 E17145051	ENI EUR1		S	0151	12/10/2001	(1.529)		(17.234)	18.033	1.118	(3.270)		(3.270)
KREF07560402 E17145051	ENI EUR1		S	0151	12/11/2001	(1.529)		(17.234)	18.060	1.144	(3.18)		(3.18)
KREF07560402 E17145051	ENI EUR1		S	0151	12/12/2001	(3.494)		(39.583)	41.225	2.632	(4.21)		(4.21)
KREF07560402 E17251479	SNAM RTE GAS EUR1		S	0151	12/7/2001	(22.668)		(37.275)	59.805	2.217	13		13
KREF07560402 E17251479	GUCCTI GROUP N V	ORD NGL 2.23	S	0151	9/7/2001	(1,500)		(121,166)	125,101	(211)	4.146		4.146
KREF07560402 E17251479	GUCCTI GROUP N V	ORD NGL 2.23	S	0151	9/10/2001	(989)		(79.761)	87.619	5.991	1,968		1,968
KREF07560402 E17251479	GUCCTI GROUP N V	ORD NGL 2.23	S	0151	9/14/2001	(1,254)		(101.132)	104.754	3.591	3,356		3,356
KREF07560402 E17251479	GUCCTI GROUP N V	ORD NGL 2.23	S	0151	9/14/2001	(650)		(51,812)	54.646	998	1,836		1,836
KREF07560402 E17251479	GUCCTI GROUP N V	ORD NGL 2.23	S	0151	9/14/2001	(650)		(51,812)	54.646	998	1,836		1,836
KREF07560402 E17251479	ING GROEP NV CVA EUR0		S	0151	1/18/2001	(895)		(65,060)	68.801	(1,756)	5,496		5,496
KREF07560402 E17251479	ING GROEP NV CVA EUR0		S	0151	1/19/2001	(579)		(42.480)	43.323	(2,100)	2,942		2,942
KREF07560402 E17251479	ING GROEP NV CVA EUR0		S	0151	1/22/2001	(6.159)		(447.716)	445.572	(34.086)	31.942		31.942
KREF07560402 E17251479	ING GROEP NV CVA EUR0		S	0151	2/15/2001	(7.667)		(567.572)	554.666	(29.695)	16,789		16,789
KREF07560402 E17251479	ING GROEP NV CVA EUR0		S	0151	2/16/2001	(5.273)		(398.956)	386.662	(25.446)	13.152		13.152
KREF07560402 E17251479	ING GROEP NV CVA EUR0		S	0151	2/22/2001	(34.527)		(75.929)	750.391	(61.454)	35.916		35.916
KREF07560402 E17251479	ING GROEP NV CVA EUR0		S	0151	2/22/2001	(18,149)		(407.864)	411,145	(16,998)	19.679		19.679
KREF07560402 E17251479	ABN AMRO HLDGS NV NLC		S	0151	2/23/2001	(9.873)		(221.877)	210,994	(21,093)	10,209		10,209
KREF07560402 E17251479	ABN AMRO HLDGS NV NLC		S	0151	3/5/2001	(10.580)		(237.765)	223,243	(30.058)	15,536		15,536
KREF07560402 E17251479	ABN AMRO HLDGS NV NLC		S	0151	3/5/2001	(7.371)		(165.649)	155,882	(20,615)	10,848		10,848
KREF07560402 E17251479	ABN AMRO HLDGS NV NLC		S	0151	3/5/2001	(2.198)		(53.890)	51.289	(6.170)	3.569		3.569
KREF07560402 E17251479	ABN AMRO HLDGS NV NLC		S	0151	3/6/2001	(10.319)		(221.900)	220.567	(26.991)	15,658		15,658
KREF07560402 E17251479	ABN AMRO HLDGS NV NLC		S	0151	3/7/2001	(5.233)		(117.602)	110,589	(14,520)	7,507		7,507
KREF07560402 E17251479	ABN AMRO HLDGS NV NLC		S	0151	3/22/2001	(21.737)		(531,379)	370.054	(135,593)	(25.733)		(25.733)
KREF07560402 E17251479	ABN AMRO HLDGS NV NLC		S	0151	1/24/2001	(14.296)		(710.460)	559.100	(182,201)	31,541		31,541
KREF07560402 E17251479	NUMICO KONINKLIJKE NV PART EXCH EURO 25		S	0151	1/25/2001	(6.882)		(329.643)	267,955	(84.999)	22,812		22,812
KREF07560402 E17251479	ASML HLDG NV EURO 02		S	0151	9/10/2001	(9.159)		(330.901)	135,857	(217,261)	2,217		2,217
KREF07560402 E17251479	ASML HLDG NV EURO 02		S	0151	9/11/2001	(13.559)		(371.873)	205,096	(171,071)	4,295		4,295
KREF07560402 E17251479	ASML HLDG NV EURO 02		S	0151	9/11/2001	(4.200)		(142.098)	64.939	(79,461)	2,302		2,302
KREF07560402 E17251479	ASML HLDG NV EURO 02		S	0151	9/12/2001	(3.334)		(70.339)	49,592	(20.117)	(6.31)		(6.31)
KREF07560402 E17251479	ASML HLDG NV EURO 02		S	0151	9/14/2001	(5.153)		(102,350)	70.429	(32,222)	901		901
KREF07560402 E17251479	ASML HLDG NV EURO 02		S	0151	9/17/2001	(3.025)		(55.439)	34,566	(21,290)	417		417
KREF07560402 E17251479	ASML HLDG NV EURO 02		S	0151	12/20/2001	(1.250)		(16.571)	21.870	5.433	(134)		(134)
KREF07560402 E17251479	ASML HLDG NV EURO 02		S	0151	12/24/2001	(1.706)		(22.616)	28.448	6.635	(803)		(803)
KREF07560402 E17251479	ASML HLDG NV EURO 02		S	0151	12/27/2001	(3.222)		(46.691)	60.605	15,014	(1,100)		(1,100)
KREF07560402 E17251479	ASML HLDG NV EURO 02		S	0151	12/28/2001	(881)		(11.679)	15,162	3,845	(363)		(363)
KREF07560402 E17251479	KON KPN NV EURO 24		S	0151	5/3/2001	(21.589)		(315,123)	201.750	(107,520)	(5,853)		(5,853)
KREF07560402 E17251479	KON KPN NV EURO 24		S	0151	6/1/2001	(23.443)		(381.496)	182,333	(177,660)	(21,303)		(21,303)
KREF07560402 E17251479	KON KPN NV EURO 24		S	0151	6/5/2001	(15,272)		(256.072)	108,238	(136,637)	(11,596)		(11,596)
KREF07560402 E17251479	KON KPN NV EURO 24		S	0151	6/5/2001	(3,336)		(55,282)	25,286	(27.487)	(2,509)		(2,509)
KREF07560402 E17251479	KON KPN NV EURO 24		S	0151	6/7/2001	(9.531)		(127,903)	61,220	(91,794)	(5,590)		(5,590)
KREF07560402 E17251479	KON KPN NV EURO 24		S	0151	6/8/2001	(23,828)		(382,356)	149.075	(218,598)	(14.683)		(14.683)
KREF07560402 E17251479	KON KPN NV EURO 24		S	0151	10/2/2001	(1)		(13)	1	(11)	0		0
KREF07560402 E17251479	KONINKLIJKE PHILIPS ELE NV EURO 20		S	0151	1/3/2001	(17,245)		(390.595)	565.682	233,809	(58.721)		(58.721)
KREF07560402 E17251479	KONINKLIJKE PHILIPS ELE NV EURO 20		S	0151	5/1/2001	(9.465)		(391,009)	289.416	(73,851)	(27.742)		(27.742)
KREF07560402 E17251479	KONINKLIJKE PHILIPS ELE NV EURO 20		S	0151	5/7/2001	(5,790)		(301,380)	177.567	77,183	(30.758)		(30.758)
KREF07560402 E17251479	KONINKLIJKE PHILIPS ELE NV EURO 20		S	0151	5/7/2001	(6.802)		(301,380)	211.910	(82.039)	(7.432)		(7.432)
KREF07560402 E17251479	KONINKLIJKE PHILIPS ELE NV EURO 20		S	0151	9/10/2001	(2,537)		(112,318)	58.470	(53.848)	-		-
KREF07560402 E17251479	KONINKLIJKE PHILIPS ELE NV EURO 20		S	0151	9/11/2001	(2.277)		(105,234)	57,934	(47,910)	511		511
KREF07560402 E17251479	KONINKLIJKE PHILIPS ELE NV EURO 20		S	0151	9/14/2001	(9,554)		(474,924)	181.426	(297,669)	4,170		4,170
KREF07560402 E17251479	KONINKLIJKE PHILIPS ELE NV EURO 20		S	0151	9/17/2001	(18,708)		(718,237)	339,885	(392,811)	14,459		14,459
KREF07560402 E17251479	KONINKLIJKE PHILIPS ELE NV EURO 20		S	0151	12/20/2001	(6,064)		(159,590)	113,071	9.199	4,282		4,282
KREF07560402 E17251479	KONINKLIJKE PHILIPS ELE NV EURO 20		S	0151	12/21/2001	(4.164)		(14,190)	2.196	45.876	21,147		21,147

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Units 2	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Account
KREF07560402	ES4616698	NESTLE SA REGD ZUR LIST SZF10		S		1/24/2001	(26)		(49,064)	52,943	1,731	2,148		
KREF07560402	ES4616698	NESTLE SA REGD ZUR LIST SZF10		S		1/25/2001	(211)		(398,170)	425,421	10,138	17,113		
KREF07560402	ES4616698	NESTLE SA REGD ZUR LIST SZF10		S		1/26/2001	(48)		(90,579)	98,338	3,963	3,796		
KREF07560402	ES4745778	ROCHE HLDG AG GENUSCI		S		1/12/2001	(58)		(550,334)	546,728	(58,013)	54,407		
KREF07560402	ES4745778	ROCHE HLDG AG GENUSCI		S		1/15/2001	(14)		(135,081)	130,129	(15,618)	10,666		
KREF07560402	ES4745778	ROCHE HLDG AG GENUSCI		S		1/16/2001	(15)		(145,342)	138,178	(17,688)	10,524		
KREF07560402	ES4745778	ROCHE HLDG AG GENUSCI		S		1/17/2001	(44)		(438,020)	404,126	(53,587)	19,693		
KREF07560402	ES4745778	ROCHE HLDG AG GENUSCI		S		1/18/2001	(63)		(629,657)	590,485	(78,227)	39,154		
KREF07560402	ES4745778	ROCHE HLDG AG GENUSCI		S		1/19/2001	(70)		(714,568)	643,604	(98,403)	27,438		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		1/3/2001	(3,222)		(491,765)	520,912	(6,363)	35,483		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		7/18/2001	(9,648)		(488,500)	430,890	(55,965)	1,645		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		7/18/2001	(1,462)		(68,418)	65,950	(4,64)	1,797		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		7/19/2001	(3,289)		(153,917)	144,378	(13,188)	3,649		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		7/19/2001	(366)		(17,128)	16,243	(1,795)	411		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		3/27/2001	(11,119)		(213,818)	176,519	(29,708)	(7,591)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		3/28/2001	(2,668)		(51,305)	42,136	(7,281)	(1,889)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		3/29/2001	(222)		(4,269)	3,500	(616)	(153)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		3/30/2001	(7,921)		(152,320)	123,928	(21,662)	(6,729)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		4/3/2001	(9,154)		(176,031)	147,347	(21,292)	(7,392)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		4/4/2001	(1,098)		(21,114)	17,748	(2,554)	(812)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		4/5/2001	(7,566)		(141,648)	118,804	(5,820)	(5,038)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		4/6/2001	(7,495)		(142,858)	121,644	(16,176)	(5,038)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		4/25/2001	(4,538)		(82,627)	79,748	(568)	(2,310)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		4/26/2001	(20,578)		(346,920)	364,143	21,409	(4,185)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		1/5/2001	(75,051)		(273,577)	336,805	61,493	1,735		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		1/8/2001	(29,634)		(107,667)	133,798	25,585	547		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		9/14/2001	(4,378)		(36,414)	45,335	14,583	(5,663)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		9/17/2001	(9,801)		(81,745)	99,367	30,234	(12,612)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		9/18/2001	(7,288)		(61,186)	74,748	23,249	(9,687)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		9/19/2001	(4,580)		(38,241)	47,061	14,705	(5,885)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		9/20/2001	(4,901)		(40,922)	46,894	11,924	(5,951)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		9/24/2001	(687)		(5,736)	6,530	1,628	(834)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		9/25/2001	(3,572)		(29,852)	35,209	9,744	(4,360)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		9/26/2001	(5,038)		(41,824)	50,496	14,781	(6,109)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		9/27/2001	(4,122)		(34,007)	41,764	12,334	(5,077)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		4/10/2001	(10,503)		(114,086)	86,859	(27,046)	(181)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		4/11/2001	(15,397)		(167,245)	126,358	(40,183)	(705)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		4/12/2001	(6,351)		(68,968)	52,952	(15,975)	(59)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		4/12/2001	(498)		(5,409)	4,188	(1,217)	(5)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		4/20/2001	(4,978)		(54,072)	43,011	(11,046)	(15)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		4/24/2001	(6,085)		(66,097)	51,891	(13,993)	(213)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		4/25/2001	(3,043)		(33,054)	25,604	(7,410)	(39)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		4/26/2001	(3,706)		(40,255)	31,386	(8,832)	(37)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		5/1/2001	(3,550)		(38,561)	29,790	(8,576)	(195)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		7/23/2001	(10,968)		(356,911)	216,431	(137,034)	(3,446)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		7/23/2001	(4,917)		(53,410)	32,637	(20,253)	(520)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		7/24/2001	(3,989)		(43,329)	26,006	(16,923)	(401)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		7/27/2001	(10,916)		(120,196)	73,684	(45,467)	(1,045)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		7/30/2001	(26,918)		(300,438)	185,678	(115,029)	269		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		7/30/2001	(9,156)		(102,270)	63,068	(38,268)	(934)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		7/30/2001	(8,931)		(99,317)	61,054	(37,783)	(479)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		7/31/2001	(12,235)		(125,342)	83,566	(41,568)	(208)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		9/6/2001	(28,160)		(282,737)	155,015	(125,075)	(2,647)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		9/10/2001	(60,378)		(632,874)	301,826	(327,615)	(3,432)		
KREF07560402	ES7126117	UBS AG CHF2 80 (REGD)		S		10/9/2001	(15,781)		(167,737)	86,668	(80,980)	(89)		

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units ?	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			S		10/10/2001	(9.864)	(9.864)	5.037	(4.765)	(61)		
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			S		10/11/2001	(9.818)	(9.818)	50.711	(46.631)	(843)		
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			S		10/29/2001	(40.618)	(40.618)	209.661	(198.882)	(1,204)		
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			S		10/30/2001	(73.025)	(454.418)	360.475	(103.941)	9.618		
KREF07560402 EX0140841	BRITISH TELECOMMUNIC/ 25P			S		10/31/2001	(8.906)	(52.993)	44.853	(10.441)	2.301		
KREF07560402 EX0141195	BRITISH SKY BRDCSTG	ORD 50P		S		11/6/2001	(10.516)	(119.392)	128.520	5.416	3.711		
KREF07560402 EX0141195	BRITISH SKY BRDCSTG	ORD 50P		S		11/6/2001	(4.780)	(53.631)	57.699	2.499	1.568		
KREF07560402 EX0141195	BRITISH SKY BRDCSTG	ORD 50P		S		11/7/2001	(7.903)	(89.592)	93.104	2.542	970		
KREF07560402 EX0141195	BRITISH SKY BRDCSTG	ORD 50P		S		11/7/2001	(3.697)	(41.617)	43.646	5.12	1.517		
KREF07560402 EX0141195	BRITISH SKY BRDCSTG	ORD 50P		S		11/8/2001	(5.472)	(61.144)	65.461	3.957	360		
KREF07560402 EX0141195	BRITISH SKY BRDCSTG	ORD 50P		S		11/8/2001	(9.910)	(9.988)	10.864	860	36		
KREF07560402 EX0141195	BRITISH SKY BRDCSTG	ORD 50P		S		11/19/2001	(2.439)	(25.886)	29.646	4.555	(7.95)		
KREF07560402 EX0141195	BRITISH SKY BRDCSTG	ORD 50P		S		11/20/2001	(21.641)	(210.820)	253.043	50.444	(8,220)		
KREF07560402 EX0141195	BRITISH SKY BRDCSTG	ORD 50P		S		12/2/2001	(17.935)	(166.325)	228.083	68.748	(6,990)		
KREF07560402 EX0141195	BRITISH SKY BRDCSTG	ORD 50P		S		12/7/2001	(8.967)	(90.645)	111.191	22.352	(1,806)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		2/12/2001	(1.951)	(39.133)	39.684	4.054	(3,502)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		3/2/2001	(76)	(1,524)	1,565	154	(1,13)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		3/5/2001	(207)	(4,152)	4,248	420	(324)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		5/18/2001	(1,639)	(32.875)	29.230	(553)	(3,091)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		5/22/2001	(96)	(1,926)	1,710	(32)	(1,83)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		6/6/2001	(7.074)	(141.888)	123.481	(1.830)	(16,577)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		6/7/2001	(9.38)	(18.814)	16.302	(2.58)	(2,254)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		6/8/2001	(4,091)	(84.199)	71.224	(2.605)	(10,370)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		6/11/2001	(600)	(12.467)	10,307	(600)	(1,560)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		7/6/2001	(1,291)	(26.826)	20,306	(4.004)	(2,515)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		7/9/2001	(1.750)	(36.363)	27.200	(5,666)	(3,298)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		7/10/2001	(2.103)	(43.893)	33,359	(6.507)	(4,027)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		7/25/2001	(8.125)	(170.405)	114,345	(42.951)	(13,109)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		7/25/2001	(2,868)	(60.150)	41,295	(14,363)	(4,492)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		7/26/2001	(3,565)	(72.433)	52,739	(13.669)	(5,825)		
KREF07560402 EX0182272	CELLTECH GROUP PLC OR			S		7/27/2001	(1,912)	(37.295)	28,550	(5,454)	(3,291)		
KREF07560402 EX0262017	KINGFISHER ORD GPB0 12			S		1/2/2001	(2.726)	(2.447)	20,068	(1,221)	(1,982)		
KREF07560402 EX0262017	KINGFISHER ORD GPB0 12			S		1/3/2001	(31.403)	(274.668)	226.746	(35,941)	(11,982)		
KREF07560402 EX0262017	KINGFISHER ORD GPB0 12			S		1/7/2001	(22.625)	(200.175)	150.835	(38,275)	(11,065)		
KREF07560402 EX0262017	KINGFISHER ORD GPB0 12			S		1/8/2001	(26,555)	(241.922)	176,934	(52,441)	(12,546)		
KREF07560402 EX0262017	KINGFISHER ORD GPB0 12			S		1/9/2001	(21,244)	(193.537)	136,969	(48.081)	(10,487)		
KREF07560402 EX0262017	KINGFISHER ORD GPB0 12			S		1/22/2001	(17,526)	(151,971)	110,352	(37.651)	(3,968)		
KREF07560402 EX0262017	BAE SYSTEMS ORD GPB0 0			S		1/22/2001	(1148,099)	(166.538)	604,101	(284,210)	(31,798)		
KREF07560402 EX0262017	BAE SYSTEMS ORD GPB0 0			S		1/16/2001	(31.843)	(154,976)	149,831	(1,056)	(4,089)		
KREF07560402 EX0262017	BAE SYSTEMS ORD GPB0 0			S		1/17/2001	(20.470)	(95,451)	90,767	(1,233)	(3,362)		
KREF07560402 EX0262017	BAE SYSTEMS ORD GPB0 0			S		11/20/2001	(20.470)	(95,451)	93,954	6.731	(2,846)		
KREF07560402 EX0384738	CMG PLC GPB0 025			S		4/3/2001	(1,557)	(25,018)	10,678	(13,842)	(499)		
KREF07560402 EX0384738	CMG PLC GPB0 025			S		4/4/2001	(5,919)	(95,245)	39,525	(54,008)	(1,712)		
KREF07560402 EX0384738	CMG PLC GPB0 025			S		4/5/2001	(10,006)	(172,706)	69,339	(99,305)	(4,063)		
KREF07560402 EX0490154	ANGLO AMERICAN PLC US			S		5/16/2001	(3.828)	(37,870)	63,142	4,445	377		
KREF07560402 EX0490154	ANGLO AMERICAN PLC US			S		5/16/2001	(3.627)	(57,854)	65,027	6,508	665		
KREF07560402 EX0490154	HSBC HLDGS ORD USDO 50			S		5/16/2001	(26.011)	(472.897)	320.771	(94.989)	(7,137)		
KREF07560402 EX0490154	HSBC HLDGS ORD USDO 50			S		5/18/2001	(4.875)	(79,260)	60,935	(16.982)	(1,343)		
KREF07560402 EX0490154	HSBC HLDGS ORD USDO 50			S		5/21/2001	(3,900)	(63,408)	49,513	(13,051)	(844)		
KREF07560402 EX0490154	HSBC HLDGS ORD USDO 50			S		5/22/2001	(4.875)	(79,260)	62,537	(15,283)	(1,441)		
KREF07560402 EX0540529	HSBC HLDGS ORD USDO 50			S		5/24/2001	(8.945)	(145,431)	113.816	(27.908)	(4,108)		
KREF07560402 EX0540529	HSBC HLDGS ORD USDO 50			S		6/7/2001	(6.656)	(108,216)	83,950	(19,895)	(4,370)		

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Unit 2	Cost	Selling Price	Investment Gain/Loss	Base Investment	Base Currency	Grand Total for Account
KREF07560402 EX0540529	HSBC HLDGS ORD USD0 50			S		6/8/2001	(4.875)		(79,260)	61,620	(17,640)		(3,635)	
KREF07560402 EX0540529	HSBC HLDGS ORD USD0 50			S		6/13/2001	(9.751)		(158,536)	118,755	(39,781)		(7,648)	
KREF07560402 EX0540529	HSBC HLDGS ORD USD0 50			S		6/22/2001	(73.13)		(118,898)	85,192	(33,706)		(3,156)	
KREF07560402 EX0540529	MARKS & SPENCER ORD 2			S		11/16/2001	(67,598)		(254,874)	328,482	(74,796)		(1,187)	
KREF07560402 EX0540529	MARKS & SPENCER ORD 2			S		11/19/2001	(16,684)		(62,657)	80,604	(18,533)		(786)	
KREF07560402 EX0540529	MARKS & SPENCER ORD 2			S		11/20/2001	(36,074)		(133,093)	172,672	(39,462)		117	
KREF07560402 EX0540529	MARKS & SPENCER ORD 2			S		11/21/2001	(19,725)		(72,199)	93,263	(21,367)		(303)	
KREF07560402 EX0540529	MARKS & SPENCER ORD 2			S		11/22/2001	(16,491)		(60,079)	78,212	(18,456)		(322)	
KREF07560402 EX0540529	MARKS & SPENCER ORD 2			S		11/23/2001	(8,030)		(29,174)	38,163	(9,294)		(135)	
KREF07560402 EX0540529	MARKS & SPENCER ORD 2			S		11/23/2001	(2,542)		(9,143)	11,970	(2,933)		(106)	
KREF07560402 EX0540529	MARKS & SPENCER ORD 2			S		11/26/2001	(18,030)		(64,257)	86,177	(22,566)		(646)	
KREF07560402 EX0540529	UNILEVER ORD 1 4P			S		3/22/2001	(125,520)		(884,146)	837,410	(34,026)		(12,709)	
KREF07560402 EX0677602	PEARSON ORD 25P			S		5/21/2001	(977)		(18,257)	19,724	(1,479)		(12)	
KREF07560402 EX0677602	PEARSON ORD 25P			S		5/22/2001	(10,736)		(201,277)	217,988	(18,532)		(1,820)	
KREF07560402 EX0677602	PEARSON ORD 25P			S		5/23/2001	(2,951)		(53,845)	59,373	(5,815)		(287)	
KREF07560402 EX0719214	PEARSON ORD 25P			S		5/24/2001	(958)		(18,244)	18,867	(780)		(157)	
KREF07560402 EX0719214	VODAFONE GROUP PLC OF			S		5/24/2001	(168,370)		(700,382)	466,243	(220,451)		(13,688)	
KREF07560402 EX0719214	VODAFONE GROUP PLC OF			S		5/25/2001	(46,476)		(194,417)	126,942	(67,934)		(2,540)	
KREF07560402 EX0719214	VODAFONE GROUP PLC OF			S		5/30/2001	(102,229)		(433,885)	264,654	(165,596)		(3,636)	
KREF07560402 EX0719214	VODAFONE GROUP PLC OF			S		5/30/2001	(72,417)		(307,356)	190,489	(114,250)		(2,617)	
KREF07560402 EX0719214	VODAFONE GROUP PLC OF			S		5/31/2001	(1,620,28)		(608,350)	413,786	(184,656)		(9,908)	
KREF07560402 EX0719214	VODAFONE GROUP PLC OF			S		6/5/2001	(97,784)		(348,950)	239,565	(96,455)		(12,930)	
KREF07560402 EX0719214	VODAFONE GROUP PLC OF			S		6/6/2001	(45,066)		(154,918)	111,381	(35,201)		(8,235)	
KREF07560402 EX0719214	VODAFONE GROUP PLC OF			S		6/12/2001	(58,650)		(195,675)	136,264	(59,411)		(11,661)	
KREF07560402 EX0719214	VODAFONE GROUP PLC OF			S		6/12/2001	(58,559)		(199,895)	135,724	(52,570)		(11,602)	
KREF07560402 EX0719214	VODAFONE GROUP PLC OF			S		6/19/2001	(85,876)		(289,467)	195,842	(81,122)		(12,503)	
KREF07560402 EX0719214	VODAFONE GROUP PLC OF			S		6/28/2001	(95,433)		(330,624)	191,121	(130,333)		(9,170)	
KREF07560402 EX0719214	VODAFONE GROUP PLC OF			S		6/28/2001	(95,433)		(330,624)	191,121	(130,333)		(9,170)	
KREF07560402 EX0719214	VODAFONE GROUP PLC OF			S		6/28/2001	(95,433)		(330,624)	191,121	(130,333)		(9,170)	
KREF07560402 EX0719214	VODAFONE GROUP PLC OF			S		10/4/2001	(46,515)		(97,340)	106,591	(7,504)		1,747	
KREF07560402 EX0719214	RAILTRACK GROUP PLC OI			S		4/5/2001	(170,791)		(2,354,134)	1,105,735	(1,190,410)		(57,989)	
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAN 25P			S		9/18/2001	(9,069)		(21,344)	198,704	(21,039)		6,099	
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAN 25P			S		9/19/2001	(8,610)		(202,223)	178,799	(29,331)		5,907	
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAN 25P			S		9/19/2001	(1,914)		(44,942)	40,771	(5,560)		1,389	
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAN 25P			S		9/19/2001	(957)		(22,482)	20,194	(2,299)		652	
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAN 25P			S		9/20/2001	(152,622)		(357,577)	287,110	(79,639)		9,171	
KREF07560402 EX0754781	ROYAL BANK OF SCOTLAN 25P			S		9/21/2001	(26,078)		(636,105)	454,834	(199,418)		18,146	
KREF07560402 EX0754781	BP PLC ORD USD25			S		12/7/2001	(23,652)		(207,982)	175,612	(27,732)		(4,637)	
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			S		11/9/2001	(39,429)		(331,089)	294,094	(41,912)		4,917	
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			S		11/22/2001	(22,875)		(188,250)	167,319	(23,404)		2,473	
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			S		11/22/2001	(19,215)		(159,019)	142,903	(20,922)		4,806	
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			S		12/13/2001	(13,214)		(109,580)	87,157	(24,602)		2,179	
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			S		12/13/2001	(13,194)		(109,571)	86,648	(23,152)		2,229	
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			S		12/14/2001	(8,810)		(72,934)	57,713	(16,805)		1,583	
KREF07560402 EX0803414	SHELL TRANS & TRDG ORI			S		12/14/2001	(8,809)		(72,926)	57,935	(16,581)		1,589	
KREF07560402 EX0843543	DIMENSION DATA HLDG C USD0 01			S		1/10/2001	(109,081)		(861,660)	642,981	(217,586)		(1,293)	
KREF07560402 EX0888696	31 GROUP ORD 50P			S		3/15/2001	(4,059)		(34,958)	68,496	(22,498)		36	
KREF07560402 EX0888696	31 GROUP ORD 50P			S		3/16/2001	(1,513)		(94,010)	23,987	(9,993)		(30)	
KREF07560402 EX0888696	31 GROUP ORD 50P			S		3/19/2001	(1,110)		(24,649)	17,698	(6,977)		25	
KREF07560402 EX0888696	31 GROUP ORD 50P			S		3/20/2001	(4,035)		(89,420)	64,423	(25,164)		167	
KREF07560402 EX0888696	31 GROUP ORD 50P			S		3/20/2001	(50)		(798)		(312)		2	
KREF07560402 EX0888696	31 GROUP ORD 50P			S		3/23/2001	(3,027)		(67,301)	46,290	(21,061)		50	
KREF07560402 EX0888696	31 GROUP ORD 50P			S		3/26/2001	(1,211)		(26,965)	19,230	(7,791)		56	
KREF07560402 EX0888696	31 GROUP ORD 50P			S		3/27/2001	(1,510)		(33,622)	24,036	(9,717)		130	
KREF07560402 EX0888696	31 GROUP ORD 50P			S		3/28/2001	(3,718)		(82,304)	58,768	(23,753)		217	
KREF07560402 EX0925282	GLAXOSMITHLINE ORD (			S		8/15/2001	(11,726)		(335,796)	322,058	(19,740)		6,002	

Source	Security ID	Description 1	Description 2	Transaction	Tax	Trade Ex	Units	Unit 2	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402	EX0925282	GLAXOSMITHKLINE ORD (		S		8/15/2001	(2,566)		(73,482)	70,525	(4,272)	1,314		
KREF07560402	EX0925282	GLAXOSMITHKLINE ORD (		S		8/16/2001	(1,935)		(37,367)	32,274	(21,118)	6,497		
KREF07560402	EX0925282	GLAXOSMITHKLINE ORD (		S		8/16/2001	(6,656)		(190,607)	180,762	(13,828)	3,983		
KREF07560402	EX0925282	GLAXOSMITHKLINE ORD (		S		8/16/2001	(5,127)		(146,821)	137,856	(12,004)	3,038		
KREF07560402	EX0925282	GLAXOSMITHKLINE ORD (		S		8/17/2001	(2,156)		(60,547)	58,003	(3,773)	1,229		
KREF07560402	EX0925282	GLAXOSMITHKLINE ORD (		S		8/22/2001	(4,591)		(131,713)	125,133	(10,552)	3,971		
KREF07560402	EX0925282	GLAXOSMITHKLINE ORD (		S		8/22/2001	(4,590)		(128,949)	124,923	(7,137)	3,111		
KREF07560402	EX0925282	GLAXOSMITHKLINE ORD (		S		8/23/2001	(1,575)		(45,186)	42,590	(3,691)	1,095		
KREF07560402	EX0925282	GLAXOSMITHKLINE ORD (		S		8/24/2001	(3,015)		(86,450)	81,391	(7,130)	2,071		
KREF07560402	EX0925282	GLAXOSMITHKLINE ORD (		S		8/29/2001	(2,295)		(66,000)	61,587	(6,147)	1,734		
KREF07560402	EX0925282	GLAXOSMITHKLINE ORD (		S		8/30/2001	(6,886)		(198,147)	184,663	(18,338)	4,854		
KREF07560402	EX0925282	GLAXOSMITHKLINE ORD (		S		9/24/2001	(2,585)		(66,897)	64,679	(2,020)	(199)		
KREF07560402	EX0989528	ASTRAZENECA ORD USDO.		S		1/5/2001	(11,983)		(525,317)	560,208	34,272	619		
KREF07560402	EX0989528	ASTRAZENECA ORD USDO.		S		1/8/2001	(7,945)		(351,958)	373,942	22,472	(488)		
KREF07560402	EX0989528	ASTRAZENECA ORD USDO		S		12/20/2001	(2,202)		(100,962)	96,492	(4,622)	(108)		
KREF07560402	EX0989528	ASTRAZENECA ORD USDO		S		12/20/2001	(1,982)		(93,671)	86,644	(7,255)	228		
KREF07560402	EX0989528	ASTRAZENECA ORD USDO		S		12/21/2001	(5,028)		(238,605)	220,861	(16,954)	(789)		
KREF07560402	EX0919355	BT GROUP ORD GBPO 05		S		11/23/2001	(8,580)		(33,005)	31,475	(1,959)	429		
KREF07560402	EX0919355	BT GROUP ORD GBPO 05		S		11/26/2001	(226)		(732)	847	110	5		
KREF07560402	EX0919355	BT GROUP ORD GBPO 05		S		11/27/2001	(19,192)		(62,156)	72,036	9,345	535		
KREF07560402	EX0919355	BT GROUP ORD GBPO 05		S		11/29/2001	(87,467)		(301,298)	330,289	26,118	2,873		
KREF07560402	FB6888796	THAI FARMERS BK PUBLIC TBH10(A,MKT)		S		2/15/2001	(9,000)		(6,697)	5,769	(984)	56		
KREF07560402	FB6888796	THAI FARMERS BK PUBLIC TBH10(A,MKT)		S		2/16/2001	(20,400)		(15,181)	12,917	(2,600)	97		
KREF07560402	FB6888796	THAI FARMERS BK PUBLIC TBH10(A,MKT)		S		2/19/2001	(9,800)		(7,293)	5,940	(1,380)	27		
KREF07560402	FB6888796	THAI FARMERS BK PUBLIC TBH10(A,MKT)		S		2/20/2001	(12,600)		(9,376)	7,604	(1,795)	23		
KREF07560402	FB6888796	THAI FARMERS BK PUBLIC TBH10(A,MKT)		S		2/21/2001	(11,200)		(8,335)	6,789	(1,529)	(17)		
KREF07560402	FB6888796	THAI FARMERS BK PUBLIC TBH10(A,MKT)		S		2/22/2001	(11,100)		(8,260)	6,499	(1,732)	(30)		
KREF07560402	FB6888796	CHINA MOBILE (HK) HKDO		S		2/14/2001	(4,000)		(25,891)	24,464	(1,425)	(1)		
KREF07560402	FB6888796	CHINA MOBILE (HK) HKDO		S		2/15/2001	(8,000)		(51,782)	48,215	(3,664)	(2)		
KREF07560402	FB6888796	CHINA MOBILE (HK) HKDO		S		2/16/2001	(4,000)		(25,891)	23,919	(1,972)	0		
KREF07560402	FB6888796	CHINA MOBILE (HK) HKDO		S		2/20/2001	(6,500)		(42,073)	37,340	(4,730)	(2)		
KREF07560402	FB6888796	CHINA MOBILE (HK) HKDO		S		2/22/2001	(44,500)		(287,328)	239,397	(47,915)	(16)		
KREF07560402	FB6888796	CHINA MOBILE (HK) HKDO		S		6/14/2001	(5,500)		(27,659)	29,907	2,246	2		
KREF07560402	FB6888796	CHINA MOBILE (HK) HKDO		S		6/18/2001	(2,500)		(12,572)	12,804	232	(1)		
KREF07560402	FB6888796	CHINA MOBILE (HK) HKDO		S		6/19/2001	(17,500)		(88,007)	89,851	1,848	(3)		
KREF07560402	FB6888796	CHINA MOBILE (HK) HKDO		S		7/9/2001	(52,500)		(264,021)	258,982	(5,023)	(17)		
KREF07560402	FB6888796	CHINA MOBILE (HK) HKDO		S		12/21/2001	(45,000)		(159,521)	155,738	(3,842)	60		
KREF07560402	FB6888796	CHINA MOBILE (HK) HKDO		S		12/24/2001	(15,000)		(53,174)	51,457	(1,737)	20		
KREF07560402	FB6888796	CHINA MOBILE (HK) HKDO		S		12/27/2001	(16,500)		(58,491)	56,977	(1,533)	18		
KREF07560402	FB6888796	CHINA MOBILE (HK) HKDO		S		12/28/2001	(11,000)		(38,994)	38,547	(460)	14		
KREF07560402	FB6888796	HSBC HLDGS USDO 50 HON REG		S		2/27/2001	(34,800)		(507,773)	481,128	(26,697)	(148)		
KREF07560402	FB6888796	HSBC HLDGS USDO 50 HON REG		S		2/28/2001	(26,000)		(386,752)	345,000	(41,730)	(22)		
KREF07560402	FB6888796	HSBC HLDGS USDO 50 HON REG		S		12/21/2001	(29,200)		(366,012)	336,013	(30,111)	13		
KREF07560402	FB6888796	CHENG KONG(HLDGS) HK		S		5/31/2001	(21,000)		(235,860)	229,864	(5,982)	(14)		
KREF07560402	FB6888796	CHENG KONG(HLDGS) HK		S		6/1/2001	(5,000)		(55,710)	55,209	(500)	(0)		
KREF07560402	FB6888796	CHENG KONG(HLDGS) HK		S		6/4/2001	(5,000)		(5,132)	55,366	235	(1)		
KREF07560402	FB6888796	CHENG KONG(HLDGS) HK		S		8/10/2001	(11,000)		(124,077)	98,524	(25,545)	(7)		
KREF07560402	FB6888796	CHENG KONG(HLDGS) HK		S		8/13/2001	(13,000)		(153,701)	113,255	(40,885)	(61)		
KREF07560402	FB6888796	CHENG KONG(HLDGS) HK		S		8/14/2001	(7,000)		(81,564)	61,346	(20,193)	(26)		
KREF07560402	FB6888796	CHENG KONG(HLDGS) HK		S		8/20/2001	(15,000)		(181,351)	134,139	(47,187)	(25)		
KREF07560402	FB6888796	CHENG KONG(HLDGS) HK		S		8/31/2001	(8,000)		(98,514)	75,196	(23,296)	(22)		
KREF07560402	FB6888796	CHENG KONG(HLDGS) HK		S		9/3/2001	(4,000)		(49,257)	36,781	(12,465)	(11)		
KREF07560402	FB6888796	CHENG KONG(HLDGS) HK		S		9/4/2001	(10,000)		(123,142)	92,954	(30,161)	(27)		
KREF07560402	FB6888796	CHENG KONG(HLDGS) HK		S		9/7/2001	(19,000)		(248,058)	159,676	(88,855)	(28)		
KREF07560402	FB6888796	PETROCHINA CO HKDO 101		S		10/3/2001	(190,000)		(38,455)	35,897	(2,561)	3		

Number	Source	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment	Base Currency	Calc/Loss	Account	Security ID
KREF07560402 F16226572	PETROCHINA CO HKDD 10 I			S		10/4/2001	(152,000)		(30,764)	28,441	(2,225)			2	
KREF07560402 F16226572	PETROCHINA CO HKDD 10 I			S		10/12/2001	(148,000)		(27,290)	27,290	(2,666)			1	
KREF07560402 F16226572	PETROCHINA CO HKDD 10 I			S		10/24/2001	(142,000)		(28,762)	25,761	(3,000)			(1)	
KREF07560402 F16226572	PETROCHINA CO HKDD 10 I			S		11/11/2001	(162,000)		(33,522)	30,229	(3,122)			(1)	
KREF07560402 F16267352	HONG KONG EXCHANGES HKDI			S		2/13/2001	(12,000)		(23,664)	27,615	1,955			(5)	
KREF07560402 F16267352	HONG KONG EXCHANGES HKDI			S		2/15/2001	(4,000)		(8,555)	9,130	577			(2)	
KREF07560402 F16267352	HONG KONG EXCHANGES HKDI			S		2/28/2001	(20,000)		(42,773)	41,999	(767)			(8)	
KREF07560402 F16267352	HONG KONG EXCHANGES HKDI			S		3/11/2001	(68,000)		(146,579)	134,354	(12,201)			(24)	
KREF07560402 F16267352	HONG KONG EXCHANGES HKDI			S		3/22/2001	(40,000)		(88,423)	79,652	(8,756)			(15)	
KREF07560402 F16267352	HONG KONG EXCHANGES HKDI			S		3/12/2001	(56,000)		(123,792)	102,905	(20,871)			(16)	
KREF07560402 F16290057	MTR CORP HKDI			S		1/22/2001	(17,000)		(26,358)	29,867	3,522			(14)	
KREF07560402 F16290057	MTR CORP HKDI			S		1/23/2001	(22,000)		(34,111)	43,990	8,445			(18)	
KREF07560402 F16290057	MTR CORP HKDI			S		1/29/2001	(34,500)		(53,492)	61,907	8,445			(30)	
KREF07560402 F16290057	MTR CORP HKDI			S		3/13/2001	(46,000)		(71,322)	76,571	5,287			(38)	
KREF07560402 F16290057	MTR CORP HKDI			S		3/14/2001	(17,500)		(27,133)	28,740	1,620			(14)	
KREF07560402 F16290057	MTR CORP HKDI			S		5/31/2001	(5,000)		(9,064)	9,064				(4)	
KREF07560402 F16290057	MTR CORP HKDI			S		6/18/2001	(6,500)		(10,078)	11,251	1,179			(5)	
KREF07560402 F16290057	MTR CORP HKDI			S		6/19/2001	(26,000)		(40,313)	45,644	5,353			(21)	
KREF07560402 F16290057	MTR CORP HKDI			S		6/20/2001	(8,500)		(13,980)	14,768	4,110			(10)	
KREF07560402 F16290057	MTR CORP HKDI			S		6/21/2001	(11,500)		(13,980)	19,995	6,029			(14)	
KREF07560402 F16290057	MTR CORP HKDI			S		6/22/2001	(6,000)		(7,294)	10,187	2,900			(7)	
KREF07560402 F16290057	MTR CORP HKDI			S		6/26/2001	(13,500)		(16,411)	22,563	6,169			(17)	
KREF07560402 F16290057	MTR CORP HKDI			S		6/27/2001	(19,000)		(23,097)	31,353	8,278			(22)	
KREF07560402 F16290057	MTR CORP HKDI			S		6/28/2001	(13,000)		(16,980)	21,647	4,678			(12)	
KREF07560402 F16290057	MTR CORP HKDI			S		6/29/2001	(15,000)		(22,649)	25,394	2,750			(5)	
KREF07560402 F16290057	MTR CORP HKDI			S		7/3/2001	(11,500)		(17,364)	19,303	1,942			(3)	
KREF07560402 F16290057	MTR CORP HKDI			S		7/4/2001	(500)		(755)	839	84			(0)	
KREF07560402 F16290057	MTR CORP HKDI			S		7/5/2001	(6,000)		(9,234)	9,910	678			(2)	
KREF07560402 F16290057	MTR CORP HKDI			S		7/9/2001	(17,500)		(26,932)	28,707	1,779			(4)	
KREF07560402 F16290057	MTR CORP HKDI			S		7/10/2001	(7,000)		(10,773)	11,599	828			(2)	
KREF07560402 F16290057	MTR CORP HKDI			S		7/11/2001	(8,500)		(13,081)	13,953	874			(2)	
KREF07560402 F16290057	MTR CORP HKDI			S		7/12/2001	(9,500)		(14,620)	15,720	1,102			(2)	
KREF07560402 F16290057	MTR CORP HKDI			S		2/27/2001	(4,600)		(55,555)	55,555	(240)			(10)	
KREF07560402 F16408378	HANG SENG BANK HK\$5			S		2/28/2001	(10,400)		(126,999)	122,073	(4,904)			(21)	
KREF07560402 F16408378	HANG SENG BANK HK\$5			S		3/15/2001	(9,000)		(114,210)	101,655	(12,551)			(4)	
KREF07560402 F16408378	HANG SENG BANK HK\$5			S		3/22/2001	(4,200)		(54,910)	46,156	(8,757)			(3)	
KREF07560402 F16408378	HANG SENG BANK HK\$5			S		3/23/2001	(4,500)		(58,737)	50,508	(8,228)			(1)	
KREF07560402 F16420530	HENDERSON LAND DEVEL HK \$2			S		4/4/2001	(10,000)		(12,285)	46,666	(12,285)			10	
KREF07560402 F16420530	HENDERSON LAND DEVEL HK \$2			S		4/9/2001	(7,000)		(41,258)	30,255	(11,007)			4	
KREF07560402 F16420530	HENDERSON LAND DEVEL HK \$2			S		4/10/2001	(7,000)		(41,614)	29,477	(12,138)			1	
KREF07560402 F16420530	HENDERSON LAND DEVEL HK \$2			S		5/31/2001	(9,000)		(54,113)	41,941	(12,174)			1	
KREF07560402 F16420530	HENDERSON LAND DEVEL HK \$2			S		6/1/2001	(9,000)		(55,636)	40,687	(14,949)			1	
KREF07560402 F16448069	HUTCHISON WHAMPOA HK			S		1/10/2001	(18,000)		(28,972)	225,976	(12,901)			(95)	
KREF07560402 F16448069	HUTCHISON WHAMPOA HK			S		2/13/2001	(4,000)		(53,475)	49,601	(3,844)			(30)	
KREF07560402 F16448069	HUTCHISON WHAMPOA HK			S		2/14/2001	(2,000)		(26,737)	24,846	(1,876)			(15)	
KREF07560402 F16448069	HUTCHISON WHAMPOA HK			S		2/15/2001	(9,000)		(120,619)	109,713	(10,844)			(62)	
KREF07560402 F16448069	HUTCHISON WHAMPOA HK			S		2/15/2001	(1,000)		(13,369)	12,232	(1,129)			(8)	
KREF07560402 F16448069	HUTCHISON WHAMPOA HK			S		2/16/2001	(10,000)		(136,699)	122,426	(14,257)			(16)	
KREF07560402 F16448069	HUTCHISON WHAMPOA HK			S		2/19/2001	(13,000)		(179,837)	157,912	(12,899)			(25)	
KREF07560402 F16448069	HUTCHISON WHAMPOA HK			S		2/22/2001	(34,000)		(439,918)	399,632	(40,242)			(43)	
KREF07560402 F16448069	HUTCHISON WHAMPOA HK			S		2/23/2001	(14,000)		(189,074)	162,096	(26,969)			(10)	
KREF07560402 F16448069	HUTCHISON WHAMPOA HK			S		6/29/2001	(17,000)		(194,933)	170,915	(24,005)			(13)	
KREF07560402 F16448069	HUTCHISON WHAMPOA HK			S		7/3/2001	(9,000)		(103,200)	90,716	(12,477)			(7)	
KREF07560402 F16455148	CHINA EVERBRIGHT HKDI			S		3/13/2001	(104,000)		(125,618)	102,302	(23,316)			(0)	



Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Cost	Selling Price	Base	Investment Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 FH6881673		CHINA EVERBRIGHT HRD1		S		3/14/2001	(50,000)	(58,590)	46,183	(12,408)	(12,408)	1	
KREF07560402 FH68859927		SUN HUNG KAI PROPERTIE HK50		S		3/13/2001	(23,000)	(23,567)	220,488	(13,776)	(13,776)	(2)	
KREF07560402 FH68859927		SUN HUNG KAI PROPERTIE HK50		S		3/14/2001	(14,000)	(142,117)	136,907	(5,209)	(5,209)	(1)	
KREF07560402 FH68859927		SUN HUNG KAI PROPERTIE HK50		S		7/24/2001	(7,000)	(72,787)	60,608	(12,178)	(12,178)	(0)	
KREF07560402 FH68859927		SUN HUNG KAI PROPERTIE HK50		S		7/26/2001	(8,000)	(84,758)	67,508	(17,246)	(17,246)	(4)	
KREF07560402 FH68859927		SUN HUNG KAI PROPERTIE HK50		S		8/8/2001	(9,000)	(93,920)	51,032	(10,861)	(10,861)	(4)	
KREF07560402 FH68859927		SUN HUNG KAI PROPERTIE HK50		S		8/9/2001	(7,000)	(73,817)	55,052	(18,760)	(18,760)	(5)	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		8/31/2001	(2,000)	(10,051)	6,897	(3,154)	(3,154)	(5)	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/3/2001	(1,000)	(5,026)	3,404	(1,621)	(1,621)	0	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/4/2001	(2,000)	(10,051)	6,860	(3,191)	(3,191)	0	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/5/2001	(1,000)	(5,026)	3,458	(1,568)	(1,568)	(0)	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/6/2001	(5,000)	(26,492)	15,387	(11,105)	(11,105)	(0)	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/7/2001	(11,000)	(59,866)	29,242	(30,523)	(30,523)	(1)	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/10/2001	(9,000)	(51,105)	24,792	(26,313)	(26,313)	(1)	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/10/2001	(1,000)	(5,640)	2,764	(2,876)	(2,876)	(0)	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/11/2001	(3,000)	(17,035)	8,303	(8,733)	(8,733)	(0)	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/14/2001	(3,000)	(17,035)	8,233	(8,803)	(8,803)	(0)	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/17/2001	(1,000)	(5,678)	2,655	(3,024)	(3,024)	(0)	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/18/2001	(5,000)	(28,845)	13,077	(15,767)	(15,767)	(0)	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/19/2001	(4,000)	(23,167)	10,552	(12,615)	(12,615)	1	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/20/2001	(1,000)	(5,792)	2,626	(3,166)	(3,166)	0	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/21/2001	(2,000)	(11,583)	5,125	(6,458)	(6,458)	(0)	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/24/2001	(1,000)	(5,792)	2,592	(3,200)	(3,200)	0	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/24/2001	(1,000)	(5,792)	2,583	(3,209)	(3,209)	0	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/24/2001	(1,000)	(5,792)	2,592	(3,200)	(3,200)	0	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/27/2001	(1,000)	(5,792)	2,773	(3,019)	(3,019)	0	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/27/2001	(1,000)	(5,792)	2,705	(3,087)	(3,087)	0	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		9/28/2001	(3,000)	(17,275)	8,086	(9,289)	(9,289)	0	
KREF07560402 FH6881673		TELEVISION BROADCAST (		S		10/3/2001	(3,000)	(17,775)	8,241	(9,535)	(9,535)	1	
KREF07560402 FJ6036589		NET ONE SYSTEMS CO JPY		S		3/2/2001	(4)	(96,633)	82,245	(13,406)	(13,406)	(982)	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		5/30/2001	(6)	(34,887)	43,218	8,261	8,261	70	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		5/31/2001	(10)	(58,145)	69,686	10,564	10,564	977	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		6/1/2001	(4)	(23,258)	27,683	4,055	4,055	370	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		6/4/2001	(5)	(29,072)	33,629	4,321	4,321	236	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		6/18/2001	(1)	(5,814)	5,929	237	(123)	(123)	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		7/2/2001	(1)	(5,814)	6,029	405	(191)	(191)	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		7/7/2001	(1)	(5,814)	6,033	420	(201)	(201)	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		7/4/2001	(4)	(23,258)	24,538	2,082	(802)	(802)	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		7/5/2001	(3)	(17,443)	18,084	1,423	(783)	(783)	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		7/6/2001	(5)	(30,489)	29,914	421	(996)	(996)	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		7/9/2001	(5)	(32,615)	28,319	(4,025)	(270)	(270)	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		7/18/2001	(5)	(32,615)	27,514	(5,070)	(30)	(30)	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		7/19/2001	(6)	(39,138)	32,309	(7,025)	(196)	(196)	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		7/23/2001	(7)	(45,661)	34,619	(11,050)	(81)	(81)	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		7/27/2001	(4)	(26,092)	20,640	(5,533)	(144)	(144)	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		7/30/2001	(4)	(26,092)	19,533	(6,415)	(144)	(144)	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		7/31/2001	(6)	(40,944)	29,575	(11,646)	278	278	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		8/1/2001	(10)	(73,413)	49,238	(24,423)	249	249	
KREF07560402 FJ6036589		FUJI TELEVISION NETWORK JPY5000		S		1/5/2001	(1,000)	(25,542)	21,510	(1,994)	(2,037)	(2,037)	
KREF07560402 FJ6044104		ANRTSU Y50		S		5/31/2001	(4,000)	(102,166)	71,779	(23,592)	(6,795)	(6,795)	
KREF07560402 FJ6044104		ANRTSU Y50		S		6/1/2001	(1,000)	(25,542)	18,374	(5,415)	(1,753)	(1,753)	
KREF07560402 FJ6044104		ANRTSU Y50		S		6/4/2001	(1,000)	(25,542)	18,548	(5,094)	(1,900)	(1,900)	
KREF07560402 FJ6044104		ANRTSU Y50		S		6/13/2001	(2,000)	(51,083)	34,882	(11,965)	(4,237)	(4,237)	
KREF07560402 FJ6044104		ANRTSU Y50		S		6/13/2001	(1,000)	(25,542)	17,724	(5,664)	(2,153)	(2,153)	
KREF07560402 FJ6044104		ANRTSU Y50		S		6/14/2001	(2,000)	(46,058)	34,104	(7,183)	(4,771)	(4,771)	
KREF07560402 FJ6044104		ANRTSU Y50		S		6/15/2001	(5,000)	(140,351)	78,336	(50,296)	(11,718)	(11,718)	

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex	Units	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402	F16044104	ANRITSU Y50		S		6/18/2001	(2.000)	(58,543)	31.103	(23,002)	(4,438)		
KREF07560402	F16044104	ANRITSU Y50		S		6/19/2001	(4.000)	(113,866)	59.431	(46,318)	(8,118)		
KREF07560402	F16044104	ANRITSU Y50		S		6/20/2001	(4.000)	(108,417)	57,095	(46,117)	(5,205)		
KREF07560402	F16044104	ANRITSU Y50		S		7/11/2001	(3.000)	(79,873)	37,509	(40,183)	(2,181)		
KREF07560402	F16044104	ANRITSU Y50		S		7/12/2001	(5.000)	(83,661)	62,789	(18,697)	(2,176)		
KREF07560402	F16044104	ANRITSU Y50		S		7/13/2001	(4.000)	(66,771)	49,914	(14,729)	(2,127)		
KREF07560402	F16055209	ASAHI GLASS CO Y50		S		12/18/2001	(6.000)	(34,660)	33,204	(500)	(957)		
KREF07560402	F16055209	ASAHI GLASS CO Y50		S		12/19/2001	(5.000)	(30,131)	27,720	(1,481)	(929)		
KREF07560402	F16055209	ASAHI GLASS CO Y50		S		12/20/2001	(2.000)	(12,052)	11,240	(389)	(423)		
KREF07560402	F16100054	BELLSYSTEMZ4 INC Y50		S		5/7/2001	(30)	(12,880)	11,865	(103)	(312)		
KREF07560402	F16100054	BELLSYSTEMZ4 INC Y50		S		5/8/2001	(30)	(11,711)	11,319	83	(474)		
KREF07560402	F16100054	BELLSYSTEMZ4 INC Y50		S		5/9/2001	(20)	(8,160)	7,381	(530)	(249)		
KREF07560402	F16100054	BELLSYSTEMZ4 INC Y50		S		5/10/2001	(10)	(4,080)	3,597	(346)	(138)		
KREF07560402	F16100054	BELLSYSTEMZ4 INC Y50		S		5/11/2001	(50)	(20,355)	18,917	(729)	(709)		
KREF07560402	F16100054	BELLSYSTEMZ4 INC Y50		S		5/14/2001	(20)	(7,967)	7,466	(55)	(446)		
KREF07560402	F16100054	BELLSYSTEMZ4 INC Y50		S		5/16/2001	(10)	(4,081)	3,665	(152)	(264)		
KREF07560402	F16100054	BELLSYSTEMZ4 INC Y50		S		5/17/2001	(50)	(19,949)	18,887	(228)	(834)		
KREF07560402	F16100054	BELLSYSTEMZ4 INC Y50		S		5/18/2001	(20)	(7,805)	7,446	(243)	(117)		
KREF07560402	F16100054	BELLSYSTEMZ4 INC Y50		S		5/21/2001	(30)	(11,146)	11,559	267	146		
KREF07560402	F16100054	BELLSYSTEMZ4 INC Y50		S		5/22/2001	(10)	(3,703)	3,889	86	100		
KREF07560402	F16129277	NTT DOCOMO INC NPV		S		3/5/2001	(6)	(117,448)	91,555	(24,348)	(1,545)		
KREF07560402	F16129277	NTT DOCOMO INC NPV		S		6/13/2001	(29)	(518,581)	489,525	(9,981)	(19,075)		
KREF07560402	F16129277	NTT DOCOMO INC NPV		S		7/18/2001	(41)	(774,848)	605,235	(166,674)	(2,940)		
KREF07560402	F16129277	NTT DOCOMO INC NPV		S		1/29/2001	(21)	(303,299)	275,856	(21,934)	(5,509)		
KREF07560402	F16129277	NTT DOCOMO INC NPV		S		11/30/2001	(22)	(317,742)	288,184	(25,559)	(3,999)		
KREF07560402	F16149986	ALPHA SYSTEMS INC JP51		S		4/2/2001	(100)	(13,476)	6,631	(5,767)	(1,078)		
KREF07560402	F16149986	ALPHA SYSTEMS INC JP51		S		4/3/2001	(100)	(13,476)	6,435	(6,025)	(1,015)		
KREF07560402	F16149986	ALPHA SYSTEMS INC JP51		S		4/4/2001	(100)	(13,476)	6,225	(6,192)	(958)		
KREF07560402	F16149986	ALPHA SYSTEMS INC JP51		S		4/5/2001	(100)	(13,476)	6,465	(6,068)	(942)		
KREF07560402	F16149986	ALPHA SYSTEMS INC JP51		S		4/6/2001	(100)	(13,535)	6,733	(5,851)	(951)		
KREF07560402	F16149986	ALPHA SYSTEMS INC JP51		S		4/12/2001	(100)	(13,774)	6,654	(6,158)	(962)		
KREF07560402	F16149986	ALPHA SYSTEMS INC JP51		S		4/13/2001	(100)	(13,469)	6,629	(5,867)	(973)		
KREF07560402	F16149986	ALPHA SYSTEMS INC JP51		S		4/20/2001	(40)	(5,341)	2,663	(2,205)	(733)		
KREF07560402	F16149986	ALPHA SYSTEMS INC JP51		S		5/1/2001	(100)	(13,236)	7,012	(5,279)	(945)		
KREF07560402	F16172327	CANON INC Y50		S		2/28/2001	(4.000)	(152,002)	129,297	(22,627)	(77)		
KREF07560402	F16172327	CANON INC Y50		S		6/26/2001	(6.000)	(228,002)	240,980	26,638	(13,660)		
KREF07560402	F16172327	CANON INC Y50		S		7/18/2001	(1.000)	(37,901)	34,688	(1,095)	(2,119)		
KREF07560402	F16172327	CANON INC Y50		S		7/19/2001	(3.000)	(113,803)	102,379	(5,949)	(5,476)		
KREF07560402	F16172327	CANON INC Y50		S		8/16/2001	(5.000)	(182,319)	168,000	(8,915)	(5,604)		
KREF07560402	F16172327	CANON INC Y50		S		8/17/2001	(5.000)	(202,817)	159,565	(45,291)	(2,040)		
KREF07560402	F16172327	CANON INC Y50		S		12/21/2001	(6.000)	(195,836)	202,225	17,436	(10,946)		
KREF07560402	F16173697	CAPCOM CO Y50		S		1/16/2001	(2.000)	(55,528)	64,471	(5,971)	(5,086)		
KREF07560402	F16173697	CAPCOM CO Y50		S		1/17/2001	(2.100)	(80,187)	60,648	(14,204)	(5,336)		
KREF07560402	F16173697	CAPCOM CO Y50		S		1/18/2001	(1.500)	(58,623)	43,539	(10,634)	(4,449)		
KREF07560402	F16173697	CAPCOM CO Y50		S		1/19/2001	(1.200)	(47,029)	35,669	(7,744)	(3,616)		
KREF07560402	F16173697	CAPCOM CO Y50		S		1/22/2001	(900)	(35,135)	26,901	(6,272)	(1,962)		
KREF07560402	F16173697	CAPCOM CO Y50		S		1/23/2001	(400)	(15,598)	11,896	(2,872)	(830)		
KREF07560402	F16173697	CAPCOM CO Y50		S		1/24/2001	(300)	(11,699)	8,849	(2,133)	(717)		
KREF07560402	F16173697	CAPCOM CO Y50		S		8/30/2001	(1.100)	(37,816)	31,772	(7,159)	1,115		
KREF07560402	F16173697	CAPCOM CO Y50		S		9/19/2001	(1.700)	(58,536)	45,365	(11,643)	2,473		
KREF07560402	F16173697	CAPCOM CO Y50		S		9/20/2001	(1.700)	(56,423)	43,537	(15,818)	2,932		
KREF07560402	F16173697	CAPCOM CO Y50		S		9/21/2001	(2.000)	(64,944)	42,552	(22,559)	3,117		
KREF07560402	F16173697	CAPCOM CO Y50		S		9/25/2001	(600)	(19,577)	14,166	(2,555)	844		
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		S		8/30/2001	(10)	(60,713)	61,473	1,239	(480)		
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		S		10/1/2001	(5)	(30,322)	35,515	5,502	(309)		
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		S		10/2/2001	(6)	(36,125)	43,693	8,012	(643)		
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		S		10/3/2001	(5)	(30,301)	36,393	6,597	(504)		

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Grand Total for Account
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		S		11/27/2001	(5)		(30,292)	33,594	3,722	(520)	
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		S		11/6/2001	(2)		(12,84)	12,856	780	(208)	
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		S		11/12/2001	(1)		(6,205)	6,474	342	(73)	
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		S		11/7/2001	(4)		(24,822)	26,285	1,764	(301)	
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		S		11/8/2001	(9)		(53,806)	60,622	6,578	238	
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		S		11/9/2001	(12)		(73,361)	81,386	6,653	1,373	
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		S		11/12/2001	(3)		(17,720)	19,578	1,606	252	
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		S		11/13/2001	(4)		(23,627)	25,605	1,910	68	
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		S		11/14/2001	(2)		(11,814)	12,755	921	20	
KREF07560402	F16183555	CENTRAL JAPAN RY Y5000		S		11/15/2001	(6)		(35,441)	36,766	1,515	(190)	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		7/18/2001	(900)		(16,746)	18,414	1,978	(310)	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		7/19/2001	(700)		(13,024)	14,344	1,457	(137)	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		8/27/2001	(2,900)		(53,558)	58,222	3,189	1,076	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		8/28/2001	(2,100)		(39,073)	40,750	1,136	541	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		8/30/2001	(5,300)		(98,080)	101,845	1,909	1,857	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		9/28/2001	(3,700)		(67,695)	79,198	8,861	2,642	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		10/1/2001	(900)		(16,572)	19,647	2,525	551	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		10/2/2001	(1,400)		(25,817)	30,489	3,999	673	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		10/3/2001	(1,400)		(25,827)	30,585	4,182	575	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		10/4/2001	(200)		(3,690)	4,430	652	88	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		10/12/2001	(3,400)		(71,355)	73,206	199	1,652	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		11/9/2001	(3,200)		(66,084)	68,049	764	1,201	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		11/8/2001	(3,100)		(60,149)	66,521	6,856	(484)	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		11/7/2001	(2,400)		(46,424)	50,883	5,198	(739)	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		10/24/2001	(2,700)		(52,168)	55,705	5,429	(1,893)	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		10/23/2001	(1,500)		(28,961)	30,951	3,082	(1,091)	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		10/23/2001	(1,100)		(21,238)	22,997	2,272	(613)	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		10/18/2001	(700)		(13,248)	14,641	1,531	(139)	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		10/16/2001	(900)		(16,864)	19,300	2,605	(169)	
KREF07560402	F16195609	CHUBU ELECTRIC PWR Y51		S		10/15/2001	(300)		(5,551)	6,400	874	(25)	
KREF07560402	F16195609	CHUGAI PHARMACEUTL Y		S		11/13/2001	(1,000)		(15,366)	13,849	(1,308)	(209)	
KREF07560402	F16195609	CHUGAI PHARMACEUTL Y		S		11/14/2001	(2,000)		(30,764)	27,317	(2,943)	(505)	
KREF07560402	F16195609	CHUGAI PHARMACEUTL Y		S		11/15/2001	(1,000)		(15,298)	13,497	(1,528)	(373)	
KREF07560402	F16195609	CHUGAI PHARMACEUTL Y		S		11/16/2001	(3,000)		(45,957)	39,271	(5,724)	(862)	
KREF07560402	F16195609	CHUGAI PHARMACEUTL Y		S		11/20/2001	(1,000)		(15,102)	12,986	(1,848)	(268)	
KREF07560402	F16195609	CHUGAI PHARMACEUTL Y		S		11/20/2001	(1,000)		(15,376)	13,013	(2,356)	(208)	
KREF07560402	F16195609	CHUGAI PHARMACEUTL Y		S		11/21/2001	(4,000)		(60,193)	53,042	(5,931)	(1,220)	
KREF07560402	F16200193	ITOCNU TECHNO SCIENCE JPY50		S		1/10/2001	(500)		(11,516)	86,539	(22,534)	(6,538)	
KREF07560402	F16200193	ITOCNU TECHNO SCIENCE JPY50		S		1/11/2001	(400)		(90,451)	61,213	(23,942)	(5,297)	
KREF07560402	F16200193	ITOCNU TECHNO SCIENCE JPY50		S		1/12/2001	(500)		(121,051)	71,858	(42,221)	(5,972)	
KREF07560402	F16248994	KDDI CORP Y5000		S		10/1/2001	(36)		(114,173)	86,517	(25,166)	(2,489)	
KREF07560402	F16248994	KDDI CORP Y5000		S		10/2/2001	(18)		(58,196)	44,391	(11,295)	(1,295)	
KREF07560402	F16286283	MIZUHO HOLDINGS INC JF		S		3/15/2001	(70)		(453,157)	335,509	(103,060)	(14,587)	
KREF07560402	F16286283	MIZUHO HOLDINGS INC JF		S		6/13/2001	(39)		(238,895)	172,259	(71,470)	4,834	
KREF07560402	F16286283	MIZUHO HOLDINGS INC JF		S		6/26/2001	(13)		(80,459)	55,646	(25,340)	526	
KREF07560402	F16286283	MIZUHO HOLDINGS INC JF		S		6/27/2001	(19)		(113,242)	82,753	(29,433)	(1,056)	
KREF07560402	F16286283	MIZUHO HOLDINGS INC JF		S		7/18/2001	(15)		(98,102)	59,300	(37,638)	(1,164)	
KREF07560402	F16286283	MIZUHO HOLDINGS INC JF		S		7/19/2001	(69)		(416,246)	258,885	(155,982)	(1,379)	
KREF07560402	F16286283	MIZUHO HOLDINGS INC JF		S		7/23/2001	(6)		(39,241)	20,586	(18,279)	(376)	
KREF07560402	F16332434	FAST RETAILING CO LTD Y		S		8/6/2001	(200)		(32,975)	34,137	(1,787)	(625)	
KREF07560402	F16332434	FAST RETAILING CO LTD Y		S		8/7/2001	(400)		(66,193)	67,314	2,488	(1,368)	
KREF07560402	F16332434	FAST RETAILING CO LTD Y		S		8/8/2001	(200)		(33,096)	33,901	1,296	(492)	
KREF07560402	F16332434	FAST RETAILING CO LTD Y		S		8/9/2001	(100)		(16,884)	16,601	(468)	185	
KREF07560402	F16332434	FAST RETAILING CO LTD Y		S		8/10/2001	(100)		(16,884)	16,610	(620)	346	
KREF07560402	F16332434	FAST RETAILING CO LTD Y		S		8/13/2001	(100)		(16,884)	16,609	(572)	297	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 F16332434		FAST RETAILING CO LTD Y		S		8/14/2001	(100)	(16,884)	16,614	(625)	354	2,922	2,888
KREF07560402 F16332434		FAST RETAILING CO LTD Y		S		8/15/2001	(300)	(49,728)	49,728	(1,917)	2,922	2,888	2,888
KREF07560402 F16332434		FAST RETAILING CO LTD Y		S		8/16/2001	(400)	(66,958)	63,633	(6,213)	2,922	2,888	2,888
KREF07560402 F16332434		FAST RETAILING CO LTD Y		S		8/20/2001	(100)	(17,993)	15,754	(2,679)	440	440	440
KREF07560402 F16332434		FAST RETAILING CO LTD Y		S		8/21/2001	(200)	(34,308)	31,767	(3,973)	1,432	1,432	1,432
KREF07560402 F16332434		FAST RETAILING CO LTD Y		S		8/23/2001	(100)	(18,548)	14,574	(4,412)	438	438	438
KREF07560402 F16332434		FAST RETAILING CO LTD Y		S		8/29/2001	(500)	(92,935)	67,018	(28,389)	2,473	2,473	2,473
KREF07560402 F16332434		FAST RETAILING CO LTD Y		S		8/30/2001	(200)	(37,487)	26,038	(12,452)	1,003	1,003	1,003
KREF07560402 F16332434		FAST RETAILING CO LTD Y		S		8/31/2001	(300)	(52,911)	37,974	(16,725)	1,788	1,788	1,788
KREF07560402 F16332434		FAST RETAILING CO LTD Y		S		9/3/2001	(600)	(108,235)	68,481	(42,882)	3,127	3,127	3,127
KREF07560402 F16335171		MITSUBISHI TOKYO FINL C JPY50000		S		10/10/2001	(14)	(133,747)	101,184	(28,975)	(3,588)	(3,588)	(3,588)
KREF07560402 F16335171		MITSUBISHI TOKYO FINL C JPY50000		S		10/11/2001	(19)	(181,513)	135,223	(40,273)	(6,017)	(6,017)	(6,017)
KREF07560402 F16341229		USEN CORP JPY 5000		S		4/25/2001	(110)	(178,224)	116,206	(63,294)	1,276	1,276	1,276
KREF07560402 F16356524		FUJI PHOTO FILM LTD ORC		S		2/21/2001	(5,000)	(195,131)	181,805	(15,395)	(10,067)	(10,067)	(10,067)
KREF07560402 F16356524		FUJI PHOTO FILM LTD ORC		S		2/21/2001	(7,000)	(281,822)	256,360	(15,395)	(1,276)	(1,276)	(1,276)
KREF07560402 F16356524		FUJI PHOTO FILM LTD ORC		S		2/21/2001	(1,000)	(39,591)	36,404	(3,567)	380	380	380
KREF07560402 F16356524		FUJI PHOTO FILM LTD ORC		S		2/22/2001	(3,000)	(115,159)	110,553	(5,053)	246	246	246
KREF07560402 F16356805		FUJISAWA PHARM CO Y50		S		9/26/2001	(3,000)	(55,175)	67,022	9,986	1,860	1,860	1,860
KREF07560402 F16356805		FUJISAWA PHARM CO Y50		S		9/28/2001	(4,000)	(80,622)	90,868	9,594	1,012	1,012	1,012
KREF07560402 F16356805		FUJISAWA PHARM CO Y50		S		10/1/2001	(1,000)	(20,623)	22,715	2,072	20	20	20
KREF07560402 F16356805		FUJISAWA PHARM CO Y50		S		10/2/2001	(4,000)	(82,493)	88,466	6,414	(442)	(442)	(442)
KREF07560402 F16356805		FUJISAWA PHARM CO Y50		S		10/7/2001	(3,000)	(61,870)	66,749	5,157	(278)	(278)	(278)
KREF07560402 F16357563		FURUKAWA ELECTRIC Y5C		S		10/4/2001	(2,000)	(41,447)	44,574	3,468	(141)	(141)	(141)
KREF07560402 F16357563		FURUKAWA ELECTRIC Y5C		S		3/27/2001	(10,000)	(212,364)	121,052	(85,819)	(5,493)	(5,493)	(5,493)
KREF07560402 F16357563		FURUKAWA ELECTRIC Y5C		S		3/29/2001	(11,000)	(345,424)	189,141	(145,046)	(11,238)	(11,238)	(11,238)
KREF07560402 F16357563		FURUKAWA ELECTRIC Y5C		S		4/2/2001	(1,000)	(13,389)	10,485	(2,318)	(586)	(586)	(586)
KREF07560402 F16357563		FURUKAWA ELECTRIC Y5C		S		8/30/2001	(4,000)	(31,938)	30,152	(2,660)	875	875	875
KREF07560402 F16357563		FURUKAWA ELECTRIC Y5C		S		9/4/2001	(9,000)	(72,334)	63,254	(11,604)	2,424	2,424	2,424
KREF07560402 F16357563		FURUKAWA ELECTRIC Y5C		S		9/5/2001	(7,000)	(59,910)	48,450	(12,747)	1,287	1,287	1,287
KREF07560402 F16357563		FURUKAWA ELECTRIC Y5C		S		9/6/2001	(4,000)	(34,234)	27,451	(7,323)	539	539	539
KREF07560402 F16357563		FURUKAWA ELECTRIC Y5C		S		9/7/2001	(9,000)	(77,028)	58,708	(19,965)	1,645	1,645	1,645
KREF07560402 F16429107		HITACHI LTD Y50		S		8/30/2001	(6,000)	(54,550)	50,578	(5,781)	1,509	1,509	1,509
KREF07560402 F16429107		HITACHI LTD Y50		S		9/3/2001	(35,000)	(309,576)	262,450	(53,948)	6,822	6,822	6,822
KREF07560402 F16435146		HONDA MOTOR CO Y50		S		8/16/2001	(3,400)	(158,086)	134,540	(28,885)	4,939	4,939	4,939
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		8/17/2001	(3,600)	(167,385)	145,836	(26,781)	5,231	5,231	5,231
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		2/15/2001	(800)	(75,497)	56,795	(13,768)	(4,934)	(4,934)	(4,934)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		2/20/2001	(500)	(47,186)	35,618	(8,537)	(3,031)	(3,031)	(3,031)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		3/29/2001	(900)	(84,876)	60,392	(15,071)	(9,413)	(9,413)	(9,413)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		4/2/2001	(800)	(72,442)	50,194	(12,586)	(9,662)	(9,662)	(9,662)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		4/3/2001	(700)	(62,831)	43,145	(11,761)	(7,925)	(7,925)	(7,925)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		4/12/2001	(600)	(52,380)	39,485	(17,372)	(5,253)	(5,253)	(5,253)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		4/13/2001	(400)	(35,130)	25,922	(5,347)	(3,861)	(3,861)	(3,861)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		4/16/2001	(300)	(26,686)	18,775	(5,036)	(2,876)	(2,876)	(2,876)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		4/17/2001	(300)	(26,686)	18,667	(5,301)	(2,718)	(2,718)	(2,718)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		4/18/2001	(1,100)	(97,309)	69,106	(18,533)	(9,669)	(9,669)	(9,669)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		4/19/2001	(1,700)	(139,503)	113,629	(4,480)	(1,112)	(1,112)	(1,112)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		4/20/2001	(700)	(56,712)	46,282	(8,151)	(2,280)	(2,280)	(2,280)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		4/23/2001	(600)	(46,582)	39,362	(5,886)	(1,334)	(1,334)	(1,334)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		4/24/2001	(700)	(47,321)	44,209	(2,199)	(914)	(914)	(914)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		4/25/2001	(400)	(27,041)	25,948	(587)	(506)	(506)	(506)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		8/30/2001	(400)	(27,208)	22,361	(5,514)	667	667	667
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		12/21/2001	(1,000)	(63,839)	56,895	(3,217)	(3,727)	(3,727)	(3,727)
KREF07560402 F16441508		HONDA MOTOR CO Y50		S		12/25/2001	(400)	(27,261)	23,093	(2,821)	(1,347)	(1,347)	(1,347)

Source	Account	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Cost	Selling Price	Base	Investment	Gain/Loss	Account	Grand Total for
KREF07560402 F16441508	HOYA CORP Y50		HOYA CORP Y50		S		12/26/2001	(400)	(27,414)	23,393	(2,508)	(1,514)	(1,514)		
KREF07560402 F16441508	HOYA CORP Y50		HOYA CORP Y50		S		12/27/2001	(300)	(40,575)	35,335	(2,796)	(2,444)	(2,444)		
KREF07560402 F16441508	ISHKAWAJIMA HARIMA HI		ISHKAWAJIMA HARIMA HI		S		5/10/2001	(1,000)	(2,543)	2,309	(223)	(11)	(11)		
KREF07560402 F16441508	ISHKAWAJIMA HARIMA HI		ISHKAWAJIMA HARIMA HI		S		5/11/2001	(3,000)	(7,629)	6,980	(638)	(11)	(11)		
KREF07560402 F16484623	KAWASAKI HEAVY INDUS		KAWASAKI HEAVY INDUS		S		8/30/2001	(26,000)	(39,594)	41,206	329	1,282	1,282		
KREF07560402 F16484623	KAWASAKI HEAVY INDUS		KAWASAKI HEAVY INDUS		S		9/19/2001	(42,000)	(69,825)	54,034	(18,700)	2,909	2,909		
KREF07560402 F16484623	KAWASAKI HEAVY INDUS		KAWASAKI HEAVY INDUS		S		9/20/2001	(114,000)	(194,443)	115,026	(86,226)	6,809	6,809		
KREF07560402 F16484664	KAWASAKI STEEL CORP Y		KAWASAKI STEEL CORP Y		S		8/30/2001	(21,000)	(22,780)	24,471	144	547	547		
KREF07560402 F16484664	KAWASAKI STEEL CORP Y		KAWASAKI STEEL CORP Y		S		9/11/2001	(14,000)	(16,251)	14,864	(2,041)	653	653		
KREF07560402 F16484664	KAWASAKI STEEL CORP Y		KAWASAKI STEEL CORP Y		S		9/14/2001	(23,000)	(27,456)	23,617	(5,093)	1,254	1,254		
KREF07560402 F16484664	KAWASAKI STEEL CORP Y		KAWASAKI STEEL CORP Y		S		9/17/2001	(10,000)	(11,982)	10,052	(2,435)	504	504		
KREF07560402 F16484664	KAWASAKI STEEL CORP Y		KAWASAKI STEEL CORP Y		S		9/18/2001	(10,000)	(11,765)	10,310	(2,007)	553	553		
KREF07560402 F16484664	KAWASAKI STEEL CORP Y		KAWASAKI STEEL CORP Y		S		9/19/2001	(17,000)	(20,147)	18,192	(3,051)	1,096	1,096		
KREF07560402 F16484664	KAWASAKI STEEL CORP Y		KAWASAKI STEEL CORP Y		S		9/20/2001	(25,000)	(29,941)	25,020	(6,629)	1,707	1,707		
KREF07560402 F16490992	KEYENCE CORP Y50		KEYENCE CORP Y50		S		6/18/2001	(300)	(66,990)	61,452	(4,937)	(600)	(600)		
KREF07560402 F16490992	KEYENCE CORP Y50		KEYENCE CORP Y50		S		6/19/2001	(400)	(79,925)	79,088	(1,816)	(979)	(979)		
KREF07560402 F16490992	KEYENCE CORP Y50		KEYENCE CORP Y50		S		6/20/2001	(400)	(80,085)	78,392	(2,823)	(1,130)	(1,130)		
KREF07560402 F16490992	KEYENCE CORP Y50		KEYENCE CORP Y50		S		6/21/2001	(300)	(58,993)	60,814	1,776	44	44		
KREF07560402 F16490992	KEYENCE CORP Y50		KEYENCE CORP Y50		S		12/25/2001	(100)	(17,804)	16,517	(1,51)	(1137)	(1137)		
KREF07560402 F16490992	KEYENCE CORP Y50		KEYENCE CORP Y50		S		12/26/2001	(100)	(17,804)	16,548	(35)	(1,221)	(1,221)		
KREF07560402 F16490992	KEYENCE CORP Y50		KEYENCE CORP Y50		S		12/27/2001	(100)	(17,804)	16,496	11	(1,220)	(1,220)		
KREF07560402 F16490992	KEYENCE CORP Y50		KEYENCE CORP Y50		S		12/28/2001	(100)	(17,804)	16,524	42	(1,222)	(1,222)		
KREF07560402 F16499266	KYOCERA CORP Y50		KYOCERA CORP Y50		S		5/15/2001	(300)	(33,140)	28,766	(3,010)	(1,364)	(1,364)		
KREF07560402 F16499266	KYOCERA CORP Y50		KYOCERA CORP Y50		S		5/16/2001	(3,900)	(434,184)	346,123	(70,520)	(17,541)	(17,541)		
KREF07560402 F16499266	KYOCERA CORP Y50		KYOCERA CORP Y50		S		5/25/2001	(500)	(57,190)	48,716	(7,011)	(1,464)	(1,464)		
KREF07560402 F16499266	KYOCERA CORP Y50		KYOCERA CORP Y50		S		5/28/2001	(1,200)	(124,546)	118,552	(8,044)	2,050	2,050		
KREF07560402 F16499266	KYOCERA CORP Y50		KYOCERA CORP Y50		S		5/29/2001	(1,600)	(182,363)	161,176	(18,218)	(2,968)	(2,968)		
KREF07560402 F16499266	KYOCERA CORP Y50		KYOCERA CORP Y50		S		8/20/2001	(600)	(49,786)	38,138	(12,573)	925	925		
KREF07560402 F16499266	KYOCERA CORP Y50		KYOCERA CORP Y50		S		12/20/2001	(2,100)	(162,319)	143,273	(12,291)	(6,755)	(6,755)		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		7/18/2001	(200)	(18,214)	17,711	(181)	(322)	(322)		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		7/19/2001	(400)	(33,860)	34,327	641	(173)	(173)		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		7/23/2001	(300)	(27,322)	24,756	(2,149)	(416)	(416)		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		7/24/2001	(300)	(27,857)	25,434	(2,253)	(170)	(170)		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		7/25/2001	(100)	(9,320)	8,555	(811)	46	46		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		7/26/2001	(100)	(9,320)	8,400	(950)	29	29		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		7/27/2001	(100)	(9,880)	8,224	(1,585)	(72)	(72)		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		7/30/2001	(200)	(19,200)	15,651	(3,334)	(215)	(215)		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		7/31/2001	(200)	(20,460)	15,795	(4,413)	(252)	(252)		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		8/1/2001	(300)	(31,740)	24,032	(7,295)	(312)	(312)		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		8/2/2001	(400)	(41,079)	34,284	(6,270)	(525)	(525)		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		8/10/2001	(100)	(10,270)	8,140	(2,127)	(3)	(3)		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		8/14/2001	(200)	(20,539)	15,583	(4,959)	3	3		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		8/15/2001	(300)	(30,290)	23,978	(6,903)	591	591		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		8/16/2001	(200)	(19,501)	15,727	(4,419)	646	646		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		8/17/2001	(500)	(49,297)	39,677	(11,062)	1,441	1,441		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		8/20/2001	(200)	(20,736)	15,535	(5,340)	140	140		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		8/21/2001	(300)	(31,104)	23,820	(7,672)	387	387		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		8/22/2001	(100)	(9,956)	7,852	(2,291)	186	186		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		8/23/2001	(100)	(9,956)	7,874	(2,243)	161	161		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		8/24/2001	(400)	(39,954)	32,343	(8,133)	522	522		
KREF07560402 F16551033	MABUCHI MOTOR Y50		MABUCHI MOTOR Y50		S		8/27/2001	(100)	(10,189)	8,511	(1,835)	157	157		

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ea	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Gain/Loss	Account	Number
MABUCHI MOTOR Y50	F16551033			S		8/28/2001	(300)		(32,001)	25,250	25,250	290	(7,131)		
MARUI CO Y50	F16569522			S		11/26/2001	(1,000)		(13,923)	13,265	(1,981)	(460)	(198)		
MARUI CO Y50	F16569522			S		11/27/2001	(1,000)		(13,923)	13,143	(3,60)	(420)	(198)		
MARUI CO Y50	F16569522			S		11/28/2001	(1,000)		(14,201)	12,986	(9,959)	(256)	(959)		
MARUI CO Y50	F16569522			S		11/29/2001	(1,000)		(13,923)	12,939	(5,79)	(404)	(579)		
MARUI CO Y50	F16569522			S		11/30/2001	(1,000)		(14,201)	12,997	(9,959)	(248)	(959)		
MARUI CO Y50	F16569522			S		12/4/2001	(1,000)		(14,201)	12,524	(1,332)	(345)	(867)		
MARUI CO Y50	F16569522			S		12/5/2001	(2,000)		(28,233)	24,947	(2,982)	(1,204)	(867)		
MARUI CO Y50	F16569522			S		12/6/2001	(3,000)		(41,501)	37,316	(2,982)	(1,204)	(867)		
MARUI CO Y50	F16569522			S		12/10/2001	(2,000)		(27,522)	22,874	(3,739)	(909)	(909)		
MARUI CO Y50	F16569522			S		12/11/2001	(4,000)		(55,959)	43,522	(10,692)	(1,746)	(909)		
MATSUSHITA ELEC INDL C	F16572708			S		4/19/2001	(10,000)		(281,983)	177,743	(82,078)	(22,161)	(22,161)		
MATSUSHITA ELEC INDL C	F16572708			S		4/20/2001	(6,000)		(69,914)	103,181	(53,135)	(13,598)	(13,598)		
MATSUSHITA ELEC INDL C	F16572708			S		4/22/2001	(8,000)		(231,384)	137,924	(77,318)	(16,142)	(16,142)		
MATSUSHITA ELEC INDL C	F16572708			S		4/24/2001	(10,000)		(239,264)	167,632	(53,432)	(18,199)	(18,199)		
MATSUSHITA ELECTRIC W	F16572724			S		6/4/2001	(6,000)		(68,387)	68,736	(1,088)	(1,088)	(5,726)		
MATSUSHITA ELECTRIC W	F16572724			S		6/5/2001	(6,000)		(69,116)	67,758	136	(1,494)	(1,088)		
MATSUSHITA ELECTRIC W	F16572724			S		7/5/2001	(15,000)		(179,731)	154,578	(14,083)	(11,071)	(11,071)		
MATSUSHITA ELECTRIC W	F16572724			S		7/6/2001	(1,000)		(12,564)	10,064	(807)	(807)	(807)		
MATSUSHITA ELECTRIC W	F16572724			S		7/9/2001	(9,000)		(113,072)	89,669	(16,675)	(6,728)	(6,728)		
MATSUSHITA ELECTRIC W	F16572724			S		7/10/2001	(5,000)		(61,990)	50,793	(7,059)	(4,139)	(4,139)		
MATSUSHITA ELECTRIC W	F16572724			S		7/11/2001	(3,000)		(36,348)	30,236	(3,802)	(2,309)	(2,309)		
MATSUSHITA ELECTRIC W	F16572724			S		7/12/2001	(8,000)		(93,135)	80,934	(7,963)	(4,218)	(4,218)		
MATSUSHITA ELECTRIC W	F16591807			S		8/30/2001	(800)		(19,517)	18,482	(1,025)	(9)	(9)		
CREDIT SAISON CO Y50	F16591807			S		9/26/2001	(800)		(19,585)	16,336	(3,312)	283	(3,312)		
CREDIT SAISON CO Y50	F16591807			S		11/8/2001	(1,200)		(30,003)	27,031	(2,923)	(139)	(139)		
CREDIT SAISON CO Y50	F16591807			S		11/9/2001	(1,000)		(24,991)	21,711	(3,308)	28	(3,308)		
CREDIT SAISON CO Y50	F16591807			S		11/12/2001	(1,000)		(25,007)	21,703	(3,225)	(80)	(3,225)		
CREDIT SAISON CO Y50	F16591807			S		11/13/2001	(900)		(22,480)	18,728	(3,515)	(237)	(3,515)		
MITSUBISHI ESTATE CO Y50	F16596723			S		7/18/2001	(3,000)		(29,771)	26,749	(3,205)	184	(3,205)		
MITSUBISHI ESTATE CO Y50	F16596723			S		7/19/2001	(5,000)		(49,618)	45,085	(5,163)	630	(5,163)		
MITSUBISHI ESTATE CO Y50	F16596723			S		8/30/2001	(10,000)		(101,311)	107,978	2,225	4,323	2,225		
MITSUBISHI ESTATE CO Y50	F16596723			S		9/25/2001	(9,000)		(93,898)	87,064	(11,781)	4,947	(11,781)		
MITSUBISHI ESTATE CO Y50	F16596723			S		9/26/2001	(9,000)		(93,127)	85,142	(12,011)	4,026	(12,011)		
MITSUBISHI ESTATE CO Y50	F16596723			S		10/1/2001	(3,000)		(30,194)	30,480	(501)	787	(501)		
MITSUBISHI ESTATE CO Y50	F16596723			S		11/12/2001	(4,000)		(40,265)	36,935	(4,991)	1,061	(4,991)		
MITSUBISHI ESTATE CO Y50	F16596723			S		11/13/2001	(7,000)		(72,315)	62,893	(9,639)	218	(9,639)		
MITSUBISHI ESTATE CO Y50	F16596723			S		11/14/2001	(12,000)		(128,509)	104,518	(22,536)	(1,455)	(22,536)		
MITSUBISHI ESTATE CO Y50	F16596723			S		11/15/2001	(7,000)		(77,929)	58,913	(17,768)	(1,248)	(17,768)		
MITSUBISHI ESTATE CO Y50	F16596723			S		11/16/2001	(9,000)		(102,098)	75,281	(24,776)	(2,041)	(24,776)		
MITSUBISHI CORP Y50	F16596780			S		6/5/2001	(4,000)		(56,610)	73,304	5,177	1,587	(56,610)		
MITSUBISHI CORP Y50	F16596780			S		8/10/2001	(9,000)		(93,922)	40,418	7,184	1,283	(93,922)		
MITSUBISHI CORP Y50	F16596780			S		8/13/2001	(5,000)		(51,952)	40,418	7,184	1,283	(51,952)		
MITSUBISHI CORP Y50	F16596780			S		8/14/2001	(3,000)		(31,623)	24,849	4,412	814	(31,623)		
MITSUBISHI CORP Y50	F16596780			S		8/27/2001	(3,000)		(26,623)	26,767	5,899	1,245	(26,623)		
MITSUBISHI CORP Y50	F16596780			S		8/28/2001	(4,000)		(26,164)	33,967	6,995	1,408	(26,164)		
MITSUBISHI CORP Y50	F16596780			S		8/29/2001	(5,000)		(33,552)	42,405	6,908	1,945	(33,552)		
MITSUBISHI CORP Y50	F16596780			S		8/30/2001	(10,000)		(67,104)	83,130	12,538	3,488	(67,104)		
MITSUBISHI CORP Y50	F16596780			S		11/1/2001	(3,000)		(20,539)	23,533	2,261	633	(20,539)		
MITSUBISHI CORP Y50	F16596780			S		11/5/2001	(6,000)		(42,709)	45,183	1,297	1,077	(42,709)		
MITSUBISHI CORP Y50	F16596780			S		11/6/2001	(3,000)		(21,355)	22,712	703	654	(21,355)		
MITSUBISHI CORP Y50	F16596780			S		11/7/2001	(6,000)		(42,709)	43,921	(49)	1,260	(42,709)		
MITSUBISHI CORP Y50	F16596780			S		11/8/2001	(10,000)		(72,292)	72,197	(1,330)	1,235	(72,292)		
MITSUBISHI CORP Y50	F16596780			S		11/9/2001	(13,000)		(95,103)	90,504	(6,113)	1,514	(95,103)		

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Base Investment	Gain/Loss	Account
KREF07560402 F16596780	MITSUBISHI CORP Y50			S		11/12/2001	(8.000)	(64.085)	55.273	(9.556)	744	
KREF07560402 F16596780	MITSUBISHI CORP Y50			S		11/13/2001	(5.000)	(39.686)	33.975	(6.046)	335	
KREF07560402 F16596780	MITSUBISHI CORP Y50			S		11/14/2001	(5.000)	(39.020)	33.898	(5.271)	249	
KREF07560402 F16596780	MITSUBISHI CORP Y50			S		11/15/2001	(6.000)	(48.797)	38.476	(9.721)	(600)	
KREF07560402 F16597309	MITSUBISHI ELECTRIC COI			S		2/8/2001	(28.000)	(205.082)	180.706	(26.016)	1.640	
KREF07560402 F16597309	MITSUBISHI ELECTRIC COI			S		2/9/2001	(21.000)	(147.007)	131.968	(14.215)	(824)	
KREF07560402 F16597309	MITSUBISHI CORP Y50			S		8/30/2001	(6.000)	(43.938)	41.597	(2.220)	(21)	
KREF07560402 F16597309	MITSUBISHI CORP Y50			S		8/31/2001	(14.000)	(104.877)	97.177	(8.610)	910	
KREF07560402 F16597309	MITSUBISHI CORP Y50			S		9/31/2001	(13.000)	(98.994)	86.649	(13.531)	1.186	
KREF07560402 F16597309	MITSUBISHI CORP Y50			S		9/4/2001	(14.000)	(106.674)	86.351	(21.341)	718	
KREF07560402 F16597481	MITSUBUKOSHI Y50			S		7/25/2001	(5.000)	(19.381)	19.034	(7.00)	353	
KREF07560402 F16597481	MITSUBUKOSHI Y50			S		7/26/2001	(3.000)	(11.942)	11.271	(7.00)	129	
KREF07560402 F16597481	MITSUBUKOSHI Y50			S		7/27/2001	(3.000)	(12.838)	11.586	(1.332)	80	
KREF07560402 F16597481	MITSUBUKOSHI Y50			S		7/27/2001	(3.000)	(12.440)	11.715	(838)	113	
KREF07560402 F16597481	MITSUBUKOSHI Y50			S		7/30/2001	(3.000)	(12.838)	11.199	(1.590)	(49)	
KREF07560402 F16597481	MITSUBUKOSHI Y50			S		7/31/2001	(6.000)	(25.687)	21.821	(3.805)	(61)	
KREF07560402 F16597481	MITSUBUKOSHI Y50			S		8/1/2001	(5.000)	(24.184)	17.731	(6.062)	(391)	
KREF07560402 F16597481	MITSUBUKOSHI Y50			S		8/2/2001	(8.000)	(40.901)	28.791	(11.712)	(399)	
KREF07560402 F16597481	MITSUBUKOSHI Y50			S		8/3/2001	(3.000)	(15.338)	10.969	(4.240)	(129)	
KREF07560402 F16597481	MITSUBUKOSHI Y50			S		8/6/2001	(3.000)	(15.113)	10.837	(4.113)	(163)	
KREF07560402 F16597481	MITSUBUKOSHI Y50			S		8/7/2001	(9.000)	(39.290)	32.410	(6.733)	(147)	
KREF07560402 F16610409	MURATA MANUFACTURIN			S		8/8/2001	(5.664)	(24.774)	20.636	(4.158)	20	
KREF07560402 F16610409	MURATA MANUFACTURIN			S		2/26/2001	(3.500)	(48.6237)	308.682	(156.945)	(20.610)	
KREF07560402 F16610409	MURATA MANUFACTURIN			S		2/27/2001	(5.00)	(71.312)	43.592	(25.857)	(1.863)	
KREF07560402 F16610409	MURATA MANUFACTURIN			S		6/4/2001	(1.100)	(141.576)	88.362	(50.104)	(3.109)	
KREF07560402 F16610409	MURATA MANUFACTURIN			S		6/5/2001	(5.00)	(61.743)	40.156	(20.568)	(1.019)	
KREF07560402 F16610409	MURATA MANUFACTURIN			S		6/12/2001	(1.800)	(191.761)	137.628	(52.002)	(2.130)	
KREF07560402 F16610409	MURATA MANUFACTURIN			S		6/13/2001	(1.800)	(164.608)	133.342	(32.151)	885	
KREF07560402 F16610409	MURATA MANUFACTURIN			S		6/15/2001	(2.700)	(259.824)	174.290	(84.856)	(678)	
KREF07560402 F16610409	MURATA MANUFACTURIN			S		12/21/2001	(2.700)	(189.860)	164.560	(14.668)	(10.632)	
KREF07560402 F16610409	MURATA MANUFACTURIN			S		12/25/2001	(1.300)	(87.954)	75.577	(7.182)	(5.195)	
KREF07560402 F16610409	MURATA MANUFACTURIN			S		12/26/2001	(1.400)	(90.810)	79.647	(5.349)	(5.814)	
KREF07560402 F16610409	MURATA MANUFACTURIN			S		12/27/2001	(1.400)	(93.543)	81.201	(6.187)	(6.153)	
KREF07560402 F16619608	N G K SPARK PLUG CO Y50			S		6/17/2001	(2.000)	(24.732)	20.617	(4.701)	585	
KREF07560402 F16639556	NINTENDO CO			S		5/30/2001	(1.000)	(159.123)	189.907	43.900	(13.116)	
KREF07560402 F16639556	NINTENDO CO			S		8/24/2001	(9.00)	(141.033)	143.276	11.737	(9.494)	
KREF07560402 F16639556	NINTENDO CO			S		8/30/2001	(6.00)	(92.508)	93.182	3.628	(2.954)	
KREF07560402 F16639556	NINTENDO CO			S		8/31/2001	(1.100)	(176.033)	174.965	1.609	(2.677)	
KREF07560402 F16639556	NINTENDO CO			S		12/20/2001	(5.00)	(84.690)	86.734	11.518	(9.475)	
KREF07560402 F16639556	NINTENDO CO			S		12/21/2001	(7.00)	(111.812)	118.460	18.208	(11.660)	
KREF07560402 F16639556	NINTENDO CO			S		12/25/2001	(3.00)	(51.770)	50.495	1.640	(2.916)	
KREF07560402 F16639556	NINTENDO CO			S		12/26/2001	(5.00)	(86.284)	83.548	2.500	(5.236)	
KREF07560402 F16639556	NINTENDO CO			S		12/27/2001	(4.00)	(67.269)	67.518	5.499	(5.250)	
KREF07560402 F16640406	NEC CORP Y50			S		12/28/2001	(2.000)	(34.513)	34.505	2.330	(2.338)	
KREF07560402 F16640406	NEC CORP Y50			S		2/15/2001	(2.000)	(60.126)	35.801	(21.202)	(3.123)	
KREF07560402 F16640406	NEC CORP Y50			S		2/16/2001	(4.000)	(120.253)	72.069	(42.093)	(6.091)	
KREF07560402 F16640406	NEC CORP Y50			S		3/13/2001	(28.000)	(593.828)	363.304	(190.861)	(39.664)	
KREF07560402 F16640406	NEC CORP Y50			S		8/30/2001	(15.000)	(325.557)	185.270	(128.647)	(11.640)	
KREF07560402 F16640406	NEC CORP Y50			S		9/7/2001	(41.000)	(597.206)	427.804	(179.779)	10.277	
KREF07560402 F16640406	NEC CORP Y50			S		9/10/2001	(4.000)	(82.813)	41.310	(40.415)	(1.089)	
KREF07560402 F16640406	NEC CORP Y50			S		9/11/2001	(9.000)	(113.202)	94.752	(22.325)	4.905	
KREF07560402 F16640406	NEC CORP Y50			S		9/26/2001	(11.000)	(139.130)	101.828	(43.206)	5.903	
KREF07560402 F16640406	NEC CORP Y50			S		9/27/2001	(15.000)	(202.866)	134.800	(76.607)	5.541	
KREF07560402 F16640406	NEC CORP Y50			S		9/28/2001	(9.000)	(124.742)	80.072	(48.281)	3.610	
KREF07560402 F16641370	NIPPON TEL & TEL CORP Y			S		11/13/2001	(14.000)	(146.314)	136.028	(9.687)	(599)	
				S		5/17/2001	(21)	(148.385)	139.137	(8.061)	(1.186)	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Base	Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 F16641370	NIPPON TEL & TEL CORP Y			S		5/18/2001	(26)	(183.714)	165.020	(163.48)	165.020	(8.759)	471	
KREF07560402 F16641370	NIPPON TEL & TEL CORP Y			S		5/24/2001	(35)	(247.08)	219.165	(31.925)	219.165	(3.782)	3782	
KREF07560402 F16641370	NIPPON TEL & TEL CORP Y			S		10/12/2001	(82)	(377.559)	360.121	(11.302)	360.121	(6.135)	6135	
KREF07560402 F16641370	NIPPON TEL & TEL CORP Y			S		10/12/2001	(1)	(4.683)	4.79	(2.5)	4.79	(69)	69	
KREF07560402 F16641370	NIPPON TEL & TEL CORP Y			S		10/24/2001	(1)	(4.792)	4.302	(4.15)	4.302	(75)	75	
KREF07560402 F16641370	NIPPON TEL & TEL CORP Y			S		12/11/2001	(43)	(206.050)	151.983	(47.186)	151.983	(6.881)	6881	
KREF07560402 F16641370	NIPPON TEL & TEL CORP Y			S		12/12/2001	(24)	(115.686)	82.863	(29.054)	82.863	(3.770)	3770	
KREF07560402 F16641370	NIPPON TEL & TEL CORP Y			S		12/13/2001	(14)	(67.767)	47.454	(18.086)	47.454	(2.227)	2227	
KREF07560402 F16641370	NIPPON TEL & TEL CORP Y			S		12/21/2001	(119)	(512.152)	382.977	(107.786)	382.977	(21.390)	21390	
KREF07560402 F16641370	NIPPON TEL & TEL CORP Y			S		12/26/2001	(19)	(78.169)	58.680	(15.936)	58.680	(3.553)	3553	
KREF07560402 F16641370	NIPPON TEL & TEL CORP Y			S		12/27/2001	(41)	(168.679)	127.025	(33.184)	127.025	(8.470)	8470	
KREF07560402 F16641370	NIPPON TEL & TEL CORP Y			S		12/28/2001	(12)	(49.370)	38.480	(8.65)	38.480	(2.525)	2525	
KREF07560402 F16641211	NIPPON EXPRESS CO Y50			S		8/30/2001	(2,000)	(9.370)	8.561	(822)	8.561	13	13	
KREF07560402 F16641211	NIPPON EXPRESS CO Y50			S		9/11/2001	(4,000)	(18.739)	16.282	(2.659)	16.282	202	202	
KREF07560402 F16641211	NIPPON EXPRESS CO Y50			S		9/26/2001	(2,000)	(9.370)	7.576	(1.938)	7.576	144	144	
KREF07560402 F16641211	NIPPON EXPRESS CO Y50			S		9/27/2001	(2,000)	(9.370)	7.488	(1.914)	7.488	32	32	
KREF07560402 F16641211	NIPPON EXPRESS CO Y50			S		10/12/2001	(2,000)	(9.370)	7.484	(1.890)	7.484	4	4	
KREF07560402 F16642329	NIKON Y50			S		10/22/2001	(4,000)	(18.814)	15.230	(3.539)	15.230	(46)	46	
KREF07560402 F16642329	NIKON Y50			S		2/15/2001	(2,000)	(27.489)	27.879	(102)	27.879	492	492	
KREF07560402 F16642329	NIKON Y50			S		2/16/2001	(1,000)	(13.744)	14.705	665	14.705	296	296	
KREF07560402 F16642329	NIKON Y50			S		2/27/2001	(7,000)	(96.211)	91.529	(5.898)	91.529	1,216	1216	
KREF07560402 F16642329	NIKON Y50			S		2/28/2001	(3,000)	(41.233)	35.865	(5.522)	35.865	154	154	
KREF07560402 F16642329	NIKON Y50			S		3/15/2001	(6,000)	(87.566)	60.266	(24.949)	60.266	(2,352)	2352	
KREF07560402 F16642329	NIKON Y50			S		3/16/2001	(4,000)	(58.378)	40.454	(15.974)	40.454	(1,950)	1950	
KREF07560402 F16642477	NIKON Y50			S		3/19/2001	(3,000)	(43.783)	30.559	(11.936)	30.559	(1,288)	1288	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51			S		7/25/2001	(2,000)	(28.873)	23.999	(4.541)	23.999	(334)	334	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51			S		7/30/2001	(1,000)	(14.437)	11.543	(2.582)	11.543	(311)	311	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51			S		7/31/2001	(1,000)	(14.437)	11.469	(2.685)	11.469	(283)	283	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51			S		8/1/2001	(1,000)	(14.437)	11.415	(2.753)	11.415	(269)	269	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51			S		8/2/2001	(3,000)	(43.310)	36.452	(6.319)	36.452	(538)	538	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51			S		8/10/2001	(1,000)	(14.437)	12.708	(1.731)	12.708	2	2	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51			S		8/13/2001	(1,000)	(14.437)	12.538	(1.843)	12.538	(36)	36	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51			S		8/14/2001	(1,000)	(13.788)	12.715	(1.088)	12.715	15	15	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51			S		8/16/2001	(1,000)	(13.950)	12.974	(1.099)	12.974	123	123	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51			S		8/17/2001	(1,000)	(13.421)	12.904	(727)	12.904	210	210	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51			S		8/20/2001	(1,000)	(12.215)	12.514	(926)	12.514	225	225	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51			S		8/21/2001	(1,000)	(13.128)	12.514	(970)	12.514	355	355	
KREF07560402 F16642477	NIPPON COMSYS CORP Y51			S		8/22/2001	(2,000)	(25.429)	24.680	(1.822)	24.680	1,073	1073	
KREF07560402 F16642865	NISSAN MOTOR CO Y50			S		3/27/2001	(25,000)	(170.159)	168.039	20.852	168.039	(2,297)	2297	
KREF07560402 F16642865	NISSAN MOTOR CO Y50			S		7/9/2001	(5,000)	(34.035)	34.557	5.978	34.557	(5456)	5456	
KREF07560402 F16642865	NISSAN MOTOR CO Y50			S		7/11/2001	(5,000)	(34.035)	35.172	6.574	35.172	(5437)	5437	
KREF07560402 F16642865	NISSAN MOTOR CO Y50			S		7/18/2001	(2,000)	(13.614)	13.979	(2.072)	13.979	(272)	272	
KREF07560402 F16642865	NISSAN MOTOR CO Y50			S		7/22/2001	(12,000)	(81.684)	83.366	(11.874)	83.366	(11,874)	11874	
KREF07560402 F16642865	NISSAN MOTOR CO Y50			S		7/30/2001	(11,000)	(70.048)	75.588	(9,194)	75.588	(9,194)	9194	
KREF07560402 F16642865	NISSAN MOTOR CO Y50			S		8/1/2001	(13,000)	(81.796)	85.369	(1,797)	85.369	(1,797)	1797	
KREF07560402 F16642865	NISSAN MOTOR CO Y50			S		8/20/2001	(8,000)	(45.845)	51.324	6.905	51.324	(1,426)	1426	
KREF07560402 F16642865	NISSAN MOTOR CO Y50			S		8/21/2001	(3,000)	(18.370)	19.420	1.636	19.420	(586)	586	
KREF07560402 F16642865	NISSAN MOTOR CO Y50			S		8/30/2001	(16,000)	(97.972)	92.738	(2,280)	92.738	(2,955)	2955	
KREF07560402 F16642865	NISSAN MOTOR CO Y50			S		9/3/2001	(8,000)	(49.573)	44.256	(4.19)	44.256	(897)	897	
KREF07560402 F16642865	NISSAN MOTOR CO Y50			S		10/17/2001	(3,000)	(19.260)	14.575	(4.160)	14.575	(526)	526	
KREF07560402 F16642865	NISSAN MOTOR CO Y50			S		10/18/2001	(10,000)	(64.201)	48.044	(14,389)	48.044	(1,768)	1768	
KREF07560402 F16642865	NISSAN MOTOR CO Y50			S		10/19/2001	(14,000)	(91.821)	67.426	(22,903)	67.426	(1,492)	1492	
KREF07560402 F16642865	NISSAN MOTOR CO Y50			S		11/7/2001	(11,000)	(74.887)	49.891	(25,494)	49.891	498	498	



Source	Security ID	Description 1	Description 2	Transaction	Tax	Code	Code	Trade Ex	Units	Cost	Selling Price	Base	Base Currency	Gain/Loss	Account	Number
								Date	Units							
KREF07560402	F16642865	NISSAN MOTOR CO Y50		S				11/14/2001	(16.000)	(108.603)	72.207	(38.014)	1,619		1,554	KREF07560402 F16642865
KREF07560402	F16643103	NOMURA SECURITIES CO Y		S				2/6/2001	(8.000)	(261.276)	150.831	(133.220)	2,876		1,619	KREF07560402 F16643103
KREF07560402	F16643103	NOMURA SECURITIES CO Y		S				2/7/2001	(10.000)	(201.595)	188.123	(153.81)	1,910		1,619	KREF07560402 F16643103
KREF07560402	F16643103	NOMURA SECURITIES CO Y		S				6/12/2001	(4.000)	(80.986)	76.964	(3.946)	792		404	KREF07560402 F16643103
KREF07560402	F16643103	NOMURA SECURITIES CO Y		S				6/13/2001	(9.000)	(177.719)	177.719	(5.180)	2,992		1,334	KREF07560402 F16643103
KREF07560402	F16643103	NOMURA SECURITIES CO Y		S				6/13/2001	(4.000)	(80.986)	76.964	(3.946)	792		404	KREF07560402 F16643103
KREF07560402	F16643103	NOMURA SECURITIES CO Y		S				6/14/2001	(13.000)	(295.471)	243.014	(53.891)	1,334		1,334	KREF07560402 F16643103
KREF07560402	F16643103	NOMURA SECURITIES CO Y		S				8/30/2001	(16.000)	(293.735)	279.263	(20.9409)	5,938		1,514	KREF07560402 F16643103
KREF07560402	F16656402	OBAYASHI CORP Y50		S				6/11/2001	(11.000)	(51.216)	41.443	(9.876)	104		104	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				6/12/2001	(9.000)	(42.257)	33.251	(8.992)	(14)		89	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				6/13/2001	(8.000)	(39.389)	28.314	(11.164)	89		57	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				6/14/2001	(4.000)	(18.742)	14.160	(4.640)	57		116	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				6/15/2001	(9.000)	(45.575)	31.383	(14.413)	221		221	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				6/18/2001	(5.000)	(26.207)	17.971	(8.099)	(138)		221	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				6/19/2001	(13.000)	(60.859)	45.296	(15.437)	(126)		62	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				6/20/2001	(9.000)	(40.419)	30.202	(10.279)	(126)		62	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				6/21/2001	(7.000)	(31.276)	23.781	(7.262)	(232)		24	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				8/30/2001	(3.000)	(17.046)	15.370	(1.700)	24		93	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				9/26/2001	(1.000)	(5.682)	4.892	(884)	93		93	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				10/2/2001	(8.000)	(46.026)	37.063	(8.785)	(177)		36	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				10/3/2001	(4.000)	(23.202)	18.683	(4.483)	(36)		36	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				10/4/2001	(4.000)	(23.327)	18.827	(4.478)	(21)		702	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				10/5/2001	(5.000)	(29.559)	23.532	(5.935)	(92)		1,514	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				7/19/2001	(3.000)	(45.103)	45.615	607	(96)		11	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				7/23/2001	(3.000)	(45.555)	45.142	(4.24)	11		233	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				7/24/2001	(3.000)	(45.050)	44.971	(4.478)	(212)		721	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				7/31/2001	(2.000)	(29.865)	30.048	721	(538)		447	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				8/1/2001	(2.000)	(29.783)	29.962	626	(447)		10	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				8/2/2001	(3.000)	(45.296)	45.277	276	(195)		10	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				8/9/2001	(1.000)	(15.596)	15.423	(183)	10		1,072	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				8/10/2001	(2.000)	(28.895)	31.203	1.536	1,072		1,514	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				8/13/2001	(4.000)	(60.194)	62.355	810	1,514		702	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				8/15/2001	(1.000)	(14.571)	15.817	601	645		578	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				8/16/2001	(1.000)	(14.571)	14.901	(248)	578		970	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				8/30/2001	(12.000)	(30.346)	31.596	279	970		477	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				10/10/2001	(7.000)	(17.702)	15.918	(2.261)	477		450	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				10/11/2001	(3.000)	(7.587)	6.929	(793)	450		136	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				10/12/2001	(3.000)	(6.922)	7.96	(796)	132		46	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				10/24/2001	(6.000)	(15.053)	14.225	(875)	46		82	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				10/25/2001	(6.000)	(15.109)	13.494	(1.533)	82		269	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				10/29/2001	(1.000)	(2.719)	2.186	(496)	(38)		118	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				10/30/2001	(4.000)	(10.876)	8.410	(2.348)	(118)		44	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				10/31/2001	(1.000)	(2.719)	2.116	(559)	(44)		62	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				11/1/2001	(2.000)	(5.438)	4.238	(1.138)	62		191	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CORP Y50		S				11/5/2001	(7.000)	(13.292)	13.292	(5.550)	(191)		224	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CEMENT CORP Y		S				11/7/2001	(4.000)	(11.791)	7.275	(4.52)	(63)		18693	KREF07560402 F16656402
KREF07560402	F16656402	OBAYASHI CEMENT CORP Y		S				4/2/2001	(5.000)	(167.074)	128.136	(20.244)	(18693)		103	KREF07560402 F16656402
KREF07560402	F16656402	PIONEER CORP Y50		S				4/3/2001	(4.000)	(125.049)	103.484	(7.946)	(13619)		1,712	KREF07560402 F16656402
KREF07560402	F16656402	PIONEER CORP Y50		S				4/5/2001	(1.000)	(29.945)	26.007	(2.226)	(1712)		1,954	KREF07560402 F16656402

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Unit 2	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 F16703295	PIONEER CORP Y50	PIONEER CORP Y50	PIONEER CORP Y50	S	S	4/12/2001	(1,000)		(29,934)	27,410	(997)	(1,527)		
KREF07560402 F16703295	PIONEER CORP Y50	PIONEER CORP Y50	PIONEER CORP Y50	S	S	4/17/2001	(1,000)		(50,346)	27,088	(1,582)	(1,582)		
KREF07560402 F16703295	PROMISE CO Y50	PROMISE CO Y50	PROMISE CO Y50	S	S	6/28/2001	(700)		(50,346)	27,088	(1,582)	(1,582)		
KREF07560402 F16703295	PROMISE CO Y50	PROMISE CO Y50	PROMISE CO Y50	S	S	6/29/2001	(1,200)		(90,596)	97,671	(2,059)	(2,059)		
KREF07560402 F16703295	PROMISE CO Y50	PROMISE CO Y50	PROMISE CO Y50	S	S	7/12/2001	(600)		(45,699)	48,444	(328)	(332)		
KREF07560402 F16703295	PROMISE CO Y50	PROMISE CO Y50	PROMISE CO Y50	S	S	7/5/2001	(400)		(30,048)	30,995	(1,047)	(1,000)		
KREF07560402 F16703295	PROMISE CO Y50	PROMISE CO Y50	PROMISE CO Y50	S	S	7/6/2001	(800)		(59,353)	60,315	(1,040)	(78)		
KREF07560402 F16703295	PROMISE CO Y50	PROMISE CO Y50	PROMISE CO Y50	S	S	7/9/2001	(200)		(14,653)	15,151	(378)	120		
KREF07560402 F16703295	PROMISE CO Y50	PROMISE CO Y50	PROMISE CO Y50	S	S	8/30/2001	(600)		(44,198)	44,952	(1,247)	2,002		
KREF07560402 F16703295	PROMISE CO Y50	PROMISE CO Y50	PROMISE CO Y50	S	S	10/9/2001	(900)		(67,244)	59,993	(9,660)	2,209		
KREF07560402 F16703295	PROMISE CO Y50	PROMISE CO Y50	PROMISE CO Y50	S	S	10/24/2001	(800)		(59,511)	50,891	(9,108)	488		
KREF07560402 F16703295	PROMISE CO Y50	PROMISE CO Y50	PROMISE CO Y50	S	S	10/25/2001	(1,800)		(138,887)	112,743	(25,567)	(577)		
KREF07560402 F16738226	RICOH Y50	RICOH Y50	RICOH Y50	S	S	3/2/2001	(6,000)		(103,736)	98,247	(1,873)	(73,62)		
KREF07560402 F16738226	RICOH Y50	RICOH Y50	RICOH Y50	S	S	3/5/2001	(5,000)		(86,552)	81,235	(796)	(6,13)		
KREF07560402 F16738226	RICOH Y50	RICOH Y50	RICOH Y50	S	S	7/18/2001	(1,000)		(17,630)	19,631	(4,275)	(2,274)		
KREF07560402 F16738226	RICOH Y50	RICOH Y50	RICOH Y50	S	S	7/19/2001	(3,000)		(52,262)	57,934	(12,196)	(6,524)		
KREF07560402 F16738226	RICOH Y50	RICOH Y50	RICOH Y50	S	S	8/30/2001	(4,000)		(72,382)	64,356	(6,670)	(1,356)		
KREF07560402 F16738226	RICOH Y50	RICOH Y50	RICOH Y50	S	S	9/3/2001	(3,000)		(55,387)	46,670	(8,291)	(436)		
KREF07560402 F16738226	RICOH Y50	RICOH Y50	RICOH Y50	S	S	12/19/2001	(4,000)		(74,062)	74,167	(3,033)	(2,928)		
KREF07560402 F16738226	RICOH Y50	RICOH Y50	RICOH Y50	S	S	12/21/2001	(5,000)		(93,639)	93,530	(3,872)	(4,001)		
KREF07560402 F16738226	RICOH Y50	RICOH Y50	RICOH Y50	S	S	12/25/2001	(4,000)		(82,071)	74,601	(2,769)	(4,701)		
KREF07560402 F16738226	RICOH Y50	RICOH Y50	RICOH Y50	S	S	12/26/2001	(3,000)		(57,981)	54,944	(72)	(3,109)		
KREF07560402 F16738226	RICOH Y50	RICOH Y50	RICOH Y50	S	S	12/27/2001	(4,000)		(70,421)	73,861	(9,459)	(6,018)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	11/5/2001	(1,000)		(2,761)	2,330	(262)	(5)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	11/13/2001	(500)		(13,804)	11,244	(2,349)	(11)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	11/14/2001	(300)		(8,282)	6,635	(1,634)	(13)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	11/15/2001	(400)		(11,043)	9,177	(1,761)	(105)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	11/19/2001	(200)		(5,521)	4,593	(854)	(74)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	11/20/2001	(100)		(2,761)	2,291	(446)	(24)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	11/21/2001	(100)		(2,761)	2,252	(476)	(33)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	11/22/2001	(300)		(8,208)	6,739	(1,333)	(136)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	11/26/2001	(100)		(2,724)	2,271	(399)	(53)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	11/27/2001	(100)		(2,724)	2,250	(427)	(47)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	11/28/2001	(300)		(8,171)	6,694	(1,280)	(97)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	11/29/2001	(300)		(8,171)	6,587	(1,452)	(132)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	11/30/2001	(300)		(8,171)	6,565	(1,515)	(91)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	12/3/2001	(300)		(8,171)	6,509	(1,534)	(128)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	12/4/2001	(300)		(8,095)	6,464	(1,479)	(152)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	12/5/2001	(100)		(2,648)	2,169	(420)	(58)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	12/6/2001	(200)		(5,295)	4,285	(886)	(125)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	12/7/2001	(1,900)		(50,124)	39,724	(8,304)	(1,466)		
KREF07560402 F16758455	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	RYOHIN KEIKAKU CO JPY5	S	S	12/7/2001	(300)		(8,076)	6,257	(1,633)	(186)		
KREF07560402 F16758455	SMC Y50	SMC Y50	SMC Y50	S	S	5/30/2001	(1,400)		(146,214)	177,399	28,146	3,039		
KREF07560402 F16758455	SMC Y50	SMC Y50	SMC Y50	S	S	6/4/2001	(300)		(31,787)	37,181	4,422	971		
KREF07560402 F16758455	SMC Y50	SMC Y50	SMC Y50	S	S	6/5/2001	(300)		(31,787)	37,277	4,678	812		
KREF07560402 F16758455	SMC Y50	SMC Y50	SMC Y50	S	S	6/19/2001	(200)		(21,549)	22,534	1,052	(67)		
KREF07560402 F16758455	SMC Y50	SMC Y50	SMC Y50	S	S	6/19/2001	(200)		(21,549)	22,534	1,052	(67)		
KREF07560402 F16758455	SMC Y50	SMC Y50	SMC Y50	S	S	6/22/2001	(300)		(33,937)	35,700	2,088	(324)		
KREF07560402 F16758455	SMC Y50	SMC Y50	SMC Y50	S	S	6/25/2001	(200)		(22,624)	23,622	1,116	(118)		
KREF07560402 F16758455	SMC Y50	SMC Y50	SMC Y50	S	S	6/27/2001	(200)		(22,624)	21,994	(481)	(150)		
KREF07560402 F16758455	SANYO ELECTRIC CO Y50	SANYO ELECTRIC CO Y50	SANYO ELECTRIC CO Y50	S	S	2/16/2001	(16,000)		(134,141)	117,267	(11,930)	(4,944)		
KREF07560402 F16758455	SANYO ELECTRIC CO Y50	SANYO ELECTRIC CO Y50	SANYO ELECTRIC CO Y50	S	S	2/28/2001	(17,000)		(143,283)	107,250	(30,669)	(5,564)		

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Investment Gain/Loss	Base Currency	Grand Total for Account
KREF07560402	F16776762	SANYO ELECTRIC CO Y50		S		3/17/2001	(4,000)		(31,869)	24,188	(7,895)	213	
KREF07560402	F16776762	SANYO ELECTRIC CO Y50		S		3/27/2001	(10,000)		(81,874)	53,324	(25,531)	(719)	
KREF07560402	F16776762	SANYO ELECTRIC CO Y50		S		4/27/2001	(13,000)		(103,497)	77,074	(19,766)	(6,556)	
KREF07560402	F16776762	SANYO ELECTRIC CO Y50		S		12/14/2001	(29,000)		(148,672)	141,980	841	(7,533)	
KREF07560402	F16776762	SANYO ELECTRIC CO Y50		S		12/19/2001	(12,000)		(64,345)	58,374	(3,563)	(2,408)	
KREF07560402	F16776762	SANYO ELECTRIC CO Y50		S		12/21/2001	(6,000)		(32,616)	27,645	(3,527)	(1,344)	
KREF07560402	F16776762	SANYO ELECTRIC CO Y50		S		12/26/2001	(5,000)		(27,180)	22,734	(3,230)	(1,216)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		7/12/2001	(4,000)		(15,384)	13,374	(1,709)	(301)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		7/18/2001	(3,000)		(11,538)	9,980	(1,190)	(168)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		7/19/2001	(2,000)		(7,692)	6,650	(930)	(112)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		7/23/2001	(2,000)		(7,692)	6,224	(1,270)	(98)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		7/27/2001	(6,000)		(23,014)	18,706	(4,238)	(71)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		7/30/2001	(1,000)		(3,831)	3,131	(665)	(35)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		8/1/2001	(5,000)		(19,153)	15,855	(3,173)	(124)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		8/27/2001	(8,000)		(30,645)	25,350	(5,317)	22	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		8/31/2001	(4,000)		(15,322)	13,175	(2,186)	38	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		8/13/2001	(1,000)		(3,831)	3,339	(533)	42	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		8/14/2001	(1,000)		(3,831)	3,331	(553)	54	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		8/27/2001	(2,000)		(7,769)	7,502	(441)	174	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		8/29/2001	(3,000)		(11,815)	11,387	(667)	240	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		8/30/2001	(1,000)		(3,938)	3,620	(379)	62	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		9/6/2001	(4,000)		(16,230)	12,544	(3,761)	76	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		9/7/2001	(3,000)		(12,172)	9,239	(3,068)	134	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		9/10/2001	(4,000)		(16,169)	11,950	(4,332)	113	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		9/11/2001	(1,000)		(3,997)	3,004	(1,081)	88	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		9/14/2001	(2,000)		(7,950)	5,620	(2,562)	232	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		9/17/2001	(4,000)		(15,988)	11,562	(4,966)	470	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		9/18/2001	(3,000)		(11,860)	8,513	(3,748)	401	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		9/19/2001	(3,000)		(11,892)	8,780	(3,538)	426	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		9/20/2001	(4,000)		(15,940)	11,441	(5,166)	688	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		9/22/2001	(7,000)		(26,978)	18,808	(9,221)	1,050	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		9/25/2001	(6,000)		(23,411)	16,010	(8,112)	711	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		9/26/2001	(3,000)		(11,942)	7,959	(4,294)	311	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		9/27/2001	(3,000)		(12,360)	7,999	(4,666)	105	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		10/1/2001	(3,000)		(12,570)	8,442	(4,158)	30	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		10/2/2001	(3,000)		(12,570)	8,466	(4,085)	(19)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		10/3/2001	(3,000)		(12,570)	8,371	(4,187)	(12)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		10/5/2001	(2,000)		(8,380)	5,534	(2,843)	(2)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		10/5/2001	(2,000)		(8,380)	5,505	(2,887)	13	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		10/12/2001	(2,000)		(8,411)	5,730	(2,606)	(74)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		10/25/2001	(3,000)		(12,347)	8,905	(3,211)	(211)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		10/29/2001	(1,000)		(4,071)	2,931	(1,093)	(47)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		10/30/2001	(2,000)		(8,373)	5,798	(2,510)	(66)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		10/31/2001	(1,000)		(4,302)	2,850	(1,406)	(46)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		11/1/2001	(1,000)		(4,302)	2,882	(1,190)	(30)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		11/2/2001	(1,000)		(4,302)	2,875	(1,400)	(28)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		11/5/2001	(1,000)		(4,302)	2,818	(1,456)	(28)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		11/6/2001	(1,000)		(4,302)	2,809	(1,479)	(14)	
KREF07560402	F16793825	SEKISUI CHEMICAL Y50		S		11/7/2001	(2,000)		(8,604)	5,629	(2,947)	(28)	

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Code	Trade Ex	Units	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 F16793825		SEKISUI CHEMICAL Y50		S		0151	11/8/2001	(1,000)	(4,202)	2,781	(1,512)	(8)		
KREF07560402 F16792172		SEKISUI CHEMICAL Y50		S		0151	6/13/2001	(3,000)	(129,978)	121,555	(11,835)	3,411		
KREF07560402 F16791772		SEVEN ELEVEN JAPAN NPV		S		0151	6/27/2001	(1,000)	(49,240)	39,094	(9,408)	(738)		
KREF07560402 F16791772		SEVEN ELEVEN JAPAN NPV		S		0151	6/29/2001	(1,000)	(49,240)	38,581	(9,726)	(933)		
KREF07560402 F16791772		SEVEN ELEVEN JAPAN NPV		S		0151	7/3/2001	(1,000)	(49,240)	38,753	(8,75)	(875)		
KREF07560402 F16791772		SEVEN ELEVEN JAPAN NPV		S		0151	7/4/2001	(1,000)	(49,240)	38,519	(9,875)	(846)		
KREF07560402 F16791772		SEVEN ELEVEN JAPAN NPV		S		0151	7/9/2001	(1,000)	(49,240)	36,694	(11,443)	(1,103)		
KREF07560402 F16791772		SEVEN ELEVEN JAPAN NPV		S		0151	7/10/2001	(1,000)	(52,944)	36,927	(14,969)	(1,047)		
KREF07560402 F16791772		SEVEN ELEVEN JAPAN NPV		S		0151	7/11/2001	(2,000)	(105,888)	73,984	(30,203)	(1,701)		
KREF07560402 F16791772		SEVEN ELEVEN JAPAN NPV		S		0151	7/18/2001	(1,000)	(52,944)	34,634	(17,630)	(680)		
KREF07560402 F16800604		SHARP CORP Y50		S		0151	2/20/2001	(1,000)	(13,830)	12,763	(1,133)	246		
KREF07560402 F16800604		SHARP CORP Y50		S		0151	2/28/2001	(7,000)	(96,808)	89,130	(8,061)	382		
KREF07560402 F16800604		SHARP CORP Y50		S		0151	3/1/2001	(5,000)	(69,149)	61,418	(8,035)	305		
KREF07560402 F16800604		SHARP CORP Y50		S		0151	4/2/2001	(5,000)	(69,149)	62,379	(2,194)	(4,575)		
KREF07560402 F16800604		SHARP CORP Y50		S		0151	4/3/2001	(6,000)	(85,340)	74,363	(5,526)	(4,551)		
KREF07560402 F16800604		SHARP CORP Y50		S		0151	4/4/2001	(7,000)	(100,114)	84,607	(9,719)	(5,788)		
KREF07560402 F16800604		SHARP CORP Y50		S		0151	4/5/2001	(1,000)	(14,344)	12,355	(1,175)	(813)		
KREF07560402 F16800604		SHARP CORP Y50		S		0151	4/10/2001	(5,000)	(71,719)	60,744	(7,042)	(3,933)		
KREF07560402 F16804580		SHIN ETSU CHEMICALS CO		S		0151	12/21/2001	(4,000)	(137,127)	133,692	(5,059)	(8,494)		
KREF07560402 F16804580		SHIN ETSU CHEMICALS CO		S		0151	12/25/2001	(2,000)	(68,795)	67,393	(3,193)	(4,594)		
KREF07560402 F16804589		SHIONOGI & CO Y50		S		0151	5/22/2001	(1,000)	(19,102)	21,094	(5,398)	(3,406)		
KREF07560402 F16804589		SHIONOGI & CO Y50		S		0151	6/4/2001	(2,000)	(38,204)	45,224	13,031	(6,011)		
KREF07560402 F16804589		SHIONOGI & CO Y50		S		0151	6/7/2001	(1,000)	(18,889)	22,484	6,493	(2,898)		
KREF07560402 F16804589		SHIONOGI & CO Y50		S		0151	8/27/2001	(2,000)	(37,273)	37,091	(4,880)	(4,562)		
KREF07560402 F16804589		SHIONOGI & CO Y50		S		0151	8/28/2001	(2,000)	(37,779)	36,452	(3,634)	(4,961)		
KREF07560402 F16804589		SHIONOGI & CO Y50		S		0151	8/29/2001	(2,000)	(36,848)	36,810	(3,948)	(3,986)		
KREF07560402 F16804589		SHIONOGI & CO Y50		S		0151	8/30/2001	(1,000)	(18,424)	18,067	(1,881)	(2,038)		
KREF07560402 F16804589		SHIONOGI & CO Y50		S		0151	8/31/2001	(2,000)	(37,260)	35,759	(2,882)	(3,982)		
KREF07560402 F16805710		SHOHKOH FUND & CO Y50		S		0151	9/3/2001	(1,000)	(18,630)	17,827	(1,944)	(1,944)		
KREF07560402 F16805710		SHOHKOH FUND & CO Y50		S		0151	11/13/2001	(3,000)	(55,252)	48,824	(6,401)	(6,401)		
KREF07560402 F16805710		SHIONOGI & CO Y50		S		0151	11/14/2001	(2,000)	(35,877)	32,951	(1,087)	(4,013)		
KREF07560402 F16805710		SHIONOGI & CO Y50		S		0151	11/15/2001	(3,000)	(52,704)	49,919	(918)	(3,703)		
KREF07560402 F16805710		SHOHKOH FUND & CO Y50		S		0151	7/14/2001	(80)	(13,502)	14,428	941	(15)		
KREF07560402 F16805710		SHOHKOH FUND & CO Y50		S		0151	7/15/2001	(50)	(8,439)	8,649	308	(98)		
KREF07560402 F16805710		SHOHKOH FUND & CO Y50		S		0151	7/16/2001	(60)	(10,127)	9,966	(23)	(138)		
KREF07560402 F16805710		SHOHKOH FUND & CO Y50		S		0151	7/17/2001	(80)	(13,467)	12,798	(555)	(115)		
KREF07560402 F16805710		SHOHKOH FUND & CO Y50		S		0151	7/11/2001	(60)	(10,298)	9,439	(880)	21		
KREF07560402 F16821501		SONY CORP Y50		S		0151	6/26/2001	(5,000)	(353,720)	331,691	(10,617)	(11,412)		
KREF07560402 F16821501		SONY CORP Y50		S		0151	7/4/2001	(1,200)	(84,837)	76,083	(5,768)	(2,986)		
KREF07560402 F16821501		SONY CORP Y50		S		0151	7/5/2001	(1,500)	(103,534)	90,570	(10,073)	(2,890)		
KREF07560402 F16821501		SONY CORP Y50		S		0151	7/6/2001	(3,000)	(208,509)	175,576	(28,569)	(4,363)		
KREF07560402 F16821501		SONY CORP Y50		S		0151	7/10/2001	(2,600)	(188,542)	151,241	(34,225)	(2,776)		
KREF07560402 F16821501		SONY CORP Y50		S		0151	7/11/2001	(2,600)	(206,388)	153,477	(50,679)	(2,233)		
KREF07560402 F16821501		SONY CORP Y50		S		0151	3/15/2001	(50,000)	(526,155)	358,881	(151,670)	(15,604)		
KREF07560402 F16821501		SONY CORP Y50		S		0151	6/13/2001	(26,000)	(230,443)	203,474	(34,549)	(7,580)		
KREF07560402 F16821501		SONY CORP Y50		S		0151	7/19/2001	(26,000)	(237,778)	187,610	(53,514)	(3,346)		
KREF07560402 F16821501		SONY CORP Y50		S		0151	7/23/2001	(30,000)	(286,698)	204,099	(83,200)	601		
KREF07560402 F16821501		SONY CORP Y50		S		0151	7/24/2001	(30,000)	(272,906)	207,167	(63,994)	(1,845)		
KREF07560402 F16821501		SONY CORP Y50		S		0151	10/9/2001	(32,000)	(276,317)	210,979	(67,374)	2,036		
KREF07560402 F16821501		SONY CORP Y50		S		0151	10/11/2001	(11,000)	(99,602)	66,452	(30,193)	(2,957)		
KREF07560402 F16821501		SONY CORP Y50		S		0151	4/24/2001	(3,000)	(20,729)	20,752	(40)	63		
KREF07560402 F16821501		SONY CORP Y50		S		0151	10/11/2001	(10,000)	(61,761)	50,278	(9,940)	(2,143)		
KREF07560402 F16821501		SONY CORP Y50		S		0151	10/25/2001	(7,000)	(43,369)	39,972	(1,157)	(2,082)		
KREF07560402 F16821501		SONY CORP Y50		S		0151	10/26/2001	(3,000)	(18,587)	17,454	(157)	(975)		

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF07560402 F16869302	TDK CORP	TDK CORP		S		5/12/2001	(500)	-	(36 066)	29 775	(62,229)	(62)		62
KREF07560402 F16869302	TDK CORP	TDK CORP		S		5/22/2001	(2 500)	-	(174,691)	151,858	(24,146)	(1,313)		1,313
KREF07560402 F16869302	TDK CORP	TDK CORP		S		5/7/2001	(3 400)	-	(231 647)	213 708	(21 677)	(3 738)		3 738
KREF07560402 F16869302	TDK CORP	TDK CORP		S		12/20/2001	(1 500)	-	(76,256)	74,836	2,991	(431)		431
KREF07560402 F16869302	TDK CORP	TDK CORP		S		1/22/17/2001	(1,500)	-	(76,256)	71 557	(15)	(4 684)		4 684
KREF07560402 F16869302	TDK CORP	TDK CORP		S		12/21/2001	(300)	-	(15,251)	14,290	(25)	(935)		935
KREF07560402 F16869302	TDK CORP	TDK CORP		S		12/25/2001	(700)	-	(35 586)	32 600	(743)	(2,243)		2,243
KREF07560402 F16869302	TDK CORP	TDK CORP		S		12/26/2001	(900)	-	(45,753)	41,296	(1,411)	(3,046)		3,046
KREF07560402 F16869302	TDK CORP	TDK CORP		S		12/27/2001	(1,100)	-	(55,921)	51,204	(622)	(4,095)		4,095
KREF07560402 F16869302	TDK CORP	TDK CORP		S		1/12/2001	(400)	-	(20,355)	18 859	12	(1,488)		1,488
KREF07560402 F16870441	TAKEDA CHEMICAL INDUS	TAKEDA CHEMICAL INDUS		S		1/12/2001	(5 000)	-	(342 445)	281,961	(36,333)	(24,151)		24,151
KREF07560402 F16870441	TAKEDA CHEMICAL INDUS	TAKEDA CHEMICAL INDUS		S		1/17/2001	(1 000)	-	(68 489)	51 682	(12,140)	(4 667)		4 667
KREF07560402 F16870490	ADVANTEST Y50	ADVANTEST Y50		S		5/7/2001	(1,300)	-	(142 643)	134,880	(12 811)	(5,048)		5,048
KREF07560402 F16870490	ADVANTEST Y50	ADVANTEST Y50		S		6/12/2001	(500)	-	(54 863)	52,295	(4 491)	(1,923)		1,923
KREF07560402 F16870490	ADVANTEST Y50	ADVANTEST Y50		S		6/4/2001	(100)	-	(10,973)	10,263	(1 023)	(314)		314
KREF07560402 F16870490	ADVANTEST Y50	ADVANTEST Y50		S		6/14/2001	(1,100)	-	(123,307)	102,504	(22,665)	(1,862)		1,862
KREF07560402 F16870490	ADVANTEST Y50	ADVANTEST Y50		S		6/15/2001	(200)	-	(23,311)	17 744	(5,719)	(152)		152
KREF07560402 F16870607	TAKEFUJI JPY50	TAKEFUJI JPY50		S		8/30/2001	(700)	-	(61,213)	57,684	(4,129)	(599)		599
KREF07560402 F16870607	TAKEFUJI JPY50	TAKEFUJI JPY50		S		8/31/2001	(400)	-	(34,979)	34,198	(1,414)	(633)		633
KREF07560402 F16870607	TAKEFUJI JPY50	TAKEFUJI JPY50		S		9/11/2001	(300)	-	(26 100)	24,419	(2,210)	(629)		629
KREF07560402 F16870607	TAKEFUJI JPY50	TAKEFUJI JPY50		S		9/14/2001	(600)	-	(52,377)	47 752	(6 430)	(1,805)		1,805
KREF07560402 F16870607	TAKEFUJI JPY50	TAKEFUJI JPY50		S		9/25/2001	(400)	-	(35,510)	30 145	(6 567)	(1,202)		1,202
KREF07560402 F16870607	TAKEFUJI JPY50	TAKEFUJI JPY50		S		9/26/2001	(400)	-	(35 572)	29,568	(7,174)	(1,170)		1,170
KREF07560402 F16870607	TAKEFUJI JPY50	TAKEFUJI JPY50		S		10/29/2001	(410)	-	(36 524)	34,297	(2,571)	(344)		344
KREF07560402 F16870607	TAKEFUJI JPY50	TAKEFUJI JPY50		S		10/30/2001	(290)	-	(25,682)	23,728	(2,275)	(321)		321
KREF07560402 F16870607	TAKEFUJI JPY50	TAKEFUJI JPY50		S		11/31/2001	(380)	-	(32 891)	32,249	(1,082)	(441)		441
KREF07560402 F16870607	TAKEFUJI JPY50	TAKEFUJI JPY50		S		11/22/2001	(330)	-	(30 086)	28,226	(1,615)	(245)		245
KREF07560402 F16880507	TEIJIN Y50	TEIJIN Y50		S		7/13/2001	(13,000)	-	(5 583)	63,930	(7 943)	(1 102)		1 102
KREF07560402 F16880507	TEIJIN Y50	TEIJIN Y50		S		7/16/2001	(1 000)	-	(5 583)	4 784	(695)	(104)		104
KREF07560402 F16880507	TEIJIN Y50	TEIJIN Y50		S		7/17/2001	(3 000)	-	(17,082)	14,386	(2,242)	(454)		454
KREF07560402 F16880507	TEIJIN Y50	TEIJIN Y50		S		7/18/2001	(3 000)	-	(13,590)	13,525	(3,225)	(433)		433
KREF07560402 F16880507	TEIJIN Y50	TEIJIN Y50		S		7/19/2001	(14,000)	-	(80,492)	65,185	(13,711)	(1,595)		1,595
KREF07560402 F16880507	TEIJIN Y50	TEIJIN Y50		S		7/23/2001	(6 000)	-	(24,326)	27,132	(6,238)	(955)		955
KREF07560402 F16880507	TEIJIN Y50	TEIJIN Y50		S		7/25/2001	(11 000)	-	(62 778)	47 719	(13 598)	(1,462)		1,462
KREF07560402 F16880507	TEIJIN Y50	TEIJIN Y50		S		7/27/2001	(8 000)	-	(24,921)	36,318	(8,506)	(1,097)		1,097
KREF07560402 F16880507	TEIJIN Y50	TEIJIN Y50		S		7/30/2001	(4,000)	-	(24,533)	17,585	(6,059)	(709)		709
KREF07560402 F16880507	TEIJIN Y50	TEIJIN Y50		S		7/31/2001	(5 000)	-	(30,441)	22,198	(7,400)	(843)		843
KREF07560402 F16895406	TOKYO ELECTRIC PWR CO	TOKYO ELECTRIC PWR CO		S		1/10/2001	(2 000)	-	(79,201)	50,076	(25,794)	(3,332)		3,332
KREF07560402 F16895406	TOKYO ELECTRIC PWR CO	TOKYO ELECTRIC PWR CO		S		7/18/2001	(3 700)	-	(96,203)	89 007	(6,197)	(999)		999
KREF07560402 F16895406	TOKYO ELECTRIC PWR CO	TOKYO ELECTRIC PWR CO		S		7/19/2001	(200)	-	(5,200)	4 795	(386)	(19)		19
KREF07560402 F16895406	TOKYO ELECTRIC PWR CO	TOKYO ELECTRIC PWR CO		S		8/27/2001	(3 900)	-	(101,433)	102,515	(1,263)	(2,445)		2,445
KREF07560402 F16895406	TOKYO ELECTRIC PWR CO	TOKYO ELECTRIC PWR CO		S		8/30/2001	(6 000)	-	(156,897)	150,630	(9,816)	(3,549)		3,549
KREF07560402 F16895406	TOKYO ELECTRIC PWR CO	TOKYO ELECTRIC PWR CO		S		8/31/2001	(6,200)	-	(160,948)	159,452	(7 778)	(6 082)		6 082
KREF07560402 F16895406	TOKYO ELECTRIC PWR CO	TOKYO ELECTRIC PWR CO		S		9/3/2001	(4,500)	-	(120 548)	117 048	(10 014)	(6 513)		6 513
KREF07560402 F16895406	TOKYO ELECTRIC PWR CO	TOKYO ELECTRIC PWR CO		S		9/4/2001	(7 800)	-	(208,672)	205,344	(15 042)	(11,714)		11,714
KREF07560402 F16895406	TOKYO ELECTRIC PWR CO	TOKYO ELECTRIC PWR CO		S		9/5/2001	(2,300)	-	(61,532)	60 079	(4,144)	(2 691)		2 691
KREF07560402 F16895448	TOKYO GAS Y50	TOKYO GAS Y50		S		8/30/2001	(29,000)	-	(92,922)	96,964	(6,13)	(4 654)		4 654
KREF07560402 F16895448	TOKYO GAS Y50	TOKYO GAS Y50		S		11/16/2001	(43 000)	-	(138 786)	114 926	(26,592)	(2 733)		2 733
KREF07560402 F16895448	TOKYO GAS Y50	TOKYO GAS Y50		S		11/19/2001	(35,000)	-	(113,319)	93,855	(21,058)	(1,594)		1,594
KREF07560402 F16895448	TOKYO GAS Y50	TOKYO GAS Y50		S		11/20/2001	(21,000)	-	(67,373)	58 115	(10,122)	(864)		864
KREF07560402 F16895448	TOKYO GAS Y50	TOKYO GAS Y50		S		11/21/2001	(32 000)	-	(99,771)	91 159	(9 411)	(799)		799
KREF07560402 F16895448	TOKYO GAS Y50	TOKYO GAS Y50		S		11/22/2001	(20 000)	-	(68,332)	53 808	(13 079)	(1 445)		1 445
KREF07560402 F16895448	TOKYO GAS Y50	TOKYO GAS Y50		S		11/26/2001	(20 000)	-	(69 038)	53 847	(13,354)	(1 837)		1 837
KREF07560402 F16895448	TOKYO GAS Y50	TOKYO GAS Y50		S		11/27/2001	(14,000)	-	(48,277)	37 620	(9 527)	(1 180)		1 180
KREF07560402 F16895448	TOKYO CORP Y50	TOKYO CORP Y50		S		7/19/2001	(4 000)	-	(18 155)	21 756	(3 094)	(507)		507
KREF07560402 F16895448	TOKYO CORP Y50	TOKYO CORP Y50		S		8/30/2001	(15 000)	-	(69,338)	83 487	(10,510)	(3,639)		3,639

Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Account
KREF07560402 F16896545	TOKYU CORP Y50		S		8/1/2001	(1,000)	-	(4,649)	5.555	629	277	2.300	277
KREF07560402 F16896545	TOKYU CORP Y50		S		9/20/2001	(9,000)	-	(41,840)	44,857	228	3,245	3,245	2,300
KREF07560402 F16896545	TOKYU CORP Y50		S		11/6/2001	(2,000)	-	(9,254)	33,337	(1,505)	300	300	150
KREF07560402 F16896545	TOKYU CORP Y50		S		11/7/2001	(1,000)	-	(4,649)	8,911	(686)	150	150	150
KREF07560402 F16896545	TOKYU CORP Y50		S		11/13/2001	(5,000)	-	(24,220)	21,274	(3,484)	538	717	538
KREF07560402 F16896545	TOKYU CORP Y50		S		11/14/2001	(7,000)	-	(33,864)	29,591	(4,990)	717	717	717
KREF07560402 F16896545	TOKYU CORP Y50		S		11/15/2001	(4,000)	-	(19,376)	16,319	(3,345)	287	287	287
KREF07560402 F16896545	TOKYU CORP Y50		S		11/16/2001	(2,000)	-	(9,273)	8,216	(1,221)	164	164	164
KREF07560402 F16896545	TOKYU CORP Y50		S		11/19/2001	(9,000)	-	(43,974)	36,606	(7,538)	270	270	270
KREF07560402 F16896545	TOKYU CORP Y50		S		11/20/2001	(10,000)	-	(49,329)	41,507	(8,249)	427	427	427
KREF07560402 F16896545	TOKYU CORP Y50		S		11/21/2001	(11,000)	-	(55,346)	46,666	(8,451)	(229)	(229)	(229)
KREF07560402 F16896545	TOKYU CORP Y50		S		11/22/2001	(4,000)	-	(20,903)	16,593	(4,151)	(159)	(159)	(159)
KREF07560402 F16896545	TOKYU CORP Y50		S		11/26/2001	(5,000)	-	(20,395)	20,395	(5,883)	(295)	(295)	(295)
KREF07560402 F16896545	TOKYU CORP Y50		S		11/27/2001	(7,000)	-	(38,294)	28,275	(9,517)	(501)	(501)	(501)
KREF07560402 F16896545	TOKYU CORP Y50		S		11/28/2001	(5,000)	-	(28,812)	19,982	(8,888)	(142)	(142)	(142)
KREF07560402 F16896545	TOKYU CORP Y50		S		11/29/2001	(6,000)	-	(33,010)	23,635	(9,059)	(316)	(316)	(316)
KREF07560402 F16896545	TOKYU CORP Y50		S		12/3/2001	(11,000)	-	(63,345)	40,653	(22,417)	(275)	(275)	(275)
KREF07560402 F16896545	TOKYU CORP Y50		S		12/6/2001	(9,000)	-	(52,399)	31,653	(20,303)	(443)	(443)	(443)
KREF07560402 F16896545	TOKYU CORP Y50		S		12/7/2001	(11,000)	-	(60,716)	37,521	(23,040)	(354)	(354)	(354)
KREF07560402 F16896545	TOKYU CORP Y50		S		12/10/2001	(10,000)	-	(56,582)	31,411	(25,122)	(50)	(50)	(50)
KREF07560402 F16896545	TOKYU CORP Y50		S		12/11/2001	(11,000)	-	(62,463)	32,509	(29,734)	(220)	(220)	(220)
KREF07560402 F16897022	TOPPAN PRINTING Y50		S		7/19/2001	(2,000)	-	(22,861)	19,516	(2,868)	(478)	(478)	(478)
KREF07560402 F16897022	TOPPAN PRINTING Y50		S		7/27/2001	(8,000)	-	(91,138)	76,920	(12,113)	(2,106)	(2,106)	(2,106)
KREF07560402 F16897022	TOPPAN PRINTING Y50		S		7/30/2001	(1,000)	-	(11,125)	9,660	(1,039)	(425)	(425)	(425)
KREF07560402 F16897022	TOPPAN PRINTING Y50		S		7/31/2001	(3,000)	-	(33,374)	29,201	(2,955)	(1,218)	(1,218)	(1,218)
KREF07560402 F16897022	TOPPAN PRINTING Y50		S		8/1/2001	(2,000)	-	(22,242)	19,334	(2,525)	(652)	(652)	(652)
KREF07560402 F16897022	TOPPAN PRINTING Y50		S		8/2/2001	(2,000)	-	(22,626)	19,578	(2,619)	(429)	(429)	(429)
KREF07560402 F16897022	TOPPAN PRINTING Y50		S		8/10/2001	(6,000)	-	(68,252)	58,881	(8,965)	(406)	(406)	(406)
KREF07560402 F16897022	TOPPAN PRINTING Y50		S		8/13/2001	(2,000)	-	(22,339)	19,073	(2,923)	(342)	(342)	(342)
KREF07560402 F16897022	TOPPAN PRINTING Y50		S		8/14/2001	(3,000)	-	(33,790)	29,333	(4,706)	(381)	(381)	(381)
KREF07560402 F16897022	TOPPAN PRINTING Y50		S		8/15/2001	(1,000)	-	(11,310)	10,038	(1,035)	32	32	32
KREF07560402 F16897022	TOPPAN PRINTING Y50		S		8/16/2001	(2,000)	-	(22,307)	19,929	(2,133)	(245)	(245)	(245)
KREF07560402 F16897022	TOPPAN PRINTING Y50		S		5/15/2001	(16,000)	-	(103,397)	98,067	(5,147)	(183)	(183)	(183)
KREF07560402 F16897212	TOSHIBA CORP Y50-TOK LI		S		5/17/2001	(19,000)	-	(122,784)	115,457	(6,882)	(445)	(445)	(445)
KREF07560402 F16897212	TOSHIBA CORP Y50-TOK LI		S		8/20/2001	(34,000)	-	(176,509)	158,391	(21,960)	3,842	3,842	3,842
KREF07560402 F16897212	TOSHIBA CORP Y50-TOK LI		S		8/21/2001	(9,000)	-	(46,723)	42,639	(5,423)	1,339	1,339	1,339
KREF07560402 F16897212	TOSHIBA CORP Y50-TOK LI		S		12/14/2001	(21,000)	-	(124,700)	112,829	(6,532)	(5,340)	(5,340)	(5,340)
KREF07560402 F16897212	TOSHIBA CORP Y50-TOK LI		S		12/19/2001	(45,000)	-	(183,821)	159,709	(14,494)	(9,618)	(9,618)	(9,618)
KREF07560402 F16897212	TOSHIBA CORP Y50-TOK LI		S		12/20/2001	(18,000)	-	(73,351)	62,288	(7,473)	(3,591)	(3,591)	(3,591)
KREF07560402 F16899960	TOYO SUISSAN KAISHA LTD		S		8/30/2001	(1,000)	-	(9,983)	10,463	440	39	39	39
KREF07560402 F16899960	TOYO SUISSAN KAISHA LTD		S		11/15/2001	(24,000)	-	(247,033)	187,915	(59,184)	65	65	65
KREF07560402 F16900214	TOSTEM CORP Y50		S		8/1/2001	(2,000)	-	(33,182)	36,173	4,335	(1,345)	(1,345)	(1,345)
KREF07560402 F16900214	TOSTEM CORP Y50		S		8/2/2001	(2,000)	-	(33,552)	36,331	3,724	(945)	(945)	(945)
KREF07560402 F16900214	TOSTEM CORP Y50		S		8/7/2001	(2,000)	-	(34,373)	36,618	3,539	(1,295)	(1,295)	(1,295)
KREF07560402 F16900214	TOSTEM CORP Y50		S		8/21/2001	(3,000)	-	(51,979)	48,276	(3,525)	(1,78)	(1,78)	(1,78)
KREF07560402 F16900214	TOSTEM CORP Y50		S		8/30/2001	(2,000)	-	(33,808)	29,361	(4,890)	444	444	444
KREF07560402 F16900214	TOSTEM CORP Y50		S		9/4/2001	(2,000)	-	(33,305)	30,200	(3,834)	730	730	730
KREF07560402 F16900214	TOSTEM CORP Y50		S		9/5/2001	(2,000)	-	(32,564)	30,238	(3,044)	719	719	719
KREF07560402 F16900214	TOSTEM CORP Y50		S		9/6/2001	(1,000)	-	(16,087)	14,956	(1,505)	373	373	373
KREF07560402 F16900214	TOSTEM CORP Y50		S		9/7/2001	(1,000)	-	(16,087)	14,917	(1,667)	497	497	497
KREF07560402 F16900214	TOSTEM CORP Y50		S		9/25/2001	(2,000)	-	(32,175)	28,317	(5,444)	1,586	1,586	1,586
KREF07560402 F16900214	TOSTEM CORP Y50		S		9/26/2001	(2,000)	-	(32,282)	24,767	(8,729)	1,214	1,214	1,214
KREF07560402 F1690644	TOYOTA MOTOR CO Y50		S		5/10/2001	(800)	-	(29,348)	27,118	(2,356)	125	125	125

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Base Investment	Gain/Loss	Account
KREF07560402 F16900644		TOYOTA MOTOR CO Y50		S		5/11/2001	(4.400)	-	(161.415)	148.217	(14.365)	1,167	
KREF07560402 F16900644		TOYOTA MOTOR CO Y50		S		5/14/2001	(3.100)	-	(101.542)	101.542	(14.194)	704	
KREF07560402 F16900644		TOYOTA MOTOR CO Y50		S		8/30/2001	(7)	-	(35.509)	38.845	(9.883)	452	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		S		10/19/2001	(2)	-	(51.356)	15.997	714	(73)	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		S		10/22/2001	(1)	-	(52.11)	5.257	8	39	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		S		11/1/2001	(1)	-	(5.187)	5.233	66	70	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		S		11/2/2001	(8)	-	(42.245)	40.194	(2.784)	733	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		S		11/6/2001	(7)	-	(10.637)	10.088	(4.285)	1,380	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		S		11/8/2001	(11)	-	(58.501)	55.596	(4.285)	1,380	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		S		11/9/2001	(6)	-	(32.197)	30.357	(2.849)	1,009	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		S		11/12/2001	(5)	-	(26.412)	25.315	(2.166)	1,069	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		S		11/13/2001	(10)	-	(51.608)	49.745	(3.145)	1,281	
KREF07560402 F16957990		WEST JAPAN RAILWAY CO		S		11/14/2001	(2)	-	(10.250)	10.049	(4.59)	257	
KREF07560402 F16985561		YAMATO TRANSPORT Y50		S		8/30/2001	(5.000)	-	(108.911)	101.495	(8.936)	1,521	
KREF07560402 F16985561		YAMATO TRANSPORT Y50		S		9/26/2001	(3.000)	-	(61.459)	57.325	(7.535)	3,401	
KREF07560402 F16985561		YAMATO TRANSPORT Y50		S		9/28/2001	(2.000)	-	(40.972)	39.052	(3.849)	1,929	
KREF07560402 F16985561		YAMATO TRANSPORT Y50		S		10/1/2001	(2.000)	-	(39.579)	38.826	(2.697)	1,944	
KREF07560402 F16985561		YAMATO TRANSPORT Y50		S		10/2/2001	(1.000)	-	(19.790)	19.768	(901)	879	
KREF07560402 F16985561		YAMATO TRANSPORT Y50		S		10/3/2001	(2.000)	-	(39.579)	39.012	(2.334)	1,766	
KREF07560402 F16985561		YAMATO TRANSPORT Y50		S		10/4/2001	(2.000)	-	(39.964)	38.556	(3.038)	1,630	
KREF07560402 F16986429		YOKOGAWA ELECTRIC CO		S		10/5/2001	(2.000)	-	(40.746)	38.248	(4.019)	1,521	
KREF07560402 F16986429		YOKOGAWA ELECTRIC CO		S		6/18/2001	(1.000)	-	(10.130)	9.145	(409)	(576)	
KREF07560402 F16986429		YOKOGAWA ELECTRIC CO		S		6/19/2001	(1.000)	-	(9.135)	9.135	(430)	(566)	
KREF07560402 F16986429		YOKOGAWA ELECTRIC CO		S		6/20/2001	(1.000)	-	(10.130)	8.908	(639)	(583)	
KREF07560402 F16986429		YOKOGAWA ELECTRIC CO		S		6/21/2001	(1.000)	-	(10.130)	8.971	(486)	(673)	
KREF07560402 F16986429		YOKOGAWA ELECTRIC CO		S		6/22/2001	(1.000)	-	(10.130)	9.143	(305)	(682)	
KREF07560402 F16986429		YOKOGAWA ELECTRIC CO		S		6/25/2001	(2.000)	-	(20.260)	17.844	(1.162)	(1,254)	
KREF07560402 F16986429		YOKOGAWA ELECTRIC CO		S		6/27/2001	(1.000)	-	(10.130)	9.052	(440)	(638)	
KREF07560402 F16986429		YOKOGAWA ELECTRIC CO		S		7/6/2001	(1.000)	-	(10.130)	8.519	(851)	(760)	
KREF07560402 F16986429		YOKOGAWA ELECTRIC CO		S		7/9/2001	(2.000)	-	(20.260)	16.567	(2.202)	(1,391)	
KREF07560402 F16986429		YOKOGAWA ELECTRIC CO		S		7/10/2001	(2.000)	-	(20.884)	16.858	(2.563)	(1,463)	
KREF07560402 F16986429		YOKOGAWA ELECTRIC CO		S		7/11/2001	(1.000)	-	(10.442)	8.330	(1.484)	(629)	
KREF07560402 F16986429		YOKOGAWA ELECTRIC CO		S		7/12/2001	(2.000)	-	(20.884)	16.914	(2.730)	(1,241)	
KREF07560402 F16986429		YOKOGAWA ELECTRIC CO		S		7/13/2001	(6.000)	-	(61.692)	49.131	(8.598)	(3,963)	
KREF07560402 F17254371	0009% 31 MAR 2010	NEC CORP CVT BDS JPY50K		S		12/19/2001	(5,000.000)	-	(41.585)	40.203	408	(1,790)	
KREF07560402 FK671729		SAMSUNG ELECTRS KSWN		S		2/23/2001	(2.800)	-	(389.053)	366.931	(30.205)	8,384	
KREF07560402 FK671729		SAMSUNG ELECTRS KSWN		S		2/26/2001	(1.790)	-	(312.695)	272.454	(46.419)	6,178	
KREF07560402 FK671729		SAMSUNG ELECTRS KSWN		S		6/29/2001	(1.880)	-	(286.321)	274.370	(15.193)	3,242	
KREF07560402 FK671729		SAMSUNG ELECTRS KSWN		S		7/9/2001	(3.260)	-	(541.897)	430,570	(115,380)	4,052	
KREF07560402 F16043216		SINGPORT TECHNOLOGIES ENGINEERING SGDD		S		3/21/2001	(11.000)	-	(17.448)	15.708	(1.480)	(259)	
KREF07560402 F16043216		SINGPORT TECHNOLOGIES ENGINEERING SGDD		S		3/22/2001	(11.000)	-	(17.448)	15.358	(1.792)	(297)	
KREF07560402 F16043216		SINGPORT TECHNOLOGIES ENGINEERING SGDD		S		3/23/2001	(14.000)	-	(22.206)	20.173	(1.700)	(333)	
KREF07560402 F16043216		SINGPORT TECHNOLOGIES ENGINEERING SGDD		S		3/26/2001	(6.000)	-	(9.517)	8.699	(632)	(186)	
KREF07560402 F16043216		SINGPORT TECHNOLOGIES ENGINEERING SGDD		S		3/27/2001	(11.000)	-	(17.448)	16.151	(951)	(345)	
KREF07560402 F16043216		SINGPORT TECHNOLOGIES ENGINEERING SGDD		S		3/27/2001	(5.000)	-	(7.641)	7.388	(101)	(152)	
KREF07560402 F16043216		SINGPORT TECHNOLOGIES ENGINEERING SGDD		S		3/28/2001	(10.000)	-	(15.572)	14.960	(273)	(339)	
KREF07560402 F16043216		SINGPORT TECHNOLOGIES ENGINEERING SGDD		S		3/28/2001	(6.000)	-	(9.169)	8.961	(9)	(199)	
KREF07560402 F16043216		SINGPORT TECHNOLOGIES ENGINEERING SGDD		S		3/29/2001	(10.000)	-	(15.282)	14.693	(221)	(268)	
KREF07560402 F16043216		SINGPORT TECHNOLOGIES ENGINEERING SGDD		S		3/30/2001	(14.000)	-	(21.639)	20.529	(521)	(589)	
KREF07560402 F16043216		SINGPORT TECHNOLOGIES ENGINEERING SGDD		S		3/30/2001	(5.000)	-	(7.641)	7.461	27	(207)	
KREF07560402 F16043216		SINGPORT TECHNOLOGIES ENGINEERING SGDD		S		4/2/2001	(7.000)	-	(11.124)	9.943	(816)	(365)	
KREF07560402 F16043216		SINGPORT TECHNOLOGIES ENGINEERING SGDD		S		4/3/2001	(10.000)	-	(15.892)	14.179	(1,211)	(502)	
KREF07560402 F16043216		SINGPORT TECHNOLOGIES ENGINEERING SGDD		S		4/3/2001	(3.000)	-	(4.768)	4.265	(352)	(151)	

Source	Security ID	Description 1	Description 2	Transaction	Code	Code	Trade Ex	Units	Units 2	Cost	Selling Price	Base	Investment	Gain/Loss	Base Currency	Calc/Loss	Account	Number
KREF07560402	FM604316	SINGPORT TECHNOLOGIES ENGINEERING	SGD0 10	S	0151	4/4/2001	(30 000)	(48 122)	-	42,662	(3,897)	(1,563)						
KREF07560402	FM6811737	SINGAPORE AIRLINES	SGS1	S	0151	4/5/2001	(40,000)	54,793	-	(65,338)	(8 120)	(2 425)						
KREF07560402	FM6811737	SINGAPORE AIRLINES	SGS1	S	0151	1/5/2001	(7,000)	65 942	-	(9 563)	(4 124)	503						
KREF07560402	FM6811737	SINGAPORE AIRLINES	SGS1	S	0151	1/8/2001	(3,000)	28 173	-	(30 059)	(2 133)	247						
KREF07560402	FM6811737	SINGAPORE AIRLINES	SGS1	S	0151	1/9/2001	(8,000)	74 574	-	(78 761)	(4 165)	(22)						
KREF07560402	FM6916783	UNITED OVERSEAS BANK	'	S	0151	1/19/2001	(10 000)	71,727	-	(78,207)	(6,212)	(267)						
KREF07560402	FM6916783	UNITED OVERSEAS BANK	'	S	0151	1/22/2001	(3 000)	21 477	-	(23,614)	(2 043)	(93)						
KREF07560402	FM6916783	UNITED OVERSEAS BANK	'	S	0151	1/23/2001	(7 000)	51,674	-	(55 925)	(3,991)	(270)						
KREF07560402	FM6916783	UNITED OVERSEAS BANK	'	S	0151	1/26/2001	(4 000)	29 785	-	(31,866)	(1,816)	(265)						
KREF07560402	FM6916783	UNITED OVERSEAS BANK	'	S	0151	3/13/2001	(6,000)	42 795	-	(48,307)	(4,838)	(674)						
KREF07560402	FM6916783	UNITED OVERSEAS BANK	'	S	0151	3/14/2001	(3,000)	21,314	-	(24 154)	(2 433)	(406)						
KREF07560402	NC207217	BALLARD POWER SYSTEM COM NPV		S	0151	5/10/2001	(2 82)	19,029	-	(17,068)	3,057	(1,096)						
KREF07560402	NC207217	BALLARD POWER SYSTEM COM NPV		S	0151	5/15/2001	(14)	678	-	(626)	95	(43)						
KREF07560402	NC207217	BALLARD POWER SYSTEM COM NPV		S	0151	5/16/2001	(642)	31,508	-	(28,686)	4,647	(1,824)						
KREF07560402	NC207217	BALLARD POWER SYSTEM COM NPV		S	0151	5/17/2001	(2,610)	144 036	-	(166,971)	(15,422)	(7,513)						
KREF07560402	NC207217	BALLARD POWER SYSTEM COM NPV		S	0151	5/18/2001	(2 845)	163,537	-	(311 073)	(6 046)	(141 491)						
KREF07560402	SD5964657	VESTAS WIND SYSTEM DK		S	0151	4/2/2001	(3,857)	146,351	-	(147,082)	10,541	(11,273)						
KREF07560402	SD5964657	VESTAS WIND SYSTEM DK		S	0151	4/25/2001	(703)	29,702	-	(29,583)	613	(493)						
KREF07560402	SD5964657	VESTAS WIND SYSTEM DK		S	0151	4/26/2001	(616)	26 013	-	(25,353)	679	(19)						
KREF07560402	SD5964657	VESTAS WIND SYSTEM DK		S	0151	4/26/2001	(402)	17,224	-	(16,545)	602	76						
KREF07560402	SD5964657	VESTAS WIND SYSTEM DK		S	0151	4/26/2001	(357)	15 603	-	(15,042)	551	10						
KREF07560402	SD5964657	VESTAS WIND SYSTEM DK		S	0151	4/27/2001	(346)	15 405	-	(14 795)	801	(192)						
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		S	0151	5/9/2001	(957)	38,203	-	(34,282)	6,566	(2 435)						
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		S	0151	5/10/2001	(268)	10,621	-	(9 600)	1,709	(689)						
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		S	0151	5/15/2001	(54)	2,129	-	(1,934)	343	(149)						
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		S	0151	5/17/2001	(544)	3 499	-	(19 488)	3 499	(1 443)						
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		S	0151	5/18/2001	(495)	19 708	-	(17 732)	3 197	(1,421)						
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		S	0151	5/21/2003	(494)	19,644	-	(17,696)	3 408	(1,460)						
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		S	0151	6/7/2001	(1,540)	64 907	-	(55 167)	16 554	(6 814)						
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		S	0151	6/8/2001	(214)	8 988	-	(7 666)	2,866	(965)						
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		S	0151	6/19/2001	(1 661)	71 574	-	(59,501)	18,928	(6,855)						
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		S	0151	6/19/2001	(1,051)	45,010	-	(37 650)	11 670	(4,311)						
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		S	0151	6/19/2001	(831)	35 589	-	(29,769)	5,928	(3,408)						
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		S	0151	6/20/2001	(1,366)	60,321	-	(48,555)	17 709	(5 943)						
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		S	0151	6/22/2001	(3,652)	161,643	-	(126,059)	50 907	(15,233)						
KREF07560402	SD7077524	NOVO-NORDISK AS DKK2		S	0151	6/22/2001	(2,282)	100 418	-	(77 476)	32,736	(9 434)						
KREF07560402	SF5902942	NOKIA (AB) OY EURO 06		S	0151	1/30/2001	(19 166)	655 128	-	(835,842)	655 128	(190,033)						
KREF07560402	SF5902942	NOKIA (AB) OY EURO 06		S	0151	9/10/2001	(9,021)	112 549	-	(138 823)	(25,148)	(1,126)						
KREF07560402	SF5902942	NOKIA (AB) OY EURO 06		S	0151	9/11/2001	(11,274)	163 652	-	(173 495)	(9,662)	(1,80)						
KREF07560402	SS5959373	ERICSSON (LMA)		S	0151	9/12/2001	(1,028)	14,785	-	(15,820)	(991)	(44)						
KREF07560402	SS5959373	ERICSSON (LMA)		S	0151	3/13/2001	(43,821)	273,220	-	(400,958)	(121,874)	(5,865)						
KREF07560402	284131208	ELAN PLC ADR		S	0151	2/7/2001	(1 681)	90,687	-	(71,346)	19,341	-						
KREF07560402	284131208	ELAN PLC ADR		S	0151	4/20/2001	(86,373)	512,262	-	(496,331)	6,466	9,466						
KREF07560402	284131208	ELAN PLC ADR		S	0151	2/8/2001	(3,069)	167 428	-	(130,256)	37,172	-						
KREF07560402	284131208	ELAN PLC ADR		S	0151	7/24/2001	(1 44)	8 638	-	(6,112)	2,526	-						
KREF07560402	284131208	ELAN PLC ADR		S	0151	7/27/2001	(1,514)	87 943	-	(64,258)	23,685	-						
KREF07560402	284131208	ELAN PLC ADR		S	0151	7/30/2001	(1,478)	85 607	-	(62,730)	22 877	-						
KREF07560402	284131208	ELAN PLC ADR		S	0151	7/31/2001	(1 621)	93,581	-	(68 799)	24 782	-						
KREF07560402	284131208	ELAN PLC ADR		S	0151	8/1/2001	(234)	13,541	-	(12,341)	1,200	-						
KREF07560402	284131208	ELAN PLC ADR		S	0151	8/2/2001	(467)	26 685	-	(27,424)	(739)	-						
KREF07560402	284131208	ELAN PLC ADR		S	0151	8/31/2001	(3,611)	188 425	-	(212 050)	(23,625)	-						
KREF07560402	284131208	ELAN PLC ADR		S	0151	11/14/2001	(5,034)	202 720	-	(281 732)	(79 012)	-						
KREF07560402	284131208	ELAN PLC ADR		S	0151	11/14/2001	(3 545)	143 497	-	(173,431)	(29 934)	-						
KREF07560402	874039100	TAIWAN SEMICONDUCTOR LTD SPONSORED		S	0151	12/21/2001	(3,000)	49,803	-	(49 650)	153	-						



Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Gain/Loss	Account
KREF07560402 874039100		TAIWAN SEMICONDUCTOR LTD SPONSORED ADR		S		12/26/2001	(3 000)		(49 650)		49,350		(300)	
KREF07560402 EB8271343		BONUS RTS EB8271411 TELEFONICA SA		SD		1/15/2001	2,551		52,380				52,380	
KREF07560402 EB8271343		RECEIVE SHARES FOR EB7 TELEFONICA SA SHS ISSUE 2001		SD		3/20/2001	51		1 050				1,050	
KREF07560402 EB8271343		RECEIVE SHARES FOR EB7 TELEFONICA SA SHS ISSUE 2001		SD		3/20/2001	119		2,307				2,307	
KREF07560402 EB8271343		RECEIVE SHARES FOR EB7 TELEFONICA SA SHS ISSUE 2001		SD		3/20/2001	141		2 680				2,680	
KREF07560402 EB8271343		RECEIVE SHARES FOR EB7 TELEFONICA SA SHS ISSUE 2001		SD		3/20/2001	190		3 854				3,854	
KREF07560402 EB8271343		RECEIVE SHARES FOR EB7 TELEFONICA SA SHS ISSUE 2001		SD		3/20/2001	159		3 561				3,561	
KREF07560402 EB8271343		RECEIVE SHARES FOR EB7 TELEFONICA SA SHS ISSUE 2001		SD		3/20/2001	229		4 613				4,613	
KREF07560402 EB8271343		RECEIVE SHARES FOR EB7 TELEFONICA SA SHS ISSUE 2001		SD		3/20/2001	249		5 001				5,001	
KREF07560402 EB8271343		RECEIVE SHARES FOR EB7 TELEFONICA SA SHS ISSUE 2001		SD		3/20/2001	267		5 957				5,957	
KREF07560402 EB8271343		RECEIVE SHARES FOR EB7 TELEFONICA SA SHS ISSUE 2001		SD		3/20/2001	272		5,233				5,233	
KREF07560402 EB8271343		RECEIVE SHARES FOR EB7 TELEFONICA SA SHS ISSUE 2001		SD		3/20/2001	318		6 179				6,179	
KREF07560402 EB8271343		RECEIVE SHARES FOR EB7 TELEFONICA SA SHS ISSUE 2001		SD		3/20/2001	340		7,245				7,245	
KREF07560402 EB8271343		RECEIVE SHARES FOR EB7 TELEFONICA SA SHS ISSUE 2001		SD		3/20/2001	421		8,254				8,254	
KREF07560402 EB8271343		RECEIVE SHARES FOR EB7 TELEFONICA SA SHS ISSUE 2001		SD		3/20/2001	449		8,887				8,887	
KREF07560402 EB8271343		RECEIVE SHARES FOR EB7 TELEFONICA SA SHS ISSUE 2001		SD		3/20/2001	694		14,332				14,332	
KREF07560402 EN75926078		RECEIVE SHARES FOR EN7 KON KPN NV EUR0 24		SD		5/11/2001	2 602		32,618				32,618	
KREF07560402 N49036928		JPY/USD SPOT OPTION CALL OCT 110 500		SO		1/10/2001	(25,000)		(40 625)		110 875		70,250	
KREF07560402 N49036928		JPY/USD SPOT OPTION CALL OCT 110 500		SO		1/16/2001	(57 000)		(96 110)		330 315		234,205	
KREF07560402 EX0690076		SCOTTISH PWR ORD GBP 0		SP		10/12/2001	217		12,126				12,126	
KREF07560402 EX0690076		SCOTTISH PWR ORD GBP 0		SP		10/12/2001	353		12 126				12,126	
KREF07560402 EX0690076		SCOTTISH PWR ORD GBP 0		SP		10/12/2001	953		12 126				12,126	
KREF07560402 EX0690076		SCOTTISH PWR ORD GBP 0		SP		10/12/2001	1 000		(5 734)				(43)	
KREF07560402 EX0690076		SCOTTISH PWR ORD GBP 0		SP		10/12/2001	1,500		(8 678)				(43)	
KREF07560402 EX0690076		SCOTTISH PWR ORD GBP 0		SP		10/12/2001	1,500		(8 678)				(43)	
KREF07560402 EX0690076		SCOTTISH PWR ORD GBP 0		SP		10/12/2001	2 000		(11 571)				(57)	
KREF07560402 EX0690076		SCOTTISH PWR ORD GBP 0		SP		10/12/2001	2 000		(11 571)				(57)	
KREF07560402 EX0690076		SCOTTISH PWR ORD GBP 0		SP		10/12/2001	2 000		(11 571)				(57)	
KREF07560402 EX0690076		SCOTTISH PWR ORD GBP 0		SP		10/12/2001	2,603		(15 129)				(143)	
KREF07560402 EN7084929		BONUS RTS EB8261484 TELEFONICA SA NEW EUR1 (B/R		SW		10/12/2001	(127 550)		(52,380)				(52,380)	
KREF07560402 EBT062024		DELIVER SHARES FOR EB8 TELEFONICA SA NEW EUR1(BON		SW		3/20/2001	(194,950)		(79 154)				(79 154)	
KREF07560402 EN7084929		DELIVER SHARES FOR EN7 KON KPN NV EUR0,24 (STK DIV		SW		5/11/2001	(104 117)		(32,618)				(32 618)	
KREF07560402 E15733106		DELIVER OFF PER INVEST ADVISOR		SW		8/31/2001	(1)		(24)				(24)	
KREF07680002 72299W9FT		S&P 500 INDEX		CO		3/15/2001	708		5,186 758		(24,780)		5,161,978	(25,223,586)
KREF07680002 72299W9FT		S&P 500 INDEX		CO		3/15/2001	708		5 186 758		(24,780)		5,161,978	
KREF07680002 72299W9FT		S&P 500 INDEX		CO		3/15/2001	1 062		7 836 779		(37 170)		7,799,609	
KREF07680002 783981980		COMMIT TO PUR S & P 500 PUT JUN 1275 000		SO		3/15/2001	(328)		3 536,962		1,160 484		1,160,484	
KREF07680002 783981980		COMMIT TO PUR S & P 500 PUT JUN 1275 000		SO		3/16/2001	(2 150)		(15,577 524)		24,196,225		8 618,801	
KREF07720002 9128275W8		US TREASURY INFLATION 3 875% 04/15/2029 DD 04/15/98		S		3/27/2001	(12 598,052)		(11,515,749)		13,292,987		1,772,238	27,913,471
KREF07720002 9128275W8		US TREASURY INFLATION 3 875% 04/15/2029 DD 04/15/98		S		3/27/2001	(12 598,052)		(11,515,749)		13,292,987		1,772,238	
KREF07720002 9128275W8		US TREASURY INFLATION 3 875% 04/15/2029 DD 04/15/98		S		3/27/2001	(14,355,770)		(13,506,374)		14,526,245		1,019,870	
KREF07720002 9128275W8		US TREASURY INFLATION 3 875% 04/15/2029 DD 04/15/98		S		3/27/2001	(14 078 480)		(13,378,678)		14,448 040		1,069,662	
KREF07720002 9128275W8		US TREASURY INFLATION 4 250% 01/15/2010 DD 01/15/00		S		3/27/2001	(13,518,700)		(13 426 682)		14,494,581		1,067,899	
KREF07720002 9128275W8		TO BALANCE TO FACTOR / 02-28-01		SW		3/27/2001	(6,960)		(6 960)				(6 960)	
KREF07720002 912810FH6		TO BRING ACCOUNT INTO US TREASURY INFLATION INDEX SW		SW		2/27/2001	(6 840)		(6 840)				(6,840)	
KREF07720002 9128272M3		RECEIVED PRINCIPAL AMCN FOR 2/28/1		SW		2/28/2001	(7,670)		(7,230)				(7,230)	
KREF07720002 9128272M3		TO REMOVE SHARES DUE MONTHLY FACTOR		SW		3/27/2001	(10)		(10)				(10)	
KREF07720002 9128273T7		TO BRING ACCOUNT INTO US TREAS-CPI		SW		2/27/2001	(7 410)		(7,054)				(7,054)	
KREF07720002 9128274Y5		TO BALANCE TO FACTOR / 2/28/01		SW		2/27/2001	(7 467)		(7,211)				(7,211)	
KREF07720002 9128275W8		TO BRING ACCOUNT INTO US TREASURY INFLATION INDEX SW		SW		2/27/2001	(7 150)		(7,122)				(7,122)	
KREF07760002 G96655108		WILLIS GROUP HOLDINGS		S		7/18/2001	(600)		(8,100)		10,290		2,190	7,834,486
KREF07760002 00826T108		AFFYMETRIX INC OC-CAP		S		6/21/2001	(2 600)		(178 837)		57 407		(121 430)	
KREF07760002 00826T108		AFFYMETRIX INC OC-CAP		S		6/22/2001	(400)		(30 985)		8,800		(22 185)	
KREF07760002 00826T108		AFFYMETRIX INC OC-CAP		S		6/25/2001	(400)		(30,985)		8,571		(22 414)	

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Cost	Selling Price	Base Investment	Base Currency	Cash/Loss	Account	Grand Total for
KREF07760002	00826T108	AFFYMETRIX INC OC-CAP		S		6/26/2001	(200)	(15,492)	4.135			(11,357)		
KREF07760002	00846X105	AGILE SOFTWARE CORP DI		S		3/7/2001	(3,600)	(171,731)	74,970			(96,761)		
KREF07760002	01642T108	ALKERMES INC COM		S		8/28/2001	(100)	(8,656)	8.121			(535)		
KREF07760002	01642T108	ALKERMES INC COM		S		8/28/2001	(50)	(1,443)	1.404			(39)		
KREF07760002	01642T108	ALKERMES INC COM		S		8/29/2001	(100)	(8,656)	8.114			(542)		
KREF07760002	01642T108	ALKERMES INC COM		S		8/31/2001	(400)	(3,541)	10.333			(1,208)		
KREF07760002	01642T108	ALKERMES INC COM		S		9/4/2001	(800)	(23,083)	21.879			(1,203)		
KREF07760002	01642T108	ALKERMES INC COM		S		9/4/2001	(500)	(14,427)	13.648			(79)		
KREF07760002	02649V104	AMERICAN HEALTHWAYS		S		12/5/2001	(100)	(2,129)	3,465			1,336		
KREF07760002	02649V104	AMERICAN HEALTHWAYS		S		12/10/2001	(700)	(16,207)	25,549			9,442		
KREF07760002	02649V104	AMERICAN HEALTHWAYS		S		12/10/2001	(100)	(2,321)	3,643			1,322		
KREF07760002	02649V104	AMERICAN HEALTHWAYS		S		12/11/2001	(700)	(15,958)	25,255			9,297		
KREF07760002	02649V104	AMERICAN HEALTHWAYS		S		12/12/2001	(200)	(4,501)	7,279			2,779		
KREF07760002	02649V104	AMERICAN HEALTHWAYS		S		12/13/2001	(600)	(13,496)	21.692			8,195		
KREF07760002	02649V104	AMERICAN HEALTHWAYS		S		12/14/2001	(100)	(6,719)	10,891			4,172		
KREF07760002	02649V104	AMERICAN HEALTHWAYS		S		12/17/2001	(100)	(2,240)	3,680			1,440		
KREF07760002	02649V104	AMERICAN HEALTHWAYS		S		12/20/2001	(500)	(11,227)	14,562			3,335		
KREF07760002	034553107	ANDRX GROUP		S		7/18/2001	(4,100)	(259,772)	258,291			(1,481)		
KREF07760002	040026106	AREMISOFT CORP DEL COI		S		9/17/2001	(1,600)	(22,032)	640			(21,392)		
KREF07760002	040026106	AREMISOFT CORP DEL COI		S		9/18/2001	(1,200)	(16,524)	344			(16,180)		
KREF07760002	040026106	AREMISOFT CORP DEL COI		S		9/19/2001	(1,600)	(22,032)	432			(21,600)		
KREF07760002	040026106	AREMISOFT CORP DEL COI		S		9/20/2001	(1,600)	(22,917)	384			(22,533)		
KREF07760002	040026106	AREMISOFT CORP DEL COI		S		9/21/2001	(3,200)	(46,558)	704			(45,854)		
KREF07760002	040026106	AREMISOFT CORP DEL COI		S		9/24/2001	(700)	(10,388)	140			(10,248)		
KREF07760002	051920106	AURORA BIOSCIENCES CO		S		9/25/2001	(2,200)	(22,243)	330			(31,913)		
KREF07760002	051920106	AURORA BIOSCIENCES CO		S		1/7/2001	(600)	(22,575)	18,083			(4,492)		
KREF07760002	051920106	AURORA BIOSCIENCES CO		S		1/3/2001	(100)	(11,288)	8,673			(2,615)		
KREF07760002	126349109	CSG SYS INTL INC		S		9/26/2001	(700)	(41,475)	29,061			(12,414)		
KREF07760002	126349109	CSG SYS INTL INC		S		9/27/2001	(500)	(29,625)	21,318			(8,307)		
KREF07760002	126349109	CSG SYS INTL INC		S		10/2/2001	(100)	(5,925)	3,998			(1,927)		
KREF07760002	126349109	CSG SYS INTL INC		S		10/4/2001	(100)	(5,925)	4,019			(1,906)		
KREF07760002	126349109	CSG SYS INTL INC		S		10/4/2001	(100)	(5,925)	4,019			(1,906)		
KREF07760002	126349109	CSG SYS INTL INC		S		10/5/2001	(100)	(5,925)	4,019			(1,906)		
KREF07760002	126349109	CSG SYS INTL INC		S		10/8/2001	(200)	(11,850)	8,057			(3,793)		
KREF07760002	126349109	CSG SYS INTL INC		S		10/11/2001	(400)	(27,838)	18,207			(9,630)		
KREF07760002	14067D102	CAPSTONE TURBINE CORP		S		8/22/2001	(3,600)	(160,222)	18,840			(141,482)		
KREF07760002	14067D102	CAPSTONE TURBINE CORP		S		8/22/2001	(5,900)	(199,878)	29,510			(170,267)		
KREF07760002	150934107	CELL THERAPEUTICS INC		S		12/11/2001	(600)	(24,303)	14,871			(9,432)		
KREF07760002	150934107	CELL THERAPEUTICS INC		S		12/11/2001	(300)	(11,780)	7,213			(4,567)		
KREF07760002	150934107	CELL THERAPEUTICS INC		S		12/13/2001	(1,000)	(38,111)	24,572			(13,539)		
KREF07760002	150934107	CELL THERAPEUTICS INC		S		12/14/2001	(800)	(29,873)	19,945			(9,28)		
KREF07760002	150934107	CELL THERAPEUTICS INC		S		12/17/2001	(300)	(11,202)	7,702			(3,500)		
KREF07760002	150934107	CELL THERAPEUTICS INC		S		12/20/2001	(50)	(1,867)	1,235			(632)		
KREF07760002	150934107	CELL THERAPEUTICS INC		S		12/21/2001	(200)	(7,468)	4,950			(2,518)		
KREF07760002	150934107	CELL THERAPEUTICS INC		S		12/24/2001	(200)	(7,514)	4,954			(2,559)		
KREF07760002	150934107	CELL THERAPEUTICS INC		S		12/26/2001	(200)	(7,650)	4,939			(2,711)		
KREF07760002	150934107	CELL THERAPEUTICS INC		S		12/27/2001	(100)	(3,953)	2,480			(1,474)		
KREF07760002	150934107	CELL THERAPEUTICS INC		S		12/28/2001	(150)	(5,047)	3,675			(1,372)		
KREF07760002	171905300	CINAR CORP CL B SUB VTC		S		8/27/2001	(1,400)	(28,000)	5,250			(22,750)		
KREF07760002	171905300	CINAR CORP CL B SUB VTC		S		8/28/2001	(15,400)	(308,005)	50,637			(257,369)		
KREF07760002	171905300	CINAR CORP CL B SUB VTC		S		8/29/2001	(8,200)	(172,228)	26,649			(145,579)		
KREF07760002	171905300	CINAR CORP CL B SUB VTC		S		8/30/2001	(36,800)	(621,029)	111,578			(509,451)		
KREF07760002	22674V100	CRITICAL PATH INC COM		S		1/19/2001	(1,400)	(109,530)	14,190			(93,360)		
KREF07760002	22674V100	CRITICAL PATH INC COM		S		2/16/2001	(4,000)	(218,712)	12,172			(206,540)		
KREF07760002	232572107	CYMER INC COM		S		6/19/2001	(200)	(10,325)	5,671			(4,654)		

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF07760002 232572107		CYMER INC COM		S		6/21/2001	(1.700)		(87.763)	43.870	(43.892)		-	
KREF07760002 232572107		CYMER INC COM		S		6/22/2001	(1.800)		(91.481)	46.380	(45.101)		-	
KREF07760002 232572107		CYMER INC COM		S		6/26/2001	(7.00)		(34.694)	17.854	(16.840)		-	
KREF07760002 232572107		CYMER INC COM		S		6/28/2001	(9.00)		(44.606)	23.255	(21.351)		-	
KREF07760002 232572107		CYMER INC COM		S		6/29/2001	(1.00)		(4.956)	2.660	(2.296)		-	
KREF07760002 232572107		CYMER INC COM		S		7/2/2001	(3.00)		(14.869)	7.849	(7.019)		-	
KREF07760002 232572107		CYMER INC COM		S		7/3/2001	(1.000)		(49.563)	26.151	(23.411)		-	
KREF07760002 26881V100		E PIPHANY INC COM		S		9/17/2001	(1.300)		(94.521)	7.361	(87.160)		-	
KREF07760002 26881V100		E PIPHANY INC COM		S		9/18/2001	(1.600)		(102.440)	8.458	(93.982)		-	
KREF07760002 26881V100		E PIPHANY INC COM		S		9/19/2001	(3.800)		(180.006)	18.496	(161.510)		-	
KREF07760002 26881V100		E PIPHANY INC COM		S		9/20/2001	(1.400)		(58.688)	6.920	(51.768)		-	
KREF07760002 26881V100		E PIPHANY INC COM		S		9/21/2001	(1.400)		(58.688)	6.300	(52.388)		-	
KREF07760002 26881V100		E PIPHANY INC COM		S		9/24/2001	(1.50)		(62.88)	7.50	(55.38)		-	
KREF07760002 26881V100		E PIPHANY INC COM		S		9/25/2001	(1.00)		(4.192)	4.92	(3.700)		-	
KREF07760002 290151109		ELOYALTY CORP COM		S		5/30/2001	(2.00)		(3.850)	4.28	(3.422)		-	
KREF07760002 290151109		ELOYALTY CORP COM		S		6/1/2001	(3.00)		(5.775)	6.00	(5.175)		-	
KREF07760002 290151109		ELOYALTY CORP COM		S		6/4/2001	(2.500)		(48.125)	4.956	(43.169)		-	
KREF07760002 290151109		ELOYALTY CORP COM		S		6/5/2001	(2.00)		(3.850)	4.01	(3.449)		-	
KREF07760002 290151109		ELOYALTY CORP COM		S		6/6/2001	(2.00)		(3.850)	4.00	(3.450)		-	
KREF07760002 290151109		ELOYALTY CORP COM		S		6/7/2001	(5.000)		(86.875)	8.950	(77.925)		-	
KREF07760002 290151109		ELOYALTY CORP COM		S		6/7/2001	(1.00)		(1.925)	2.00	(1.725)		-	
KREF07760002 290151109		ELOYALTY CORP COM		S		6/8/2001	(3.500)		(54.250)	3.975	(50.275)		-	
KREF07760002 291525103		EMMIS COMMUNICATIONS		S		6/11/2001	(1.500)		(22.250)	1.635	(21.615)		-	
KREF07760002 291525103		EMMIS COMMUNICATIONS		S		1/5/2001	(2.800)		(122.150)	84.109	(38.041)		-	
KREF07760002 291525103		EMMIS COMMUNICATIONS		S		1/8/2001	(4.700)		(195.688)	125.768	(69.920)		-	
KREF07760002 291525103		EMMIS COMMUNICATIONS		S		1/9/2001	(3.800)		(144.875)	95.339	(49.536)		-	
KREF07760002 291525103		EMMIS COMMUNICATIONS		S		1/10/2001	(1.700)		(64.813)	44.845	(19.968)		-	
KREF07760002 302255104		EXTENSITY INC		S		6/21/2001	(46.900)		(2.797.561)	63.946	(2.733.615)		-	
KREF07760002 302255104		EXTENSITY INC		S		7/3/2001	(1.00)		(2.695)	7.20	(1.975)		-	
KREF07760002 302255104		EXTENSITY INC		S		7/5/2001	(1.00)		(2.695)	7.00	(1.995)		-	
KREF07760002 302255104		EXTENSITY INC		S		7/19/2001	(2.300)		(65.335)	7.705	(57.630)		-	
KREF07760002 302255104		EXTENSITY INC		S		7/19/2001	(1.00)		(3.144)	3.51	(2.762)		-	
KREF07760002 302255104		EXTENSITY INC		S		7/20/2001	(1.00)		(3.144)	3.52	(2.762)		-	
KREF07760002 302255104		EXTENSITY INC		S		7/23/2001	(1.00)		(3.144)	3.32	(2.782)		-	
KREF07760002 302255104		EXTENSITY INC		S		7/24/2001	(1.00)		(3.144)	3.36	(2.778)		-	
KREF07760002 302255104		EXTENSITY INC		S		7/31/2001	(15.800)		(368.860)	47.444	(321.415)		-	
KREF07760002 339130106		FLEMING COS INC COM		S		12/19/2001	(2.200)		(47.549)	45.346	(2.203)		-	
KREF07760002 339130106		FLEMING COS INC COM		S		12/20/2001	(1.200)		(26.125)	23.640	(2.485)		-	
KREF07760002 339130106		FLEMING COS INC COM		S		12/21/2001	(3.00)		(6.531)	5.822	(709)		-	
KREF07760002 339130106		FLEMING COS INC COM		S		12/24/2001	(1.00)		(2.177)	1.897	(280)		-	
KREF07760002 339130106		FLEMING COS INC COM		S		12/27/2001	(1.000)		(2.177)	18.824	(2.947)		-	
KREF07760002 339130106		FLEMING COS INC COM		S		12/28/2001	(1.100)		(23.948)	20.818	(3.130)		-	
KREF07760002 339130106		FLEMING COS INC COM		S		12/31/2001	(1.300)		(28.578)	24.301	(4.277)		-	
KREF07760002 36866W106		GEMSTAR TV GUIDE INTL		S		5/25/2001	(1.700)		(123.641)	70.123	(53.518)		-	
KREF07760002 40425P107		HNC SOFTWARE INC COM		S		2/6/2001	(1.300)		(19.440)	40.016	20.576		-	
KREF07760002 40425P107		HNC SOFTWARE INC COM		S		2/7/2001	(1.000)		(14.954)	29.263	14.410		-	
KREF07760002 40425P107		HNC SOFTWARE INC COM		S		2/8/2001	(8.00)		(1.963)	23.790	11.827		-	
KREF07760002 40425P107		HNC SOFTWARE INC COM		S		10/16/2001	(4.00)		(5.981)	8.641	2.659		-	
KREF07760002 40425P107		HNC SOFTWARE INC COM		S		10/17/2001	(9.00)		(13.458)	18.672	5.214		-	
KREF07760002 40425P107		HNC SOFTWARE INC COM		S		10/18/2001	(1.700)		(25.421)	33.006	7.585		-	
KREF07760002 40425P107		HNC SOFTWARE INC COM		S		10/19/2001	(1.600)		(23.926)	31.691	7.765		-	
KREF07760002 40425P107		HNC SOFTWARE INC COM		S		10/22/2001	(3.00)		(4.486)	5.842	1.356		-	
KREF07760002 40425P107		HNC SOFTWARE INC COM		S		10/23/2001	(3.00)		(4.486)	5.733	1.247		-	
KREF07760002 40425P107		HNC SOFTWARE INC COM		S		10/24/2001	(2.500)		(37.384)	48.147	10.763		-	
KREF07760002 40425P107		HNC SOFTWARE INC COM		S		10/25/2001	(1.600)		(22.024)	29.864	7.840		-	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Cost	Selling Price	Base Investment Gain/Loss	Base Currency	Grand Total for Account
KREF07760002 40425P107	HNC SOFTWARE INC COM			S	0151	11/23/2001	(100)	(862)	2,201	1,339	-	1,339
KREF07760002 40425P107	HNC SOFTWARE INC COM			S	0151	11/26/2001	(300)	(2,585)	6,603	4,018	-	4,018
KREF07760002 40425P107	HNC SOFTWARE INC COM			S	0151	11/27/2001	(400)	(3,446)	8,816	5,370	-	5,370
KREF07760002 40425P107	HNC SOFTWARE INC COM			S	0151	1/28/2001	(300)	(2,585)	6,635	4,051	-	4,051
KREF07760002 40425P107	HNC SOFTWARE INC COM			S	0151	12/5/2001	(100)	(862)	2,205	1,343	-	1,343
KREF07760002 40425P107	HNC SOFTWARE INC COM			S	0151	12/6/2001	(200)	(1,723)	6,604	4,020	-	4,020
KREF07760002 40425P107	HNC SOFTWARE INC COM			S	0151	12/17/2001	(200)	(1,723)	6,604	4,020	-	4,020
KREF07760002 40425P107	HNC SOFTWARE INC COM			S	0151	12/18/2001	(400)	(3,446)	9,014	5,568	-	5,568
KREF07760002 40425P107	HNC SOFTWARE INC COM			S	0151	12/19/2001	(500)	(4,308)	11,474	7,166	-	7,166
KREF07760002 441474103	HOTJOBS COM LTD COM			S	0151	11/1/2001	(900)	(2,345)	4,720	(18,736)	-	(18,736)
KREF07760002 441474103	HOTJOBS COM LTD COM			S	0151	11/2/2001	(1,900)	(49,519)	10,498	(39,020)	-	(39,020)
KREF07760002 441474103	HOTJOBS COM LTD COM			S	0151	11/5/2001	(5,400)	(140,738)	33,442	(107,296)	-	(107,296)
KREF07760002 441474103	HOTJOBS COM LTD COM			S	0151	11/6/2001	(900)	(23,456)	5,546	(17,910)	-	(17,910)
KREF07760002 441474103	HOTJOBS COM LTD COM			S	0151	11/7/2001	(900)	(23,456)	5,845	(17,612)	-	(17,612)
KREF07760002 441474103	HOTJOBS COM LTD COM			S	0151	11/8/2001	(900)	(23,456)	5,646	(17,811)	-	(17,811)
KREF07760002 441474103	HOTJOBS COM LTD COM			S	0151	11/9/2001	(100)	(2,606)	600	(2,006)	-	(2,006)
KREF07760002 441474103	HOTJOBS COM LTD COM			S	0151	11/13/2001	(1,200)	(31,275)	7,384	(23,891)	-	(23,891)
KREF07760002 441474103	HOTJOBS COM LTD COM			S	0151	11/14/2001	(300)	(7,819)	2,025	(5,794)	-	(5,794)
KREF07760002 441474103	HOTJOBS COM LTD COM			S	0151	12/20/2001	(4,100)	(57,721)	42,680	(15,042)	-	(15,042)
KREF07760002 441474103	HOTJOBS COM LTD COM			S	0151	12/21/2001	(2,600)	(33,235)	27,126	(6,109)	-	(6,109)
KREF07760002 441474103	HOTJOBS COM LTD COM			S	0151	12/24/2001	(3,400)	(43,622)	36,331	(7,131)	-	(7,131)
KREF07760002 441474103	HOTJOBS COM LTD COM			S	0151	12/26/2001	(4,600)	(58,801)	49,030	(9,771)	-	(9,771)
KREF07760002 45245W109	IMCLONE SYSTEMS INC			S	0151	5/1/2001	(1,100)	(46,544)	43,094	(3,450)	-	(3,450)
KREF07760002 45245W109	IMCLONE SYSTEMS INC			S	0151	5/2/2001	(1,100)	(46,544)	43,643	(2,901)	-	(2,901)
KREF07760002 45245W109	IMCLONE SYSTEMS INC			S	0151	5/7/2001	(1,100)	(46,544)	43,643	(2,901)	-	(2,901)
KREF07760002 45245W109	IMCLONE SYSTEMS INC			S	0151	5/17/2001	(2,829)	(115,648)	198,030	82,382	-	82,382
KREF07760002 45678T102	INFOSPACE INC COM			S	0151	1/23/2001	(15,900)	(975,663)	95,476	(880,886)	-	(880,886)
KREF07760002 45678T102	INFOSPACE INC COM			S	0151	2/5/2001	(12,700)	(786,522)	54,612	(731,910)	-	(731,910)
KREF07760002 45678T102	INFOSPACE INC COM			S	0151	2/6/2001	(11,300)	(700,924)	41,589	(659,335)	-	(659,335)
KREF07760002 461268104	INVERNESS MED TECHNOI COM			S	0151	5/9/2001	(100)	(2,500)	3,700	1,200	-	1,200
KREF07760002 461268104	INVERNESS MED TECHNOI COM			S	0151	5/23/2001	(5,000)	(134,347)	181,434	47,087	-	47,087
KREF07760002 483600102	KANA COMMUNICATIONS			S	0151	3/6/2001	(4,300)	(98,627)	12,900	(85,727)	-	(85,727)
KREF07760002 483600102	KANA COMMUNICATIONS			S	0151	3/7/2001	(600)	(15,439)	1,800	(13,639)	-	(13,639)
KREF07760002 483600102	KANA COMMUNICATIONS			S	0151	3/8/2001	(700)	(18,012)	1,925	(16,087)	-	(16,087)
KREF07760002 483600102	KANA COMMUNICATIONS			S	0151	3/9/2001	(1,200)	(30,878)	2,836	(28,042)	-	(28,042)
KREF07760002 483600102	KANA COMMUNICATIONS			S	0151	3/12/2001	(1,500)	(40,728)	3,098	(37,630)	-	(37,630)
KREF07760002 483600102	KANA COMMUNICATIONS			S	0151	3/17/2001	(1,400)	(39,754)	3,012	(36,742)	-	(36,742)
KREF07760002 483600102	KANA COMMUNICATIONS			S	0151	3/14/2001	(400)	(11,358)	868	(10,490)	-	(10,490)
KREF07760002 501014104	KRISPY KREME DOUGHNU			S	0151	5/21/2001	(1,400)	(46,900)	97,362	50,462	-	50,462
KREF07760002 53220Q105	LIFEMINDERS INC COM			S	0151	1/31/2001	(3,200)	(109,177)	9,523	(99,653)	-	(99,653)
KREF07760002 53220Q105	LIFEMINDERS INC COM			S	0151	2/1/2001	(300)	(11,281)	916	(10,366)	-	(10,366)
KREF07760002 53220Q105	LIFEMINDERS INC COM			S	0151	2/5/2001	(900)	(35,797)	2,296	(33,501)	-	(33,501)
KREF07760002 559904101	MACROVISION CORP COM			S	0151	4/18/2001	(3,700)	(267,325)	203,046	(64,279)	-	(64,279)
KREF07760002 57772K101	MAXIM INTEGRATED PROI			S	0151	11/27/2001	(100)	(1,300)	1,915	615	-	615
KREF07760002 580031102	MCDATA CORP CL B			S	0151	2/7/2001	(6,800)	(463,675)	385,854	(77,821)	-	(77,821)
KREF07760002 580031102	MCDATA CORP CL B			S	0151	6/20/2001	(500)	(14,820)	10,700	(4,120)	-	(4,120)
KREF07760002 580031102	MCDATA CORP CL B			S	0151	6/21/2001	(2,100)	(62,244)	46,904	(15,340)	-	(15,340)
KREF07760002 580031102	MCDATA CORP CL B			S	0151	6/22/2001	(1,300)	(37,380)	28,927	(8,454)	-	(8,454)
KREF07760002 580031102	MCDATA CORP CL B			S	0151	6/25/2001	(200)	(5,640)	4,541	(1,099)	-	(1,099)
KREF07760002 580031102	MCDATA CORP CL B			S	0151	6/26/2001	(200)	(5,640)	4,595	(1,045)	-	(1,045)
KREF07760002 583916101	MEDAREX INC			S	0151	1/9/2001	(900)	(28,350)	24,950	(3,400)	-	(3,400)

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Gain/Loss	Account Number
KREF07760002	583916101	MEDAREX INC	MEDAREX INC	S	0151	1/10/2001	(900)	(28,350)	25,461	25,461	(2,889)	KREF07760002 583916101	
KREF07760002	583916101	MEDAREX INC	MEDAREX INC	S	0151	1/17/2001	(300)	(9,450)	9,150	9,150	(2,680)	KREF07760002 583916101	
KREF07760002	583916101	MEDAREX INC	MEDAREX INC	S	0151	1/18/2001	(1,100)	(34,650)	31,970	31,970	(2,680)	KREF07760002 583916101	
KREF07760002	583916101	MEDAREX INC	MEDAREX INC	S	0151	1/19/2001	(300)	(9,450)	8,862	8,862	(588)	KREF07760002 583916101	
KREF07760002	583916101	MEDAREX INC	MEDAREX INC	S	0151	2/23/2001	(4,300)	(130,388)	92,313	92,313	(38,075)	KREF07760002 583916101	
KREF07760002	583916101	MEDAREX INC	MEDAREX INC	S	0151	3/5/2001	(700)	(16,144)	15,417	15,417	(727)	KREF07760002 583916101	
KREF07760002	583916101	MEDAREX INC	MEDAREX INC	S	0151	3/6/2001	(500)	(11,531)	11,096	11,096	(435)	KREF07760002 583916101	
KREF07760002	583916101	MEDAREX INC	MEDAREX INC	S	0151	3/7/2001	(1,300)	(29,981)	27,008	27,008	(2,973)	KREF07760002 583916101	
KREF07760002	583916101	MEDAREX INC	MEDAREX INC	S	0151	3/8/2001	(2,400)	(55,350)	47,890	47,890	(7,460)	KREF07760002 583916101	
KREF07760002	583916101	MEDAREX INC	MEDAREX INC	S	0151	3/9/2001	(2,000)	(46,125)	37,291	37,291	(8,834)	KREF07760002 583916101	
KREF07760002	583916101	MEDAREX INC	MEDAREX INC	S	0151	3/12/2001	(700)	(16,144)	11,412	11,412	(4,732)	KREF07760002 583916101	
KREF07760002	583916101	MEDAREX INC	MEDAREX INC	S	0151	3/13/2001	(1,000)	(23,063)	15,971	15,971	(7,091)	KREF07760002 583916101	
KREF07760002	589403109	MERCURY INTERACTIVE C	MERCURY INTERACTIVE C	S	0151	2/6/2001	(100)	(7,763)	8,338	8,338	576	KREF07760002 589403109	
KREF07760002	594793101	MICREL INC	MICREL INC	S	0151	6/21/2001	(3,600)	(75,062)	91,514	91,514	16,453	KREF07760002 594793101	
KREF07760002	595094103	MICROMUSE INC	MICROMUSE INC	S	0151	6/22/2001	(300)	(7,444)	7,587	7,587	143	KREF07760002 595094103	
KREF07760002	595094103	MICROMUSE INC	MICROMUSE INC	S	0151	2/5/2001	(1,300)	(83,850)	98,030	98,030	14,180	KREF07760002 595094103	
KREF07760002	595094103	MICROMUSE INC	MICROMUSE INC	S	0151	2/6/2001	(600)	(38,700)	5,417	5,417	(38,700)	KREF07760002 595094103	
KREF07760002	595094103	MICROMUSE INC	MICROMUSE INC	S	0151	4/4/2001	(2,700)	(174,150)	74,275	74,275	(99,875)	KREF07760002 595094103	
KREF07760002	595094103	MICROMUSE INC	MICROMUSE INC	S	0151	12/14/2001	(600)	(38,700)	9,000	9,000	(29,700)	KREF07760002 595094103	
KREF07760002	595094103	MICROMUSE INC	MICROMUSE INC	S	0151	12/17/2001	(800)	(51,600)	12,313	12,313	(39,287)	KREF07760002 595094103	
KREF07760002	595094103	MICROMUSE INC	MICROMUSE INC	S	0151	12/18/2001	(900)	(58,050)	14,482	14,482	(43,568)	KREF07760002 595094103	
KREF07760002	595094103	MICROMUSE INC	MICROMUSE INC	S	0151	12/19/2001	(100)	(6,450)	1,608	1,608	(4,842)	KREF07760002 595094103	
KREF07760002	59514P109	MICROTRUNE INC DEL CL C	MICROTRUNE INC DEL CL C	S	0151	12/27/2001	(400)	(21,900)	6,002	6,002	(15,898)	KREF07760002 59514P109	
KREF07760002	59514P109	MICROTRUNE INC DEL CL C	MICROTRUNE INC DEL CL C	S	0151	12/10/2001	(1,700)	(31,597)	37,951	37,951	6,354	KREF07760002 59514P109	
KREF07760002	59514P109	MICROTRUNE INC DEL CL C	MICROTRUNE INC DEL CL C	S	0151	12/10/2001	(800)	(14,941)	17,829	17,829	2,887	KREF07760002 59514P109	
KREF07760002	59514P109	MICROTRUNE INC DEL CL C	MICROTRUNE INC DEL CL C	S	0151	12/11/2001	(1,500)	(28,983)	34,905	34,905	5,922	KREF07760002 59514P109	
KREF07760002	59514P109	MICROTRUNE INC DEL CL C	MICROTRUNE INC DEL CL C	S	0151	12/14/2001	(1,400)	(24,572)	33,347	33,347	8,776	KREF07760002 59514P109	
KREF07760002	59514P109	MICROTRUNE INC DEL CL C	MICROTRUNE INC DEL CL C	S	0151	12/17/2001	(700)	(12,674)	17,091	17,091	4,417	KREF07760002 59514P109	
KREF07760002	59514P109	MICROTRUNE INC DEL CL C	MICROTRUNE INC DEL CL C	S	0151	12/18/2001	(350)	(6,337)	8,067	8,067	1,730	KREF07760002 59514P109	
KREF07760002	59514P109	MICROTRUNE INC DEL CL C	MICROTRUNE INC DEL CL C	S	0151	12/19/2001	(250)	(4,526)	5,766	5,766	1,239	KREF07760002 59514P109	
KREF07760002	62852P103	MYKROLIS CORP COM	MYKROLIS CORP COM	S	0151	8/29/2001	(300)	(4,500)	4,536	4,536	36	KREF07760002 62852P103	
KREF07760002	62852P103	MYKROLIS CORP COM	MYKROLIS CORP COM	S	0151	8/30/2001	(300)	(4,500)	4,492	4,492	(8)	KREF07760002 62852P103	
KREF07760002	639050103	NATUS MED INC DEL COM	NATUS MED INC DEL COM	S	0151	10/3/2001	(2,000)	(22,000)	5,900	5,900	(16,100)	KREF07760002 639050103	
KREF07760002	64114R109	NETRO CORP COM	NETRO CORP COM	S	0151	5/30/2001	(200)	(14,183)	950	950	(12,233)	KREF07760002 64114R109	
KREF07760002	64114R109	NETRO CORP COM	NETRO CORP COM	S	0151	5/31/2001	(200)	(14,183)	912	912	(13,271)	KREF07760002 64114R109	
KREF07760002	64114R109	NETRO CORP COM	NETRO CORP COM	S	0151	6/1/2001	(700)	(49,276)	3,089	3,089	(46,187)	KREF07760002 64114R109	
KREF07760002	64114R109	NETRO CORP COM	NETRO CORP COM	S	0151	6/4/2001	(300)	(21,001)	1,272	1,272	(19,729)	KREF07760002 64114R109	
KREF07760002	64114R109	NETRO CORP COM	NETRO CORP COM	S	0151	6/5/2001	(800)	(56,004)	3,443	3,443	(52,561)	KREF07760002 64114R109	
KREF07760002	64114R109	NETRO CORP COM	NETRO CORP COM	S	0151	6/6/2001	(2,600)	(149,407)	10,869	10,869	(138,538)	KREF07760002 64114R109	
KREF07760002	64114R109	NETRO CORP COM	NETRO CORP COM	S	0151	6/7/2001	(600)	(29,118)	2,494	2,494	(26,623)	KREF07760002 64114R109	
KREF07760002	64114R109	NETRO CORP COM	NETRO CORP COM	S	0151	6/8/2001	(1,200)	(54,969)	4,856	4,856	(50,113)	KREF07760002 64114R109	
KREF07760002	64114R109	NETRO CORP COM	NETRO CORP COM	S	0151	6/11/2001	(2,100)	(84,763)	8,485	8,485	(76,279)	KREF07760002 64114R109	
KREF07760002	64114R109	NETRO CORP COM	NETRO CORP COM	S	0151	6/12/2001	(6,800)	(246,985)	27,203	27,203	(219,782)	KREF07760002 64114R109	
KREF07760002	693282105	PDF SOLUTIONS INC COM	PDF SOLUTIONS INC COM	S	0151	7/27/2001	(300)	(3,600)	4,305	4,305	705	KREF07760002 693282105	
KREF07760002	705904100	PEGASUS COMMUNICATIO	PEGASUS COMMUNICATIO	S	0151	5/11/2001	(1,800)	(127,813)	37,552	37,552	(90,260)	KREF07760002 705904100	
KREF07760002	705904100	PEGASUS COMMUNICATIO	PEGASUS COMMUNICATIO	S	0151	5/11/2001	(900)	(64,800)	18,022	18,022	(46,778)	KREF07760002 705904100	
KREF07760002	705904100	PEGASUS COMMUNICATIO	PEGASUS COMMUNICATIO	S	0151	5/11/2001	(1,200)	(64,950)	24,763	24,763	(40,187)	KREF07760002 705904100	
KREF07760002	705904100	PEGASUS COMMUNICATIO	PEGASUS COMMUNICATIO	S	0151	5/15/2001	(100)	(5,413)	2,105	2,105	(3,308)	KREF07760002 705904100	
KREF07760002	705904100	PEGASUS COMMUNICATIO	PEGASUS COMMUNICATIO	S	0151	5/16/2001	(1,700)	(92,013)	35,943	35,943	(56,069)	KREF07760002 705904100	
KREF07760002	71366Q101	PEREGRINE SYS INC COM	PEREGRINE SYS INC COM	S	0151	5/17/2001	(300)	(16,238)	6,611	6,611	(9,627)	KREF07760002 71366Q101	
KREF07760002	71366Q101	PEREGRINE SYS INC COM	PEREGRINE SYS INC COM	S	0151	2/6/2001	(1,100)	(66,138)	31,213	31,213	(34,925)	KREF07760002 71366Q101	
KREF07760002	71366Q101	PEREGRINE SYS INC COM	PEREGRINE SYS INC COM	S	0151	2/7/2001	(2,800)	(168,350)	81,290	81,290	(87,060)	KREF07760002 71366Q101	

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex	Units	Cost	Selling Price	Base	Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF07760002	71366Q101	PEREGRINE SYS INC COM		S		3/72001	(1 100)	(66,138)	23 787	23 787	(42,251)	-		
KREF07760002	739421105	PRAECIS PHARMACEUTIC/		S		6/252001	(1 200)	(29 475)	16,281	4 139	(13,194)	-		
KREF07760002	739421105	PRAECIS PHARMACEUTIC/		S		6/262001	(1 300)	(73,69)	4 139	5 684	(3,229)	-		
KREF07760002	739421105	PRAECIS PHARMACEUTIC/		S		6/272001	(4 000)	(9,825)	5 684	4 141	(4 141)	-		
KREF07760002	739421105	PRAECIS PHARMACEUTIC/		S		6/282001	(1 000)	(2,456)	1,520	(936)		-		
KREF07760002	739421105	PRAECIS PHARMACEUTIC/		S		7/32001	(2 000)	(4,913)	2,773	2,773	(2,139)	-		
KREF07760002	739421105	PRAECIS PHARMACEUTIC/		S		7/52001	(1 000)	(2,456)	1,323	1,323	(1,133)	-		
KREF07760002	739421105	PRAECIS PHARMACEUTIC/		S		7/62001	(1 100)	(27,277)	13,680	(13,997)		-		
KREF07760002	739421105	PRAECIS PHARMACEUTIC/		S		7/102001	(2 000)	(54,284)	22 105	(32 179)		-		
KREF07760002	739421105	PRAECIS PHARMACEUTIC/		S		7/112001	(2 200)	(52,658)	24,558	(28,100)		-		
KREF07760002	74036W102	PREDICTIVE SYS INC COM		S		4/192001	(1 600)	(69 800)	2 484	(67,316)		-		
KREF07760002	74036W102	PREDICTIVE SYS INC COM		S		4/202001	(8 000)	(34,900)	1,422	(33,658)		-		
KREF07760002	74036W102	PREDICTIVE SYS INC COM		S		4/232001	(1 300)	(56,713)	2,029	(54 683)		-		
KREF07760002	74036W102	PREDICTIVE SYS INC COM		S		4/242001	(3 600)	(151,269)	6,633	(144 636)		-		
KREF07760002	74036W102	PREDICTIVE SYS INC COM		S		4/252001	(1 000)	(39,771)	2,176	(37,595)		-		
KREF07760002	74036W102	PREDICTIVE SYS INC COM		S		4/262001	(5 000)	(19,885)	956	(18,929)		-		
KREF07760002	74036W102	PREDICTIVE SYS INC COM		S		4/272001	(1 200)	(47,725)	2,289	(45 436)		-		
KREF07760002	74036W102	PREDICTIVE SYS INC COM		S		4/302001	(8 000)	(31,817)	1,748	(30,069)		-		
KREF07760002	74157K101	PRIMEDIA INC		S		3/132001	(0)	(4)	1	(3)		-		
KREF07760002	74157K101	PRIMEDIA INC		S		9/262001	(4 500)	(110,534)	13 795	(96,739)		-		
KREF07760002	74157K101	PRIMEDIA INC		S		9/272001	(3 600)	(88,428)	8 870	(79,557)		-		
KREF07760002	74157K101	PRIMEDIA INC		S		9/282001	(2 300)	(56 495)	5,315	(51,180)		-		
KREF07760002	74157K101	PRIMEDIA INC		S		10/42001	(5 000)	(12,282)	938	(11,344)		-		
KREF07760002	74157K101	PRIMEDIA INC		S		10/92001	(1 200)	(29 476)	2,364	(27,112)		-		
KREF07760002	74157K101	PRIMEDIA INC		S		10/102001	(9 500)	(120,150)	16,800	(103,350)		-		
KREF07760002	74157K101	PRIMEDIA INC		S		10/112001	(3 800)	(44 039)	7 437	(36,602)		-		
KREF07760002	74157K101	PRIMEDIA INC		S		10/122001	(2 000)	(23,179)	3,900	(19,279)		-		
KREF07760002	74157K101	PRIMEDIA INC		S		10/152001	(1 627)	(18 856)	3,252	(15,604)		-		
KREF07760002	74369L103	PROTEIN DESIGN LABS INC		S		5/212001	(8 000)	(34,600)	59 762	25 162		-		
KREF07760002	74369L103	PROTEIN DESIGN LABS INC		S		5/222001	(5 000)	(21,625)	38,520	16 895		-		
KREF07760002	74369L103	PROTEIN DESIGN LABS INC		S		5/232001	(7 000)	(30,275)	51 675	21 400		-		
KREF07760002	744282104	PROXICOM INC COM		S		5/42001	(12 600)	(479,888)	70,936	(409,952)		-		
KREF07760002	76128Q109	RETEx INC COM		S		7/62001	(1 000)	(3,500)	3,300	(200)		-		
KREF07760002	76128Q109	RETEx INC COM		S		7/72001	(2 000)	(7,000)	6 600	(400)		-		
KREF07760002	76128Q109	RETEx INC COM		S		7/302001	(2 000)	(7 000)	6,459	(541)		-		
KREF07760002	76128Q109	RETEx INC COM		S		7/312001	(6 000)	(21 000)	19 483	(1 517)		-		
KREF07760002	76128Q109	RETEx INC COM		S		8/12001	(2 000)	(7 000)	6 428	(572)		-		
KREF07760002	76128Q109	RETEx INC COM		S		8/22001	(3 000)	(10 500)	9,634	(866)		-		
KREF07760002	76128Q109	RETEx INC COM		S		11/272001	(6 000)	(21,000)	17,661	(3,339)		-		
KREF07760002	76128Q109	RETEx INC COM		S		11/292001	(1 700)	(59 500)	49,486	(10,014)		-		
KREF07760002	76128Q109	RETEx INC COM		S		11/302001	(5 000)	(17,500)	14,708	(2,793)		-		
KREF07760002	76128Q109	RETEx INC COM		S		12/42001	(1 100)	(48 965)	32 144	(16 821)		-		
KREF07760002	76128Q109	RETEx INC COM		S		12/52001	(7 000)	(22 633)	22,314	(10,319)		-		
KREF07760002	76128Q109	RETEx INC COM		S		12/102001	(3 000)	(13 986)	9,156	(4,830)		-		
KREF07760002	76128Q109	RETEx INC COM		S		12/182001	(5 000)	(23,309)	14 662	(8,648)		-		
KREF07760002	76128Q109	RETEx INC COM		S		12/212001	(4 000)	(18 648)	12 012	(6,636)		-		
KREF07760002	76128Q109	RETEx INC COM		S		12/262001	(1 000)	(4 662)	3,000	(1,662)		-		
KREF07760002	76128Q109	RETEx INC COM		S		12/272001	(5 000)	(23,309)	15 065	(8,244)		-		
KREF07760002	769320102	RIVERSTONE NETWORKS I		S		2/202001	(6 000)	(72 000)	8 025	825		-		
KREF07760002	80864H109	SCIENT CORP COM		S		2/132001	(2 900)	(156,231)	7,612	(148,619)		-		
KREF07760002	80864H109	SCIENT CORP COM		S		2/142001	(1 200)	(46,933)	3,045	(43,888)		-		
KREF07760002	816850101	SEMTECH CORP		S		11/92001	(9 000)	(28 688)	36,284	7,596		-		
KREF07760002	816850101	SEMTECH CORP		S		11/122001	(3 000)	(9,563)	12 008	2 446		-		
KREF07760002	816850101	SEMTECH CORP		S		11/132001	(2 200)	(70,125)	90,977	20 852		-		
KREF07760002	816850101	SEMTECH CORP		S		11/142001	(6 000)		24 754	5 629		-		

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Cost	Selling Price	Base Investment	Base Currency	Gain/Loss	Grand Total for Account
KREF07760002 816850101	SEMTECH CORP	SEMTECH CORP		S		11/15/2001	(100)	(3 188)	4,000	812	-	812	
KREF07760002 816850101	SEMTECH CORP	SEMTECH CORP		S		12/4/2001	(100)	(4 000)	4,000	812	-	812	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		12/5/2001	(1 500)	(47 813)	62,872	15 060	-	14 880	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		8/8/2001	(800)	(18 164)	3,284	(14 880)	-	(14 880)	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		8/9/2001	(2,200)	(49,221)	8 156	(41,065)	-	(41,065)	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		8/10/2001	(1 900)	(45,708)	6 037	(39,671)	-	(39,671)	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		8/13/2001	(1 000)	(24 637)	3,401	(21,236)	-	(21,236)	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		8/14/2001	(400)	(9 855)	1,277	(8,577)	-	(8,577)	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		8/15/2001	(1 100)	(27,321)	3,072	(24,249)	-	(24,249)	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		8/16/2001	(1 100)	(26,860)	3,018	(23,841)	-	(23,841)	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		8/20/2001	(1,800)	(48 183)	4 022	(44 161)	-	(44 161)	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		8/21/2001	(1 450)	(35 625)	3 440	(32,185)	-	(32,185)	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		8/22/2001	(500)	(10,500)	1,191	(9,309)	-	(9,309)	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		8/23/2001	(800)	(16 800)	1,793	(15 007)	-	(15 007)	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		8/24/2001	(650)	(13,650)	1,460	(12 190)	-	(12 190)	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		8/27/2001	(500)	(10,500)	1,118	(9,382)	-	(9,382)	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		7/5/2001	(200)	(2,800)	1 114	(1,686)	-	(1,686)	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		7/6/2001	(1,700)	(6,817)	6,817	(55 041)	-	(55 041)	
KREF07760002 847607100	SPECTRASITE HLDGS INC	SPECTRASITE HLDGS INC		S		7/9/2001	(1 600)	(56,099)	6,370	(49 729)	-	(49 729)	
KREF07760002 847607100	SUPPORT COM INC COM	SUPPORT COM INC COM		S		7/10/2001	(2,400)	(83 088)	9 000	(74,088)	-	(74,088)	
KREF07760002 847607100	SUPPORT COM INC COM	SUPPORT COM INC COM		S		7/11/2001	(2,600)	(85,588)	9,210	(76,379)	-	(76,379)	
KREF07760002 847607100	SUPPORT COM INC COM	SUPPORT COM INC COM		S		7/18/2001	(400)	(8,300)	1,540	(6 760)	-	(6 760)	
KREF07760002 847607100	SUPPORT COM INC COM	SUPPORT COM INC COM		S		7/18/2001	(100)	(2,075)	381	(1 694)	-	(1 694)	
KREF07760002 847607100	SUPPORT COM INC COM	SUPPORT COM INC COM		S		7/19/2001	(1,800)	(37,575)	6 804	(30,771)	-	(30,771)	
KREF07760002 847607100	SUPPORT COM INC COM	SUPPORT COM INC COM		S		7/19/2001	(100)	(2 100)	380	(1,720)	-	(1,720)	
KREF07760002 847607100	SUPPORT COM INC COM	SUPPORT COM INC COM		S		7/20/2001	(200)	(4 071)	800	(3,271)	-	(3,271)	
KREF07760002 847607100	SUPPORT COM INC COM	SUPPORT COM INC COM		S		7/26/2001	(300)	(6,107)	963	(5,144)	-	(5,144)	
KREF07760002 847607100	SUPPORT COM INC COM	SUPPORT COM INC COM		S		7/30/2001	(500)	(10 178)	1,424	(8,753)	-	(8,753)	
KREF07760002 847607100	SUPPORT COM INC COM	SUPPORT COM INC COM		S		8/1/2001	(100)	(2 036)	233	(1,803)	-	(1,803)	
KREF07760002 847607100	SUPPORT COM INC COM	SUPPORT COM INC COM		S		8/6/2001	(700)	(14,249)	1,995	(12,254)	-	(12,254)	
KREF07760002 847607100	SUPPORT COM INC COM	SUPPORT COM INC COM		S		8/8/2001	(200)	(4 071)	588	(3,483)	-	(3,483)	
KREF07760002 847607100	SUPPORT COM INC COM	SUPPORT COM INC COM		S		8/10/2001	(100)	(2,036)	257	(1 779)	-	(1 779)	
KREF07760002 847607100	SUPPORT COM INC COM	SUPPORT COM INC COM		S		8/16/2001	(1,300)	(24,188)	3 497	(20,691)	-	(20,691)	
KREF07760002 847607100	SUPPORT COM INC COM	SUPPORT COM INC COM		S		8/20/2001	(500)	(9 425)	1,500	(7,925)	-	(7,925)	
KREF07760002 87967E107	TELLIUM INC COM	TELLIUM INC COM		S		5/30/2001	(400)	(6,000)	8,487	2,487	-	2,487	
KREF07760002 8883 14101	TTAN PHARMACEUTICAL	TTAN PHARMACEUTICAL		S		9/18/2001	(1 000)	(37,282)	7,041	(30 241)	-	(30 241)	
KREF07760002 8883 14101	TTAN PHARMACEUTICAL	TTAN PHARMACEUTICAL		S		9/21/2001	(1,200)	(44 739)	7,762	(36 976)	-	(36 976)	
KREF07760002 8883 14101	TTAN PHARMACEUTICAL	TTAN PHARMACEUTICAL		S		9/24/2001	(100)	(3,728)	661	(3,067)	-	(3,067)	
KREF07760002 8883 14101	TTAN PHARMACEUTICAL	TTAN PHARMACEUTICAL		S		9/26/2001	(6,900)	(200,022)	41,192	(158,832)	-	(158,832)	
KREF07760002 89376R109	TRANSMETA CORP DEL CC	TRANSMETA CORP DEL CC		S		9/19/2001	(3,000)	(112,572)	5,240	(107,332)	-	(107,332)	
KREF07760002 89376R109	TRANSMETA CORP DEL CC	TRANSMETA CORP DEL CC		S		9/20/2001	(3,600)	(160,104)	5,635	(154 470)	-	(154 470)	
KREF07760002 89376R109	TRANSMETA CORP DEL CC	TRANSMETA CORP DEL CC		S		9/21/2001	(1,300)	(20,255)	1 890	(18,365)	-	(18,365)	
KREF07760002 89376R109	TRANSMETA CORP DEL CC	TRANSMETA CORP DEL CC		S		9/24/2001	(400)	(5,252)	652	(4 600)	-	(4 600)	
KREF07760002 89376R109	TRANSMETA CORP DEL CC	TRANSMETA CORP DEL CC		S		9/25/2001	(600)	(7 877)	986	(6,892)	-	(6,892)	
KREF07760002 89376R109	TRANSMETA CORP DEL CC	TRANSMETA CORP DEL CC		S		9/26/2001	(2 600)	(34,928)	3,960	(30 968)	-	(30 968)	
KREF07760002 89376R109	TRANSMETA CORP DEL CC	TRANSMETA CORP DEL CC		S		9/27/2001	(1,000)	(13 129)	1 415	(11 714)	-	(11 714)	
KREF07760002 89376R109	TRANSMETA CORP DEL CC	TRANSMETA CORP DEL CC		S		9/28/2001	(8,600)	(120,336)	10,750	(109,587)	-	(109,587)	
KREF07760002 90476J208	UNILAB CORP NEW COM N	UNILAB CORP NEW COM N		S		7/19/2001	(100)	(1,600)	2,262	662	-	662	
KREF07760002 90476J208	UNILAB CORP NEW COM N	UNILAB CORP NEW COM N		S		7/17/2001	(100)	(1 600)	2,500	900	-	900	
KREF07760002 922207105	VARIAN SEMICONDUCTOR ASSOC INC	VARIAN SEMICONDUCTOR ASSOC INC		S		6/14/2001	(200)	(11,250)	7,712	(3,538)	-	(3,538)	
KREF07760002 922207105	VARIAN SEMICONDUCTOR ASSOC INC	VARIAN SEMICONDUCTOR ASSOC INC		S		6/15/2001	(400)	(22,500)	15,143	(7,357)	-	(7,357)	
KREF07760002 922207105	VARIAN SEMICONDUCTOR ASSOC INC	VARIAN SEMICONDUCTOR ASSOC INC		S		6/18/2001	(200)	(11,250)	7,617	(3 633)	-	(3 633)	
KREF07760002 922207105	VARIAN SEMICONDUCTOR ASSOC INC	VARIAN SEMICONDUCTOR ASSOC INC		S		6/19/2001	(100)	(5,625)	3,814	(1,811)	-	(1,811)	
KREF07760002 922207105	VARIAN SEMICONDUCTOR ASSOC INC	VARIAN SEMICONDUCTOR ASSOC INC		S		6/20/2001	(100)	(5 625)	3,718	(1 907)	-	(1 907)	
KREF07760002 922207105	VARIAN SEMICONDUCTOR ASSOC INC	VARIAN SEMICONDUCTOR ASSOC INC		S		6/21/2001	(1,100)	(11,000)	40 900	(20 975)	-	(20 975)	
KREF07760002 922207105	VARIAN SEMICONDUCTOR ASSOC INC	VARIAN SEMICONDUCTOR ASSOC INC		S		6/22/2001	(900)	(50 625)	34,274	(16,351)	-	(16,351)	

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Date	Units	Units 2	Cost	Selling Price	Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF07760002	922207105	VARIAN SEMICONDUCTOR ASSOC'S INC		S		6/25/2001	(500)		(26,455)	18,783		(7,673)		
KREF07760002	922207105	VARIAN SEMICONDUCTOR ASSOC'S INC		S		6/26/2001	(400)		(20,830)	14,901		(5,929)		
KREF07760002	922207105	VARIAN SEMICONDUCTOR ASSOC'S INC		S		6/28/2001	(1,300)		(67,699)	50,996		(16,703)		
KREF07760002	922207105	VARIAN SEMICONDUCTOR ASSOC'S INC		S		6/29/2001	(1,800)		(93,737)	72,587		(21,149)		
KREF07760002	925298101	VERSATA INC COM		S		2/20/2001	(900)		(20,761)	4,925		(15,836)		
KREF07760002	925298101	VERSATA INC COM		S		2/22/2001	(100)		(2,307)	484		(1,822)		
KREF07760002	925298101	VERSATA INC COM		S		2/27/2001	(100)		(2,307)	460		(1,847)		
KREF07760002	925298101	VERSATA INC COM		S		2/27/2001	(100)		(2,307)	381		(1,926)		
KREF07760002	925298101	VERSATA INC COM		S		3/7/2001	(100)		(2,307)	300		(2,007)		
KREF07760002	925298101	VERSATA INC COM		S		3/6/2001	(100)		(2,307)	600		(4,014)		
KREF07760002	925298101	VERSATA INC COM		S		3/5/2001	(200)		(4,614)	600		(4,014)		
KREF07760002	925298101	VERSATA INC COM		S		3/14/2001	(300)		(6,920)	517		(6,404)		
KREF07760002	925298101	VERSATA INC COM		S		3/14/2001	(300)		(6,920)	517		(6,404)		
KREF07760002	925298101	VERSATA INC COM		S		3/15/2001	(200)		(5,277)	352		(4,914)		
KREF07760002	925298101	VERSATA INC COM		S		3/16/2001	(200)		(5,290)	350		(4,940)		
KREF07760002	925298101	VERSATA INC COM		S		3/19/2001	(700)		(20,446)	983		(19,463)		
KREF07760002	925298101	VERSATA INC COM		S		3/20/2001	(500)		(14,625)	617		(14,008)		
KREF07760002	925298101	VERSATA INC COM		S		3/21/2001	(800)		(23,400)	805		(22,595)		
KREF07760002	925298101	VERSATA INC COM		S		3/22/2001	(200)		(5,850)	200		(5,650)		
KREF07760002	925298101	VERSATA INC COM		S		3/23/2001	(1,400)		(40,763)	1,447		(39,315)		
KREF07760002	925298101	VERSATA INC COM		S		3/26/2001	(200)		(5,950)	200		(5,750)		
KREF07760002	925298101	VERSATA INC COM		S		3/27/2001	(400)		(11,563)	400		(11,163)		
KREF07760002	925298101	VERSATA INC COM		S		3/29/2001	(100)		(2,750)	100		(2,650)		
KREF07760002	925298101	VERSATA INC COM		S		3/30/2001	(17,300)		(439,426)	3,835		(435,591)		
KREF07760002	94768C108	WEBMETHODS INC COM		S		5/30/2001	(1,900)		(126,742)	19,011		(107,731)		
KREF07760002	94768C108	WEBMETHODS INC COM		S		7/3/2001	(2,200)		(140,989)	39,625		(101,364)		
KREF07760002	98157D106	WORLD COM INC		S		7/5/2001	(2,489)		(210,860)	40,202		(170,658)		
KREF07760002	98157D106	WORLD COM INC		S		7/13/2001	(1,458)		(20,660)	21,342		683		
KREF07760002	98157D106	WORLD COM INC		S		7/16/2001	(1)		(11)	10		(5,762)		
KREF07760002	98157D106	WORLD COM INC		S		8/30/2001	(1,488)		(24,808)	19,046		(5,762)		
KREF07760002	98157D106	WORLD COM INC		S		8/6/2001	(1)		(9)	6		(0)		
KREF07760002	98157D106	WORLD COM INC		S		8/30/2001	(59)		(984)	757		(227)		
KREF07760002	98157D106	WORLD COM INC		S		7/6/2001	1,459		20,671	20,671		0		
KREF07760002	98157D106	WORLD COM INC		S		7/26/2001	1,488		24,811	24,811		0		
KREF07760002	98157D106	WORLD COM INC		S		7/6/2001	58		969	969		0		
KREF07760002	98157D106	WORLD COM INC		S		7/26/2001	60		992	992		0		
KREF22200002	E14056715	ASSICURAZIONI GENERALI DIVIDEND RECEIVED RECLAIM	DV	0011		7/17/1995	110		202	202		-	(14,745,172)	
KREF22200002	LB2880352	TELEC DE MINAS COM STK	DV	0012		1/2/2001			0	0		-	(70)	
KREF25550002	NA9123459	RECEIVED FOR AWARDED PI FOR THE NASDAQ SECURITIES LI CD		0CA1		3/7/2001			-	3,252		3,252	(70)	
KREF25550002	NA9123459	RECEIVED AS A RESULT OF NASDAQ LITIGATION FOR A/C CD		0CA1		5/9/2001			-	234		234	-	
KREF25550002	NA9123459	RECEIVED AS A RESULT OF NASDAQ LITIGATION FOR A/C CD		0CA1		5/9/2001			-	483		483	-	
KREF25550002	NA9123459	RECEIVED AS A RESULT OF NASDAQ LITIGATION FOR A/C CD		0CA1		5/9/2001			-	1,130		1,130	-	
KREF25550002	NA9123459	RECEIVED AS A RESULT OF NASDAQ LITIGATION FOR A/C CD		0CA1		5/9/2001			-	5,276		5,276	-	
KREF25550002	NA9123459	RECEIVED AS A RESULT OF NASDAQ LITIGATION FOR A/C CD		0CA1		5/9/2001			-	11,448		11,448	-	
KREF25550002	NA9123459	RECEIVED AS A RESULT OF NASDAQ LITIGATION FOR A/C CD		0CA1		5/9/2001			-	31,222		31,222	-	
KREF25550002	128787108	TO REFLECT PROCEEDS RE CALDOR CORP FOR CLASS ACTIC CD		0CA1		5/7/2001			-	482		482	-	
KREF25550002	151016102	RECEIVED CLASS ACTION FOR THE CELESTIAL SEASONING CD		0CA1		5/17/2001			-	6,902		6,902	-	
KREF25550002	156777106	CERDIAN CLASS ACTION CLAIM FILED FOR AC KREF07220 CD		0CA1		10/3/2001			-	936		936	-	
KREF25550002	456779107	PROCEEDS RECD FOR PAY A LITIGATION FOR		0CA1		3/8/2001			-	4,715		4,715	-	
KREF25550002	594087108	PAY AS A RESULT OF PRO RECD FROM A LIT		0CA1		1/24/2001			-	107		107	-	
KREF25550002	694086100	RECEIVED PROCEEDS FOR SCIENTIFIC SEC LITIGATION CD		0CA1		1/22/2001			-	31,481		31,481	-	
KREF25550002	765689104	RECEIVED CLASS ACTION FOR RIDE, INC SEC LITIGATION CD		0CA1		2/5/2001			-	1,807		1,807	-	
KREF25550002	812387108	PROCEEDS RECEIVED FROM ACTION LITIGATION FOR CLOSEI CD		0CA1		5/1/2001			-	982		982	-	



Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Unit 2	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF25550002 812387108		PROCEEDS RECEIVED FROM LITIGATION FOR CLOSEI CD		OCAI		5/17/2001			1.435		1.435			1.435
KREF25550002 871130100		SYBASE CLASS ACTION FOR ACCOUNT KREF0722002 CD		OCAI		11/27/2001			4.244		4.244			4.244
KREF25550002 87924V101		RECEIVED CLASS ACTION FOR TCI SECURITIES LITIGATION CD		OCAI		7/15/2001			70		70			70
KREF25550002 90262K109		PROCEEDS RECD FROM L ACTION SETTLEMENT FUND FOR CD		OCAI		3/27/2001			1,050		1,050			1,050
KREF25550002 94106K101		WASTE MGT CLASS ACTIC FOR ACCOUNT KREF0719902 CD		OCAI		10/24/2001			243		243			243
KREF25550002 960402105		RECEIVED PROCEEDS FROM HARRIS BANK FOR WESTINGHO CD		OCAI		2/27/2001			60.621		60.621			60.621
KREF25550002 456779107		INFORMIX CORP COM		S		5/31/2001		(1.019)	-		4.850			4.850
Cash Account														
KREF25580302 023781A2C		AMERICAN AIRLIS TR-99-1 ( 7 024% 04/15/2011 DD 10/06/99		S		9/18/2001		(325.000)	321.796	(325.000)	321.796			(3.205)
KREF25580302 0535028CA1		AVCO FINL SVCS INT NTS		S		5/31/2001		(635.000)	411.410	(400.000)	411.410			(4.995)
KREF25580302 0641319D5		ASSOCIATE CORP NA		S		4/30/2001		(415.936)	411.410	(400.000)	411.410			(4.995)
KREF25580302 3133MAA74		FEDERAL HOME LN BK CO 6 750% 02/15/2002 DD 02/09/00		S		4/12/2001		(1,000.000)	1,001.836	(991.000)	1,001.836			27.280
KREF25580302 3133MAA74		FEDERAL HOME LN BK CO 6 750% 02/15/2002 DD 02/09/00		S		1/31/2001		(4,000.000)	3,967.810	(3,967.810)	4,068.760			100.950
KREF25580302 3133MAA74		FEDERAL HOME LN BK CO 6 750% 02/15/2002 DD 02/09/00		S		4/12/2001		(1,500.000)	1,460.859	(1,460.859)	1,507.500			46.641
KREF25580302 3134A2KZ0		FEDERAL HOME LN MTG C 5 750% 04/15/2008 DD 04/09/98		S		4/12/2001		(850.000)	838.245	(838.245)	856.367			18.122
KREF25580302 3134A2YJ5		FEDERAL HOME LN MTG C 5 125% 10/15/2008 DD 10/13/98		S		2/27/2001		(2,500.000)	2,527.200	(2,527.200)	2,546.600			19,000
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,036.640			26.015
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 125% 02/13/2004 DD 02/08/99		S		3/7/2001		(8,274.000)	7,788.968	(7,788.968)	8,295.926			506.958
KREF25580302 31359MHA4		FEDERAL NATL MTG ASSN 5 000% 02/14/2003 DD 02/23/01		S		8/30/2001		(2,000.000)	2,010.625	(2,010.625)	2,0			

Source Account Number	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment Gain/Loss	Base Currency Gain/Loss	Grand Total for Account
KREF25580302	9128276J6	U S TREASURY NOTES	05 750% 08/15/2010 DD 08/15/00	S	0151	7/11/2001	(280,000)		(294,744)	288,706	(6,038)		
KREF25580302	9128276J6	U S TREASURY NOTES	05 750% 08/15/2010 DD 08/15/00	S	0151	9/5/2001	(500,000)	-	(526,328)	525,527	(801)	-	
KREF25580302	9128276J6	U S TREASURY NOTES	05 750% 08/15/2010 DD 08/15/00	S	0151	10/3/2001	(1,200,000)		(1,263,188)	1,308,938	45,750		
KREF25580302	9128276J6	U S TREASURY NOTES	05 750% 08/15/2010 DD 08/15/00	S	0151	11/8/2001	(550,000)		(563,605)	609,963	46,358		
KREF25580302	9128276N7	UNITED STATES TREASUR	05 750% 11/15/2005 DD 11/15/00	S	0151	4/5/2001	(2,250,000)		(2,351,953)	2,359,512	7,559	-	
KREF25580302	9128276N7	UNITED STATES TREASUR	05 750% 11/15/2005 DD 11/15/00	S	0151	4/6/2001	(1,500,000)		(1,574,355)	1,577,168	2,813	-	
KREF25580302	9128276N7	UNITED STATES TREASUR	05 750% 11/15/2005 DD 11/15/00	S	0151	4/6/2001	(1,500,000)	-	(1,569,033)	1,579,453	10,420	-	
KREF25580302	9128276N7	UNITED STATES TREASUR	05 750% 11/15/2005 DD 11/15/00	S	0151	6/20/2001	(1,100,000)	-	(1,154,527)	1,144,215	(10,313)	-	
KREF25580302	9128276T4	U S TREASURY NOTES	05 000% 02/15/2011 DD 02/15/01	S	0151	4/5/2001	(1,500,000)	-	(1,505,391)	1,503,984	(1,406)	-	
KREF25580302	9128276T4	U S TREASURY NOTES	05 000% 02/15/2011 DD 02/15/01	S	0151	4/6/2001	(4,000,000)	-	(4,014,375)	4,024,063	9,688	-	
KREF25580302	9128276T4	U S TREASURY NOTES	05 000% 02/15/2011 DD 02/15/01	S	0151	4/6/2001	(1,400,000)	-	(1,405,031)	1,412,852	7,820	-	
KREF25580302	9128276T4	U S TREASURY NOTES	05 000% 02/15/2011 DD 02/15/01	S	0151	4/9/2001	(2,200,000)	-	(2,214,879)	2,213,836	(1,043)	-	
KREF25580302	9128276T4	U S TREASURY NOTES	05 000% 02/15/2011 DD 02/15/01	S	0151	7/11/2001	(400,000)	-	(402,766)	391,000	(11,766)	-	
KREF25580302	9128276T4	U S TREASURY NOTES	05 000% 02/15/2011 DD 02/15/01	S	0151	12/10/2001	(200,000)	-	(199,336)	197,219	(2,117)	-	
KREF25580302	9128277B2	UNITED STATES TREASUR	05 000% 08/15/2011 DD 08/15/01	S	0151	12/10/2001	(250,000)		(255,156)	246,914	(8,242)	-	
KREF25580302	961214AD5	WESTPAC BANKING SUB D	7 875% 10/15/2002	S	0151	11/30/2001	(1,500,000)		(1,513,410)	1,569,060	55,650	-	
KREF25580302	00209AAE6	RECD FROM 00209AAB2	AT & T WIRELESS SVCS INC SR N SD		0455	10/2/2001	600,000	-	605,340	-	605,340	-	
KREF25580302	74913EAE0	RECEIVE SHARES FOR	749 QWEST CAP FDG INC GTD NT SD		0455	4/13/2001	1,000,000	-	1,066,220	-	1,066,220	-	
KREF25580302	00209AAB2	DELTD TO 00209AAE6	AT&T WIRELESS SVCS INC NT 14 SW		0446	10/2/2001	(600,000)	-	(605,340)	-	(605,340)	-	
KREF25580302	74913EAD2	DELIVER SHARES FOR	749 QWEST CAP FDG INC GTD NT 144 SW		0446	4/13/2001	(1,000,000)	-	(1,066,220)	-	(1,066,220)	-	
MBA - Intermediate											730,746	-	730,746
KREF25580402	848497103	RECD PER MERGER	294741103	CD	0437	7/3/2001			-	164,700	164,700	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	5/3/2001	(1,400)	-	(28,084)	34,450	6,366	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	7/30/2001	(2,100)	-	(42,126)	52,372	10,246	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	7/31/2001	(400)	-	(8,024)	9,976	1,952	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	8/2/2001	(1,200)	-	(24,072)	30,335	6,263	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	8/8/2001	(600)	-	(12,036)	15,576	3,540	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	8/9/2001	(700)	-	(14,042)	18,102	4,060	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	8/10/2001	(700)	-	(14,042)	18,148	4,106	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	8/15/2001	(1,400)	-	(28,022)	36,983	8,962	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	8/16/2001	(800)	-	(16,307)	21,222	4,914	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	10/9/2001	(1,300)	-	(26,727)	30,657	3,930	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	10/11/2001	(4,100)	-	(86,128)	98,197	12,069	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	10/12/2001	(2,900)	-	(63,817)	68,699	4,881	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	11/28/2001	(900)	-	(20,745)	22,805	2,061	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	12/3/2001	(200)	-	(4,612)	5,088	476	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	12/4/2001	(200)	-	(4,612)	5,088	476	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	12/5/2001	(200)	-	(4,612)	5,112	500	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	12/12/2001	(3,500)	-	(82,894)	89,037	6,144	-	
KREF25580402	00163T109	AMB PPTYS CORP COM		S	0151	12/19/2001	(4,300)	-	(101,933)	111,109	9,176	-	
KREF25580402	039581103	ARCHSTONE CMNTYS TR S		S	0151	10/19/2001	(1,100)	-	(27,291)	27,731	440	-	
KREF25580402	039581103	ARCHSTONE CMNTYS TR S		S	0151	10/22/2001	(1,300)	-	(32,239)	31,947	(292)	-	
KREF25580402	039581103	ARCHSTONE CMNTYS TR S		S	0151	10/23/2001	(1,600)	-	(39,476)	39,503	27	-	
KREF25580402	039793104	ARDEN RLTY GROUP INC C		S	0151	4/9/2001	(1,000)	-	(27,049)	22,989	(4,060)	-	
KREF25580402	039793104	ARDEN RLTY GROUP INC C		S	0151	9/18/2001	(4,200)	-	(113,607)	105,812	(7,795)	-	
KREF25580402	039793104	ARDEN RLTY GROUP INC C		S	0151	11/28/2001	(500)	-	(13,525)	12,845	(680)	-	
KREF25580402	039793104	ARDEN RLTY GROUP INC C		S	0151	12/13/2001	(2,100)	-	(56,804)	54,591	(2,213)	-	
KREF25580402	039793104	ARDEN RLTY GROUP INC C		S	0151	12/19/2001	(2,900)	-	(78,443)	75,223	(3,220)	-	
KREF25580402	039793104	ARDEN RLTY GROUP INC C		S	0151	12/31/2001	(500)	-	(13,525)	13,177	(347)	-	
KREF25580402	053484101	AVALONBAY CMNTYS INC		S	0151	9/19/2001	(1,200)	-	(44,403)	56,271	11,869	-	
KREF25580402	053484101	AVALONBAY CMNTYS INC		S	0151	9/20/2001	(1,200)	-	(44,365)	55,066	10,701	-	
KREF25580402	053484101	AVALONBAY CMNTYS INC		S	0151	9/21/2001	(1,200)	-	(44,365)	53,211	8,845	-	
KREF25580402	053484101	AVALONBAY CMNTYS INC		S	0151	9/24/2001	(500)	-	(18,277)	22,479	4,202	-	
KREF25580402	053484101	AVALONBAY CMNTYS INC		S	0151	9/25/2001	(800)	-	(29,991)	35,878	5,886	-	
KREF25580402	053484101	AVALONBAY CMNTYS INC		S	0151	9/25/2001	(700)	-	(25,566)	31,387	5,821	-	
KREF25580402	053484101	AVALONBAY CMNTYS INC		S	0151	9/26/2001	(2,100)	-	(76,697)	96,705	20,009	-	
KREF25580402	053484101	AVALONBAY CMNTYS INC		S	0151	10/23/2001	(1,200)	-	(43,827)	53,934	10,107	-	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Investment Base	Base Currency	Calc/Loss	Account
KREF25580402 053484101	AVALONBAY CMNTYS INC	AVALONBAY CMNTYS INC		S		10/24/2001	(200)	(7,143)	8,845	1,702	-	1,702	
KREF25580402 053484101	AVALONBAY CMNTYS INC	AVALONBAY CMNTYS INC		S		11/16/2001	(100)	(3,441)	4,799	1,258	-	1,258	
KREF25580402 101121101	BOSTON PPTYS INC COM	BOSTON PPTYS INC COM		S		7/30/2001	(1,000)	(25,000)	38,607	13,607	-	13,607	
KREF25580402 101121101	BOSTON PPTYS INC COM	BOSTON PPTYS INC COM		S		8/1/2001	(600)	(15,000)	23,145	8,145	-	8,145	
KREF25580402 101121101	BOSTON PPTYS INC COM	BOSTON PPTYS INC COM		S		8/2/2001	(1,500)	(37,500)	58,015	20,515	-	20,515	
KREF25580402 101121101	BOSTON PPTYS INC COM	BOSTON PPTYS INC COM		S		8/6/2001	(1,000)	(25,000)	39,246	14,246	-	14,246	
KREF25580402 101121101	BOSTON PPTYS INC COM	BOSTON PPTYS INC COM		S		8/8/2001	(3,600)	(94,656)	141,531	46,875	-	46,875	
KREF25580402 101121101	BOSTON PPTYS INC COM	BOSTON PPTYS INC COM		S		8/9/2001	(500)	(13,228)	19,595	6,568	-	6,568	
KREF25580402 101121101	BOSTON PPTYS INC COM	BOSTON PPTYS INC COM		S		8/10/2001	(1,300)	(45,663)	51,283	5,621	-	5,621	
KREF25580402 101121101	BOSTON PPTYS INC COM	BOSTON PPTYS INC COM		S		8/14/2001	(1,300)	(45,663)	52,012	6,349	-	6,349	
KREF25580402 101121101	BOSTON PPTYS INC COM	BOSTON PPTYS INC COM		S		8/15/2001	(1,000)	(34,615)	40,451	5,836	-	5,836	
KREF25580402 101121101	BOSTON PPTYS INC COM	BOSTON PPTYS INC COM		S		8/16/2001	(600)	(20,565)	24,342	3,777	-	3,777	
KREF25580402 105368203	BRANDYWINE RLTY TR SH NEW	BRANDYWINE RLTY TR SH NEW		S		12/19/2001	(1,100)	(20,693)	23,473	2,780	-	2,780	
KREF25580402 105368203	BRANDYWINE RLTY TR SH NEW	BRANDYWINE RLTY TR SH NEW		S		12/20/2001	(1,100)	(20,835)	23,363	2,529	-	2,529	
KREF25580402 105368203	BRANDYWINE RLTY TR SH NEW	BRANDYWINE RLTY TR SH NEW		S		12/21/2001	(200)	(3,787)	4,288	501	-	501	
KREF25580402 105368203	BRANDYWINE RLTY TR SH NEW	BRANDYWINE RLTY TR SH NEW		S		12/26/2001	(600)	(11,361)	12,947	1,586	-	1,586	
KREF25580402 161726104	CHATEAU CMNTYS INC CC	CHATEAU CMNTYS INC CC		S		12/12/2001	(1,200)	(56,926)	58,969	2,043	-	2,043	
KREF25580402 161726104	CHATEAU CMNTYS INC CC	CHATEAU CMNTYS INC CC		S		5/1/2001	(3,400)	(36,484)	43,595	7,111	-	7,111	
KREF25580402 161726104	CHATEAU CMNTYS INC CC	CHATEAU CMNTYS INC CC		S		8/30/2001	(1,000)	(26,060)	29,242	3,182	-	3,182	
KREF25580402 161726104	CHATEAU CMNTYS INC CC	CHATEAU CMNTYS INC CC		S		9/10/2001	(2,700)	(70,362)	78,135	7,773	-	7,773	
KREF25580402 161726104	CHATEAU CMNTYS INC CC	CHATEAU CMNTYS INC CC		S		12/13/2001	(1,000)	(2,606)	3,094	488	-	488	
KREF25580402 294741103	EQUITY OFFICE PPTYS TR	EQUITY OFFICE PPTYS TR		S		1/3/2001	(1,900)	(49,028)	60,565	11,538	-	11,538	
KREF25580402 294741103	EQUITY OFFICE PPTYS TR	EQUITY OFFICE PPTYS TR		S		1/4/2001	(3,128)	(80,715)	97,543	16,828	-	16,828	
KREF25580402 294741103	EQUITY OFFICE PPTYS TR	EQUITY OFFICE PPTYS TR		S		1/8/2001	(1,900)	(49,194)	59,319	10,126	-	10,126	
KREF25580402 294741103	EQUITY OFFICE PPTYS TR	EQUITY OFFICE PPTYS TR		S		1/23/2001	(1,400)	(37,933)	43,140	5,207	-	5,207	
KREF25580402 294741103	EQUITY OFFICE PPTYS TR	EQUITY OFFICE PPTYS TR		S		6/29/2001	(1,196)	(32,405)	37,534	5,129	-	5,129	
KREF25580402 294741103	EQUITY OFFICE PPTYS TR	EQUITY OFFICE PPTYS TR		S		7/13/2001	(3,400)	(68,451)	78,331	9,880	-	9,880	
KREF25580402 294741103	EQUITY OFFICE PPTYS TR	EQUITY OFFICE PPTYS TR		S		9/24/2001	(900)	(27,593)	27,155	(236)	-	27,155	
KREF25580402 294741103	EQUITY OFFICE PPTYS TR	EQUITY OFFICE PPTYS TR		S		9/25/2001	(3,100)	(94,311)	95,080	770	-	770	
KREF25580402 294741103	EQUITY OFFICE PPTYS TR	EQUITY OFFICE PPTYS TR		S		10/16/2001	(2,900)	(88,645)	87,454	(1,191)	-	87,454	
KREF25580402 294741103	EQUITY OFFICE PPTYS TR	EQUITY OFFICE PPTYS TR		S		10/19/2001	(1,100)	(32,586)	31,816	(770)	-	31,816	
KREF25580402 294741103	EQUITY OFFICE PPTYS TR	EQUITY OFFICE PPTYS TR		S		10/22/2001	(3,100)	(95,171)	85,851	(9,221)	-	85,851	
KREF25580402 294741103	EQUITY OFFICE PPTYS TR	EQUITY OFFICE PPTYS TR		S		10/31/2001	(1,200)	(37,981)	34,123	(3,858)	-	34,123	
KREF25580402 294741103	EQUITY OFFICE PPTYS TR	EQUITY OFFICE PPTYS TR		S		11/1/2001	(1,100)	(33,779)	31,594	(2,185)	-	31,594	
KREF25580402 294741103	EQUITY RESIDENTIAL PPT BEN INT COM	EQUITY RESIDENTIAL PPT BEN INT COM		S		6/29/2001	(1,400)	(63,784)	78,924	15,140	-	15,140	
KREF25580402 294741103	EQUITY RESIDENTIAL PPT BEN INT COM	EQUITY RESIDENTIAL PPT BEN INT COM		S		10/19/2001	(600)	(13,668)	15,714	2,046	-	2,046	
KREF25580402 294741103	EQUITY RESIDENTIAL PPT BEN INT COM	EQUITY RESIDENTIAL PPT BEN INT COM		S		10/24/2001	(400)	(9,112)	10,096	984	-	984	
KREF25580402 294741103	EQUITY RESIDENTIAL PPT BEN INT COM	EQUITY RESIDENTIAL PPT BEN INT COM		S		10/29/2001	(900)	(20,502)	22,918	2,416	-	2,416	
KREF25580402 294741103	EQUITY RESIDENTIAL PPT BEN INT COM	EQUITY RESIDENTIAL PPT BEN INT COM		S		11/12/2001	(1,800)	(41,004)	47,038	6,034	-	6,034	
KREF25580402 294741103	EQUITY RESIDENTIAL PPT BEN INT COM	EQUITY RESIDENTIAL PPT BEN INT COM		S		11/20/2001	(2,400)	(51,872)	68,983	17,111	-	17,111	
KREF25580402 31430F101	FELCOR LODGING TR INC	FELCOR LODGING TR INC		S		11/12/2001	(1,400)	(32,348)	20,958	(11,389)	-	20,958	
KREF25580402 31430F101	FELCOR LODGING TR INC	FELCOR LODGING TR INC		S		11/14/2001	(900)	(21,513)	13,227	(8,186)	-	13,227	
KREF25580402 31430F101	FELCOR LODGING TR INC	FELCOR LODGING TR INC		S		11/17/2001	(1,200)	(30,972)	28,652	(2,320)	-	28,652	
KREF25580402 31430F101	FELCOR LODGING TR INC	FELCOR LODGING TR INC		S		1/23/2001	(3,700)	(95,147)	88,113	(7,034)	-	88,113	
KREF25580402 31430F101	FELCOR LODGING TR INC	FELCOR LODGING TR INC		S		2/6/2001	(1,800)	(46,008)	41,571	(4,437)	-	41,571	
KREF25580402 31430F101	FELCOR LODGING TR INC	FELCOR LODGING TR INC		S		5/22/2001	(1,200)	(30,672)	30,223	(449)	-	30,223	
KREF25580402 31430F101	FELCOR LODGING TR INC	FELCOR LODGING TR INC		S		5/32/2001	(1,900)	(48,564)	47,818	(746)	-	47,818	
KREF25580402 31430F101	FELCOR LODGING TR INC	FELCOR LODGING TR INC		S		5/17/2001	(2,500)	(63,831)	61,749	(2,082)	-	61,749	
KREF25580402 31430F101	FELCOR LODGING TR INC	FELCOR LODGING TR INC		S		5/18/2001	(500)	(40,619)	39,551	(1,069)	-	39,551	

Source	Account	Number	Description 1	Description 2	Transaction	Tax	Code	Trade Ex	Units	Cost	Selling Price	Base Investment	Base Currency	Grand Total for Account
KREF25580402	351807102		FRANCHISE FIN CORP AME		S		0151	6/18/2001	(3.000)	(80.612)	75,117	(5.494)	-	
KREF25580402	351807102		FRANCHISE FIN CORP AME		S		0151	6/19/2001	(1.100)	(27,565)	27,565	(3,267)	-	
KREF25580402	351807102		FRANCHISE FIN CORP AME		S		0151	6/21/2001	(4.200)	(100,500)	105,110	4,610	-	
KREF25580402	362418105		GABLES RESIDENTIAL TR ' INT COM		S		0151	10/5/2001	(3.000)	(8,741)	8,489	(252)	-	
KREF25580402	362418105		GABLES RESIDENTIAL TR ' INT COM		S		0151	10/9/2001	(8.000)	(23,488)	22,226	(1,262)	-	
KREF25580402	421915109		HEALTH CARE PFTY INVS I		S		0151	3/21/2001	(1.900)	(60,295)	62,728	2,433	-	
KREF25580402	431284108		HIGHWOODS PFTYS INC C		S		0151	2/2/2001	(3.500)	(88,840)	90,330	1,490	-	
KREF25580402	431284108		HIGHWOODS PFTYS INC C		S		0151	2/7/2001	(1.900)	(45,968)	48,261	2,293	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	8/21/2001	(1.300)	(16,185)	16,922	737	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	8/21/2001	(1.500)	(18,675)	20,009	1,334	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	8/28/2001	(8.000)	(9,960)	10,703	743	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	9/17/2001	(2.600)	(30,732)	23,307	(7,425)	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	9/20/2001	(4.800)	(56,090)	32,524	(23,567)	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	9/21/2001	(14,000)	(176,530)	88,688	(87,841)	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	9/24/2001	(5,500)	(69,439)	37,241	(32,198)	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	9/25/2001	(3,800)	(47,747)	26,050	(21,696)	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	2/2/2001	(8.000)	(21,542)	21,031	(510)	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	3/15/2001	(1,200)	(32,313)	31,727	(586)	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	4/27/2001	(1,000)	(26,924)	26,239	(685)	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	5/17/2001	(1.600)	(43,028)	39,903	(3,125)	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	5/18/2001	(5.000)	(13,446)	12,480	(966)	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	5/21/2001	(3.000)	(8,068)	7,542	(526)	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	5/22/2001	(8.000)	(21,514)	20,186	(1,328)	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	5/23/2001	(8.000)	(21,514)	20,273	(1,241)	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	5/29/2001	(5.000)	(13,446)	12,493	(954)	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	10/4/2001	(3.000)	(7,501)	7,560	59	-	
KREF25580402	44107P104		HOST MARRIOTT CORP NE		S		0151	12/14/2001	(10,000)	(256,696)	251,892	(4,804)	-	
KREF25580402	44466R109		KIMCO RLTY CORP COM		S		0151	11/26/2001	(3.000)	(10,031)	14,896	4,865	-	
KREF25580402	44466R109		KIMCO RLTY CORP COM		S		0151	11/27/2001	(5.000)	(16,718)	24,819	8,102	-	
KREF25580402	44466R109		KIMCO RLTY CORP COM		S		0151	11/28/2001	(9.000)	(29,207)	44,840	15,633	-	
KREF25580402	44466R109		KIMCO RLTY CORP COM		S		0151	12/3/2001	(1.000)	(3,245)	4,974	1,729	-	
KREF25580402	44466R109		KIMCO RLTY CORP COM		S		0151	12/4/2001	(2.000)	(6,490)	9,964	3,474	-	
KREF25580402	554382101		MACERICH CO COM		S		0151	4/6/2001	(1,200)	(33,394)	25,667	(7,726)	-	
KREF25580402	554382101		MACERICH CO COM		S		0151	4/10/2001	(7.000)	(19,480)	15,060	(4,419)	-	
KREF25580402	554382101		MACERICH CO COM		S		0151	6/29/2001	(8.000)	(22,262)	19,805	(2,457)	-	
KREF25580402	564682102		MANUFACTURED HOME CI COM		S		0151	9/10/2001	(8.000)	(19,148)	22,951	3,803	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	2/28/2001	(1.700)	(26,451)	25,244	(1,207)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	6/18/2001	(2.100)	(32,675)	38,734	6,058	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	5/30/2001	(1.400)	(53,764)	51,061	(2,703)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	5/30/2001	(4.000)	(16,298)	14,596	(1,702)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	5/31/2001	(4.000)	(16,298)	14,564	(1,734)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	6/4/2001	(9.000)	(36,670)	33,470	(3,200)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	6/5/2001	(2.000)	(8,149)	7,601	(548)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	6/7/2001	(1,000)	(40,248)	38,289	(1,959)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	10/2/2001	(1.200)	(47,997)	43,583	(4,414)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	10/3/2001	(9.000)	(35,596)	31,963	(3,633)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	10/4/2001	(6.000)	(22,536)	21,542	(994)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	10/5/2001	(1,000)	(37,560)	35,129	(2,431)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	10/8/2001	(2.100)	(78,876)	74,271	(4,605)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	10/9/2001	(5.000)	(18,780)	17,464	(1,316)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	10/12/2001	(6.000)	(22,345)	20,916	(1,429)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	10/16/2001	(1,300)	(47,272)	45,211	(2,061)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	10/17/2001	(1.500)	(54,374)	52,129	(2,244)	-	
KREF25580402	638620104		NATIONWIDE HEALTH PFT COM		S		0151	10/22/2001	(3,335)	(127,445)	111,304	(116,141)	-	
KREF25580402	740706106		PRENTISS PPTYS TR SH BE COM		S		0151	1/24/2001	(3.000)	(62,490)	62,348	(142)	-	
KREF25580402	740706106		PRENTISS PPTYS TR SH BE COM		S		0151	1/24/2001	(3.000)	(7,507)	7,635	128	-	

Source	Account	Number	Description 1	Description 2	Transaction	Tax Code	Trade Ex	Units	Unit 2	Cost	Selling Price	Investment	Base	Base Currency	Gain/Loss	Account	Grand Total for
KREF25580402 740706106	PRENTISS PTTYS TR SH BE COM	0151	27/2001	(4,200)	-	-	(110,449)	104.917		(532)	104.917						
KREF25580402 743410102	PROLOGIS TR SH BEN INT	0151	3/28/2001	(1,800)	-	-	(38,125)	35.711		(2,414)	35.711						
KREF25580402 743410102	PROLOGIS TR SH BEN INT	0151	3/30/2001	(1,600)	-	-	(34,296)	32.063		(2,233)	32.063						
KREF25580402 743410102	PROLOGIS TR SH BEN INT	0151	4/4/2001	(1,200)	-	-	(25,722)	24.049		(1,673)	24.049						
KREF25580402 743410102	PROLOGIS TR SH BEN INT	0151	4/11/2001	(1,000)	-	-	(21,435)	19.923		(1,512)	19.923						
KREF25580402 743410102	PROLOGIS TR SH BEN INT	0151	4/18/2001	(500)	-	-	(10,671)	9.963		(708)	9.963						
KREF25580402 743410102	PROLOGIS TR SH BEN INT	0151	4/20/2001	(2,200)	-	-	(46,667)	43.678		(3,189)	43.678						
KREF25580402 743410102	PROLOGIS TR SH BEN INT	0151	4/23/2001	(1,000)	-	-	(21,060)	19.939		(1,121)	19.939						
KREF25580402 743410102	PROLOGIS TR SH BEN INT	0151	4/24/2001	(500)	-	-	(10,530)	9.973		(557)	9.973						
KREF25580402 743410102	PROLOGIS TR SH BEN INT	0151	4/26/2001	(500)	-	-	(10,530)	10,120		(410)	10,120						
KREF25580402 74460D109	PUBLIC STORAGE INC COM	0151	4/12/2001	(1,200)	-	-	(37,235)	31,307		(5,928)	31,307						
KREF25580402 74460D109	PUBLIC STORAGE INC COM	0151	11/26/2001	(300)	-	-	(9,309)	10,329		1,021	10,329						
KREF25580402 74460D109	PUBLIC STORAGE INC COM	0151	11/28/2001	(800)	-	-	(24,634)	27,293		2,658	27,293						
KREF25580402 74460D109	PUBLIC STORAGE INC COM	0151	12/3/2001	(600)	-	-	(18,465)	20,367		1,902	20,367						
KREF25580402 74460D109	PUBLIC STORAGE INC COM	0151	12/4/2001	(1,100)	-	-	(33,852)	37,289		3,437	37,289						
KREF25580402 74460D109	PUBLIC STORAGE INC COM	0151	12/5/2001	(600)	-	-	(18,465)	20,378		1,913	20,378						
KREF25580402 74460D109	PUBLIC STORAGE INC COM	0151	12/6/2001	(400)	-	-	(12,310)	13,674		1,364	13,674						
KREF25580402 74460D109	PUBLIC STORAGE INC COM	0151	12/4/2001	(1,100)	-	-	(33,818)	37,434		3,615	37,434						
KREF25580402 74460D109	PUBLIC STORAGE INC COM	0151	12/18/2001	(500)	-	-	(15,341)	17,017		1,675	17,017						
KREF25580402 74460D109	PUBLIC STORAGE INC COM	0151	12/19/2001	(500)	-	-	(14,738)	16,873		2,135	16,873						
KREF25580402 74460D109	PUBLIC STORAGE INC COM	0151	12/20/2001	(200)	-	-	(5,571)	6,687		1,116	6,687						
KREF25580402 779273101	ROUSE CO COM	0151	9/24/2001	(500)	-	-	(11,080)	11,514		434	11,514						
KREF25580402 779273101	ROUSE CO COM	0151	12/5/2001	(5,900)	-	-	(140,254)	172,215		31,961	172,215						
KREF25580402 779273101	SL GREEN REALTY CORP	0151	12/13/2001	(1,400)	-	-	(32,284)	40,525		8,241	40,525						
KREF25580402 779273101	SL GREEN REALTY CORP	0151	3/28/2001	(2,800)	-	-	(61,523)	75,473		13,951	75,473						
KREF25580402 779273101	SL GREEN REALTY CORP	0151	9/17/2001	(800)	-	-	(20,430)	24,514		4,084	24,514						
KREF25580402 779273101	SL GREEN REALTY CORP	0151	9/21/2001	(1,400)	-	-	(35,753)	40,043		4,290	40,043						
KREF25580402 779273101	SL GREEN REALTY CORP	0151	9/24/2001	(1,900)	-	-	(49,305)	56,124		6,819	56,124						
KREF25580402 779273101	SL GREEN REALTY CORP	0151	9/24/2001	(1,000)	-	-	(2,606)	2,969		363	2,969						
KREF25580402 779273101	SL GREEN REALTY CORP	0151	9/25/2001	(700)	-	-	(18,192)	20,642		2,450	20,642						
KREF25580402 779273101	SL GREEN REALTY CORP	0151	12/19/2001	(3,000)	-	-	(82,736)	102,099		19,663	102,099						
KREF25580402 828806109	SIMON PPTY GROUP INC N	0151	5/23/2001	(1,600)	-	-	(48,496)	43,156		(5,340)	43,156						
KREF25580402 828806109	SIMON PPTY GROUP INC N	0151	6/29/2001	(1,100)	-	-	(33,389)	32,404		(984)	32,404						
KREF25580402 828806109	SIMON PPTY GROUP INC N	0151	12/26/2001	(400)	-	-	(12,219)	11,701		(518)	11,701						
KREF25580402 828806109	SIMON PPTY GROUP INC N	0151	12/28/2001	(1,500)	-	-	(45,821)	43,711		(2,110)	43,711						
KREF25580402 832197107	SMITH CHARLES E RESIDR RLTY INC COM	0151	9/24/2001	(600)	-	-	(16,836)	29,942		13,106	29,942						
KREF25580402 85590A203	STARWOOD HOTELS & RES PAIRED CTF	0151	1/19/2001	(3,900)	-	-	(180,194)	150,297		(29,896)	150,297						
KREF25580402 85590A203	STARWOOD HOTELS & RES PAIRED CTF	0151	1/23/2001	(300)	-	-	(6,317)	11,614		5,297	11,614						
KREF25580402 85590A203	STARWOOD HOTELS & RES PAIRED CTF	0151	3/27/2001	(1,700)	-	-	(41,689)	59,298		17,609	59,298						
KREF25580402 85590A203	STARWOOD HOTELS & RES PAIRED CTF	0151	10/15/2001	(2,600)	-	-	(61,558)	61,311		(247)	61,311						
KREF25580402 85590A203	STARWOOD HOTELS & RES PAIRED CTF	0151	10/16/2001	(2,600)	-	-	(62,611)	61,303		(1,108)	61,303						
KREF25580402 85590A203	STARWOOD HOTELS & RES PAIRED CTF	0151	10/23/2001	(800)	-	-	(19,149)	18,711		(438)	18,711						
KREF25580402 85590A203	STARWOOD HOTELS & RES PAIRED CTF	0151	10/25/2001	(1,600)	-	-	(37,060)	37,565		504	37,565						
KREF25580402 85590A203	STARWOOD HOTELS & RES PAIRED CTF	0151	10/26/2001	(1,900)	-	-	(41,919)	43,636		1,716	43,636						
KREF25580402 85590A203	STARWOOD HOTELS & RES PAIRED CTF	0151	11/15/2001	(1,200)	-	-	(27,873)	30,966		3,093	30,966						
KREF25580402 85590A203	STARWOOD HOTELS & RES PAIRED CTF	0151	11/16/2001	(1,400)	-	-	(43,006)	32,484		(10,522)	32,484						
KREF25580402 85590A203	STARWOOD HOTELS & RES PAIRED CTF	0151	11/17/2001	(1,500)	-	-	(38,443)	31,061		(7,382)	31,061						
KREF25580402 85590A203	STARWOOD HOTELS & RES PAIRED CTF	0151	11/18/2001	(1,500)	-	-	(40,040)	36,714		(3,326)	36,714						
KREF25580402 85590A203	STARWOOD HOTELS & RES PAIRED CTF	0151	11/16/2001	(3,400)	-	-	(96,467)	145,482		49,015	145,482						
KREF25580402 85590A203	SUN CMNTYS INC COM	0151	4/15/2001	(600)	-	-	(19,761)	19,683		(78)	19,683						
KREF25580402 85590A203	SUN CMNTYS INC COM	0151	4/17/2001	(1,000)	-	-	(32,935)	31,735		(1,200)	31,735						
KREF25580402 85590A203	SUN CMNTYS INC COM	0151	4/17/2001	(2,400)	-	-	(79,044)	76,893		(2,151)	76,893						
KREF25580402 866674104	TAUBMAN CENTERS INC	0151	4/11/2001	(2,800)	-	-	(37,440)	33,711		(3,729)	33,711						
KREF25580402 866674104	TAUBMAN CENTERS INC	0151	5/24/2001	(1,000)	-	-	(16,470)	17,203		733	17,203						
KREF25580402 896938107	TRIZEC HAHN CORP SUB V	0151	6/29/2001	(900)	-	-	(14,823)	16,333		1,510	16,333						
KREF25580402 896938107	TRIZEC HAHN CORP SUB V	0151	8/2/2001	(2,100)	-	-	(35,262)	39,410		4,147	39,410						

Source Account Number	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF25582402 896938107	TRIZEC HAHN CORP SUB V		S		8/3/2001	(1,200)		(20,733)	22,427	1,694	1,694	-	
KREF25582402 896938107	TRIZEC HAHN CORP SUB V		S		8/7/2001	(1,900)		(33,510)	35,510	1,921	1,921	-	
KREF25582402 896938107	TRIZEC HAHN CORP SUB V		S		8/8/2001	(500)		(8,864)	9,345	481	481	-	
KREF25582402 896938107	TRIZEC HAHN CORP SUB V		S		8/10/2001	(800)		(14,215)	14,872	547	547	-	
KREF25582402 896938107	TRIZEC HAHN CORP SUB V		S		8/13/2001	(900)		(16,138)	16,624	485	485	-	
KREF25582402 896938107	TRIZEC HAHN CORP SUB V		S		8/15/2001	(500)		(8,990)	9,320	329	329	-	
KREF25582402 896938107	TRIZEC HAHN CORP SUB V		S		8/16/2001	(5,100)		(86,655)	94,454	7,800	7,800	-	
KREF25582402 896938107	TRIZEC HAHN CORP SUB V		S		8/22/2001	(2,800)		(45,388)	52,430	7,042	7,042	-	
KREF25582402 896938107	TRIZEC HAHN CORP SUB V		S		8/23/2001	(600)		(9,849)	11,444	1,595	1,595	-	
KREF25582402 896938107	TRIZEC HAHN CORP SUB V		S		8/24/2001	(1,100)		(11,056)	21,108	3,053	3,053	-	
KREF25582402 929042109	VORNADO RLTY TR COM		S		9/18/2001	(5,000)		(161,532)	196,256	34,725	34,725	-	
KREF25582402 929042109	VORNADO RLTY TR COM		S		9/19/2001	(300)		(9,984)	11,951	1,967	1,967	-	
KREF25582402 929042109	VORNADO RLTY TR COM		S		11/16/2001	(2,700)		(96,868)	106,484	9,617	9,617	-	
KREF25582402 929042109	VORNADO RLTY TR COM		S		11/26/2001	(800)		(35,974)	31,612	(4,362)	(4,362)	-	
KREF25582402 929042109	VORNADO RLTY TR COM		S		11/28/2001	(400)		(17,987)	15,758	(2,229)	(2,229)	-	
KREF25582402 929042208	VORNADO REALTY TR COI 6 50% SER A		S		5/3/2001	(400)		(20,000)	20,625	625	625	-	
KREF25582402 939583109	ARCHSTONE SMITH TR CO		S		11/5/2001	(7)		(7)	11	4	4	-	
KREF25582402 294741103	RECD PER MERGER	848497103	SD		7/3/2001	18,249		425,678	-	425,678	425,678	-	
KREF25582402 848497103	DELD PER MERGER	294741103	SW		7/3/2001	(12,200)		(454,626)	-	(454,626)	(454,626)	-	
KREF25582402 00130H105	AES CORP COM		S		9/26/2001	(37,500)		(2,033,152)	498,025	513,743	513,743	-	
KREF25582402 00130H105	AES CORP COM		S		1/13/2001	(30,000)		(1,440,364)	431,812	(1,008,552)	(1,008,552)	-	
KREF25582402 00130H105	AES CORP COM		S		1/27/2001	(25,000)		(1,211,246)	419,108	(792,138)	(792,138)	-	
KREF25582402 00130H105	AES CORP COM		S		1/27/2001	(14,000)		(940,618)	886,886	(53,732)	(53,732)	-	
KREF25582402 204493100	COMPAG COMPUTER CORI		S		9/5/2001	(45,000)		(1,185,800)	479,373	(706,426)	(706,426)	-	
KREF25582402 204493100	COMPAG COMPUTER CORI		S		9/5/2001	(30,000)		(793,689)	318,136	(475,553)	(475,553)	-	
KREF25582402 204493100	COMPAG COMPUTER CORI		S		9/6/2001	(30,000)		(793,678)	306,212	(487,466)	(487,466)	-	
KREF25582402 204493100	COMPAG COMPUTER CORI		S		9/6/2001	(30,000)		(804,825)	313,070	(491,755)	(491,755)	-	
KREF25582402 204493100	COMPAG COMPUTER CORI		S		9/6/2001	(15,000)		(375,816)	154,514	(221,302)	(221,302)	-	
KREF25582402 204493100	COMPAG COMPUTER CORI		S		9/7/2001	(40,000)		(1,111,395)	405,350	(706,044)	(706,044)	-	
KREF25582402 219350105	CORNING INC COM		S		1/5/2001	(20,000)		(1,950,278)	1,030,644	(919,635)	(919,635)	-	
KREF25582402 219350105	CORNING INC COM		S		1/25/2001	(7,500)		(742,665)	432,964	(309,702)	(309,702)	-	
KREF25582402 268648102	EMC CORP MASS		S		3/1/2001	(15,000)		(1,62,888)	582,177	419,289	419,289	-	
KREF25582402 268648102	EMC CORP MASS		S		3/5/2001	(10,000)		(108,592)	389,217	280,625	280,625	-	
KREF25582402 268648102	EMC CORP MASS		S		3/8/2001	(22,500)		(244,332)	841,303	596,972	596,972	-	
KREF25582402 268648102	EMC CORP MASS		S		6/21/2001	(25,000)		(271,480)	692,979	421,500	421,500	-	
KREF25582402 268648102	EMC CORP MASS		S		6/21/2001	(25,000)		(271,480)	694,562	423,082	423,082	-	
KREF25582402 268648102	EMC CORP MASS		S		6/22/2001	(27,500)		(298,628)	744,142	445,514	445,514	-	
KREF25582402 268648102	EMC CORP MASS		S		6/22/2001	(27,500)		(298,628)	752,136	453,508	453,508	-	
KREF25582402 280031201	MCDATA CORP CL A		S		2/21/2001	(0)		(0)	9	7	7	-	
KREF25582402 280031201	MCDATA CORP CL A		S		3/21/2001	(6,533)		(41,634)	130,328	88,694	88,694	-	
KREF25582402 68389X105	ORACLE CORPORATION C		S		2/1/2001	(28,500)		(412,160)	656,547	244,387	244,387	-	
KREF25582402 68389X105	ORACLE CORPORATION C		S		2/13/2001	(39,000)		(828,184)	913,685	85,501	85,501	-	
KREF25582402 68389X105	ORACLE CORPORATION C		S		2/14/2001	(32,500)		(514,754)	751,459	(703,295)	(703,295)	-	
KREF25582402 68389X105	ORACLE CORPORATION C		S		2/20/2001	(35,000)		(1,046,905)	844,347	(202,558)	(202,558)	-	
KREF25582402 68389X105	ORACLE CORPORATION C		S		2/21/2001	(35,000)		(1,003,497)	799,083	(204,414)	(204,414)	-	
KREF25582402 834182107	SOLECTRON CORP		S		2/8/2001	(20,000)		(450,529)	647,312	196,783	196,783	-	

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Calc/Loss	Account	Grand Total for
KREF25582402	834182107	SOLETRON CORP		S		2/9/2001	(22.500)	-	(502.278)	691.971	189,694	-			
KREF25582402	834182107	SOLETRON CORP		S		2/27/2001	(25.000)	-	(563.886)	704.819	140,933	-			
KREF25582402	834182107	SOLETRON CORP		S		2/28/2001	(20.000)	-	(461.243)	543,120	81,876	-			
KREF25582402	834182107	SOLETRON CORP		S		3/7/2001	(22.500)	-	(537.901)	649,799	111,898	-			
KREF25582402	834182107	SOLETRON CORP		S		3/8/2001	(12.500)	-	(311.767)	355,341	43,574	-			
KREF25582402	834182107	SOLETRON CORP		S		3/9/2001	(8.500)	-	(212.001)	229,287	17,866	-			
KREF25582402	834182107	SOLETRON CORP		S		6/20/2001	(25.000)	-	(623.534)	411,006	(212,528)	-			
KREF25582402	866810104	SUN MICROSYSTEMS INC (		S		2/16/2001	(40.000)	-	(935.733)	948,284	12,551	-			
KREF25582402	834182107	SOLETRON CORP		S		2/22/2001	(12.500)	-	(298.266)	244,941	(53,225)	-			
KREF25582402	879664100	TELLABS INC COM		S		2/20/2001	(7.500)	-	(268.504)	353,178	84,584	-			
KREF25582402	879664100	TELLABS INC COM		S		3/1/2001	(19.000)	-	(680.438)	787,881	107,443	-			
KREF25582402	879664100	TELLABS INC COM		S		4/20/2001	(16.000)	-	(573.000)	558,330	(14,670)	-			
KREF25582402	879664100	TELLABS INC COM		S		4/24/2001	(17.500)	-	(626.719)	585,439	(41,279)	-			
KREF25582402	879664100	TELLABS INC COM		S		4/25/2001	(15.000)	-	(537,188)	479,265	(57,923)	-			
KREF25582402	879664100	TELLABS INC COM		S		4/26/2001	(12.500)	-	(447,656)	404,618	(43,038)	-			
KREF25582402	879664100	TELLABS INC COM		S		4/27/2001	(12.500)	-	(447,656)	402,553	(44,103)	-			
KREF25582402	879664100	TELLABS INC COM		S		5/3/2001	(12.500)	-	(447,656)	483,210	35,554	-			
KREF25582402	882508104	TEXAS INSTRS INC COM		S		4/16/2001	(20.000)	-	(679.737)	671,882	(7,855)	-			
KREF25582402	882508104	TEXAS INSTRS INC COM		S		4/17/2001	(10.000)	-	(340,150)	329,524	(10,626)	-			
KREF25582402	882508104	TEXAS INSTRS INC COM		S		6/20/2001	(20.000)	-	(714,228)	609,476	(104,752)	-			
KREF25582402	931422109	WALGREEN CO		S		7/18/2001	(20.000)	-	(322.077)	258,257	(63,820)	-			
KREF25582602	248019101	DELUXE CORP COM		S		8/1/2001	-	-	-	1,023,260	(9,252,204)	-			(9,252,204)
KREF25582602	248019101	DELUXE CORP COM		CD		8/1/2001	-	-	-	1,560,996	1,560,996	-			
KREF25582602	248019101	DELUXE CORP COM		CW		8/10/2001	-	-	-	(3,500)	(3,500)	-			
KREF25582602	248019101	DELUXE CORP COM		FC		1/23/2001	(2.085)	236	(234)	(234)	-	-			
KREF25582602	248019101	DELUXE CORP COM		S		8/9/2001	(9.800)	-	(377,300)	662,981	285,681	-			
KREF25582602	248019101	DELUXE CORP COM		S		8/10/2001	(10.100)	-	(388,850)	684,295	299,445	-			
KREF25582602	248019101	DELUXE CORP COM		S		9/25/2001	(5.000)	-	(52,770)	47,983	(4,787)	-			
KREF25582602	248019101	DELUXE CORP COM		S		10/1/2001	(15.000)	-	(158,311)	137,430	(20,881)	-			
KREF25582602	248019101	DELUXE CORP COM		S		2/27/2001	(40.296)	-	(1,575,466)	924,738	(442,807)	-			
KREF25582602	248019101	DELUXE CORP COM		S		1/1/2001	(6.800)	-	(71,621)	99,165	27,544	-			
KREF25582602	248019101	DELUXE CORP COM		S		1/12/2001	(2.200)	-	(23,172)	31,494	8,322	-			
KREF25582602	248019101	DELUXE CORP COM		S		1/23/2001	(10.000)	-	(225,822)	288,140	62,318	-			
KREF25582602	248019101	DELUXE CORP COM		S		1/26/2001	(20.000)	-	(451,644)	538,782	87,138	-			
KREF25582602	248019101	DELUXE CORP COM		S		4/10/2001	(10.000)	-	(188,750)	311,237	122,487	-			
KREF25582602	248019101	DELUXE CORP COM		S		5/14/2001	(40.000)	-	(755,000)	1,209,843	454,843	-			
KREF25582602	248019101	DELUXE CORP COM		S		5/21/2001	(15.000)	-	(283,125)	488,996	205,871	-			
KREF25582602	248019101	DELUXE CORP COM		S		5/21/2001	(10.000)	-	(188,750)	326,989	138,239	-			
KREF25582602	248019101	DELUXE CORP COM		S		5/9/2001	(25.500)	-	(90,844)	155,545	64,701	-			
KREF25582602	248019101	DELUXE CORP COM		S		5/31/2001	(10.000)	-	(36,875)	60,973	24,098	-			
KREF25582602	248019101	DELUXE CORP COM		S		2/16/2001	(3.948)	-	(203,745)	299,943	96,198	-			
KREF25582602	248019101	DELUXE CORP COM		S		1/25/2001	(41.306)	-	(784,329)	851,486	67,158	-			
KREF25582602	248019101	DELUXE CORP COM		S		2/20/2001	(23.000)	-	(457,905)	550,602	92,696	-			
KREF25582602	248019101	DELUXE CORP COM		S		5/23/2001	(5.000)	-	(100,425)	140,195	39,770	-			
KREF25582602	248019101	DELUXE CORP COM		S		6/4/2001	(9.700)	-	(186,899)	259,833	72,934	-			
KREF25582602	248019101	DELUXE CORP COM		S		6/5/2001	(10.000)	-	(201,078)	279,391	78,313	-			
KREF25582602	248019101	DELUXE CORP COM		S		6/6/2001	(20.000)	-	(441,055)	559,281	118,226	-			
KREF25582602	248019101	DELUXE CORP COM		S		6/7/2001	(15.000)	-	(332,562)	428,568	96,006	-			
KREF25582602	248019101	DELUXE CORP COM		S		6/15/2001	(5.600)	-	(122,317)	156,459	34,142	-			
KREF25582602	248019101	DELUXE CORP COM		S		6/27/2001	(20.000)	-	(422,011)	559,215	137,204	-			

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Investment	Base Currency	Calc/Loss	Grand Total for Account
KREF25582602 248019101		DELUXE CORP COM		S		6/28/2001	(34,720)		(733,884)	972,253	238,369		238,369	
KREF25582602 248019101		DELUXE CORP COM		S		7/19/2001	(9,000)		(195,468)	273,951	78,483		78,483	
KREF25582602 248019101		DELUXE CORP COM		S		7/4/2001	(59,230)		(1,214,439)	1,823,755	609,406		609,406	
KREF25582602 248019101		DELUXE CORP COM		S		7/25/2001	(18,850)		(387,252)	578,487	191,235		191,235	
KREF25582602 28224R101		EFUNDS CORP COM		S		5/10/2001	(21,533)		(63,858)	501,498	337,640		337,640	
KREF25582602 28224R101		EFUNDS CORP COM		S		5/14/2001	(30,000)		(82,003)	692,616	450,613		450,613	
KREF25582602 28224R101		EFUNDS CORP COM		S		5/15/2001	(2,865)		(7,542)	67,256	41,831		41,831	
KREF25582602 35921R102		FRONTLINE LTD SPONSOR		S		2/23/2001	(18,000)		(183,606)	276,057	92,451		92,451	
KREF25582602 369550108		GENERAL DYNAMICS COR		S		3/15/2001	(10,400)		(454,034)	724,302	270,267		270,267	
KREF25582602 369550108		GENERAL DYNAMICS COR		S		3/16/2001	(12,500)		(575,890)	857,561	281,671		281,671	
KREF25582602 369550108		GENERAL DYNAMICS COR		S		3/19/2001	(6,500)		(298,949)	443,223	144,273		144,273	
KREF25582602 369550108		GENERAL DYNAMICS COR		S		3/26/2001	(10,000)		(456,585)	640,981	184,996		184,996	
KREF25582602 369550108		GENERAL DYNAMICS COR		S		5/7/2001	(10,000)		(458,933)	827,501	388,668		388,668	
KREF25582602 37941P108		GLOBAL PWR EQUIP GROU		S		10/5/2001	(6,800)		(163,608)	102,045	(61,563)		(61,563)	
KREF25582602 390568103		GREAT LAKES CHEM CORF		S		1/26/2001	(8,800)		(246,314)	285,462	39,148		39,148	
KREF25582602 390568103		GREAT LAKES CHEM CORF		S		1/26/2001	(8,200)		(229,123)	265,230	36,107		36,107	
KREF25582602 390568103		GREAT LAKES CHEM CORF		S		1/30/2001	(5,000)		(140,988)	170,703	29,715		29,715	
KREF25582602 390568103		GREAT LAKES CHEM CORF		S		2/2/2001	(10,000)		(290,710)	340,179	49,469		49,469	
KREF25582602 390568103		GREAT LAKES CHEM CORF		S		2/15/2001	(20,000)		(580,286)	681,989	101,703		101,703	
KREF25582602 41163G101		HARCOURT GEN INC		S		1/1/2001	(57,800)		(2,036,295)	3,304,223	1,261,929		1,261,929	
KREF25582602 453235103		INAMED CORP		S		6/7/2001	(2,500)		(40,696)	67,498	26,802		26,802	
KREF25582602 453235103		INAMED CORP		S		11/7/2001	(12,900)		(209,990)	296,303	88,313		88,313	
KREF25582602 453235103		INAMED CORP		S		11/8/2001	(5,000)		(146,241)	116,471	(29,770)		(29,770)	
KREF25582602 453235103		INAMED CORP		S		11/29/2001	(5,100)		(190,362)	117,339	(72,823)		(72,823)	
KREF25582602 453235103		INAMED CORP		S		11/30/2001	(20,000)		(702,372)	503,036	(199,236)		(199,236)	
KREF25582602 459506101		INTL FLAVORS & FRAGRAN COM		S		11/19/2001	(43,000)		(897,956)	1,313,176	415,220		415,220	
KREF25582602 50540R409		LABORATORY CORP AMER COM NEW		S		2/14/2001	(7,500)		(217,594)	1,055,687	838,993		838,993	
KREF25582602 50540R409		LABORATORY CORP AMER COM NEW		S		2/15/2001	(7,500)		(217,594)	1,097,013	879,419		879,419	
KREF25582602 50540R409		LABORATORY CORP AMER COM NEW		S		8/30/2001	(10,000)		(145,063)	805,032	659,699		659,699	
KREF25582602 591251K108		METHANEX CORP		S		11/26/2001	(20,000)		(290,125)	1,628,228	1,338,102		1,338,102	
KREF25582602 62886E108		NCR CORP NEW		S		1/5/2001	(800)		(22,612)	38,257	15,645		15,645	
KREF25582602 640204301		NEIMAN-MARCUS GROUP I		S		1/23/2001	(3,200)		(81,121)	110,604	29,483		29,483	
KREF25582602 640204301		NEIMAN-MARCUS GROUP I		S		1/31/2001	(11,900)		(270,317)	427,462	157,145		157,145	
KREF25582602 640204301		NEIMAN-MARCUS GROUP I		S		3/19/2001	(12,850)		(284,545)	391,600	107,054		107,054	
KREF25582602 640204301		NEIMAN-MARCUS GROUP I		S		5/8/2001	(2,989)		(64,073)	94,793	30,720		30,720	
KREF25582602 640204301		NEIMAN-MARCUS GROUP I		S		5/9/2001	(6,161)		(132,070)	192,809	60,740		60,740	
KREF25582602 640204301		NEIMAN-MARCUS GROUP I		S		5/22/2001	(16,000)		(356,414)	575,518	219,105		219,105	
KREF25582602 640204301		NEIMAN-MARCUS GROUP I		S		8/14/2001	(5,000)		(121,194)	154,695	33,501		33,501	
KREF25582602 652463100		NEWPOWER HLDCS INC C		S		11/29/2001	(20,400)		(174,624)	19,787	(154,837)		(154,837)	
KREF25582602 652463100		NEWPOWER HLDCS INC C		S		12/5/2001	(75,000)		(637,215)	76,497	(560,718)		(560,718)	
KREF25582602 652463100		NEWPOWER HLDCS INC C		S		12/6/2001	(65,800)		(526,570)	63,923	(462,647)		(462,647)	
KREF25582602 652487802		NEWS CORP LTD SPON ADI PED LTD VTG ORD		S		8/22/2001	(0)		(13)	13	(1)		(1)	
KREF25582602 652487802		NEWS CORP LTD SPON ADI PED LTD VTG ORD		S		8/28/2001	(36,194)		(1,177,154)	1,048,096	(129,058)		(129,058)	
KREF25582602 704549104		PEABODY ENERGY CORP C		S		8/30/2001	(3,000)		(84,000)	80,715	(3,285)		(3,285)	
KREF25582602 7092323109		PENNZOIL QUAKER ST CO		S		5/30/2001	(22,500)		(447,381)	351,049	(96,332)		(96,332)	
KREF25582602 7092323109		PENNZOIL QUAKER ST CO		S		6/12/2001	(20,000)		(397,672)	305,290	(92,382)		(92,382)	
KREF25582602 7092323109		PENNZOIL QUAKER ST CO		S		6/13/2001	(45,148)		(897,667)	685,983	(211,685)		(211,685)	
KREF25582602 833034101		SNAP ON INC COM		S		7/30/2001	(167,500)		(1,814,919)	1,856,491	41,572		41,572	
KREF25582602 833034101		SNAP ON INC COM		S		1/24/2001	(18,400)		(533,398)	522,162	(11,236)		(11,236)	
KREF25582602 833034101		SNAP ON INC COM		S		1/26/2001	(35,600)		(1,035,042)	1,004,406	(30,636)		(30,636)	
KREF25582602 833034101		SNAP ON INC COM		S		2/1/2001	(4,000)		(119,086)	120,193	1,107		1,107	
KREF25582602 833034101		SNAP ON INC COM		S		2/5/2001	(37,000)		(1,072,051)	1,129,432	57,381		57,381	



Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Caln/Loss	Account	Number
USEC INC COM	KREF25582602 90333E108			S		8/30/2001	(52,800)		(528,855)	390,010			(138,845)		
WEATHERFORD INTL INC 1	KREF25582602 947074100			S		2/22/2001	(15,000)		(534,004)	721,387			187,284		
WEATHERFORD INTL INC 1	KREF25582602 947074100			S		2/22/2001	(8,400)		(302,886)	404,860			101,974		
YANKEE CANDLE INC COM	KREF25582602 984757104			S		5/9/2001	(14,000)		(229,437)	247,121			17,684		
YANKEE CANDLE INC COM	KREF25582602 984757104			S		6/20/2001	(4,000)		(63,259)	75,427			12,168		
YANKEE CANDLE INC COM	KREF25582602 984757104			S		6/29/2001	(8,000)		(126,518)	151,556			23,037		
YANKEE CANDLE INC COM	KREF25582602 984757104			S		7/2/2001	(9,000)		(142,333)	170,334			28,001		
YANKEE CANDLE INC COM	KREF25582602 984757104			S		9/6/2001	(25,000)		(395,311)	456,225			60,913		
YANKEE CANDLE INC COM	KREF25582602 984757104			S		9/6/2001	(25,000)		(395,250)	456,225			60,975		
YANKEE CANDLE INC COM	KREF25582602 984757104			S		9/17/2001	(25,000)		(334,544)	449,990			115,446		
YANKEE CANDLE INC COM	KREF25582602 984757104			S		10/9/2001	(5,000)		(72,800)	89,697			16,897		
YANKEE CANDLE INC COM	KREF25582602 984757104			S		10/11/2001	(20,000)		(289,288)	354,344			65,057		
YANKEE CANDLE INC COM	KREF25582602 984757104			S		10/19/2001	(9,500)		(137,179)	168,311			31,132		
YANKEE CANDLE INC COM	KREF25582602 984757104			S		10/22/2001	(12,400)		(179,283)	219,433			40,150		
YANKEE CANDLE INC COM	KREF25582602 984757104			S		10/24/2001	(12,100)		(176,176)	214,462			38,286		
EFUNDS CORP COM	KREF25582602 28224R101			S		1/10/2001	(0)		(1)	1			0		
RECD SHS DUE TO MERGEI 17052100	KREF25582602 652487802			SD		8/1/2001	17,040		544,428	-			544,428		
SHS DLYD DUE TO MERGEI NEWS CORP LTD SPON ADR REPS SD	KREF25582602 652487802			SD		8/1/2001	19,154		632,740	-			632,740		
SHS DLYD DUE TO MERGEI BHC COMMUNICATIONS INC CL, SW	KREF25582602 055444104			SW		8/1/2001	(12,000)		(1,656,000)	-			(1,656,000)		
DELD SHS DUE TO MERGEI 652487802	KREF25582602 170520100			SW		8/1/2001	(30,000)		(1,548,214)	-			(1,548,214)		
ELECTRONIC DATA SYS CC COM	KREF25582702 285661104			S		11/5/2001	(3,000)		(124,163)	220,094			95,932		
ELECTRONIC DATA SYS CC COM	KREF25582702 285661104			S		11/6/2001	(2,200)		(82,775)	148,660			65,885		
FEDERAL NATIONAL MTG	KREF25582702 313586109			S		11/1/2001	(2,700)		(168,413)	222,176			53,763		
GENERAL ELEC CO COM	KREF25582702 369604103			S		5/16/2001	(18,300)		(549,381)	935,679			386,298		
HEINZ H J CO COM	KREF25582702 423074103			S		8/15/2001	(5,700)		(320,269)	251,592			(68,677)		
HEINZ H J CO COM	KREF25582702 423074103			S		8/16/2001	(5,700)		(320,269)	253,231			(67,038)		
HEINZ H J CO COM	KREF25582702 423074103			S		8/21/2001	(2,300)		(129,231)	103,732			(25,499)		
HEINZ H J CO COM	KREF25582702 423074103			S		8/22/2001	(1,900)		(106,756)	86,355			(20,401)		
KIMBERLY Y CLARK CORP C	KREF25582702 494368103			S		3/2/2001	(15,300)		(684,675)	1,092,570			407,895		
KIMBERLY Y CLARK CORP C	KREF25582702 494368103			S		3/5/2001	(8,600)		(391,579)	615,094			223,515		
KIMBERLY Y CLARK CORP C	KREF25582702 494368103			S		3/7/2001	(7,800)		(406,061)	552,413			144,352		
KIMBERLY Y CLARK CORP C	KREF25582702 494368103			S		3/8/2001	(6,500)		(337,980)	460,599			122,619		
PEPSICO INC COM	KREF25582702 713448108			S		10/1/2001	(2,200)		(90,613)	107,521			16,909		
PEPSICO INC COM	KREF25582702 713448108			S		10/2/2001	(3,800)		(156,513)	187,005			30,493		
PEPSICO INC COM	KREF25582702 713448108			S		10/10/2001	(5,000)		(205,938)	248,603			42,665		
SARA LEE CORP	KREF25582702 803111103			S		3/1/2001	(6,200)		(175,538)	132,808			(42,730)		
SARA LEE CORP	KREF25582702 803111103			S		3/9/2001	(7,300)		(206,681)	155,859			(50,822)		
SARA LEE CORP	KREF25582702 803111103			S		3/12/2001	(6,800)		(192,525)	146,556			(45,970)		
SARA LEE CORP	KREF25582702 803111103			S		3/15/2001	(5,500)		(155,719)	117,430			(38,289)		
SARA LEE CORP	KREF25582702 803111103			S		3/16/2001	(7,300)		(206,681)	156,806			(49,875)		
SARA LEE CORP	KREF25582702 803111103			S		3/19/2001	(6,900)		(195,356)	148,736			(46,621)		
SARA LEE CORP	KREF25582702 803111103			S		3/21/2001	(2,400)		(67,950)	51,478			(16,472)		
SARA LEE CORP	KREF25582702 803111103			S		3/28/2001	(8,100)		(228,955)	174,594			(54,361)		
SARA LEE CORP	KREF25582702 803111103			S		3/29/2001	(5,700)		(139,935)	122,914			(17,021)		
SARA LEE CORP	KREF25582702 803111103			S		3/30/2001	(55,700)		(1,062,077)	1,195,867			133,790		
WELLINGTON CTF VALUE	KREF25582802 999578446			S		2/12/2001	(8,041)		(136,320)	179,968			1,182,341		
WELLINGTON CTF VALUE	KREF25582802 999578446			S		5/1/2001	(8,534)		(144,667)	177,504			32,837		
WELLINGTON CTF VALUE	KREF25582802 999578446			S		8/1/2001	(8,863)		(174,126)	177,176			3,051		
WELLINGTON CTF VALUE	KREF25582802 999578446			S		11/1/2001	(9,046)		(177,717)	160,387			(17,331)		
WELLINGTON CTF VALUE	KREF25582802 999578446			S		12/31/2001	(9,046)		(177,717)	160,387			(17,331)		
REPRESENTS A GAIN ON R CONTRACTS WITH BEAR STEAR CD	KREF25582902 99F153C1C			0404		1/4/2001	-		-	59,468			(6,236,017)		
REPRESENTS A GAIN ON R CONTRACTS WITH BEAR STEAR CD	KREF25582902 99F153C1C			0404		1/9/2001	-		-	3,750			59,468		
REPRESENTS A GAIN ON R CONTRACTS WITH BEAR STEAR CD	KREF25582902 99F153C1C			0404		1/11/2001	-		-	13,125			5,625		
REPRESENTS A GAIN ON R CONTRACTS WITH BEAR STEAR CD	KREF25582902 99F153C1C			0404		1/12/2001	-		-	5,625			5,625		

(6,236,017)

1,182,341

10,936,531

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Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Units 2	Cost	Selling Price	Gain/Loss	Base Investment	Base Currency	Calc/Loss	Account	Grand Total for Account
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	1/17/2001	3,900		3,900	3,900	3,900			3,900		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	1/18/2001	4,650		4,650	4,650	4,650			4,650		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	1/19/2001	10,725		10,725	10,725	10,725			10,725		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	1/22/2001	7,500		7,500	7,500	7,500			7,500		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	1/24/2001	5,625		5,625	5,625	5,625			5,625		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	1/25/2001	3,150		3,150	3,150	3,150			3,150		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	1/30/2001	5,025		5,025	5,025	5,025			5,025		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	1/31/2001	9,000		9,000	9,000	9,000			9,000		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	2/2/2001	3,328		3,328	3,328	3,328			3,328		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	2/6/2001	8,700		8,700	8,700	8,700			8,700		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	2/13/2001	9,000		9,000	9,000	9,000			9,000		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	2/16/2001	9,975		9,975	9,975	9,975			9,975		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	2/23/2001	750		750	750	750			750		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	2/27/2001	26,100		26,100	26,100	26,100			26,100		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	3/2/2001	1,500		1,500	1,500	1,500			1,500		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	3/19/2001	8,643		8,643	8,643	8,643			8,643		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	12/20/2001	15,000		15,000	15,000	15,000			15,000		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	12/24/2001	12,600		12,600	12,600	12,600			12,600		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	12/27/2001	11,600		11,600	11,600	11,600			11,600		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	12/28/2001	13,000		13,000	13,000	13,000			13,000		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	3/16/2001	5,850		5,850	5,850	5,850			5,850		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	3/20/2001	28,050		28,050	28,050	28,050			28,050		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	3/26/2001	51,000		51,000	51,000	51,000			51,000		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	3/27/2001	20,400		20,400	20,400	20,400			20,400		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	3/28/2001	32,768		32,768	32,768	32,768			32,768		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	3/30/2001	2,500		2,500	2,500	2,500			2,500		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	4/2/2001	9,625		9,625	9,625	9,625			9,625		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	4/5/2001	7,063		7,063	7,063	7,063			7,063		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	4/6/2001	54,861		54,861	54,861	54,861			54,861		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	4/10/2001	13,585		13,585	13,585	13,585			13,585		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	4/11/2001	21,800		21,800	21,800	21,800			21,800		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	4/12/2001	3,471		3,471	3,471	3,471			3,471		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	5/1/2001	1,028		1,028	1,028	1,028			1,028		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	5/3/2001	712		712	712	712			712		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	5/7/2001	14,175		14,175	14,175	14,175			14,175		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	5/15/2001	150		150	150	150			150		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	5/16/2001	4,125		4,125	4,125	4,125			4,125		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	5/17/2001	23,175		23,175	23,175	23,175			23,175		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	5/18/2001	2,225		2,225	2,225	2,225			2,225		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	5/21/2001	3,000		3,000	3,000	3,000			3,000		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	5/22/2001	14,250		14,250	14,250	14,250			14,250		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	5/25/2001	3,000		3,000	3,000	3,000			3,000		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	6/1/2001	4,568		4,568	4,568	4,568			4,568		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	6/4/2001	2,603		2,603	2,603	2,603			2,603		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	6/5/2001	1,050		1,050	1,050	1,050			1,050		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	6/6/2001	3,825		3,825	3,825	3,825			3,825		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	6/8/2001	3,250		3,250	3,250	3,250			3,250		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	6/14/2001	465		465	465	465			465		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	6/18/2001	3,750		3,750	3,750	3,750			3,750		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	6/20/2001	5,125		5,125	5,125	5,125			5,125		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	6/21/2001	6,625		6,625	6,625	6,625			6,625		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	6/22/2001	17,250		17,250	17,250	17,250			17,250		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	6/29/2001	10,000		10,000	10,000	10,000			10,000		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	7/7/2001	5,868		5,868	5,868	5,868			5,868		
KREF25582902	99F1531C	REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR	CD	0404	0404	7/27/2001	13,349		13,349	13,349	13,349			13,349		

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Investment Gain/Loss	Base	Base Currency	Grand Total for Account
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		7/10/2001	14.400		14.400		14.400		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		7/13/2001	65.025		65.025		24,750		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		7/16/2001	24.750		24,750		24,750		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		7/18/2001	22.500		22,500		22,500		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		7/20/2001	23.850		23.850		23.850		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		7/26/2001	29.700		29,700		29,700		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		7/30/2001	1.262		1,262		1,262		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		8/3/2001	949		949		949		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		8/8/2001	5.875		5.875		5.875		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		8/10/2001	4,025		4,025		4,025		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		8/13/2001	5.950		5.950		5.950		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		8/14/2001	2,275		2,275		2,275		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		8/17/2001	7,000		7,000		7,000		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		8/21/2001	17,850		17,850		17,850		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		8/23/2001	19,075		19,075		19,075		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		8/27/2001	42,000		42,000		42,000		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		9/6/2001	11,600		11,600		11,600		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		9/6/2001	7,644		7,644		7,644		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		9/12/2001	29,804		29,804		29,804		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		9/25/2001	69,000		69,000		69,000		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		9/26/2001	21,400		21,400		21,400		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		9/28/2001	16,000		16,000		16,000		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		10/1/2001	42,400		42,400		42,400		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		10/3/2001	10,030		10,030		10,030		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		10/12/2001	24,900		24,900		24,900		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		10/17/2001	10,650		10,650		10,650		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		10/23/2001	31,500		31,500		31,500		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		10/26/2001	26,550		26,550		26,550		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		11/2/2001	37,309		37,309		37,309		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		11/5/2001	13,125		13,125		13,125		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		11/6/2001	24,850		24,850		24,850		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		11/7/2001	30,275		30,275		30,275		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		11/9/2001	6,825		6,825		6,825		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		11/14/2001	43,575		43,575		43,575		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		11/15/2001	3,150		3,150		3,150		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		11/16/2001	2,975		2,975		2,975		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		11/20/2001	24,675		24,675		24,675		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		11/26/2001	28,000		28,000		28,000		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		11/27/2001	3,850		3,850		3,850		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		11/30/2001	3,649		3,649		3,649		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		12/3/2001	188		188		188		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		12/5/2001	12,576		12,576		12,576		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		12/6/2001	15,920		15,920		15,920		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		12/13/2001	3,000		3,000		3,000		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		12/17/2001	19,200		19,200		19,200		-	
KREF25582902 99F1531C		REPRESENTS A GAIN ON FI CONTRACTS WITH BEAR STEAR CD		0404		12/18/2001	22,800		22,800		22,800		-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR CD		0404		12/19/2001	6,543		6,543		6,543		-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR CW		0404		1/2/2001	(17,093)		(17,093)		(17,093)		-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR CW		0404		1/3/2001	(26,400)		(26,400)		(26,400)		-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR CW		0404		1/5/2001	(10,577)		(10,577)		(10,577)		-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR CW		0404		1/8/2001	(32,850)		(32,850)		(32,850)		-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR CW		0404		1/16/2001	(3,150)		(3,150)		(3,150)		-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR CW		0404		1/22/2001	(5,625)		(5,625)		(5,625)		-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR CW		0404		1/26/2001	(4,275)		(4,275)		(4,275)		-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR CW		0404		1/29/2001	(900)		(900)		(900)		-	



Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex	Units	Units 2	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Account
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		7/24/2001	-	-	(51,750)	(51,750)	(51,750)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		7/25/2001	-	-	(30,825)	(30,825)	(30,825)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		8/6/2001	-	-	(7,500)	(7,500)	(7,500)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		8/7/2001	-	-	(21,250)	(21,250)	(21,250)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		8/9/2001	-	-	(37,014)	(37,014)	(37,014)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		8/15/2001	-	-	(350)	(350)	(350)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		8/16/2001	-	-	(20,125)	(20,125)	(20,125)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		8/20/2001	-	-	(33,775)	(33,775)	(33,775)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		8/22/2001	-	-	(33,950)	(33,950)	(33,950)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		8/24/2001	-	-	(6,475)	(6,475)	(6,475)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		8/28/2001	-	-	(12,250)	(12,250)	(12,250)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		8/29/2001	-	-	(12,177)	(12,177)	(12,177)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		8/30/2001	-	-	(4,931)	(4,931)	(4,931)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		8/31/2001	-	-	(34,902)	(34,902)	(34,902)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		9/5/2001	-	-	(8,200)	(8,200)	(8,200)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		9/7/2001	-	-	(75,000)	(75,000)	(75,000)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		9/10/2001	-	-	(52,903)	(52,903)	(52,903)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		9/18/2001	-	-	(113,400)	(113,400)	(113,400)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		9/19/2001	-	-	(7,000)	(7,000)	(7,000)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		9/20/2001	-	-	(1,057)	(1,057)	(1,057)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		9/20/2001	-	-	(42,757)	(42,757)	(42,757)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		9/21/2001	-	-	(65,000)	(65,000)	(65,000)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		9/24/2001	-	-	(22,600)	(22,600)	(22,600)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		9/27/2001	-	-	(7,400)	(7,400)	(7,400)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		10/2/2001	-	-	(800)	(800)	(800)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		10/4/2001	-	-	(2,344)	(2,344)	(2,344)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		10/5/2001	-	-	(307)	(307)	(307)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		10/9/2001	-	-	(1,067)	(1,067)	(1,067)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		10/10/2001	-	-	(8,700)	(8,700)	(8,700)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		10/15/2001	-	-	(8,700)	(8,700)	(8,700)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		10/16/2001	-	-	(2,400)	(2,400)	(2,400)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		10/18/2001	-	-	(35,250)	(35,250)	(35,250)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		10/19/2001	-	-	(4,350)	(4,350)	(4,350)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		10/22/2001	-	-	(900)	(900)	(900)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		10/24/2001	-	-	(7,950)	(7,950)	(7,950)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		10/25/2001	-	-	(4,800)	(4,800)	(4,800)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		10/29/2001	-	-	(1,050)	(1,050)	(1,050)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		10/30/2001	-	-	(43,500)	(43,500)	(43,500)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		10/31/2001	-	-	(15,278)	(15,278)	(15,278)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		11/1/2001	-	-	(7,167)	(7,167)	(7,167)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		11/8/2001	-	-	(2,625)	(2,625)	(2,625)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		11/13/2001	-	-	(11,550)	(11,550)	(11,550)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		11/19/2001	-	-	(9,100)	(9,100)	(9,100)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		11/21/2001	-	-	(17,150)	(17,150)	(17,150)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		11/23/2001	-	-	(12,775)	(12,775)	(12,775)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		11/28/2001	-	-	(8,225)	(8,225)	(8,225)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		11/29/2001	-	-	(37,100)	(37,100)	(37,100)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		12/4/2001	-	-	(5,250)	(5,250)	(5,250)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		12/7/2001	-	-	(400)	(400)	(400)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		12/10/2001	-	-	(16,000)	(16,000)	(16,000)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		12/11/2001	-	-	(42,400)	(42,400)	(42,400)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		12/12/2001	-	-	(5,600)	(5,600)	(5,600)	-	-	
KREF25582902 99F1531C		REPRESENTS A LOSS ON FI CONTRACTS WITH BEAR STEAR	CW	0404		12/14/2001	-	-	(44,600)	(44,600)	(44,600)	-	-	
KREF25582902 99F1531C		to receive gain on futures from 12/31/2000				12/2001	-	-	17,093	17,093	17,093	-	-	
KREF25582902 99F1531C		to reflect gain on futures on 12/31/2001				12/31/2001	-	-	(20,200)	(20,200)	(20,200)	-	-	
KREF25582902 99F1531C		TRANSCOM SECDCO FORN			S	3/9/2001	-	-	369,656	369,656	369,656	-	-	
KREF25582902 000886101		ADP TELECOMMUNICATIO			S	4/10/2001	-	-	(17,300)	(17,300)	(17,300)	-	-	

The Kresge Foundation (38-1359217)

Source Account Number	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment Gain/Loss	Base Currency Gain/Loss	Grand Total for Account
KREF25582902 00130H105		AES CORP COM		S	0151	2/1/2001	(3,500)		(167,216)	198,538	31,322		
KREF25582902 00209A106		AT&T WIRELESS SVCS INC		S	0151	7/16/2001	(1)		(28)	12	(16)		
KREF25582902 00209A106		AT&T WIRELESS SVCS INC		S	0151	7/30/2001	(20,952)		(677,783)	389,698	(288,085)		
KREF25582902 002824100		ABBOTT LABS COM		S	0151	4/30/2001	(3,000)		(124,875)	138,021	13,146		
KREF25582902 002824100		ABBOTT LABS COM		S	0151	6/6/2001	(7,900)		(328,838)	410,179	81,341		
KREF25582902 002824100		ABBOTT LABS COM		S	0151	7/31/2001	(1,000)		(41,625)	52,278	10,653		
KREF25582902 002824100		ABBOTT LABS COM		S	0151	8/1/2001	(4,000)		(169,350)	211,796	42,446		
KREF25582902 002824100		ABBOTT LABS COM		S	0151	9/7/2001	(6,500)		(284,932)	320,290	35,359		
KREF25582902 002824100		ABBOTT LABS COM		S	0151	10/3/2001	(4,400)		(148,473)	229,233	80,760		
KREF25582902 002824100		ABBOTT LABS COM		S	0151	10/31/2001	(6,400)		(202,330)	341,030	138,700		
KREF25582902 002824100		ABBOTT LABS COM		S	0151	12/28/2001	(1,500)		(66,835)	84,644	17,809		
KREF25582902 002896207		ABERCROMBIE & FITCH CX		S	0151	11/29/2001	(8,200)		(328,668)	191,451	(137,216)		
KREF25582902 002896207		ABERCROMBIE & FITCH CX		S	0151	12/28/2001	(10,600)		(222,962)	287,892	64,930		
KREF25582902 007903107		ADVANCED MICRO DEVICI		S	0151	2/1/2001	(4,000)		(116,228)	102,817	(13,411)		
KREF25582902 007903107		ADVANCED MICRO DEVICI		S	0151	3/7/2001	(3,900)		(93,639)	96,469	2,830		
KREF25582902 00817Y108		AETNA INC COM NEW		S	0151	10/2/2001	(600)		(20,475)	17,489	(2,986)		
KREF25582902 00817Y108		AETNA INC COM NEW		S	0151	11/29/2001	(2,600)		(88,725)	80,371	(8,354)		
KREF25582902 008190100		AFFILIATED COMPUTER SV CL A		S	0151	10/30/2001	(1,400)		(101,264)	125,986	24,721		
KREF25582902 008190100		AFFILIATED COMPUTER SV CL A		S	0151	10/31/2001	(100)		(7,313)	9,075	1,762		
KREF25582902 009158106		AIR PRODS & CHEMS INC C		S	0151	4/4/2001	(2,300)		(73,899)	89,452	15,553		
KREF25582902 009158106		AIR PRODS & CHEMS INC C		S	0151	4/30/2001	(2,300)		(74,581)	98,958	24,377		
KREF25582902 009158106		AIR PRODS & CHEMS INC C		S	0151	8/28/2001	(1,200)		(38,968)	50,943	11,975		
KREF25582902 013104104		ALBERTSONS INC COM		S	0151	2/1/2001	(5,400)		(263,623)	153,089	(110,534)		
KREF25582902 013104104		ALBERTSONS INC COM		S	0151	2/8/2001	(100)		(3,509)	2,903	(606)		
KREF25582902 013104104		ALBERTSONS INC COM		S	0151	4/3/2001	(300)		(10,527)	9,230	(1,296)		
KREF25582902 013104104		ALBERTSONS INC COM		S	0151	4/10/2001	(5,600)		(173,845)	166,919	(6,926)		
KREF25582902 013104104		ALBERTSONS INC COM		S	0151	10/5/2001	(500)		(14,911)	16,073	1,162		
KREF25582902 013716105		ALCAN INC		S	0151	3/8/2001	(2,300)		(76,726)	90,532	13,806		
KREF25582902 013817101		ALCOA INC COM		S	0151	10/31/2001	(100)		(4,012)	3,243	(769)		
KREF25582902 013817101		ALCOA INC COM		S	0151	11/1/2001	(200)		(8,023)	6,414	(1,609)		
KREF25582902 013817101		ALCOA INC COM		S	0151	12/28/2001	(6,500)		(255,585)	229,967	(25,619)		
KREF25582902 017361106		ALLEGHENY ENERGY INC		S	0151	10/30/2001	(3,200)		(150,119)	116,144	(33,976)		
KREF25582902 019589308		ALLIED WASTE INDS INC N PAR \$0 01		S	0151	10/31/2001	(200)		(3,893)	1,997	(1,896)		
KREF25582902 019589308		ALLIED WASTE INDS INC N PAR \$0 01		S	0151	11/1/2001	(600)		(11,679)	5,614	(6,065)		
KREF25582902 019589308		ALLIED WASTE INDS INC N PAR \$0 01		S	0151	12/28/2001	(6,000)		(114,215)	87,779	(26,436)		
KREF25582902 020002101		ALLSTATE CORP COM		S	0151	7/27/2001	(700)		(25,308)	24,720	(589)		
KREF25582902 020002101		ALLSTATE CORP COM		S	0151	8/28/2001	(400)		(14,462)	13,795	(667)		
KREF25582902 020002101		ALLSTATE CORP COM		S	0151	10/3/2001	(7,700)		(264,491)	290,982	26,491		
KREF25582902 020002101		ALLSTATE CORP COM		S	0151	10/31/2001	(400)		(13,479)	12,540	(939)		
KREF25582902 020002101		ALLSTATE CORP COM		S	0151	11/29/2001	(5,200)		(116,119)	175,569	59,450		
KREF25582902 020002101		ALLSTATE CORP COM		S	0151	11/29/2001	(1,000)		(33,698)	33,249	(449)		
KREF25582902 021441100		ALTERA CORP COM		S	0151	8/2/2001	(1,000)		(28,010)	32,616	4,606		
KREF25582902 021441100		ALTERA CORP COM		S	0151	10/4/2001	(8,900)		(263,790)	157,960	(105,830)		
KREF25582902 022615108		ALZA CORP COM		S	0151	5/3/2001	(1,600)		(68,545)	73,286	4,741		
KREF25582902 022615108		ALZA CORP COM		S	0151	5/31/2001	(2,300)		(98,533)	108,073	9,540		
KREF25582902 022615108		ALZA CORP COM		S	0151	6/5/2001	(1,100)		(47,125)	54,220	7,096		
KREF25582902 023139108		AMBAC FINANCIAL GROU		S	0151	8/28/2001	(1,000)		(29,879)	59,304	29,426		
KREF25582902 023139108		AMBAC FINANCIAL GROU		S	0151	10/5/2001	(2,000)		(85,597)	110,377	24,779		
KREF25582902 025537101		AMERICAN ELEC PWR INC		S	0151	10/30/2001	(5,100)		(188,194)	214,648	26,454		
KREF25582902 026609107		AMERICAN HOME PRODS C		S	0151	3/2/2001	(3,100)		(178,746)	190,983	12,237		
KREF25582902 026609107		AMERICAN HOME PRODS C		S	0151	4/10/2001	(2,100)		(128,346)	122,625	(5,721)		
KREF25582902 026609107		AMERICAN HOME PRODS C		S	0151	5/3/2001	(1,300)		(80,857)	74,489	(6,368)		
KREF25582902 026609107		AMERICAN HOME PRODS C		S	0151	6/1/2001	(1,600)		(99,134)	101,222	2,088		
KREF25582902 026609107		AMERICAN HOME PRODS C		S	0151	6/1/2001	(1,400)		(84,364)	88,603	4,239		
KREF25582902 026609107		AMERICAN HOME PRODS C		S	0151	6/29/2001	(2,300)		(142,506)	141,181	(1,325)		
KREF25582902 026609107		AMERICAN HOME PRODS C		S	0151	8/2/2001	(2,000)		(123,918)	120,736	(3,182)		
KREF25582902 026874107		AMERICAN INTL GROUP IN		S	0151	6/6/2001	(1,800)		(174,393)	146,500	(27,893)		



Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Gain/Loss	Account	Grand Total for
KREF25582902 075896100	BED BATH & BEYOND INC			S	0151	10/4/2001	(7,600)	-	(216,747)	205,637	205,637	-	(11,110)		-
KREF25582902 079860102	BELLSOUTH CORP COM			S	0151	10/5/2001	(600)	-	(24,215)	24,215	24,215	-	(1,353)		-
KREF25582902 097023105	BOEING CO COM			S	0151	7/27/2001	(1,100)	-	(54,117)	64,304	64,304	-	10,187		-
KREF25582902 097023105	BOEING CO COM			S	0151	8/28/2001	(6,900)	-	(416,124)	362,639	362,639	-	(54,484)		-
KREF25582902 097023105	BOEING CO COM			S	0151	10/4/2001	(5,900)	-	(337,904)	209,656	209,656	-	(128,248)		-
KREF25582902 101137107	BOSTON SCIENTIFIC CORP			S	0151	10/7/2001	(1,200)	-	(37,095)	24,753	24,753	-	(7,342)		-
KREF25582902 101137107	BOSTON SCIENTIFIC CORP			S	0151	11/30/2001	(4,800)	-	(128,643)	128,216	128,216	-	(427)		-
KREF25582902 110122108	BRISTOL MYERS SQUIBB C			S	0151	8/28/2001	(400)	-	(22,559)	23,511	23,511	-	952		-
KREF25582902 110122108	BRISTOL MYERS SQUIBB C			S	0151	10/2/2001	(5,400)	-	(330,995)	306,312	306,312	-	(24,682)		-
KREF25582902 110122108	BRISTOL MYERS SQUIBB C			S	0151	10/31/2001	(1,000)	-	(58,262)	57,098	57,098	-	(1,264)		-
KREF25582902 110122108	BRISTOL MYERS SQUIBB C			S	0151	10/31/2001	(8,400)	-	(429,239)	449,650	449,650	-	20,410		-
KREF25582902 110122108	BRISTOL MYERS SQUIBB C			S	0151	11/29/2001	(100)	-	(5,006)	5,390	5,390	-	384		-
KREF25582902 110122108	BRISTOL MYERS SQUIBB C			S	0151	11/30/2001	(1,000)	-	(50,559)	53,988	53,988	-	3,929		-
KREF25582902 110122108	BRISTOL MYERS SQUIBB C			S	0151	12/5/2001	(600)	-	(30,036)	31,838	31,838	-	1,802		-
KREF25582902 110122108	BRISTOL MYERS SQUIBB C			S	0151	12/28/2001	(15,400)	-	(860,505)	812,800	812,800	-	(47,705)		-
KREF25582902 111621108	BROCADE COMMN SYS INC			S	0151	2/7/2001	(1,300)	-	(68,155)	109,196	109,196	-	41,041		-
KREF25582902 111621108	BROCADE COMMN SYS INC			S	0151	4/30/2001	(4,400)	-	(283,985)	165,857	165,857	-	(118,128)		-
KREF25582902 111621108	BROCADE COMMN SYS INC			S	0151	5/3/2001	(100)	-	(13,007)	4,668	4,668	-	(8,338)		-
KREF25582902 121897104	BURLINGTON NORTH SAN COM			S	0151	4/4/2001	(1,000)	-	(33,313)	29,669	29,669	-	(3,643)		-
KREF25582902 121897104	BURLINGTON NORTH SAN COM			S	0151	10/5/2001	(700)	-	(23,319)	18,075	18,075	-	(5,243)		-
KREF25582902 121897104	BURLINGTON NORTH SAN COM			S	0151	11/30/2001	(3,400)	-	(113,263)	98,761	98,761	-	(14,501)		-
KREF25582902 121897104	BURLINGTON NORTH SAN COM			S	0151	12/5/2001	(1,300)	-	(42,808)	37,263	37,263	-	(5,545)		-
KREF25582902 122014103	BURLINGTON RES INC COM			S	0151	10/5/2001	(2,300)	-	(85,590)	82,101	82,101	-	(3,489)		-
KREF25582902 125509109	CIGNA CORP COM			S	0151	11/29/2001	(200)	-	(12,389)	18,055	18,055	-	5,666		-
KREF25582902 125896100	CMS ENERGY CORP COM			S	0151	10/30/2001	(2,700)	-	(80,340)	56,381	56,381	-	(23,959)		-
KREF25582902 126650100	CVS CORP			S	0151	10/2/2001	(748)	-	-	367	367	-	367		-
KREF25582902 126408103	CSX CORP COM			S	0151	11/30/2001	(1,000)	-	(41,651)	37,029	37,029	-	(4,622)		-
KREF25582902 126408103	CSX CORP COM			S	0151	12/5/2001	(5,300)	-	(191,793)	193,289	193,289	-	1,497		-
KREF25582902 140404105	CAPITAL ONE FINL CORP			S	0151	6/4/2001	(1,700)	-	(106,287)	112,676	112,676	-	6,388		-
KREF25582902 140404105	CAPITAL ONE FINL CORP			S	0151	6/29/2001	(1,400)	-	(82,161)	84,536	84,536	-	2,375		-
KREF25582902 14149Y108	CARDINAL HEALTH INC CC			S	0151	6/6/2001	(1,900)	-	(101,366)	137,212	137,212	-	35,847		-
KREF25582902 14149Y108	CARDINAL HEALTH INC CC			S	0151	6/29/2001	(2,300)	-	(139,687)	157,510	157,510	-	17,824		-
KREF25582902 14149Y108	CARDINAL HEALTH INC CC			S	0151	6/29/2001	(400)	-	(24,204)	27,537	27,537	-	3,333		-
KREF25582902 14149Y108	CARDINAL HEALTH INC CC			S	0151	8/2/2001	(1,600)	-	(107,140)	93,318	93,318	-	(13,822)		-
KREF25582902 14149Y108	CARDINAL HEALTH INC CC			S	0151	8/2/2001	(1,000)	-	(67,388)	74,348	74,348	-	6,959		-
KREF25582902 14149Y108	CARDINAL HEALTH INC CC			S	0151	9/5/2001	(2,000)	-	(122,699)	147,675	147,675	-	24,977		-
KREF25582902 14149Y108	CARDINAL HEALTH INC CC			S	0151	9/5/2001	(1,000)	-	(62,878)	73,688	73,688	-	10,810		-
KREF25582902 14149Y108	CARDINAL HEALTH INC CC			S	0151	10/5/2001	(1,700)	-	(108,265)	126,394	126,394	-	18,129		-
KREF25582902 143658102	CARNIVAL HEALTH INC CC			S	0151	10/30/2001	(2,500)	-	(165,123)	171,666	171,666	-	6,544		-
KREF25582902 149123101	CATERPILLAR INC			S	0151	12/28/2001	(4,000)	-	(132,890)	111,598	111,598	-	(21,292)		-
KREF25582902 149123101	CATERPILLAR INC			S	0151	11/29/2001	(1,500)	-	(60,978)	72,238	72,238	-	11,260		-
KREF25582902 149123101	CATERPILLAR INC			S	0151	12/28/2001	(2,800)	-	(105,502)	147,530	147,530	-	42,028		-
KREF25582902 156777106	CERIDIAN CORP COM			S	0151	2/2/2001	(5,700)	-	(137,970)	108,068	108,068	-	(29,902)		-
KREF25582902 156777106	CERIDIAN CORP COM			S	0151	2/8/2001	(600)	-	(14,523)	11,811	11,811	-	(2,713)		-
KREF25582902 156880106	CERTEGY INC COM			S	0151	7/27/2001	(2,650)	-	(66,570)	79,488	79,488	-	12,918		-
KREF25582902 160903100	CHARTER ONE FINL INC			S	0151	10/5/2001	(3,200)	-	(85,012)	88,988	88,988	-	3,976		-
KREF25582902 16117M107	CHARTER COMMUNICATIO CL A			S	0151	10/31/2001	(6,700)	-	(154,201)	93,426	93,426	-	(60,775)		-
KREF25582902 166751107	CHEVRON CORP COM			S	0151	10/5/2001	(200)	-	(17,640)	17,489	17,489	-	(150)		-
KREF25582902 171232101	CHUBB CORP COM			S	0151	2/7/2001	(1,200)	-	(66,860)	89,494	89,494	-	22,634		-
KREF25582902 171232101	CHUBB CORP COM			S	0151	4/4/2001	(1,400)	-	(63,449)	99,191	99,191	-	35,842		-
KREF25582902 17275R102	CISCO SYS INC COM			S	0151	4/30/2001	(20,600)	-	(604,483)	350,273	350,273	-	(254,210)		-
KREF25582902 17275R102	CISCO SYS INC COM			S	0151	4/30/2001	(6,300)	-	(269,270)	98,245	98,245	-	(171,025)		-
KREF25582902 17275R102	CISCO SYS INC COM			S	0151	5/4/2001	(300)	-	(20,375)	5,625	5,625	-	(14,751)		-
KREF25582902 17275R102	CISCO SYS INC COM			S	0151	5/31/2001	(1,900)	-	(129,045)	36,089	36,089	-	(92,955)		-
KREF25582902 17275R102	CISCO SYS INC COM			S	0151	6/1/2001	(3,600)	-	(244,506)	69,316	69,316	-	(175,190)		-



Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex	Units	Unit 2	Cost	Selling Price	Base Investment	Base Currency	Gain/Loss	Account	Number
KREF25582902	17275R102	CISCO SYS INC COM		S		6/1/2001	(400)		(27,167)	7,685	(19,483)				
KREF25582902	17275R102	CISCO SYS INC COM		S		6/29/2001	(28,000)		(574,321)	517,003	(57,319)				
KREF25582902	17275R102	CISCO SYS INC COM		S		8/28/2001	(8,100)		(119,664)	140,329	20,666				
KREF25582902	17275R102	CISCO SYS INC COM		S		8/28/2001	(2,100)		(31,024)	37,778	6,754				
KREF25582902	172967101	CITIGROUP INC COM		S		4/4/2001	(5,113)		(258,768)	216,847	(41,921)				
KREF25582902	191216100	COCA COLA CO COM		S		7/27/2001	(2,400)		(130,335)	106,683	(23,652)				
KREF25582902	191216100	COCA COLA CO COM		S		8/28/2001	(2,800)		(152,057)	134,110	(17,947)				
KREF25582902	191216100	COCA COLA CO COM		S		8/28/2001	(1,700)		(92,320)	82,447	(9,873)				
KREF25582902	200340107	COMERICA INC COM		S		10/5/2001	(300)		(16,292)	13,455	(2,837)				
KREF25582902	200340107	COMERICA INC COM		S		9/5/2001	(1,600)		(74,147)	93,496	19,349				
KREF25582902	200340107	COMERICA INC COM		S		9/7/2001	(900)		(46,186)	51,234	5,048				
KREF25582902	200340107	COMERICA INC COM		S		10/5/2001	(200)		(10,264)	10,724	460				
KREF25582902	204493100	COMPAQ COMPUTER CORP		S		4/30/2001	(6,000)		(179,887)	108,894	(70,993)				
KREF25582902	204493100	COMPAQ COMPUTER CORP		S		8/28/2001	(4,100)		(102,532)	54,323	(48,209)				
KREF25582902	204493100	COMPAQ COMPUTER CORP		S		10/2/2001	(10,800)		(249,046)	85,521	(163,525)				
KREF25582902	204912109	COMPUTER ASSOC INTL IN		S		10/5/2001	(1,200)		(82,316)	32,721	(49,595)				
KREF25582902	205887102	CONAGRA FOODS INC COM		S		10/3/2001	(700)		(16,125)	16,043	(81)				
KREF25582902	206197105	CONCORD EFS INC COM		S		8/2/2001	(1,700)		(81,788)	94,745	12,957				
KREF25582902	206197105	CONCORD EFS INC COM		S		8/28/2001	(4,300)		(194,751)	240,759	46,008				
KREF25582902	206197105	CONCORD EFS INC COM		S		10/3/2001	(3,800)		(77,062)	94,161	17,099				
KREF25582902	206197105	CONCORD EFS INC COM		S		10/31/2001	(7,300)		(172,193)	199,621	27,429				
KREF25582902	208251504	CONOCO INC COM		S		12/28/2001	(7,100)		(174,789)	232,309	57,520				
KREF25582902	208251504	CONOCO INC CL A		S		10/2/2001	(1,000)		(24,895)	25,039	144				
KREF25582902	208251505	CONOCO INC CL B		S		10/5/2001	(1,000)		(29,172)	25,939	(3,233)				
KREF25582902	208251504	CONOCO INC COM		S		10/30/2001	(7,200)		(184,402)	190,725	6,324				
KREF25582902	208251504	CONOCO INC COM		S		10/30/2001	(1,000)		(24,895)	27,139	2,244				
KREF25582902	208251504	CONOCO INC COM		S		11/29/2001	(2,600)		(70,502)	70,763	261				
KREF25582902	212485106	CONVERGYS CORP COM		S		4/4/2001	(1,200)		(39,598)	52,742	13,145				
KREF25582902	219350105	CORNING INC COM		S		3/2/2001	(1,500)		(62,849)	59,228	(3,622)				
KREF25582902	219350105	CORNING INC COM		S		2/1/2001	(2,000)		(123,027)	109,963	(13,064)				
KREF25582902	219350105	CORNING INC COM		S		5/2/2001	(9,800)		(674,111)	232,470	(441,641)				
KREF25582902	233326107	DST SYS INC DEL		S		10/31/2001	(300)		(11,662)	11,891	229				
KREF25582902	233326107	DST SYS INC DEL		S		5/31/2001	(600)		(35,192)	31,970	(3,222)				
KREF25582902	233326107	DST SYS INC DEL		S		6/5/2001	(400)		(23,461)	22,348	(1,113)				
KREF25582902	233326107	DST SYS INC DEL		S		7/27/2001	(1,100)		(64,188)	51,826	(12,362)				
KREF25582902	233326107	DST SYS INC DEL		S		7/30/2001	(1,300)		(75,222)	60,233	(15,489)				
KREF25582902	233326107	DST SYS INC DEL		S		8/28/2001	(2,100)		(98,429)	99,196	767				
KREF25582902	233326107	DST SYS INC DEL		S		8/29/2001	(100)		(4,571)	4,657	86				
KREF25582902	233331107	DTE ENERGY CO COM		S		6/4/2001	(500)		(19,761)	22,214	2,453				
KREF25582902	235851102	DANAHER CORP COM		S		6/6/2001	(900)		(57,252)	58,174	922				
KREF25582902	235851102	DANAHER CORP COM		S		8/28/2001	(1,800)		(104,360)	104,360	197				
KREF25582902	244199105	DEERE & CO COM		S		8/30/2001	(600)		(23,829)	25,328	1,500				
KREF25582902	244199105	DEERE & CO COM		S		11/29/2001	(1,000)		(39,935)	39,999	64				
KREF25582902	244199105	DEERE & CO COM		S		2/1/2001	(5,600)		(95,390)	143,908	48,518				
KREF25582902	247025109	DELL COMPUTER CORP CC		S		2/1/2001	(1,400)		(23,847)	36,604	12,756				
KREF25582902	247025109	DELL COMPUTER CORP CC		S		7/27/2001	(3,600)		(61,322)	98,856	37,534				
KREF25582902	247025109	DELL COMPUTER CORP CC		S		10/3/2001	(1,700)		(28,958)	32,676	3,718				
KREF25582902	247126105	DELPHI AUTOMOTIVE SYS		S		8/29/2001	(8,200)		(121,867)	120,912	(956)				
KREF25582902	247126105	DELPHI AUTOMOTIVE SYS		S		10/31/2001	(6,400)		(94,734)	74,071	(20,663)				
KREF25582902	254487106	DISNEY WALT CO COM		S		7/5/2001	(5,400)		(196,138)	162,130	(34,008)				
KREF25582902	254487106	DISNEY WALT CO COM		S		7/5/2001	(300)		(11,555)	10,190	(1,364)				
KREF25582902	254487106	DISNEY WALT CO COM		S		3/2/2001	(4,100)		(158,768)	120,810	(37,958)				
KREF25582902	254487106	DISNEY WALT CO COM		S		3/2/2001	(1,000)		(38,224)	30,329	(8,395)				
KREF25582902	254487106	DISNEY WALT CO COM		S		4/4/2001	(2,500)		(96,810)	67,723	(29,087)				

Source	Security ID	Description 1	Description 2	Transaction	Tax	Code	Trade Ex	Units	Cost	Selling Price	Base	Investment	Gain/Loss	Account
Number							Date	2		Price	Value	Cost		Grand Total for
KREF25582902 256669102		DOLLAR GEN CORP COM		S			6/29/2001	(5 100)	(94.876)	94.372	94.372	(504)		
KREF25582902 256669102		DOLLAR GEN CORP COM		S			6/29/2001	(2 000)	(42.711)	3 641	3 641	(80)		
KREF25582902 25746U109		DOMINION RES INC VA NE		S			2/7/2001	(2 100)	(42.922)	41.558	44.036	(1 429)		
KREF25582902 25746U109		DOMINION RES INC VA NE		S			2/7/2001	(7 000)	(24.922)	19.114	44.036	19.114		
KREF25582902 25746U109		DOMINION RES INC VA NE		S			10/30/2001	(1 800)	(86.938)	109 992	23 054			
KREF25582902 26054J103		DOW CHEM CO COM		S			4/5/2001	(2 600)	(86.802)	84 952	1 252			
KREF25582902 26054J103		DOW CHEM CO COM		S			11/1/2001	(3 000)	(8.835)	10 161	1 252			
KREF25582902 264399106		DUKE ENERGY CORP COM		S			8/29/2001	(2 900)	(129.376)	113,447	(19,930)			
KREF25582902 264399106		DUKE ENERGY CORP COM		S			10/1/2001	(2 400)	(107 070)	94,367	(12 703)			
KREF25582902 264399106		DUKE ENERGY CORP COM		S			10/30/2001	(6 600)	(279,052)	250,510	(28 542)			
KREF25582902 264399106		DUKE ENERGY CORP COM		S			10/30/2001	(1,000)	(44 613)	39,129	(5 484)			
KREF25582902 26816Q101		DYNEGY INC NEW CL A		S			3/7/2001	(2,000)	(98,540)	98 818	278			
KREF25582902 26816Q101		DYNEGY INC NEW CL A		S			4/3/2001	(1,300)	(66 879)	65,237	(1,642)			
KREF25582902 26816Q101		DYNEGY INC NEW CL A		S			4/3/2001	(1,000)	(49,270)	51 888	2 618			
KREF25582902 268648102		EMC CORP MASS		S			4/5/2001	(8 900)	(690,716)	266,896	(423,820)			
KREF25582902 268648102		EMC CORP MASS		S			4/30/2001	(10 400)	(943,101)	423,299	(519,802)			
KREF25582902 268648102		EMC CORP MASS		S			4/30/2001	(1 100)	(94,214)	43,086	(51,129)			
KREF25582902 26875P101		EOG RES INC COM		S			6/5/2001	(7,600)	(479,546)	222,939	(256,607)			
KREF25582902 26875P101		EOG RES INC COM		S			6/29/2001	(2,000)	(98,896)	103 411	4 515			
KREF25582902 26875P101		EOG RES INC COM		S			6/29/2001	(1 000)	(51 446)	35,129	(16,317)			
KREF25582902 26875P101		EOG RES INC COM		S			6/29/2001	(2 000)	(95,289)	70 048	(25,242)			
KREF25582902 26875P101		EOG RES INC COM		S			6/29/2001	(1 000)	(51 446)	35,129	(16,317)			
KREF25582902 26875P101		EOG RES INC COM		S			7/2/2001	(4,000)	(186,900)	136,734	(50,167)			
KREF25582902 26875P101		EOG RES INC COM		S			7/30/2001	(2 000)	(8 647)	7,276	(1,371)			
KREF25582902 27746L109		EASTMAN KODAK CO COM		S			10/31/2001	(4 000)	(123 063)	87,518	(35,544)			
KREF25582902 278058102		EATON CORP		S			8/28/2001	(4 000)	(31,476)	29,561	(1,915)			
KREF25582902 278058102		EATON CORP		S			8/29/2001	(6 000)	(48,555)	42,990	(5,565)			
KREF25582902 278058102		EATON CORP		S			12/5/2001	(9 000)	(53,368)	62 871	9 503			
KREF25582902 281020107		EDISON INTL COM		S			10/31/2001	(2,500)	(62 599)	35 840	(26 760)			
KREF25582902 281020107		EDISON INTL COM		S			10/31/2001	(4 000)	(9,948)	5 810	(4 138)			
KREF25582902 281020107		EDISON INTL COM		S			11/29/2001	(2,500)	(40 998)	37 434	(3 564)			
KREF25582902 28336L109		EL PASO CORP		S			7/30/2001	(1 200)	(79,915)	62 409	(17,506)			
KREF25582902 28336L109		EL PASO CORP		S			8/28/2001	(5 400)	(371,787)	277 400	(94,387)			
KREF25582902 28336L109		EL PASO CORP		S			10/2/2001	(2 150)	(180,885)	119 135	(61,750)			
KREF25582902 283905107		EL PASO ENERGY CORP DE		S			2/1/2001	(1 000)	(71 982)	42 089	(29 893)			
KREF25582902 283905107		EL PASO ENERGY CORP DE		S			2/2/2001	(4,600)	(244,979)	287,036	42,058			
KREF25582902 285512109		ELECTRONIC ARTS		S			12/28/2001	(2,900)	(170 671)	171,329	659			
KREF25582902 285661104		ELECTRONIC DATA SYS CC COM		S			12/28/2001	(3,200)	(202,592)	222 493	19 901			
KREF25582902 291011104		EMERSON ELECT CO COM		S			2/1/2001	(1 000)	(5 772)	7,514	1 742			
KREF25582902 291011104		EMERSON ELECT CO COM		S			2/2/2001	(2,600)	(150,077)	188 425	38,347			
KREF25582902 291011104		EMERSON ELECT CO COM		S			2/7/2001	(1 100)	(66,209)	82,386	16 178			
KREF25582902 291011104		EMERSON ELECT CO COM		S			6/6/2001	(1,100)	(66,812)	75,556	8,745			
KREF25582902 291011104		EMERSON ELECT CO COM		S			8/28/2001	(1 000)	(6,074)	6,898	824			
KREF25582902 293964G103		ENTERGY CORP NEW COM		S			8/28/2001	(2,400)	(138,871)	130,403	(8,469)			
KREF25582902 30161N101		EXELON CORP COM		S			8/29/2001	(2,200)	(152,837)	129,089	(23,748)			
KREF25582902 302182100		EXPRESS SCRIPTS INC COM		S			10/31/2001	(4,300)	(105,720)	191,362	(95,923)			
KREF25582902 30226D106		EXTREME NETWORKS INC		S			5/31/2001	(1 000)	(31 918)	28,084	(3 834)			
KREF25582902 30226D106		EXTREME NETWORKS INC		S			6/5/2001	(1,100)	(35,110)	36,150	1,040			
KREF25582902 30226D106		EXTREME NETWORKS INC		S			6/29/2001	(3 000)	(95 755)	78 672	(17 083)			
KREF25582902 30231G102		EXXON MOBIL CORP		S			10/2/2001	(7,300)	(279 516)	284 796	5,280			
KREF25582902 30231G102		EXXON MOBIL CORP		S			10/2/2001	(1 000)	(41 158)	39 079	(2 080)			
KREF25582902 30231G102		EXXON MOBIL CORP		S			12/28/2001	(3 100)	(124,022)	131,074	7,052			

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit ?	Cost	Selling Price	Base Investment	Calcu/Loss	Base Currency	Grand Total for Account
KREF25582902	302571104	FPL GROUP INC COM		S	0151	11/29/2001	(500)		(19,981)	27.234	7,253		-	
KREF25582902	313400301	FREDDIE MAC CORP COM		S	0151	10/30/2001	(800)		(48,534)	54.205	5,671		-	
KREF25582902	313400301	FREDDIE MAC CORP COM		S	0151	10/30/2001	(3,000)		(180,073)	198,957	18,883		-	
KREF25582902	313400301	FREDDIE MAC CORP COM		S	0151	12/5/2001	(1,600)		(92,491)	104,341	11,550		-	
KREF25582902	313400301	FREDDIE MAC CORP COM		S	0151	12/28/2001	(4,400)		(231,845)	288,240	56,395		-	
KREF25582902	313586109	FANNIE MAE		S	0151	5/1/2001	(200)		(14,493)	16,049	1,556		-	
KREF25582902	313586109	FANNIE MAE		S	0151	10/5/2001	(1,700)		(125,626)	139,870	14,245		-	
KREF25582902	313586109	FEDERAL NATIONAL MTG		S	0151	10/30/2001	(4,400)		(283,345)	346,473	63,128		-	
KREF25582902	313586109	FEDERAL NATIONAL MTG		S	0151	10/31/2001	(900)		(52,599)	72,299	19,700		-	
KREF25582902	313586109	FEDERAL NATIONAL MTG		S	0151	12/5/2001	(800)		(46,933)	62,410	15,477		-	
KREF25582902	31410H101	FEDERATED DEPT STORES COM		S	0151	2/1/2001	(200)		(7,698)	8,881	1,183		-	
KREF25582902	31410H101	FEDERATED DEPT STORES COM		S	0151	2/2/2001	(2,800)		(105,786)	125,792	20,007		-	
KREF25582902	31410H101	FEDERATED DEPT STORES COM		S	0151	3/2/2001	(2,300)		(83,754)	107,956	24,202		-	
KREF25582902	31410H101	FEDERATED DEPT STORES COM		S	0151	4/3/2001	(200)		(6,951)	8,073	1,122		-	
KREF25582902	31410H101	FEDERATED DEPT STORES COM		S	0151	4/4/2001	(1,100)		(40,032)	43,317	3,285		-	
KREF25582902	31410H101	FEDERATED DEPT STORES COM		S	0151	4/4/2001	(1,000)		(34,755)	39,489	4,733		-	
KREF25582902	31410H101	FEDERATED DEPT STORES COM		S	0151	11/29/2001	(3,100)		(113,335)	115,726	2,992		-	
KREF25582902	31410H101	FEDERATED DEPT STORES COM		S	0151	11/29/2001	(1,000)		(36,756)	37,689	932		-	
KREF25582902	316773100	FIFTH THIRD BANCORP		S	0151	12/28/2001	(1,600)		(99,864)	98,719	(1,145)		-	
KREF25582902	337162101	FIRST TENN NATL CORP		S	0151	10/5/2001	(400)		(14,093)	14,093	(151)		-	
KREF25582902	337162101	FIRST TENN NATL CORP		S	0151	11/30/2001	(1,700)		(59,456)	61,653	2,196		-	
KREF25582902	337162101	FIRST TENN NATL CORP		S	0151	11/30/2001	(1,000)		(35,702)	36,959	1,257		-	
KREF25582902	337162101	FIRST TENN NATL CORP		S	0151	12/5/2001	(900)		(30,206)	32,817	2,612		-	
KREF25582902	337358105	FIRST UN CORP COM		S	0151	4/4/2001	(3,700)		(73,158)	79,375	6,217		-	
KREF25582902	337358105	FIRST UN CORP COM		S	0151	6/1/2001	(1,800)		(45,090)	57,510	12,420		-	
KREF25582902	337358105	FIRST UN CORP COM		S	0151	6/1/2001	(1,000)		(25,050)	32,239	7,189		-	
KREF25582902	337932107	FIRSTENERGY CORP COM		S	0151	11/19/2001	(8)		(8)	15	7		-	
KREF25582902	337932107	FIRSTENERGY CORP COM		S	0151	11/30/2001	(1,200)		(25,902)	40,759	14,858		-	
KREF25582902	339030108	FLEET BOSTON FINL CORP		S	0151	8/1/2001	(300)		(8,966)	11,253	2,287		-	
KREF25582902	339030108	FLEET BOSTON FINL CORP		S	0151	8/28/2001	(1,000)		(29,885)	38,039	8,154		-	
KREF25582902	339030108	FLEET BOSTON FINL CORP		S	0151	8/28/2001	(700)		(21,178)	26,470	5,292		-	
KREF25582902	339030108	FLEET BOSTON FINL CORP		S	0151	10/2/2001	(500)		(15,266)	18,189	2,924		-	
KREF25582902	339030108	FLEET BOSTON FINL CORP		S	0151	10/31/2001	(300)		(9,159)	9,969	809		-	
KREF25582902	343412102	FLUOR CORP NEW COM		S	0151	12/2/2001	(2,300)		(100,456)	82,707	(17,749)		-	
KREF25582902	345370860	FORD MTR CO DEL COM P/		S	0151	2/7/2001	(7,200)		(234,042)	201,981	(32,062)		-	
KREF25582902	345370860	FORD MTR CO DEL COM P/		S	0151	2/8/2001	(100)		(3,369)	2,808	(561)		-	
KREF25582902	345370860	FORD MTR CO DEL COM P/		S	0151	4/3/2001	(200)		(6,738)	5,614	(1,124)		-	
KREF25582902	345370860	FORD MTR CO DEL COM P/		S	0151	4/5/2001	(1,500)		(50,532)	42,306	(8,226)		-	
KREF25582902	345370860	FORD MTR CO DEL COM P/		S	0151	4/5/2001	(4,200)		(127,096)	119,755	(7,341)		-	
KREF25582902	345370860	FORD MTR CO DEL COM P/		S	0151	4/5/2001	(1,000)		(25,404)	28,559	3,155		-	
KREF25582902	345370860	FORD MTR CO DEL COM P/		S	0151	5/2/2001	(7,700)		(206,350)	218,027	11,678		-	
KREF25582902	345370860	FORD MTR CO DEL COM P/		S	0151	10/2/2001	(1,100)		(24,965)	19,209	(5,756)		-	
KREF25582902	345370860	FORD MTR CO DEL COM P/		S	0151	10/27/2001	(3,000)		(22,696)	17,229	(5,466)		-	
KREF25582902	345370860	FORD MTR CO DEL COM P/		S	0151	11/29/2001	(7,600)		(172,486)	136,732	(35,754)		-	
KREF25582902	345838106	FOREST LABS INC CL A CO		S	0151	2/1/2001	(1,900)		(127,916)	124,834	(3,082)		-	
KREF25582902	345838106	FOREST LABS INC CL A CO		S	0151	3/9/2001	(2,700)		(184,294)	165,974	(18,320)		-	
KREF25582902	345838106	FOREST LABS INC CL A CO		S	0151	4/4/2001	(1,600)		(110,238)	87,005	(23,233)		-	
KREF25582902	349631101	FORTUNE BRANDS INC CO		S	0151	4/4/2001	(1,000)		(41,796)	34,289	(7,507)		-	
KREF25582902	36225X100	GPU INC COM		S	0151	4/4/2001	(200)		(8,606)	6,842	(1,764)		-	
KREF25582902	364760108	GAP INC COM		S	0151	11/7/2001	(5,900)		(183,717)	99,390	(84,328)		-	
KREF25582902	364760108	GAP INC COM		S	0151	10/31/2001	(700)		(17,422)	9,251	(8,171)		-	
KREF25582902	364760108	GAP INC COM		S	0151	10/31/2001	(1,300)		(7,467)	4,020	(3,447)		-	
KREF25582902	367626108	GATEWAY INC		S	0151	10/2/2001	(1,800)		(113,531)	8,802	(104,729)		-	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Unit 2	Cost	Selling Price	Base Investment	Calcs/Loss	Base Currency	Account	Grand Total for
KREF25582902 36955018		GENERAL DYNAMICS COR		S		7/31/2001	(1,000)		(63,189)	81,287	18,099	-			18,099
KREF25582902 36955018		GENERAL ELECTRIC CO COM		S		8/2/2001	(1,000)		(83,255)	107,078	23,823	-			23,823
KREF25582902 369604103		GENERAL ELECTRIC CO COM		S		6/29/2001	(5,000)		(241,851)	243,767	1,916	-			1,916
KREF25582902 369604103		GENERAL ELECTRIC CO COM		S		6/29/2001	(2,000)		(8,826)	9,841	1,014	-			1,014
KREF25582902 369604103		GENERAL ELECTRIC CO COM		S		8/2/2001	(3,800)		(184,478)	163,024	(21,454)	-			(21,454)
KREF25582902 370442105		GENERAL MTRS CORP COA		S		10/31/2001	(2,800)		(163,819)	158,071	(5,747)	-			(5,747)
KREF25582902 370442105		GENERAL MTRS CORP COA		S		5/1/2001	(2,000)		(111,701)	10,960	(7,42)	-			(7,42)
KREF25582902 370442105		GENERAL MTRS CORP COA		S		6/1/2001	(700)		(40,955)	39,822	(1,133)	-			(1,133)
KREF25582902 370442105		GENERAL MTRS CORP COA		S		8/29/2001	(1,000)		(58,507)	55,810	(2,697)	-			(2,697)
KREF25582902 370442105		GENERAL MTRS CORP COA		S		10/2/2001	(900)		(52,656)	38,807	(13,849)	-			(13,849)
KREF25582902 370442105		GENERAL MTRS CORP COA		S		10/31/2001	(3,000)		(17,552)	12,471	(5,081)	-			(5,081)
KREF25582902 370442105		GENERAL MTRS CORP COA		S		11/1/2001	(1,000)		(5,851)	4,169	(1,682)	-			(1,682)
KREF25582902 370442105		GENERAL MTRS CORP COA		S		11/29/2001	(4,400)		(276,832)	210,984	(65,849)	-			(65,849)
KREF25582902 372460105		GENUINE PARTS CO COM		S		12/4/2001	(700)		(50,075)	34,524	(15,551)	-			(15,551)
KREF25582902 372460105		GENUINE PARTS CO COM		S		10/31/2001	(2,000)		(6,800)	6,567	(233)	-			(233)
KREF25582902 372460105		GENUINE PARTS CO COM		S		11/1/2001	(1,000)		(3,400)	3,284	(116)	-			(116)
KREF25582902 372917104		GENZYME CORP COM		S		10/31/2001	(5,500)		(292,276)	285,126	(7,150)	-			(7,150)
KREF25582902 379571102		GLOBESPAN SEMICONDUCT		S		7/27/2001	(7,500)		(169,901)	104,771	(65,130)	-			(65,130)
KREF25582902 379571102		GLOBESPAN SEMICONDUCT		S		7/30/2001	(2,500)		(58,185)	35,149	(23,036)	-			(23,036)
KREF25582902 381197102		GOLDEN ST BANCORP INC		S		10/5/2001	(2,400)		(69,843)	66,389	(3,453)	-			(3,453)
KREF25582902 382388106		GOODRICH B F CO		S		8/2/2001	(3,100)		(130,320)	200,209	69,889	-			69,889
KREF25582902 382388106		GOODRICH B F CO		S		5/1/2001	(1,300)		(46,873)	51,377	4,504	-			4,504
KREF25582902 382388106		GOODRICH B F CO		S		5/1/2001	(1,000)		(36,210)	39,389	3,179	-			3,179
KREF25582902 382550101		GOODYEAR TIRE & RUBBR		S		12/5/2001	(7,800)		(195,347)	174,051	(21,296)	-			(21,296)
KREF25582902 410145106		HANCOCK JOHN FINL SVC		S		10/30/2001	(3,400)		(119,599)	118,707	(892)	-			(892)
KREF25582902 410145106		HANCOCK JOHN FINL SVC		S		10/31/2001	(1,500)		(52,905)	51,340	(1,564)	-			(1,564)
KREF25582902 410145106		HANCOCK JOHN FINL SVC		S		11/29/2001	(1,700)		(60,396)	65,825	5,429	-			5,429
KREF25582902 416515104		HARTFORD FINL SVCS GRC COM		S		4/9/2001	(1,700)		(64,235)	99,047	34,813	-			34,813
KREF25582902 416515104		HARTFORD FINL SVCS GRC COM		S		6/6/2001	(600)		(20,924)	41,021	20,097	-			20,097
KREF25582902 421924101		HEALTHSOUTH CORP COM		S		8/28/2001	(2,900)		(35,736)	50,603	14,868	-			14,868
KREF25582902 421924101		HEALTHSOUTH CORP COM		S		10/5/2001	(7,400)		(93,675)	113,767	20,092	-			20,092
KREF25582902 421924101		HEALTHSOUTH CORP COM		S		10/31/2001	(14,200)		(187,732)	180,732	(6,441)	-			(6,441)
KREF25582902 421924101		HEALTHSOUTH CORP COM		S		11/30/2001	(1,000)		(13,399)	14,200	800	-			800
KREF25582902 421924101		HEALTHSOUTH CORP COM		S		12/4/2001	(3,400)		(45,557)	49,978	4,421	-			4,421
KREF25582902 421933102		HEALTH MGMT ASSOC INC COM		S		3/9/2001	(6,700)		(139,351)	100,906	(38,445)	-			(38,445)
KREF25582902 421933102		HEALTH MGMT ASSOC INC COM		S		4/5/2001	(5,700)		(117,336)	87,465	(29,871)	-			(29,871)
KREF25582902 421933102		HEALTH MGMT ASSOC INC COM		S		4/5/2001	(1,000)		(20,021)	15,899	(4,122)	-			(4,122)
KREF25582902 428236103		HEWLETT PACKARD CO C		S		5/2/2001	(7,200)		(155,357)	128,817	(26,540)	-			(26,540)
KREF25582902 428236103		HEWLETT PACKARD CO C		S		8/29/2001	(2,500)		(71,763)	60,480	(11,283)	-			(11,283)
KREF25582902 428236103		HEWLETT PACKARD CO C		S		7/2/2001	(2,200)		(27,633)	27,635	3	-			3
KREF25582902 432848109		HILTON HOTELS CORP CO		S		8/2/2001	(3,500)		(42,050)	43,950	1,900	-			1,900
KREF25582902 432848109		HILTON HOTELS CORP CO		S		8/28/2001	(4,600)		(55,300)	59,511	4,210	-			4,210
KREF25582902 432848109		HILTON HOTELS CORP CO		S		8/29/2001	(1,200)		(13,205)	15,388	2,182	-			2,182
KREF25582902 432848109		HILTON HOTELS CORP CO		S		10/3/2001	(3,600)		(39,616)	29,969	(9,648)	-			(9,648)
KREF25582902 432848109		HILTON HOTELS CORP CO		S		12/2/2001	(2,100)		(101,313)	107,875	6,563	-			6,563
KREF25582902 438516106		HONEYWELL INTL INC COI		S		3/9/2001	(14,000)		(795,556)	628,790	(166,766)	-			(166,766)
KREF25582902 438516106		HONEYWELL INTL INC COI		S		10/3/2001	(600)		(26,837)	15,643	(11,193)	-			(11,193)
KREF25582902 441815107		HOUSEHOLD INTL INC COM		S		8/30/2001	(4,400)		(154,860)	260,076	105,216	-			105,216
KREF25582902 441815107		HOUSEHOLD INTL INC COM		S		10/2/2001	(3,000)		(9,506)	17,246	7,741	-			7,741
KREF25582902 449934108		ILMS HEALTH INC COM		S		10/5/2001	(900)		(22,266)	23,524	1,258	-			1,258
KREF25582902 449934108		ILMS HEALTH INC COM		S		10/30/2001	(3,700)		(93,807)	80,097	(13,710)	-			(13,710)
KREF25582902 449934108		ILMS HEALTH INC COM		S		10/30/2001	(1,000)		(24,864)	22,939	(1,925)	-			(1,925)
KREF25582902 449934108		ILMS HEALTH INC COM		S		11/29/2001	(10,000)		(284,825)	204,667	(80,158)	-			(80,158)
KREF25582902 449934108		ILMS HEALTH INC COM		S		11/29/2001	(1,000)		(27,366)	20,639	(6,726)	-			(6,726)
KREF25582902 452308109		ILLINOIS TOOL WKS INC C		S		12/28/2001	(2,800)		(65,636)	54,683	(10,952)	-			(10,952)
KREF25582902 452308109		ILLINOIS TOOL WKS INC C		S		6/6/2001	(2,900)		(66,200)	199,086	46,843	-			46,843

Source	Account	Number	Description 1	Description 2	Transaction	Tax	Code	Trade Ex	Units	Cost	Selling Price	Investment	Base	Base Currency	Calc/Loss	Account	Grand Total for
KREF25582902	ILLINOIS TOOL WKS INC	C	ILLINOIS TOOL WKS INC		S		10/30/2001	(1,600)	(92,995)	(92,995)	92,305	(690)					
KREF25582902	IMAGISTICS INTERNATIONAL	COM	IMAGISTICS INTERNATIONAL		S		12/28/2001	(504)	6,139	(560)	538	(1,129)					
KREF25582902	INGERSOLL RAND CO	COM	INGERSOLL RAND CO		S		10/3/2001	(400)	13,635	(14,764)	15,938	4,827					
KREF25582902	INTEL CORP CALIF COM	COM	INTEL CORP CALIF COM		S		5/31/2001	(600)	11,112	(11,112)	15,938	4,827					
KREF25582902	INTEL CORP CALIF COM	COM	INTEL CORP CALIF COM		S		8/28/2001	(700)	20,313	(12,963)	20,313	7,349					
KREF25582902	INTEL CORP CALIF COM	COM	INTEL CORP CALIF COM		S		10/4/2001	(3,100)	67,541	(18,519)	24,458	5,939					
KREF25582902	INTEL CORP CALIF COM	COM	INTEL CORP CALIF COM		S		10/31/2001	(1,000)	18,519	(18,519)	24,458	5,939					
KREF25582902	INTERNATIONAL GAME TE COM	COM	INTERNATIONAL GAME TE COM		S		12/28/2001	(3,400)	11,723	(11,723)	13,610	19,337					
KREF25582902	INTERNATIONAL PAPER CO	COM	INTERNATIONAL PAPER CO		S		8/28/2001	(2,100)	16,404	(30,061)	16,404	(13,657)					
KREF25582902	INTERWOVEN INC	COM	INTERWOVEN INC		S		10/3/2001	(20,800)	112,310	(301,939)	112,310	(189,629)					
KREF25582902	IPAX CORP	COM	IPAX CORP		S		2/5/2001	(5,000)	169,225	(225,809)	169,225	(56,584)					
KREF25582902	JDS UNIPHASE CORP COM	COM	JDS UNIPHASE CORP COM		S		4/30/2001	(12,900)	248,381	(424,544)	248,381	(176,163)					
KREF25582902	J P MORGAN CHASE & CO (	COM	J P MORGAN CHASE & CO (		S		4/3/2001	(3,500)	149,547	(173,709)	149,547	(24,162)					
KREF25582902	J P MORGAN CHASE & CO (	COM	J P MORGAN CHASE & CO (		S		7/31/2001	(1,000)	43,799	(48,643)	43,799	(4,843)					
KREF25582902	J P MORGAN CHASE & CO (	COM	J P MORGAN CHASE & CO (		S		8/1/2001	(4,500)	194,799	(244,113)	194,799	(49,315)					
KREF25582902	J P MORGAN CHASE & CO (	COM	J P MORGAN CHASE & CO (		S		8/2/2001	(3,700)	162,099	(198,036)	162,099	(35,936)					
KREF25582902	J P MORGAN CHASE & CO (	COM	J P MORGAN CHASE & CO (		S		8/28/2001	(3,900)	159,009	(202,309)	159,009	(43,300)					
KREF25582902	J P MORGAN CHASE & CO (	COM	J P MORGAN CHASE & CO (		S		10/3/2001	(5,000)	17,270	(22,089)	17,270	(4,819)					
KREF25582902	JOHNSON & JOHNSON COM	COM	JOHNSON & JOHNSON COM		S		6/29/2001	(5,300)	27,604	(198,228)	27,604	77,813					
KREF25582902	JOHNSON & JOHNSON COM	COM	JOHNSON & JOHNSON COM		S		6/29/2001	(3,000)	15,652	(13,975)	15,652	1,677					
KREF25582902	JOHNSON & JOHNSON COM	COM	JOHNSON & JOHNSON COM		S		6/29/2001	(2,000)	10,264	(9,317)	10,264	1,047					
KREF25582902	JOHNSON & JOHNSON COM	COM	JOHNSON & JOHNSON COM		S		9/5/2001	(7,000)	39,297	(32,741)	39,297	6,556					
KREF25582902	JOHNSON & JOHNSON COM	COM	JOHNSON & JOHNSON COM		S		10/2/2001	(4,200)	230,892	(178,520)	230,892	52,372					
KREF25582902	JOHNSON & JOHNSON COM	COM	JOHNSON & JOHNSON COM		S		10/2/2001	(2,000)	13,098	(9,442)	13,098	3,656					
KREF25582902	JOHNSON & JOHNSON COM	COM	JOHNSON & JOHNSON COM		S		4/5/2001	(2,300)	85,155	(66,434)	85,155	18,720					
KREF25582902	JOHNSON & JOHNSON COM	COM	JOHNSON & JOHNSON COM		S		4/30/2001	(1,900)	73,843	(53,419)	73,843	20,425					
KREF25582902	JONES APPAREL GROUP IN	COM	JONES APPAREL GROUP IN		S		10/31/2001	(3,000)	8,265	(8,328)	8,265	(63)					
KREF25582902	JONES APPAREL GROUP IN	COM	JONES APPAREL GROUP IN		S		11/1/2001	(1,000)	2,786	(2,776)	2,786	10					
KREF25582902	JUNIPER NETWORKS INC C	COM	JUNIPER NETWORKS INC C		S		4/9/2001	(4,500)	152,377	(799,610)	152,377	(647,233)					
KREF25582902	KEEBLER FOODS CO COM	COM	KEEBLER FOODS CO COM		S		3/7/2001	(1,100)	46,122	(45,524)	46,122	598					
KREF25582902	KEEBLER FOODS CO COM	COM	KEEBLER FOODS CO COM		S		3/28/2001	(2,300)	97,031	(95,150)	97,031	1,881					
KREF25582902	KEYCORP NEW COM	COM	KEYCORP NEW COM		S		10/5/2001	(4,600)	105,139	(112,475)	105,139	(7,336)					
KREF25582902	KEYSPAN CORP	COM	KEYSPAN CORP		S		6/29/2001	(900)	32,556	(26,438)	32,556	6,118					
KREF25582902	KROGER CO COM	COM	KROGER CO COM		S		6/1/2001	(4,400)	109,204	(116,841)	109,204	(7,637)					
KREF25582902	KROGER CO COM	COM	KROGER CO COM		S		6/1/2001	(1,000)	24,929	(26,385)	24,929	(1,456)					
KREF25582902	KROGER CO COM	COM	KROGER CO COM		S		8/2/2001	(7,300)	191,310	(190,845)	191,310	465					
KREF25582902	KROGER CO COM	COM	KROGER CO COM		S		8/30/2001	(6,400)	167,578	(158,511)	167,578	9,068					
KREF25582902	LEHMAN BROS HLDS INC	COM	LEHMAN BROS HLDS INC		S		10/5/2001	(5,000)	122,468	(124,738)	122,468	(2,270)					
KREF25582902	LEHMAN BROS HLDS INC	COM	LEHMAN BROS HLDS INC		S		2/7/2001	(700)	56,171	(28,522)	56,171	27,649					
KREF25582902	LILLY ELI & CO COM	COM	LILLY ELI & CO COM		S		3/2/2001	(1,900)	151,168	(159,759)	151,168	(8,591)					
KREF25582902	LILLY ELI & CO COM	COM	LILLY ELI & CO COM		S		4/4/2001	(1,900)	141,915	(155,264)	141,915	(13,349)					
KREF25582902	LILLY ELI & CO COM	COM	LILLY ELI & CO COM		S		4/4/2001	(1,000)	74,997	(82,872)	74,997	(7,875)					
KREF25582902	LILLY ELI & CO COM	COM	LILLY ELI & CO COM		S		5/2/2001	(2,600)	220,947	(225,147)	220,947	(4,200)					
KREF25582902	LILLY ELI & CO COM	COM	LILLY ELI & CO COM		S		6/29/2001	(5,600)	411,950	(533,476)	411,950	(121,526)					
KREF25582902	LILLY ELI & CO COM	COM	LILLY ELI & CO COM		S		7/31/2001	(2,600)	207,072	(245,679)	207,072	(38,607)					
KREF25582902	LILLY ELI & CO COM	COM	LILLY ELI & CO COM		S		7/31/2001	(1,000)	79,077	(91,528)	79,077	(12,451)					
KREF25582902	LINCARE HLDS INC COM	COM	LINCARE HLDS INC COM		S		11/29/2001	(6,900)	203,773	(218,060)	203,773	(14,287)					
KREF25582902	LINCARE HLDS INC COM	COM	LINCARE HLDS INC COM		S		12/5/2001	(500)	14,432	(14,454)	14,432	(22)					
KREF25582902	LINCARE HLDS INC COM	COM	LINCARE HLDS INC COM		S		12/28/2001	(6,700)	191,751	(187,475)	191,751	4,276					
KREF25582902	LOCKHEED MARTIN CORP	COM	LOCKHEED MARTIN CORP		S		6/1/2001	(4,600)	176,359	(118,956)	176,359	57,403					

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Cost	Selling Price	Investment Gain/Loss	Base Currency	Calculated	Account
KREF25582902 539830109		LOCKHEED MARTIN CORP		S		6/17/2001	(1.400)	(25,335)	53,590	28,255	-		
KREF25582902 539830109		LOCKHEED MARTIN CORP		S		6/6/2001	(.400)	(7,239)	15,461	8,222	-		
KREF25582902 539830109		LOCKHEED MARTIN CORP		S		7/27/2001	(3.300)	(59,719)	128,815	69,097	-		
KREF25582902 539830109		LOCKHEED MARTIN CORP		S		10/31/2001	(1.000)	(16,880)	48,813	31,932	-		
KREF25582902 539830109		LOCKHEED MARTIN CORP		S		2/22/2001	(1.000)	(49,599)	67,406	17,807	-		
KREF25582902 539830109		LOCKHEED MARTIN CORP		S		10/31/2001	(1.000)	(12,888)	13,906	1,018	-		
KREF25582902 53262C100		MBA INC COM		S		12/4/2001	(2.000)	(63,037)	99,754	36,718	-		
KREF25582902 53262C100		MBA INC COM		S		9/7/2001	(.800)	(24,569)	41,895	7,325	-		
KREF25582902 53262C100		MBA INC COM		S		7/27/2001	(1.100)	(47,258)	60,593	13,335	-		
KREF25582902 53262C100		MBA INC COM		S		9/7/2001	(.800)	(24,569)	41,895	7,325	-		
KREF25582902 53262C100		MBA INC COM		S		10/31/2001	(3.000)	(12,888)	13,906	1,018	-		
KREF25582902 53262L100		MBA CORP COM		S		6/5/2001	(3.200)	(79,940)	119,429	39,489	-		
KREF25582902 53262L100		MBA CORP COM		S		6/29/2001	(6.200)	(140,587)	208,530	67,943	-		
KREF25582902 53262L100		MBA CORP COM		S		8/2/2001	(2.250)	(58,287)	81,721	23,435	-		
KREF25582902 53262L100		MBA CORP COM		S		8/2/2001	(1.000)	(33,743)	36,539	2,795	-		
KREF25582902 53262L100		MBA CORP COM		S		10/4/2001	(.500)	(26,393)	33,445	7,052	-		
KREF25582902 571903202		MARQUITT INTL INC NEW		S		4/30/2001	(1.800)	(80,245)	80,245	26,148	-		
KREF25582902 577081102		MATTEL INC COM		S		11/30/2001	(6.600)	(93,696)	120,936	27,239	-		
KREF25582902 577081102		MATTEL INC COM		S		12/5/2001	(1.100)	(1,774)	1,888	114	-		
KREF25582902 577081102		MATTEL INC COM		S		12/28/2001	(6.700)	(118,403)	118,588	186	-		
KREF25582902 5777818103		MAY DEPT STORES CO CORP		S		10/31/2001	(4.000)	(13,384)	12,742	(642)	-		
KREF25582902 580031201		MCDATA CORP CL A		S		2/21/2001	(1)	(26)	22	(3)	-		
KREF25582902 580031201		MCDATA CORP CL A		S		3/2/2001	(1.030)	(47,659)	18,068	(29,591)	-		
KREF25582902 58155Q103		MCKESSON CORP COM		S		8/30/2001	(4.100)	(100,891)	159,776	58,885	-		
KREF25582902 58155Q103		MCKESSON CORP COM		S		10/5/2001	(2.500)	(58,132)	88,036	29,904	-		
KREF25582902 58155Q103		MCKESSON CORP COM		S		10/30/2001	(2.500)	(76,899)	93,351	16,452	-		
KREF25582902 58155Q103		MCKESSON CORP COM		S		10/30/2001	(1.000)	(30,655)	39,429	8,774	-		
KREF25582902 585051506		MEDTRONIC INC COM		S		2/5/2001	(1.000)	(54,707)	53,429	(1,278)	-		
KREF25582902 590188108		MERILL LYNCH & CO INC		S		2/5/2001	(5.300)	(261,952)	381,632	119,680	-		
KREF25582902 590188108		MERILL LYNCH & CO INC		S		4/9/2001	(6.800)	(659,389)	375,961	(283,427)	-		
KREF25582902 59156R108		METLIFE INC COM		S		8/28/2001	(2.700)	(81,762)	81,218	(544)	-		
KREF25582902 59156R108		METLIFE INC COM		S		10/2/2001	(4.500)	(132,230)	128,246	(3,985)	-		
KREF25582902 59156R108		METLIFE INC COM		S		10/2/2001	(1.000)	(29,559)	28,989	(570)	-		
KREF25582902 59156R108		MICRON TECHNOLOGY INC		S		6/29/2001	(5.700)	(455,298)	236,457	(218,841)	-		
KREF25582902 604675108		MIRANT CORP COM		S		12/28/2001	(2.400)	(267,743)	288,212	20,469	-		
KREF25582902 604675108		MIRANT CORP COM		S		4/12/2001	(1)	(23)	26	3	-		
KREF25582902 604675108		MIRANT CORP COM		S		5/3/2001	(3.538)	(108,140)	137,513	29,373	-		
KREF25582902 635405103		NATIONAL CITY CORP		S		10/5/2001	(.800)	(18,641)	23,277	4,636	-		
KREF25582902 635405103		NATIONAL CITY CORP		S		11/29/2001	(1.100)	(2,330)	2,804	474	-		
KREF25582902 635405103		NATIONAL CITY CORP		S		11/30/2001	(1.000)	(23,301)	28,169	4,868	-		
KREF25582902 635405103		NATIONAL CITY CORP		S		12/4/2001	(4.600)	(112,073)	128,071	15,998	-		
KREF25582902 635405103		NATIONAL CITY CORP		S		12/28/2001	(4.500)	(104,856)	130,138	25,282	-		
KREF25582902 641201104		NETWORK APPLIANCE INC		S		4/9/2001	(3.900)	(386,112)	51,743	(334,369)	-		
KREF25582902 641201104		NETWORK APPLIANCE INC		S		4/31/2001	(2.700)	(58,706)	71,251	12,545	-		
KREF25582902 651824104		NEWPORT CORP COM		S		7/31/2001	(1.000)	(39,340)	22,684	(16,655)	-		
KREF25582902 651824104		NEWPORT CORP COM		S		8/2/2001	(2.100)	(82,613)	52,252	(30,362)	-		
KREF25582902 651824104		NEWPORT CORP COM		S		8/2/2001	(1.000)	(39,340)	24,394	(14,945)	-		
KREF25582902 65473P105		NISOURCE INC COM		S		10/31/2001	(3.000)	(17,045)	14,808	(2,237)	-		
KREF25582902 65473P105		NISOURCE INC COM		S		10/30/2001	(2.500)	(74,530)	57,410	(17,120)	-		
KREF25582902 656568102		NORTEL NETWORKS CORP		S		3/8/2001	(15.800)	(960,089)	297,888	(662,201)	-		
KREF25582902 659424105		NORTHEAST BANCORPOR N Y COM		S		11/29/2001	(2.900)	(90,417)	88,755	(1,662)	-		

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex	Units	Cost	Selling Price	Base	Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF25582902 659424105		NORTHBORK BANCORPOR, N Y COM		S		12/28/2001	(3.000)	(95.185)	96,509	1.224	96,509		-	
KREF25582902 666807102		NORTHBORP GRUUMMAN CO		S		10/4/2001	(9.000)	(54,178)	87,577	33,999	33,999		-	
KREF25582902 666807102		NORTHBORP GRUUMMAN CO		S		10/31/2001	(1.000)	(6.920)	10.028	3,108	10.028		-	
KREF25582902 666807102		NORTHBORP GRUUMMAN CO		S		11/30/2001	(1.500)	(82.479)	139.990	57,512	139.990		-	
KREF25582902 666807102		NORTHBORP GRUUMMAN CO		S		11/30/2001	(2.000)	(9.593)	18.574	8,981	18.574		-	
KREF25582902 670346105		NUCOR CORP		S		6/6/2001	(1.300)	(61.355)	70.404	9,049	70.404		-	
KREF25582902 674599105		OCCIDENTAL PETE CORP C		S		4/30/2001	(1.000)	(17.253)	29.789	12,536	29.789		-	
KREF25582902 68389X105		ORACLE CORPORATION CC		S		3/7/2001	(11.200)	(128.132)	192,851	64,718	192,851		-	
KREF25582902 68389X105		ORACLE CORPORATION CC		S		6/29/2001	(6.700)	(76.651)	133,158	95,507	133,158		-	
KREF25582902 68389X105		ORACLE CORPORATION CC		S		6/29/2001	(4.900)	(56,058)	93,415	37,557	93,415		-	
KREF25582902 68389X105		ORACLE CORPORATION CC		S		7/27/2001	(8.000)	(9.152)	15.448	6,296	15.448		-	
KREF25582902 68389X105		ORACLE CORPORATION CC		S		8/28/2001	(1.900)	(21.737)	27,236	5,499	27,236		-	
KREF25582902 68389X105		ORACLE CORPORATION CC		S		8/29/2001	(4.000)	(4,576)	5.678	1.101	5.678		-	
KREF25582902 68389X105		ORACLE CORPORATION CC		S		10/31/2001	(8.000)	(19,047)	13,124	(7,923)	13,124		-	
KREF25582902 690768403		OWENS ILL INC NEW		S		2/1/2001	(3,500)	(82.623)	28,483	(54.139)	28,483		-	
KREF25582902 690768403		OWENS ILL INC NEW		S		2/2/2001	(1,300)	(32,593)	10,151	(22,242)	10,151		-	
KREF25582902 690768403		OWENS ILL INC NEW		S		2/5/2001	(9.000)	(17,323)	6.963	(10,561)	6.963		-	
KREF25582902 693475105		PNC FINANCIAL SERVICES		S		9/5/2001	(1,000)	(66.198)	64,688	(1,510)	64,688		-	
KREF25582902 693475105		PNC FINANCIAL SERVICES		S		9/5/2001	(1,000)	(66.198)	63,824	(2,733)	63,824		-	
KREF25582902 693475105		PNC FINANCIAL SERVICES		S		8/28/2001	(2.000)	(13,220)	13,589	369	13,589		-	
KREF25582902 693475105		PNC FINANCIAL SERVICES		S		9/5/2001	(1,000)	(66.198)	64,688	(1,510)	64,688		-	
KREF25582902 693475105		PNC FINANCIAL SERVICES		S		9/7/2001	(6.000)	(39,719)	36,509	(3,209)	36,509		-	
KREF25582902 693475105		PNC FINANCIAL SERVICES		S		10/30/2001	(2.000)	(13,240)	11,165	(2,074)	11,165		-	
KREF25582902 693475105		PNC FINANCIAL SERVICES		S		10/2/2001	(5.000)	(25,792)	22,764	(3,028)	22,764		-	
KREF25582902 696642107		PALM INC COM		S		3/7/2001	(6.700)	(184.049)	137.185	(46,664)	137.185		-	
KREF25582902 700690100		PARK PL ENTMT CORP COI		S		4/30/2001	(6.500)	(92,029)	72,664	(19,665)	72,664		-	
KREF25582902 704326107		PAYCHEX INC COM		S		2/1/2001	(4.000)	(22,160)	17,541	(4.619)	17,541		-	
KREF25582902 704326107		PAYCHEX INC COM		S		2/2/2001	(2.000)	(109,809)	81,750	(28.060)	81,750		-	
KREF25582902 712713106		PEOPLESOFT INC COM		S		3/8/2001	(1,700)	(90.808)	68,666	(22,141)	68,666		-	
KREF25582902 712713106		PEOPLESOFT INC COM		S		4/3/2001	(2.900)	(78,899)	69.659	(9,240)	69.659		-	
KREF25582902 712713106		PEOPLESOFT INC COM		S		4/3/2001	(2,400)	(65,296)	54.165	(11.130)	54.165		-	
KREF25582902 712713106		PEOPLESOFT INC COM		S		8/29/2001	(2,500)	(90,435)	86,110	(4,325)	86,110		-	
KREF25582902 712713106		PEOPLESOFT INC COM		S		10/30/2001	(13,500)	(481.116)	289,215	(191.901)	289,215		-	
KREF25582902 713409100		PEPSI BOTTLNG GROUP IN		S		6/29/2001	(1.000)	(100,322)	108.047	7,725	108.047		-	
KREF25582902 713409100		PEPSI BOTTLNG GROUP IN		S		9/5/2001	(2.600)	(101,384)	117,563	16,179	117,563		-	
KREF25582902 713409100		PEPSI BOTTLNG GROUP IN		S		4/3/2001	(4,400)	(196.948)	190,419	(6,529)	190,419		-	
KREF25582902 713409100		PEPSI BOTTLNG GROUP IN		S		5/3/2001	(2.400)	(113,033)	105.793	(7,240)	105.793		-	
KREF25582902 713409100		PEPSI BOTTLNG GROUP IN		S		5/3/2001	(1.000)	(4.779)	4,396	(383)	4,396		-	
KREF25582902 713409100		PEPSI BOTTLNG GROUP IN		S		6/6/2001	(2.800)	(127,194)	125.937	(1,257)	125.937		-	
KREF25582902 713409100		PEPSI BOTTLNG GROUP IN		S		6/6/2001	(1,200)	(54,532)	54,532	21	54,532		-	
KREF25582902 713409100		PEPSI BOTTLNG GROUP IN		S		6/29/2001	(2.000)	(91,071)	90,947	(124)	90,947		-	
KREF25582902 713409100		PEPSI BOTTLNG GROUP IN		S		6/29/2001	(6.000)	(27,474)	27,116	(358)	27,116		-	
KREF25582902 717081103		PFIZER INC COM STRK USDO		S		4/4/2001	(5,300)	(233.247)	208.702	(24,545)	208.702		-	
KREF25582902 717081103		PFIZER INC COM STRK USDO		S		4/4/2001	(1.200)	(52,811)	46,810	(6,000)	46,810		-	
KREF25582902 717081103		PFIZER INC COM STRK USDO		S		4/30/2001	(2.900)	(127,626)	125,015	(2,611)	125,015		-	

Number	Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Units 2	Cost	Selling Price	Base Investment	Gain/Loss	Account	Grand Total for
KREF25582902 71708103	PFIZER INC COM STRK USD0		PFIZER INC COM STRK USD0		S		5/31/2001	(300)	-	(12,203)	12,742	(461)			
KREF25582902 71708103	PFIZER INC COM STRK USD0		PFIZER INC COM STRK USD0		S		6/1/2001	(6,500)	-	(286,058)	278,711	(7,247)			
KREF25582902 71708103	PFIZER INC COM STRK USD0		PFIZER INC COM STRK USD0		S		6/1/2001	(4,500)	-	(198,040)	193,145	(4,895)			
KREF25582902 71708103	PFIZER INC COM STRK USD0		PFIZER INC COM STRK USD0		S		6/29/2001	(16,100)	-	(707,613)	676,741	(30,872)			
KREF25582902 71708103	PFIZER INC COM STRK USD0		PFIZER INC COM STRK USD0		S		10/2/2001	(600)	-	(25,902)	24,653	(1,249)			
KREF25582902 71708103	PFIZER INC COM STRK USD0		PFIZER INC COM STRK USD0		S		12/28/2001	(9,900)	-	(427,387)	398,766	(28,621)			
KREF25582902 71713U102	PHARMACIA CORP COM		PHARMACIA CORP COM		S		3/2/2001	(3,800)	-	(204,856)	198,977	(5,880)			
KREF25582902 71713U102	PHARMACIA CORP COM		PHARMACIA CORP COM		S		4/4/2001	(4,800)	-	(289,272)	237,198	(52,073)			
KREF25582902 71713U102	PHARMACIA CORP COM		PHARMACIA CORP COM		S		4/30/2001	(2,300)	-	(129,772)	120,102	(9,670)			
KREF25582902 71713U102	PHARMACIA CORP COM		PHARMACIA CORP COM		S		6/5/2001	(4,600)	-	(269,273)	226,268	(43,006)			
KREF25582902 71713U102	PHARMACIA CORP COM		PHARMACIA CORP COM		S		6/29/2001	(4,000)	-	(241,999)	188,014	(53,985)			
KREF25582902 723484101	PINNACLE WEST CAP CORP		PINNACLE WEST CAP CORP		S		4/4/2001	(700)	-	(27,131)	37,572	10,441			
KREF25582902 723484101	PINNACLE WEST CAP CORP		PINNACLE WEST CAP CORP		S		7/27/2001	(1,600)	-	(57,698)	67,154	9,456			
KREF25582902 723484101	PINNACLE WEST CAP CORP		PINNACLE WEST CAP CORP		S		8/2/2001	(800)	-	(37,426)	33,783	(3,643)			
KREF25582902 739308104	POWER ONE INC COM		POWER ONE INC COM		S		7/27/2001	(4,200)	-	(77,179)	56,952	(20,227)			
KREF25582902 739308104	POWER ONE INC COM		POWER ONE INC COM		S		7/30/2001	(5,000)	-	(91,880)	76,001	(15,879)			
KREF25582902 739308104	POWER ONE INC COM		POWER ONE INC COM		S		8/28/2001	(6,100)	-	(109,478)	72,760	(36,718)			
KREF25582902 749059104	PRAKXAIR INC COM		PRAKXAIR INC COM		S		10/5/2001	(300)	-	(11,010)	12,768	1,758			
KREF25582902 742718109	PROCTER & GAMBLE CO C		PROCTER & GAMBLE CO C		S		2/1/2001	(3,900)	-	(281,293)	283,657	2,364			
KREF25582902 742718109	PROCTER & GAMBLE CO C		PROCTER & GAMBLE CO C		S		4/30/2001	(1,800)	-	(111,559)	107,992	(3,567)			
KREF25582902 742718109	PROCTER & GAMBLE CO C		PROCTER & GAMBLE CO C		S		12/28/2001	(1,900)	-	(129,132)	152,150	17,018			
KREF25582902 743263105	PROGRESS ENERGY INC CC		PROGRESS ENERGY INC CC		S		10/3/2001	(700)	-	(29,013)	30,950	1,937			
KREF25582902 743263105	PROGRESS ENERGY INC CC		PROGRESS ENERGY INC CC		S		10/30/2001	(2,700)	-	(118,229)	113,779	(4,450)			
KREF25582902 743263105	PROGRESS ENERGY INC CC		PROGRESS ENERGY INC CC		S		10/31/2001	(200)	-	(9,452)	8,437	(1,015)			
KREF25582902 743315103	PROGRESSIVE CORP OHIO		PROGRESSIVE CORP OHIO		S		10/3/2001	(200)	-	(19,882)	27,569	7,687			
KREF25582902 744064102	PROVIDIAN FINL CORP CO		PROVIDIAN FINL CORP CO		S		10/3/2001	(700)	-	(34,248)	14,461	(19,788)			
KREF25582902 744573106	PUBLIC SVC ENTERPRISE ( INC COM		PUBLIC SVC ENTERPRISE ( INC COM		S		1/30/2001	(600)	-	(15,568)	24,173	8,605			
KREF25582902 748344100	QUEST DIAGNOSTICS INC (		QUEST DIAGNOSTICS INC (		S		4/4/2001	(1,000)	-	(102,685)	84,973	(17,712)			
KREF25582902 748344100	QUEST DIAGNOSTICS INC (		QUEST DIAGNOSTICS INC (		S		4/30/2001	(1,900)	-	(217,724)	226,555	8,830			
KREF25582902 749121109	QUEST COMMUNICATION COM		QUEST COMMUNICATION COM		S		6/29/2001	(5,304)	-	(195,386)	158,346	(37,040)			
KREF25582902 751277302	RALSTON PURINA CO-RAL PURINA GROUP COM		RALSTON PURINA CO-RAL PURINA GROUP COM		S		2/1/2001	(300)	-	(6,772)	9,243	2,571			
KREF25582902 751277302	RALSTON PURINA CO-RAL PURINA GROUP COM		RALSTON PURINA CO-RAL PURINA GROUP COM		S		2/2/2001	(1,300)	-	(29,344)	40,431	11,087			
KREF25582902 751277302	RATIONAL SOFTWARE COI		RATIONAL SOFTWARE COI		S		6/4/2001	(2,100)	-	(131,205)	52,563	(78,642)			
KREF25582902 755111507	RAYTHEON CO COM NEW		RAYTHEON CO COM NEW		S		10/30/2001	(500)	-	(28,197)	16,200	(11,997)			
KREF25582902 757209101	REBACK NETWORKS INC		REBACK NETWORKS INC		S		8/29/2001	(1,900)	-	(285,661)	8,158	(277,503)			
KREF25582902 758940100	REGIONS FINL CORP COM		REGIONS FINL CORP COM		S		10/3/2001	(400)	-	(12,702)	11,687	(1,015)			
KREF25582902 758940100	REGIONS FINL CORP COM		REGIONS FINL CORP COM		S		12/5/2001	(2,600)	-	(82,783)	75,641	(7,142)			
KREF25582902 759521108	RELANT ENERGY INC		RELANT ENERGY INC		S		4/30/2001	(1,000)	-	(22,417)	48,408	25,991			
KREF25582902 759521108	RELANT ENERGY INC		RELANT ENERGY INC		S		6/5/2001	(1,300)	-	(37,767)	57,366	19,598			
KREF25582902 773903109	ROCKWELL INTL CORP NE		ROCKWELL INTL CORP NE		S		2/7/2001	(1,000)	-	(59,113)	47,528	(11,584)			
KREF25582902 773903109	ROCKWELL INTL CORP NE		ROCKWELL INTL CORP NE		S		2/7/2001	(100)	-	(5,801)	4,681	(1,120)			
KREF25582902 774341101	ROCKWELL COLLINS INC (		ROCKWELL COLLINS INC (		S		7/27/2001	(1,400)	-	(32,502)	29,683	(2,820)			
KREF25582902 774341101	ROCKWELL COLLINS INC (		ROCKWELL COLLINS INC (		S		7/30/2001	(3,100)	-	(65,489)	65,408	(81)			
KREF25582902 780257804	ROYAL DUTCH PETE CO N REGISTRY SH PAR N GLDR 1 25		ROYAL DUTCH PETE CO N REGISTRY SH PAR N GLDR 1 25		S		3/9/2001	(7,900)	-	(470,855)	406,241	(64,614)			
KREF25582902 780257804	ROYAL DUTCH PETE CO N REGISTRY SH PAR N GLDR 1 25		ROYAL DUTCH PETE CO N REGISTRY SH PAR N GLDR 1 25		S		10/5/2001	(7,900)	-	(470,855)	406,241	(64,614)			
KREF25582902 78387G103	SBC COMMUNICATIONS IN		SBC COMMUNICATIONS IN		S		10/5/2001	(1,700)	-	(65,180)	76,694	11,514			
KREF25582902 78387G103	SBC COMMUNICATIONS IN		SBC COMMUNICATIONS IN		S		10/30/2001	(500)	-	(18,958)	19,217	258			
KREF25582902 78387G103	SBC COMMUNICATIONS IN		SBC COMMUNICATIONS IN		S		12/4/2001	(2,400)	-	(113,433)	90,645	(22,788)			
KREF25582902 78387G103	SBC COMMUNICATIONS IN		SBC COMMUNICATIONS IN		S		12/28/2001	(5,300)	-	(250,587)	209,983	(40,604)			
KREF25582902 784117103	SEI INVESTMENT CO COM		SEI INVESTMENT CO COM		S		9/7/2001	(3,100)	-	(124,365)	106,320	(18,045)			
KREF25582902 784117103	SEI INVESTMENT CO COM		SEI INVESTMENT CO COM		S		10/4/2001	(1,300)	-	(52,208)	41,683	(10,524)			
KREF25582902 785905100	SABRE GROUP HLDGS INC		SABRE GROUP HLDGS INC		S		11/29/2001	(6,800)	-	(331,779)	231,260	(100,519)			
KREF25582902 785905100	SABRE GROUP HLDGS INC		SABRE GROUP HLDGS INC		S		12/28/2001	(5,400)	-	(191,701)	225,993	33,691			
KREF25582902 786514208	SAFEWAY INC NEW COM		SAFEWAY INC NEW COM		S		4/30/2001	(2,700)	-	(116,933)	146,797	29,864			
KREF25582902 786514208	SAFEWAY INC NEW COM		SAFEWAY INC NEW COM		S		5/31/2001	(2,400)	-	(89,716)	120,116	30,400			
KREF25582902 786514208	SAFEWAY INC NEW COM		SAFEWAY INC NEW COM		S		6/1/2001	(2,000)	-	(71,415)	100,564	(15,851)			



Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Cost	Selling Price	Investment	Gain/Loss	Base	Base Currency	Grand Total for Account
KREF25582902	786514208	SAFEWAY INC NEW COM		S		8/28/2001	(1,000)	(58.208)	46.753	(114.454)	13.335		47.449	
KREF25582902	786514208	SAFEWAY INC NEW COM		S		10/31/2001	(4.600)	(271.915)	196.739	(75.176)	35.224		36.459	
KREF25582902	792860108	ST PAUL COS INC		S		4/10/2001	(2.200)	(58.832)	91.818	(32.952)	32.985		32.985	
KREF25582902	800907107	SANMINA CORP COM		S		4/4/2001	(3.600)	(136.049)	66.321	(69.727)	4.529		3.370	
KREF25582902	806605101	SCHERING PLOUGH CORP		S		10/20/2001	(1.000)	(34.138)	37.509	(3.054)	3.664		610	
KREF25582902	806605101	SCHERING PLOUGH CORP		S		10/20/2001	(600)	(20.483)	22.599	(1.876)	1.876		1.876	
KREF25582902	806605101	SCHERING PLOUGH CORP		S		11/29/2001	(1.500)	(52.227)	54.778	(2.551)	2.551		2.551	
KREF25582902	808513105	SCHWAB CHARLES CORP		S		4/9/2001	(13.800)	(400.061)	205.715	(194.345)	237.719		39.627	
KREF25582902	812387108	SEARS ROEBUCK & CO COI		S		5/3/2001	(6.500)	(198.091)	237.719	(400.061)	198.091		39.627	
KREF25582902	812387108	SEARS ROEBUCK & CO COI		S		10/31/2001	(500)	(15.648)	19.128	(3.480)	3.480		19.128	
KREF25582902	812387108	SEARS ROEBUCK & CO COI		S		12/5/2001	(2.100)	(65.720)	95.305	(29.585)	4.638		29.585	
KREF25582902	816851109	SEMPRA ENERGY COM		S		12/4/2001	(2.000)	(4.723)	4.638	(84)	185		185	
KREF25582902	816851109	SEMPRA ENERGY COM		S		12/28/2001	(4.100)	(99.158)	101.022	1.865	1.865		1.865	
KREF25582902	824348106	SHERWIN WILLIAMS CO C		S		10/4/2001	(500)	(10.880)	11.287	(47.750)	507		507	
KREF25582902	824348106	SHERWIN WILLIAMS CO C		S		3/9/2001	(1,700)	(94.262)	46.511	(47.750)	46.511		46.511	
KREF25582902	844730101	SOUTHRUST CORP COM		S		10/2/2001	(700)	(17.139)	17.799	660			660	
KREF25582902	844730101	SOUTHRUST CORP COM		S		11/29/2001	(4.300)	(105.860)	103.786	(2.074)	2.074		2.074	
KREF25582902	844741108	SOUTHWEST AIRLS CO COI		S		12/28/2001	(4.600)	(117.600)	113.204	(4.396)	4.396		4.396	
KREF25582902	844741108	SOUTHWEST AIRLS CO COI		S		6/1/2001	(1.000)	(21.233)	19.989	(1.244)	1.244		1.244	
KREF25582902	844741108	SOUTHWEST AIRLS CO COI		S		6/6/2001	(2,000)	(42.7)	37.436	(4.91)	4.91		4.91	
KREF25582902	844741108	SOUTHWEST AIRLS CO COI		S		7/27/2001	(5.800)	(120.647)	112.140	(8.508)	8.508		8.508	
KREF25582902	844741108	SOUTHWEST AIRLS CO COI		S		8/2/2001	(2.700)	(48.666)	53.040	4.374	4.374		4.374	
KREF25582902	857477103	STATE STREET CORP		S		8/28/2001	(3.200)	(56.457)	57.741	1.285	1.285		1.285	
KREF25582902	857477103	STATE STREET CORP		S		2/1/2001	(600)	(62.636)	67.144	4.508	4.508		4.508	
KREF25582902	857477103	STATE STREET CORP		S		2/2/2001	(200)	(31.18)	33.443	2.125	2.125		2.125	
KREF25582902	857477103	STATE STREET CORP		S		3/9/2001	(1.800)	(190.848)	178.973	(11.875)	11.875		11.875	
KREF25582902	857477103	STATE STREET CORP		S		4/4/2001	(200)	(34.002)	26.731	(7.271)	7.271		7.271	
KREF25582902	857477103	STATE STREET CORP		S		4/5/2001	(400)	(52.410)	36.285	(399.177)	399.177		399.177	
KREF25582902	866810104	SUN MICROSYSTEMS INC		S		4/30/2001	(15.600)	(672.277)	273.200	(399.177)	399.177		399.177	
KREF25582902	866810104	SUN MICROSYSTEMS INC		S		4/30/2001	(1.000)	(50.222)	17.599	(32.662)	32.662		32.662	
KREF25582902	867363103	SUNGARD DATA SYS INC C		S		5/2/2001	(1.900)	(95.122)	104.938	9.816	9.816		9.816	
KREF25582902	867363103	SUNGARD DATA SYS INC C		S		8/28/2001	(8.900)	(210.183)	218.546	8.363	8.363		8.363	
KREF25582902	867363103	SUNGARD DATA SYS INC C		S		8/28/2001	(1,000)	(25.037)	25.259	222	222		222	
KREF25582902	871607107	SYNOVUS FINL CORP		S		8/29/2001	(600)	(15.994)	14.590	(1.404)	1.404		1.404	
KREF25582902	871607107	SYNOVUS INC COM		S		10/31/2001	(200)	(17.162)	12.013	(5.149)	5.149		5.149	
KREF25582902	871607107	SYNOVUS INC COM		S		11/29/2001	(3.200)	(176.954)	175.905	(1.049)	1.049		1.049	
KREF25582902	871607107	SYNOVUS INC COM		S		12/28/2001	(2.900)	(139.274)	169.763	30.490	30.490		30.490	
KREF25582902	872540109	TXI COS INC NEW COM		S		12/28/2001	(4.300)	(132.275)	108.272	(24.003)	24.003		24.003	
KREF25582902	872540109	TXI COS INC NEW COM		S		10/2/2001	(2.900)	(85.900)	97.947	12.046	12.046		12.046	
KREF25582902	872540109	TXI COS INC NEW COM		S		10/31/2001	(1,100)	(32.583)	36.420	3.837	3.837		3.837	
KREF25582902	872540109	TXI COS INC NEW COM		S		11/29/2001	(1.000)	(30.235)	38.239	8.004	8.004		8.004	
KREF25582902	872540109	TXI COS INC NEW COM		S		11/29/2001	(400)	(82.864)	15.187	(2.323)	2.323		2.323	
KREF25582902	872540109	TXI COS INC NEW COM		S		12/28/2001	(7.100)	(235.458)	279.097	43.639	43.639		43.639	
KREF25582902	872649108	TRW INC		S		10/31/2001	(400)	(19.054)	13.635	(5.419)	5.419		5.419	
KREF25582902	873168108	TXU CORP		S		12/5/2001	(2,000)	(53.768)	90.227	36.459	36.459		36.459	
KREF25582902	873168108	TXU CORP		S		12/28/2001	(2,900)	(88.385)	135.834	47.449	47.449		47.449	
KREF25582902	87612E106	TARGET CORP COM		S		12/28/2001	(4,500)	(164.773)	178.107	13.335	13.335		13.335	

Source Account Number	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Unit 2	Cost	Selling Price	Base Investment	Gain/Loss	Account	Grand Total for
KREF25582902 88033G100		TENET HEALTHCARE CORP		S		2/5/2001	(2 300)	-	(42 765)	102,439	59,674	-		
KREF25582902 88033G100		TENET HEALTHCARE CORP		S		5/1/2001	(3 000)	-	(55 430)	132,248	76 819	-		
KREF25582902 88033G100		TENET HEALTHCARE CORP		S		6/6/2001	(1 500)	-	(26 111)	71 080	44 969	-		
KREF25582902 88033G100		TENET HEALTHCARE CORP		S		8/2/2001	(1 700)	-	(33,156)	92,154	58,998	-		
KREF25582902 88033G100		TENET HEALTHCARE CORP		S		9/5/2001	(1,500)	-	(30 101)	86,896	56 795	-		
KREF25582902 88033G100		TENET HEALTHCARE CORP		S		9/5/2001	(1,500)	-	(30 101)	86,896	56 795	-		
KREF25582902 88033G100		TENET HEALTHCARE CORP		S		9/5/2001	(1,500)	-	(30 101)	86,896	56 795	-		
KREF25582902 891490302		TOSCO CORP NEW COM		S		3/9/2001	(2 900)	-	(78,143)	127,166	49 023	-		
KREF25582902 891490302		TOSCO CORP NEW COM		S		4/4/2001	(3 300)	-	(89,973)	136,889	46 915	-		
KREF25582902 891490302		TOSCO CORP NEW COM		S		6/5/2001	(3,400)	-	(99 119)	169,940	70,821	-		
KREF25582902 89235100		TOYS R US INC COM		S		2/7/2001	(11,100)	-	(224,967)	279 432	54,465	-		
KREF25582902 89235100		TOYS R US INC COM		S		2/8/2001	(1 000)	-	(1 911)	2,511	600	-		
KREF25582902 89235100		TOYS R US INC COM		S		10/3/2001	(4 800)	-	(74,355)	87 549	13,194	-		
KREF25582902 895953107		TRICON GLOBAL RESTAUR COM		S		12/28/2001	(3 200)	-	(146,434)	157,223	10 889	-		
KREF25582902 895953107		TRICON GLOBAL RESTAUR COM		S		12/28/2001	(3 000)	-	(133,826)	148 498	14 672	-		
KREF25582902 902124106		TYCO INTL LTD NEW COM		S		7/3/2001	(1,000)	-	(56,899)	52,808	(4,091)	-		
KREF25582902 902124106		TYCO INTL LTD NEW COM		S		8/1/2001	(1 600)	-	(91 038)	85 196	(5 843)	-		
KREF25582902 902905827		USX MARATHON GROUP N		S		10/3/2001	(5 000)	-	(13,907)	13 724	(183)	-		
KREF25582902 902973106		U S BANCORP DEL COM		S		2/23/2001	(9,200)	-	(235 121)	255,913	20,793	-		
KREF25582902 903900U102		USA ED INC COM		S		10/3/2001	(2 000)	-	(11 229)	17,129	5 900	-		
KREF25582902 903900U102		USA ED INC COM		S		10/3/2001	(2 000)	-	(130,545)	163 126	32,581	-		
KREF25582902 903900U102		USA ED INC COM		S		11/29/2001	(1,400)	-	(104 447)	119,718	15,271	-		
KREF25582902 904784709		UNILEVER N V NEW YORK		S		10/3/2001	(400)	-	(20 901)	21,802	901	-		
KREF25582902 904784709		UNILEVER N V NEW YORK		S		10/3/2001	(1,500)	-	(78,379)	78 104	(275)	-		
KREF25582902 904784709		UNILEVER N V NEW YORK		S		12/28/2001	(3 900)	-	(218,574)	227,250	8 676	-		
KREF25582902 905581104		UNION CARBIDE CORP COM		S		2/2/2001	(1 000)	-	(57,260)	53,275	(3,985)	-		
KREF25582902 907818108		UNION PAC CORP COM		S		3/9/2001	(2,900)	-	(151,161)	162,343	11,182	-		
KREF25582902 907818108		UNION PAC CORP COM		S		4/4/2001	(1 700)	-	(92,871)	96 461	3,589	-		
KREF25582902 907818108		UNION PAC CORP COM		S		4/4/2001	(1,000)	-	(40 791)	57,338	16 547	-		
KREF25582902 912795GK1		U S TREASURY BILL	06/07/2001 DD 12/07/2000	S		4/4/2001	(1,000,000)	-	(988,398)	992,711	4,314	-		
KREF25582902 913247102		UNITED HEALTH GROUP IN		S		10/3/2001	(3,500)	-	(256,093)	171,945	(84,148)	-		
KREF25582902 913247102		UNITED HEALTH GROUP IN		S		6/1/2001	(2 800)	-	(63,103)	158 479	95,376	-		
KREF25582902 915289102		UNOCAL CORP COM		S		8/28/2001	(2,900)	-	(253,266)	200,292	(52,974)	-		
KREF25582902 915289102		UNOCAL CORP COM		S		4/30/2001	(500)	-	(13 629)	18,769	5 140	-		
KREF25582902 915289102		UNOCAL CORP COM		S		10/3/2001	(500)	-	(13 161)	11 295	(1,866)	-		
KREF25582902 918204108		V F CORP COM		S		12/4/2001	(2 000)	-	(66,738)	75,281	8,544	-		
KREF25582902 92343E102		VERISIGN INC COM		S		4/4/2001	(2 000)	-	(99,340)	54,229	(45 110)	-		
KREF25582902 92343E102		VERISIGN INC COM		S		4/3/2001	(7,400)	-	(493 728)	218,962	(274 767)	-		
KREF25582902 92343E102		VERISIGN INC COM		S		4/4/2001	(2 000)	-	(99,340)	54,229	(45 110)	-		
KREF25582902 92343E102		VERISIGN INC COM		S		10/3/2001	(800)	-	(41,341)	43 906	2 564	-		
KREF25582902 92343E102		VERISIGN INC COM		S		10/3/2001	(700)	-	(36 174)	34,902	(1,272)	-		
KREF25582902 92343E102		VERITAS SOFTWARE CO CI		S		4/3/2001	(2 900)	-	(368,099)	119,985	(248,114)	-		
KREF25582902 92343E102		VERITAS SOFTWARE CO CI		S		4/4/2001	(1 200)	-	(151 863)	47,854	(104 009)	-		
KREF25582902 92343E102		VERITAS SOFTWARE CO CI		S		4/4/2001	(700)	-	(39,251)	41,004	1,754	-		
KREF25582902 92343E102		VERITAS SOFTWARE CO CI		S		9/5/2001	(1,200)	-	(32 037)	41 796	9 759	-		
KREF25582902 92343E102		VERITAS SOFTWARE CO CI		S		10/3/2001	(1 500)	-	(39 645)	47 461	7,816	-		
KREF25582902 92343E102		VERITAS SOFTWARE CO CI		S		10/3/2001	(1 000)	-	(2 643)	2,891	248	-		
KREF25582902 92343E102		VERITAS SOFTWARE CO CI		S		11/1/2001	(400)	-	(10,572)	11 424	853	-		
KREF25582902 92343E102		VERITAS SOFTWARE CO CI		S		12/28/2001	(3 500)	-	-	1 680	1,680	-		
KREF25582902 9311422109		WALGREEN CO		S		5/3/2001	(1,600)	-	(71 137)	67 976	(3,161)	-		
KREF25582902 9311422109		WALGREEN CO		S		6/29/2001	(1,900)	-	(84 475)	66,013	(18 462)	-		
KREF25582902 9311422109		WALGREEN CO		S		6/29/2001	(300)	-	(11 338)	10 395	(2,944)	-		
KREF25582902 9311422109		WALGREEN CO		S		6/29/2001	(100)	-	(4 446)	3 471	(975)	-		
KREF25582902 9311422109		WALGREEN CO		S		8/2/2001	(5,100)	-	(226 750)	179,336	(47,414)	-		
KREF25582902 9311422109		WALGREEN CO		S		8/29/2001	(8,300)	-	(348,034)	291 018	(57,016)	-		
KREF25582902 9393222103		WASHINGTON MUTUAL IN		S		8/2/2001	(400)	-	(8 203)	16 419	8 216	-		
KREF25582902 9393222103		WASHINGTON MUTUAL IN		S		8/30/2001	(2 900)	-	(59,469)	107,573	48,104	-		

Source	Account	Number	Description 1	Description 2	Transaction	Tax	Code	Trade Ex	Units	Cost	Selling Price	Base	Base Currency	Cal/Loss	Account	Grand Total for
KREF25582902	WASHINGTON MUTUAL IN	0151	WASHINGTON MUTUAL IN		S		8/30/2001	(1.400)		(29.811)	51.854	22.044	-			
KREF25582902	WASHINGTON MUTUAL IN	0151	WASHINGTON MUTUAL IN		S		10/31/2001	(5.500)		(145.516)	207.204	61.689	-			
KREF25582902	WASHINGTON MUTUAL IN	0151	WASHINGTON MUTUAL IN		S		10/31/2001	(7.400)		(197.959)	223.843	25.884	-			
KREF25582902	WASHINGTON MUTUAL IN	0151	WASHINGTON MUTUAL IN		S		12/5/2001	(4.500)		(128.400)	140.463	12.063	-			
KREF25582902	WASHINGTON MUTUAL IN	0151	WASHINGTON MUTUAL IN		S		6/1/2001	(2.800)		(41.099)	77.816	36.717	-			
KREF25582902	WASHINGTON MUTUAL IN	0151	WASHINGTON MUTUAL IN		S		8/28/2001	(6.500)		(92.615)	199.641	107.027	-			
KREF25582902	WASHINGTON MUTUAL IN	0151	WASHINGTON MUTUAL IN		S		10/31/2001	(3.200)		(44.149)	89.372	45.223	-			
KREF25582902	WASHINGTON MUTUAL IN	0151	WASHINGTON MUTUAL IN		S		10/31/2001	(2.800)		(38.770)	68.878	30.108	-			
KREF25582902	WASHINGTON MUTUAL IN	0151	WASHINGTON MUTUAL IN		S		12/28/2001	(3.300)		(45.693)	105.994	60.302	-			
KREF25582902	WATERS CORP COM	0151	WATERS CORP COM		S		4/3/2001	(7.000)		(14.797)	8.320	(6.477)	-			
KREF25582902	WATERS CORP COM	0151	WATERS CORP COM		S		4/10/2001	(1.000)		(73.986)	43.669	(30.318)	-			
KREF25582902	WATERS CORP COM	0151	WATERS CORP COM		S		4/10/2001	(6.000)		(44.392)	23.988	(20.404)	-			
KREF25582902	WATSON PHARMACEUTIC	0151	WATSON PHARMACEUTIC		S		2/7/2001	(2.700)		(172.943)	143.208	(29.735)	-			
KREF25582902	WATSON PHARMACEUTIC	0151	WATSON PHARMACEUTIC		S		2/8/2001	(8.000)		(40.116)	42.281	2.165	-			
KREF25582902	WATSON PHARMACEUTIC	0151	WATSON PHARMACEUTIC		S		3/2/2001	(2.600)		(130.377)	142.670	12.293	-			
KREF25582902	WATSON PHARMACEUTIC	0151	WATSON PHARMACEUTIC		S		4/10/2001	(1.000)		(50.145)	51.098	953	-			
KREF25582902	WELLPOINT HEALTH NETW NEW COM	0151	WELLPOINT HEALTH NETW NEW COM		S		4/10/2001	(1.000)		(5.015)	5.110	96	-			
KREF25582902	WELLPOINT HEALTH NETW NEW COM	0151	WELLPOINT HEALTH NETW NEW COM		S		4/3/2001	(9.000)		(63.075)	82.410	19.336	-			
KREF25582902	WILLIAMS COS INC COM	0151	WILLIAMS COS INC COM		S		6/5/2001	(1.100)		(69.063)	95.718	26.655	-			
KREF25582902	WILLIAMS COS INC COM	0151	WILLIAMS COS INC COM		S		2/1/2001	(1.400)		(44.552)	54.155	9.603	-			
KREF25582902	WILLIAMS COS INC COM	0151	WILLIAMS COS INC COM		S		2/2/2001	(1.900)		(60.463)	73.967	13.504	-			
KREF25582902	WORLD COM INC GA NEW	0151	WORLD COM INC GA NEW		S		2/2/2001	(1.300)		(74.569)	28.520	(46.049)	-			
KREF25582902	WORLD COM INC GA NEW	0151	WORLD COM INC GA NEW		S		2/2/2001	(3.000)		(172.083)	64.160	(107.923)	-			
KREF25582902	WORLD COM INC MCI GRO	0151	WORLD COM INC MCI GRO		S		6/20/2001	(1)		(29)	9	(20)	-			
KREF25582902	WORLD COM INC MCI GRO	0151	WORLD COM INC MCI GRO		S		6/29/2001	(1.166)		(44.688)	19.606	(25.083)	-			
KREF25582902	WORLD COM INC MCI GRO	0151	WORLD COM INC MCI GRO		S		2/5/2001	(8.000)		(48.907)	70.871	21.964	-			
KREF25582902	XCEL ENERGY INC COM	0151	XCEL ENERGY INC COM		S		8/28/2001	(4.645)		(96.910)	128.932	32.022	-			
KREF25582902	ZIMMER HLDGS INC COM	0151	ZIMMER HLDGS INC COM		S		8/28/2001	(5.200)		(147.951)	138.575	(9.376)	-			
KREF25582902	ZIMMER HLDGS INC COM	0151	ZIMMER HLDGS INC COM		S		8/28/2001	(10)		(278)	260	(18)	-			
KREF25582902	AXCELIS TECHNOLOGIES I	0154	AXCELIS TECHNOLOGIES I		S		1/17/2001	(1)		(5)	6	0	-			
KREF25582902	RECEIVE SHARES FOR 362 FIRSTENERGY CORP COM	0455	RECEIVE SHARES FOR 362 FIRSTENERGY CORP COM		SD		1/17/2001	133		4,689	4,689	4,689	-			
KREF25582902	RECEIVE SHARES FOR 362 FIRSTENERGY CORP COM	0455	RECEIVE SHARES FOR 362 FIRSTENERGY CORP COM		SD		1/17/2001	464		16,411	16,411	16,411	-			
KREF25582902	RECEIVE SHARES FOR 362 FIRSTENERGY CORP COM	0455	RECEIVE SHARES FOR 362 FIRSTENERGY CORP COM		SD		1/17/2001	3,217		117,223	117,223	117,223	-			
KREF25582902	RECEIVE SHARES FOR 362 FIRSTENERGY CORP COM	0446	RECEIVE SHARES FOR 362 FIRSTENERGY CORP COM		SW		1/17/2001	(1)		(12)	(12)	(12)	-			
KREF25583002	GM-D-Core	0437	RECEIVE PROCEEDS AS A 1 OF A SPECIAL DISTRIBUTION FDI CD				9/5/2001	-		-	133	133	-		(8,577,329)	
KREF25583002	RECEIVE PROCEEDS AS A 1 OF A SPECIAL DISTRIBUTION FDI CD	0437	RECEIVE PROCEEDS AS A 1 OF A SPECIAL DISTRIBUTION FDI CD				9/5/2001	-		-	640	640	-			
KREF25583002	RECEIVE PROCEEDS AS A 1 OF A SPECIAL DISTRIBUTION FDI CD	0437	RECEIVE PROCEEDS AS A 1 OF A SPECIAL DISTRIBUTION FDI CD				10/1/2001	-		-	411	411	-			
KREF25583002	PROCEEDS RECEIVED AS A OF AN ADDITIONAL DISTRIBUTION CD	0437	PROCEEDS RECEIVED AS A OF AN ADDITIONAL DISTRIBUTION CD				11/5/2001	-		-	231	231	-			
KREF25583002	GLOBAL CROSSING LTD	0151	GLOBAL CROSSING LTD		S		9/19/2001	(5.400)		(201.234)	18.641	(182,593)	-			
KREF25583002	GLOBAL CROSSING LTD	0151	GLOBAL CROSSING LTD		S		9/24/2001	(1.500)		(68.906)	4.643	(64,263)	-			
KREF25583002	GLOBAL CROSSING LTD	0151	GLOBAL CROSSING LTD		S		10/5/2001	(7.600)		(180.674)	5.169	(175,505)	-			
KREF25583002	GLOBAL SANTAFE CORP	0151	GLOBAL SANTAFE CORP		S		11/29/2001	(4.000)		(65.72)	9.476	2.903	-			
KREF25583002	GLOBAL SANTAFE CORP	0151	GLOBAL SANTAFE CORP		S		11/30/2001	(8.000)		(16.893)	19.249	2,359	-			
KREF25583002	GLOBAL SANTAFE CORP	0151	GLOBAL SANTAFE CORP		S		12/3/2001	(5.000)		(22.351)	12.278	(10.072)	-			
KREF25583002	GLOBAL SANTAFE CORP	0151	GLOBAL SANTAFE CORP		S		12/5/2001	(1.000)		(4.476)	2,541	(1,935)	-			
KREF25583002	GLOBAL SANTAFE CORP	0151	GLOBAL SANTAFE CORP		S		12/6/2001	(1.000)		(4.476)	2,547	(2,019)	-			
KREF25583002	GLOBAL SANTAFE CORP	0151	GLOBAL SANTAFE CORP		S		12/7/2001	(1.000)		(3.083)	2,428	(654)	-			
KREF25583002	GLOBAL SANTAFE CORP	0151	GLOBAL SANTAFE CORP		S		12/13/2001	(88)		(2,245)	2,263	19	-			
KREF25583002	GLOBAL SANTAFE CORP	0151	GLOBAL SANTAFE CORP		S		5/11/2001	(5.000)		(23,946)	24.961	1,015	-			
KREF25583002	GLOBAL SANTAFE CORP	0151	GLOBAL SANTAFE CORP		S		5/11/2001	(3.000)		(14.012)	15,131	1,120	-			
KREF25583002	GLOBAL SANTAFE CORP	0151	GLOBAL SANTAFE CORP		S		11/20/2001	(4.000)		(12,024)	11,556	(468)	-			
KREF25583002	GLOBAL SANTAFE CORP	0151	GLOBAL SANTAFE CORP		S		1/19/2001	(3.000)		(18,481)	17,525	(956)	-			
KREF25583002	GLOBAL SANTAFE CORP	0151	GLOBAL SANTAFE CORP		S		2/9/2001	(3.000)		(18,481)	18,904	424	-			

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units ?	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF25583002 001055102	AFLAC INC COM	AFLAC INC COM		S		2/21/2001	(100)	-	(6,160)	5,818	(342)	-		
KREF25583002 001055102	AFLAC INC COM	AFLAC INC COM		S		2/22/2001	(100)	-	(6,381)	5,775	(606)	-		
KREF25583002 001055102	AFLAC INC COM	AFLAC INC COM		S		3/8/2001	(100)	-	(6,381)	6,142	(239)	-		
KREF25583002 001055102	AFLAC INC COM	AFLAC INC COM		S		3/9/2001	(100)	-	(6,281)	6,040	(240)	-		
KREF25583002 001055102	AFLAC INC COM	AFLAC INC COM		S		3/12/2001	(200)	-	(12,762)	11,941	(821)	-		
KREF25583002 001055102	AFLAC INC COM	AFLAC INC COM		S		3/14/2001	(200)	-	(13,375)	11,606	(1,768)	-		
KREF25583002 001055102	AFLAC INC COM	AFLAC INC COM		S		3/14/2001	(200)	-	(13,378)	11,606	(1,772)	-		
KREF25583002 001055102	AFLAC INC COM	AFLAC INC COM		S		3/27/2001	(800)	-	(26,749)	21,393	(5,356)	-		
KREF25583002 001055102	AFLAC INC COM	AFLAC INC COM		S		4/9/2001	(200)	-	(6,687)	5,526	(1,161)	-		
KREF25583002 001055102	AFLAC INC COM	AFLAC INC COM		S		4/10/2001	(300)	-	(10,095)	8,151	(1,944)	-		
KREF25583002 001055102	AFLAC INC COM	AFLAC INC COM		S		4/11/2001	(400)	-	(13,909)	10,888	(3,022)	-		
KREF25583002 001055102	AFLAC INC COM	AFLAC INC COM		S		8/2/2001	(800)	-	(29,497)	23,767	(5,730)	-		
KREF25583002 00130H105	AES CORP COM	AES CORP COM		S		5/10/2001	(100)	-	(4,873)	4,325	(548)	-		
KREF25583002 00130H105	AES CORP COM	AES CORP COM		S		8/27/2001	(300)	-	(14,551)	10,530	(4,020)	-		
KREF25583002 00130H105	AES CORP COM	AES CORP COM		S		10/5/2001	(100)	-	(4,805)	1,320	(3,485)	-		
KREF25583002 00130H105	AES CORP COM	AES CORP COM		S		12/4/2001	(200)	-	(9,609)	3,182	(6,427)	-		
KREF25583002 001765106	AMR CORP DEL COM	AMR CORP DEL COM		S		1/17/2001	(800)	-	(26,059)	29,711	3,652	-		
KREF25583002 001765106	AMR CORP DEL COM	AMR CORP DEL COM		S		1/19/2001	(100)	-	(3,257)	3,748	490	-		
KREF25583002 001765106	AMR CORP DEL COM	AMR CORP DEL COM		S		1/22/2001	(200)	-	(6,515)	7,334	819	-		
KREF25583002 001765106	AMR CORP DEL COM	AMR CORP DEL COM		S		1/23/2001	(1,100)	-	(26,097)	40,607	14,509	-		
KREF25583002 001765106	AMR CORP DEL COM	AMR CORP DEL COM		S		2/22/2001	(600)	-	(19,949)	18,920	(1,029)	-		
KREF25583002 001765106	AMR CORP DEL COM	AMR CORP DEL COM		S		4/4/2001	(600)	-	(19,692)	20,547	855	-		
KREF25583002 00184A105	AOL TIME WARNER INC CC	AOL TIME WARNER INC CC		S		4/9/2001	(1,500)	-	(52,659)	50,893	(1,766)	-		
KREF25583002 00184A105	AOL TIME WARNER INC CC	AOL TIME WARNER INC CC		S		1/22/2001	(500)	-	(14,167)	27,827	13,660	-		
KREF25583002 00184A105	AOL TIME WARNER INC CC	AOL TIME WARNER INC CC		S		1/23/2001	(250)	-	(7,083)	13,456	6,373	-		
KREF25583002 00184A105	AOL TIME WARNER INC CC	AOL TIME WARNER INC CC		S		2/21/2001	(300)	-	(8,500)	13,903	5,403	-		
KREF25583002 00184A105	AOL TIME WARNER INC CC	AOL TIME WARNER INC CC		S		5/10/2001	(300)	-	(8,500)	15,868	7,368	-		
KREF25583002 00184A105	AOL TIME WARNER INC CC	AOL TIME WARNER INC CC		S		10/25/2001	(400)	-	(11,233)	12,673	(1,440)	-		
KREF25583002 00184A105	AOL TIME WARNER INC CC	AOL TIME WARNER INC CC		S		10/26/2001	(3,300)	-	(170,785)	109,490	(61,295)	-		
KREF25583002 00184A105	AOL TIME WARNER INC CC	AOL TIME WARNER INC CC		S		10/29/2001	(500)	-	(27,087)	16,231	(10,855)	-		
KREF25583002 00184A105	AOL TIME WARNER INC CC	AOL TIME WARNER INC CC		S		11/9/2001	(100)	-	(5,417)	3,612	(1,806)	-		
KREF25583002 00184A105	AOL TIME WARNER INC CC	AOL TIME WARNER INC CC		S		11/15/2001	(100)	-	(5,654)	3,769	(1,885)	-		
KREF25583002 00184A105	AOL TIME WARNER INC CC	AOL TIME WARNER INC CC		S		11/21/2001	(200)	-	(11,781)	7,267	(4,514)	-		
KREF25583002 00184A105	AOL TIME WARNER INC CC	AOL TIME WARNER INC CC		S		11/27/2001	(400)	-	(23,563)	14,969	(8,594)	-		
KREF25583002 00184A105	AOL TIME WARNER INC CC	AOL TIME WARNER INC CC		S		11/28/2001	(500)	-	(28,582)	17,877	(10,705)	-		
KREF25583002 00184A105	AOL TIME WARNER INC CC	AOL TIME WARNER INC CC		S		8/8/2001	(500)	-	(20,128)	9,979	(10,148)	-		
KREF25583002 001957109	AT&T CORP COM	AT&T CORP COM		S		8/8/2001	(100)	-	(4,026)	1,979	(2,046)	-		
KREF25583002 001957109	AT&T CORP COM	AT&T CORP COM		S		8/10/2001	(200)	-	(8,051)	3,884	(4,167)	-		
KREF25583002 001957109	AT&T CORP COM	AT&T CORP COM		S		8/28/2001	(100)	-	(4,026)	1,905	(2,121)	-		
KREF25583002 001957208	AT&T CORP COM LIBERTY	AT&T CORP COM LIBERTY		S		1/8/2001	(700)	-	(17,711)	9,944	(7,767)	-		
KREF25583002 002099A106	AT&T WIRELESS SVCS INC	AT&T WIRELESS SVCS INC		S		1/22/2001	(1,100)	-	(27,831)	17,646	(10,185)	-		
KREF25583002 002824100	ABBOTT LABS COM	ABBOTT LABS COM		S		7/16/2001	(1)	-	(33)	15	(18)	-		
KREF25583002 002824100	ABBOTT LABS COM	ABBOTT LABS COM		S		1/4/2001	(1,100)	-	(48,411)	47,433	(978)	-		
KREF25583002 002824100	ABBOTT LABS COM	ABBOTT LABS COM		S		1/9/2001	(200)	-	(8,762)	8,763	1	-		
KREF25583002 002824100	ABBOTT LABS COM	ABBOTT LABS COM		S		1/10/2001	(400)	-	(17,517)	17,085	(431)	-		
KREF25583002 002824100	ABBOTT LABS COM	ABBOTT LABS COM		S		1/11/2001	(300)	-	(13,122)	12,975	(147)	-		
KREF25583002 002824100	ABBOTT LABS COM	ABBOTT LABS COM		S		1/12/2001	(300)	-	(13,122)	12,964	(159)	-		
KREF25583002 002824100	ABBOTT LABS COM	ABBOTT LABS COM		S		1/17/2001	(400)	-	(17,438)	17,476	37	-		
KREF25583002 002824100	ABBOTT LABS COM	ABBOTT LABS COM		S		1/19/2001	(500)	-	(21,774)	22,286	512	-		
KREF25583002 002824100	ABBOTT LABS COM	ABBOTT LABS COM		S		2/12/2001	(200)	-	(8,710)	9,777	1,068	-		
KREF25583002 002824100	ABBOTT LABS COM	ABBOTT LABS COM		S		2/15/2001	(200)	-	(8,829)	9,440	612	-		
KREF25583002 002824100	ABBOTT LABS COM	ABBOTT LABS COM		S		2/16/2001	(200)	-	(8,948)	9,544	596	-		
KREF25583002 002824100	ABBOTT LABS COM	ABBOTT LABS COM		S		2/20/2001	(200)	-	(8,948)	9,644	696	-		

Account Number	Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment	Base	Base Currency	Calc/Loss	Grand Total for Account
KREF25583002 002824100	ABBOTT LABS COM		ABBOTT LABS COM		S		2/21/2001	(300)	-	(13,469)	14,805	14,805	14,805		1,336	
KREF25583002 002824100	ABBOTT LABS COM		ABBOTT LABS COM		S		2/22/2001	(400)	-	(18,083)	19,937	19,937	18,553		(70)	
KREF25583002 002824100	ABBOTT LABS COM		ABBOTT LABS COM		S		3/16/2001	(100)	-	(4,521)	4,451	4,451	(104)		(10)	
KREF25583002 002824100	ABBOTT LABS COM		ABBOTT LABS COM		S		3/19/2001	(100)	-	(4,521)	4,417	4,417	(104)		(70)	
KREF25583002 002824100	ABBOTT LABS COM		ABBOTT LABS COM		S		5/10/2001	(800)	-	(35,403)	38,755	38,755	3,351			
KREF25583002 002896207	ABERCROMBIE & FITCH CO		ABERCROMBIE & FITCH CO		S		2/22/2001	(300)	-	(7,598)	8,610	8,610	1,013		(950)	
KREF25583002 006848105	ADELPHIA COMMUNICATI CL A		ADELPHIA COMMUNICATI CL A		S		1/24/2001	(400)	-	(10,832)	9,882	9,882	(950)			
KREF25583002 00724F101	ADOBE SYS INC DEL COM		ADOBE SYS INC DEL COM		S		6/5/2001	(100)	-	(3,400)	4,036	4,036	636			
KREF25583002 00724F101	ADOBE SYS INC DEL COM		ADOBE SYS INC DEL COM		S		3/14/2001	(900)	-	(33,873)	23,598	23,598	(10,275)			
KREF25583002 00724F101	ADOBE SYS INC DEL COM		ADOBE SYS INC DEL COM		S		8/14/2001	(1,100)	-	(42,582)	43,922	43,922	(1,539)			
KREF25583002 00724F101	ADOBE SYS INC DEL COM		ADOBE SYS INC DEL COM		S		9/24/2001	(900)	-	(38,101)	22,596	22,596	(15,504)			
KREF25583002 007903107	ADVANCED MICRO DEVIC		ADVANCED MICRO DEVIC		S		2/21/2001	(100)	-	(4,417)	2,374	2,374	(2,043)			
KREF25583002 00817Y108	AETNA INC COM NEW		AETNA INC COM NEW		S		4/16/2001	(200)	-	(6,825)	5,131	5,131				
KREF25583002 00817Y108	AETNA INC COM NEW		AETNA INC COM NEW		S		5/3/2001	(400)	-	(13,650)	10,723	10,723	(2,927)			
KREF25583002 00817Y108	AETNA INC COM NEW		AETNA INC COM NEW		S		5/11/2001	(300)	-	(10,238)	7,686	7,686	(2,552)			
KREF25583002 00817Y108	AETNA INC COM NEW		AETNA INC COM NEW		S		8/10/2001	(1,000)	-	(34,875)	26,243	26,243	(8,632)			
KREF25583002 00817Y108	AETNA INC COM NEW		AETNA INC COM NEW		S		8/13/2001	(500)	-	(18,300)	13,335	13,335	(4,965)			
KREF25583002 00817Y108	AETNA INC COM NEW		AETNA INC COM NEW		S		8/14/2001	(1,400)	-	(51,235)	37,863	37,863	(13,372)			
KREF25583002 00817Y108	AETNA INC COM NEW		AETNA INC COM NEW		S		8/14/2001	(1,400)	-	(51,235)	37,863	37,863	(13,372)			
KREF25583002 00846U101	AGILENT TECHNOLOGIES I		AGILENT TECHNOLOGIES I		S		3/21/2001	(400)	-	(17,808)	12,696	12,696	(5,112)			
KREF25583002 00846U101	AGILENT TECHNOLOGIES I		AGILENT TECHNOLOGIES I		S		4/11/2001	(1,000)	-	(44,520)	31,730	31,730	(12,790)			
KREF25583002 00846U101	AGILENT TECHNOLOGIES I		AGILENT TECHNOLOGIES I		S		4/12/2001	(100)	-	(4,452)	3,233	3,233	(1,219)			
KREF25583002 00846U101	AGILENT TECHNOLOGIES I		AGILENT TECHNOLOGIES I		S		6/6/2001	(1,000)	-	(44,520)	34,089	34,089	(10,431)			
KREF25583002 00846U101	AGILENT TECHNOLOGIES I		AGILENT TECHNOLOGIES I		S		6/6/2001	(100)	-	(4,452)	3,400	3,400	(1,052)			
KREF25583002 00846U101	AGILENT TECHNOLOGIES I		AGILENT TECHNOLOGIES I		S		6/22/2001	(700)	-	(33,043)	20,788	20,788	(12,255)			
KREF25583002 00846U101	AGILENT TECHNOLOGIES I		AGILENT TECHNOLOGIES I		S		12/3/2001	(200)	-	(9,656)	5,508	5,508	(4,148)			
KREF25583002 009158106	AIR PRODS & CHEMS INC C		AIR PRODS & CHEMS INC C		S		12/4/2001	(2,000)	-	(100,722)	54,921	54,921	(45,801)			
KREF25583002 009158106	AIR PRODS & CHEMS INC C		AIR PRODS & CHEMS INC C		S		2/15/2001	(1,000)	-	(34,315)	40,116	40,116	5,801			
KREF25583002 009158106	AIR PRODS & CHEMS INC C		AIR PRODS & CHEMS INC C		S		2/21/2001	(100)	-	(3,439)	3,816	3,816	377			
KREF25583002 009158106	AIR PRODS & CHEMS INC C		AIR PRODS & CHEMS INC C		S		6/21/2001	(1,200)	-	(41,996)	56,661	14,665				
KREF25583002 009158106	AIR PRODS & CHEMS INC C		AIR PRODS & CHEMS INC C		S		7/25/2001	(200)	-	(7,073)	8,383	8,383	1,310			
KREF25583002 009158106	AIR PRODS & CHEMS INC C		AIR PRODS & CHEMS INC C		S		7/26/2001	(100)	-	(3,536)	4,130	4,130	594			
KREF25583002 009158106	AIR PRODS & CHEMS INC C		AIR PRODS & CHEMS INC C		S		7/27/2001	(100)	-	(3,536)	4,121	4,121	585			
KREF25583002 009158106	AIR PRODS & CHEMS INC C		AIR PRODS & CHEMS INC C		S		7/31/2001	(100)	-	(3,480)	4,076	4,076	596			
KREF25583002 009158106	AIR PRODS & CHEMS INC C		AIR PRODS & CHEMS INC C		S		8/27/2001	(200)	-	(6,960)	8,666	8,666	1,705			
KREF25583002 009158106	AIR PRODS & CHEMS INC C		AIR PRODS & CHEMS INC C		S		8/28/2001	(300)	-	(10,441)	12,868	12,868	2,427			
KREF25583002 009158106	AIR PRODS & CHEMS INC C		AIR PRODS & CHEMS INC C		S		8/28/2001	(300)	-	(10,441)	12,868	12,868	2,427			
KREF25583002 009158106	AIR PRODS & CHEMS INC C		AIR PRODS & CHEMS INC C		S		9/19/2001	(800)	-	(27,756)	28,791	1,035				
KREF25583002 009158106	AIR PRODS & CHEMS INC C		AIR PRODS & CHEMS INC C		S		9/21/2001	(600)	-	(16,498)	20,070	3,572				
KREF25583002 00971T101	AKAMAI TECHNOLOGIES II		AKAMAI TECHNOLOGIES II		S		3/16/2001	(600)	-	(32,047)	4,950	4,950	(27,097)			
KREF25583002 00971T101	AKAMAI TECHNOLOGIES II		AKAMAI TECHNOLOGIES II		S		3/20/2001	(1,400)	-	(61,166)	12,901	12,901	(48,265)			
KREF25583002 00971T101	AKAMAI TECHNOLOGIES II		AKAMAI TECHNOLOGIES II		S		3/22/2001	(1,800)	-	(46,750)	13,754	13,754	(32,966)			
KREF25583002 00971T101	AKAMAI TECHNOLOGIES II		AKAMAI TECHNOLOGIES II		S		3/23/2001	(500)	-	(8,940)	4,266	4,266	(4,674)			
KREF25583002 00971T101	AKAMAI TECHNOLOGIES II		AKAMAI TECHNOLOGIES II		S		3/23/2001	(100)	-	(1,788)	850	850	(938)			
KREF25583002 00971T101	AKAMAI TECHNOLOGIES II		AKAMAI TECHNOLOGIES II		S		3/30/2001	(500)	-	(8,940)	4,010	4,010	(4,930)			
KREF25583002 013817101	ALCOA INC COM		ALCOA INC COM		S		4/11/2001	(400)	-	(13,461)	15,623	2,163				
KREF25583002 013817101	ALCOA INC COM		ALCOA INC COM		S		12/3/2001	(400)	-	(13,461)	15,006	15,006	1,546			
KREF25583002 013817101	ALCOA INC COM		ALCOA INC COM		S		12/4/2001	(600)	-	(19,275)	22,542	3,267				
KREF25583002 013817101	ALCOA INC COM		ALCOA INC COM		S		12/4/2001	(300)	-	(9,964)	11,352	1,388				
KREF25583002 013817101	ALCOA INC COM		ALCOA INC COM		S		12/4/2001	(100)	-	(3,109)	3,750	641				
KREF25583002 013817101	ALCOA INC COM		ALCOA INC COM		S		12/5/2001	(2,100)	-	(64,854)	82,293	17,439				
KREF25583002 013817101	ALCOA INC COM		ALCOA INC COM		S		12/6/2001	(600)	-	(18,841)	23,644	4,803				
KREF25583002 013817101	ALCOA INC COM		ALCOA INC COM		S		12/11/2001	(200)	-	(6,247)	7,639	1,391				
KREF25583002 013817101	ALCOA INC COM		ALCOA INC COM		S		12/12/2001	(100)	-	(3,124)	3,780	656				
KREF25583002 01741R102	ALLEGHENY TECHNOLOGI		ALLEGHENY TECHNOLOGI		S		1/8/2001	(700)	-	(27,629)	9,897	9,897	(17,732)			
KREF25583002 01741R102	ALLEGHENY TECHNOLOGI		ALLEGHENY TECHNOLOGI		S		1/16/2001	(100)	-	(3,947)	1,443	1,443	(2,504)			
KREF25583002 01741R102	ALLEGHENY TECHNOLOGI		ALLEGHENY TECHNOLOGI		S		1/22/2001	(1,500)	-	(56,247)	21,766	14,805	(34,481)			

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Source Account Number	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment Gain/Loss	Base Currency Gain/Loss	Grand Total for Account
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	2/21/2001	(400)	-	(17,800)	16.137	(1,663)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	7/12/2001	(200)	-	(8,900)	8.552	(348)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	7/13/2001	(800)	-	(35,600)	34.045	(1,555)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	7/16/2001	(300)	-	(13,350)	12.723	(627)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	7/16/2001	(200)	-	(10,240)	8.485	(1,754)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	7/17/2001	(100)	-	(5,120)	4.124	(996)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	7/18/2001	(500)	-	(23,819)	20.414	(3,405)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	7/19/2001	(700)	-	(29,970)	26.104	(3,865)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	7/20/2001	(1000)	-	(4,463)	3.600	(863)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	7/20/2001	(500)	-	(21,380)	17.994	(3,386)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	8/6/2001	(1,000)	-	(41,443)	32.985	(8,459)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	8/22/2001	(500)	-	(18,988)	17.030	(1,959)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	8/27/2001	(200)	-	(7,700)	6.943	(757)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	8/28/2001	(200)	-	(7,709)	6.892	(817)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	8/30/2001	(200)	-	(7,718)	6.852	(667)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	8/31/2001	(200)	-	(7,718)	6.799	(920)	-	
KREF25583002 020002101		ALLSTATE CORP COM		S	0151	12/4/2001	(2,200)	-	(52,478)	72.532	20,054	-	
KREF25583002 021441100		ALTERA CORP COM		S	0151	1/2/2001	(100)	-	(3,994)	2.515	(1,479)	-	
KREF25583002 021441100		ALTERA CORP COM		S	0151	1/12/2001	(400)	-	(15,975)	12.931	(3,045)	-	
KREF25583002 021441100		ALTERA CORP COM		S	0151	1/17/2001	(900)	-	(35,944)	28.736	(7,209)	-	
KREF25583002 021441100		ALTERA CORP COM		S	0151	4/11/2001	(100)	-	(3,994)	2.739	(1,254)	-	
KREF25583002 021441100		ALTERA CORP COM		S	0151	4/12/2001	(800)	-	(31,223)	20.831	(10,392)	-	
KREF25583002 021441100		ALTERA CORP COM		S	0151	4/17/2001	(300)	-	(11,436)	7.707	(3,729)	-	
KREF25583002 021441100		ALTERA CORP COM		S	0151	7/19/2001	(100)	-	(3,812)	3.110	(702)	-	
KREF25583002 021441100		ALTERA CORP COM		S	0151	7/20/2001	(100)	-	(4,013)	2.932	(1,081)	-	
KREF25583002 023551104		AMERADA HESS CORP COA		S	0151	6/18/2001	(100)	-	(5,336)	8.374	3,038	-	
KREF25583002 023551104		AMERADA HESS CORP COA		S	0151	6/26/2001	(400)	-	(23,089)	33.218	10,128	-	
KREF25583002 023551104		AMERADA HESS CORP COA		S	0151	7/19/2001	(100)	-	(6,324)	7.255	931	-	
KREF25583002 023608102		AMEREN CORP		S	0151	12/4/2001	(1,200)	-	(41,937)	49.107	7,170	-	
KREF25583002 025371101		AMERICAN ELEC PWR INC		S	0151	1/12/2001	(1,300)	-	(46,415)	51.661	5,246	-	
KREF25583002 025371101		AMERICAN ELEC PWR INC		S	0151	1/19/2001	(200)	-	(6,724)	8.214	1,491	-	
KREF25583002 025371101		AMERICAN ELEC PWR INC		S	0151	6/6/2001	(300)	-	(10,085)	14.730	4,644	-	
KREF25583002 025371101		AMERICAN ELEC PWR INC		S	0151	6/6/2001	(200)	-	(6,724)	9.779	3,055	-	
KREF25583002 025371101		AMERICAN ELEC PWR INC		S	0151	10/5/2001	(1,100)	-	(40,154)	50.758	10,604	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	2/22/2001	(2,500)	-	(16,588)	17.922	1,334	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	4/17/2001	(100)	-	(9,449)	8.792	(658)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	4/30/2001	(100)	-	(5,493)	95.184	(43,355)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	8/15/2001	(100)	-	(5,493)	4.311	(1,181)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	8/24/2001	(200)	-	(10,985)	3.867	(1,626)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	8/24/2001	(600)	-	(33,411)	7.604	(3,381)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	8/27/2001	(500)	-	(27,770)	22.772	(10,639)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	9/6/2001	(900)	-	(50,646)	17.763	(10,007)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	10/1/2001	(400)	-	(23,805)	26.196	(24,450)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	10/1/2001	(200)	-	(11,902)	5.832	(6,070)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	10/2/2001	(1,400)	-	(80,180)	40.203	(39,976)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	10/2/2001	(300)	-	(15,972)	8.615	(7,357)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	10/3/2001	(700)	-	(36,887)	20.747	(16,139)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	10/3/2001	(300)	-	(14,428)	8.892	(5,536)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	10/3/2001	(100)	-	(5,324)	2.964	(2,360)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	10/4/2001	(100)	-	(4,809)	2.925	(1,884)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	10/5/2001	(2,200)	-	(105,721)	60.785	(44,936)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	10/5/2001	(200)	-	(9,565)	5.535	(4,029)	-	
KREF25583002 025816109		AMERICAN EXPRESS CO CI		S	0151	10/5/2001	(100)	-	(4,782)	2.768	(2,015)	-	
KREF25583002 026351106		AMERICAN GEN CORP COA		S	0151	4/12/2001	(300)	-	(8,670)	12.798	4,127	-	
KREF25583002 026351106		AMERICAN GEN CORP COA		S	0151	4/16/2001	(100)	-	(2,890)	4.258	1,368	-	
KREF25583002 026351106		AMERICAN GEN CORP COA		S	0151	4/17/2001	(1,600)	-	(55,038)	67.845	12,807	-	

Source	Account	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex	Units	Units 2	Cost	Selling Price	Base Investment	Gain/Loss	Account	Grand Total for
Source	Account	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex	Units	Units 2	Cost	Selling Price	Base Investment	Gain/Loss	Account	Grand Total for
KREF25583002 026351106	AMERICAN GEN CORP COM		AMERICAN GEN CORP COM		S		4/17/2001	(1 000)		(28 901)	42,959	14 058	14 058		
KREF25583002 026351106	AMERICAN GEN CORP COM		AMERICAN GEN CORP COM		S		7/20/2001	(400)		(15 651)	2,924	18 590	2 924		
KREF25583002 026351106	AMERICAN GEN CORP COM		AMERICAN GEN CORP COM		S		7/20/2001	(300)		(11 749)	13 665	2 215	2 215		
KREF25583002 026351106	AMERICAN GEN CORP COM		AMERICAN GEN CORP COM		S		8/8/2001	(800)		(31 880)	36 049	4 169	4 169		
KREF25583002 026351106	AMERICAN GEN CORP COM		AMERICAN GEN CORP COM		S		8/13/2001	(100)		(4 319)	4 517	479	479		
KREF25583002 026609107	AMERICAN HOME PRODS C		AMERICAN HOME PRODS C		S		4/3/2001	(300)		(14 795)	16,915	2,120	2,120		
KREF25583002 026609107	AMERICAN HOME PRODS C		AMERICAN HOME PRODS C		S		4/11/2001	(500)		(24 113)	27,546	3 433	3 433		
KREF25583002 026609107	AMERICAN HOME PRODS C		AMERICAN HOME PRODS C		S		4/11/2001	(400)		(19,909)	22,011	2,102	2,102		
KREF25583002 026609107	AMERICAN INTL GROUP IN		AMERICAN INTL GROUP IN		S		9/27/2001	(100)		(4 793)	5 976	976	976		
KREF25583002 026874107	AMERICAN INTL GROUP IN		AMERICAN INTL GROUP IN		S		5/11/2001	(100)		(5,038)	8,184	3,146	3,146		
KREF25583002 026874107	AMERICAN INTL GROUP IN		AMERICAN INTL GROUP IN		S		5/16/2001	(300)		(15,113)	25,093	9,979	9,979		
KREF25583002 026874107	AMERICAN INTL GROUP IN		AMERICAN INTL GROUP IN		S		9/18/2001	(1)		(40)	62	21	21		
KREF25583002 026874107	AMERICAN INTL GROUP IN		AMERICAN INTL GROUP IN		S		11/17/2001	(100)		(5,038)	7,820	2,782	2,782		
KREF25583002 026874107	AMERICAN INTL GROUP IN		AMERICAN INTL GROUP IN		S		12/4/2001	(100)		(5,038)	7,960	2,922	2,922		
KREF25583002 026874107	AMERICAN INTL GROUP IN		AMERICAN INTL GROUP IN		S		12/11/2001	(200)		(10 076)	16 146	6 070	6 070		
KREF25583002 026874107	AMERICAN INTL GROUP IN		AMERICAN INTL GROUP IN		S		12/19/2001	(300)		(15,113)	24,332	9,218	9,218		
KREF25583002 026874107	AMERICAN INTL GROUP IN		AMERICAN INTL GROUP IN		S		12/19/2001	(200)		(10 076)	16 221	6,145	6,145		
KREF25583002 026874107	AMERICAN INTL GROUP IN		AMERICAN INTL GROUP IN		S		12/20/2001	(200)		(10 076)	16 101	6 025	6 025		
KREF25583002 030608101	AMERICREDIT CORP COM		AMERICREDIT CORP COM		S		8/3/2001	(100)		(3,255)	6 194	2,939	2,939		
KREF25583002 031162100	AMGEN INC		AMGEN INC		S		8/16/2001	(100)		(3,255)	5,759	2,504	2,504		
KREF25583002 031162100	AMGEN INC		AMGEN INC		S		5/11/2001	(600)		(41,435)	36 209	(5,226)	(5,226)		
KREF25583002 031162100	AMGEN INC		AMGEN INC		S		6/28/2001	(200)		(13,355)	12,776	(579)	(579)		
KREF25583002 031265102	AMGEN INC		AMGEN INC		S		6/29/2001	(200)		(13,355)	12 403	(952)	(952)		
KREF25583002 031265102	AMGEN INC		AMGEN INC		S		7/2/2001	(1,300)		(22 817)	25,636	2,820	2,820		
KREF25583002 031265102	AMGEN INC		AMGEN INC		S		7/24/2001	(200)		(3 510)	3 882	372	372		
KREF25583002 031265102	AMGEN INC		AMGEN INC		S		8/13/2001	(100)		(1,755)	2 002	247	247		
KREF25583002 031265102	AMGEN INC		AMGEN INC		S		8/23/2001	(1 000)		(17,556)	20 005	2 449	2 449		
KREF25583002 032511107	ANADARKO PETE CORP CC		ANADARKO PETE CORP CC		S		8/24/2001	(100)		(1 757)	1,963	206	206		
KREF25583002 032511107	ANADARKO PETE CORP CC		ANADARKO PETE CORP CC		S		7/20/2001	(700)		(22,539)	35,208	12,669	12,669		
KREF25583002 032511107	ANADARKO PETE CORP CC		ANADARKO PETE CORP CC		S		8/17/2001	(800)		(25,362)	46,366	21,004	21,004		
KREF25583002 032511107	ANADARKO PETE CORP CC		ANADARKO PETE CORP CC		S		8/20/2001	(300)		(9,503)	16,934	7,431	7,431		
KREF25583002 032511107	ANADARKO PETE CORP CC		ANADARKO PETE CORP CC		S		8/28/2001	(800)		(22,993)	42,851	19 858	19 858		
KREF25583002 032511107	ANADARKO PETE CORP CC		ANADARKO PETE CORP CC		S		10/5/2001	(700)		(37 895)	35 961	(1 934)	(1 934)		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		10/26/2001	(1 000)		(68 713)	64,936	(3,777)	(3,777)		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		1/22/2001	(500)		(42 497)	27 958	(14 539)	(14 539)		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		2/22/2001	(1 000)		(84 994)	45 488	(39,506)	(39,506)		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		2/22/2001	(1 000)		(84,999)	45,514	(39,485)	(39,485)		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		5/5/2001	(1 000)		(84,999)	4 853	(3 647)	(3 647)		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		1/5/2001	(1,200)		(44,782)	39 131	(5,651)	(5,651)		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		2/21/2001	(1 000)		(3,633)	3,527	(307)	(307)		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		2/22/2001	(1 000)		(3 639)	3,297	(343)	(343)		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		3/1/2001	(1 000)		(3 645)	3,596	(49)	(49)		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		4/20/2001	(700)		(26 069)	21,909	(4,160)	(4,160)		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		9/17/2001	(1 600)		(51,792)	58 777	6,985	6,985		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		9/18/2001	(800)		(17,841)	29 641	11,801	11,801		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		1/11/2001	(1 000)		(3 615)	6 658	3 043	3 043		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		1/12/2001	(200)		(7,472)	12 914	5 442	5 442		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		6/18/2001	(1 000)		(3 615)	5,319	1,705	1,705		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		6/19/2001	(1 000)		(3 736)	5,258	1,522	1,522		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		6/25/2001	(600)		(2,248)	31,227	5,979	5,979		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		7/19/2001	(1 000)		(8 851)	2 461	(6,390)	(6,390)		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		7/20/2001	(400)		(32,622)	10,061	(22,561)	(22,561)		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		10/30/2001	(300)		(13,049)	8,640	(4 409)	(4 409)		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		11/6/2001	(400)		(13 615)	12 680	(935)	(935)		
KREF25583002 032654105	ANALOG DEVICES INC COM		ANALOG DEVICES INC COM		S		11/7/2001	(1 000)		(3 404)	3,218	(185)	(185)		

Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Base Investment	Base Currency	Gain/Loss	Account	Grand Total for
KREF25583002 03822W109	APPLERA CORP APPLIED B GROUP		S	0151	11/16/2001	(400)	-	(13,615)	13.100	13.100		(515)		
KREF25583002 038222105	APPLIED MATTS INC COM		S	0151	9/20/2001	(1,200)	-	(23,745)	10,876	10,876		(12,869)		
KREF25583002 038222105	APPLIED MATTS INC COM		S	0151	2/21/2001	(600)	-	(19,851)	28,768	28,768		8,917		
KREF25583002 038222105	APPLIED MATTS INC COM		S	0151	4/11/2001	(1,000)	-	(3,363)	4,680	4,680		1,217		
KREF25583002 038222105	APPLIED MATTS INC COM		S	0151	6/6/2001	(2,000)	-	(6,726)	10,499	10,499		3,772		
KREF25583002 038222105	APPLIED MATTS INC COM		S	0151	11/30/2001	(1,000)	-	(3,363)	3,987	3,987		624		
KREF25583002 038222105	APPLIED MATTS INC COM		S	0151	12/6/2001	(1,000)	-	(3,363)	4,558	4,558		1,195		
KREF25583002 038222105	APPLIED MATTS INC COM		S	0151	12/18/2001	(1,000)	-	(3,363)	4,307	4,307		943		
KREF25583002 053499109	AAYA INC COM		S	0151	6/29/2001	(500)	-	(13,527)	6,683	6,683		(6,844)		
KREF25583002 053499109	AAYA INC COM		S	0151	7/16/2001	(2,000)	-	(7,519)	32,479	32,479		(42,712)		
KREF25583002 053499109	AAYA INC COM		S	0151	7/20/2001	(500)	-	(13,698)	6,645	6,645		(7,053)		
KREF25583002 053499109	AAYA INC COM		S	0151	7/20/2001	(500)	-	(1,826)	865	865		(961)		
KREF25583002 054540109	AXCELIS TECHNOLOGIES I		S	0151	1/4/2001	(1,500)	-	(12,119)	14,719	14,719		2,601		
KREF25583002 054540109	AXCELIS TECHNOLOGIES I		S	0151	1/5/2001	(400)	-	(3,303)	3,665	3,665		362		
KREF25583002 054540109	AXCELIS TECHNOLOGIES I		S	0151	1/8/2001	(300)	-	(2,354)	2,559	2,559		204		
KREF25583002 054540109	AXCELIS TECHNOLOGIES I		S	0151	1/23/2001	(100)	-	(750)	1,092	1,092		341		
KREF25583002 055921100	BMC SOFTWARE INC COM		S	0151	6/18/2001	(500)	-	(12,288)	13,029	13,029		742		
KREF25583002 057224107	BAKER HUGHES INC COM		S	0151	7/20/2001	(100)	-	(2,591)	3,281	3,281		691		
KREF25583002 060505104	BANK OF AMERICA CORP		S	0151	3/23/2001	(300)	-	(4,721)	5,135	5,135		414		
KREF25583002 060505104	BANK OF AMERICA CORP		S	0151	3/27/2001	(200)	-	(14,162)	15,623	15,623		1,461		
KREF25583002 060505104	BANK OF AMERICA CORP		S	0151	3/28/2001	(200)	-	(9,442)	10,820	10,820		1,379		
KREF25583002 060505104	BANK OF AMERICA CORP		S	0151	3/30/2001	(200)	-	(9,442)	10,704	10,704		1,262		
KREF25583002 060505104	BANK OF AMERICA CORP		S	0151	5/2/2001	(1,000)	-	(4,721)	5,630	5,630		910		
KREF25583002 060505104	BANK OF AMERICA CORP		S	0151	5/9/2001	(300)	-	(14,162)	16,555	16,555		2,992		
KREF25583002 060505104	BANK OF AMERICA CORP		S	0151	5/10/2001	(1,000)	-	(4,713)	5,683	5,683		8,551		
KREF25583002 060505104	BANK OF AMERICA CORP		S	0151	5/10/2001	(200)	-	(9,226)	11,128	11,128		1,802		
KREF25583002 060505104	BANK OF AMERICA CORP		S	0151	6/8/2001	(100)	-	(4,651)	5,877	5,877		1,226		
KREF25583002 060505104	BANK OF AMERICA CORP		S	0151	9/28/2001	(200)	-	(9,301)	11,614	11,614		2,313		
KREF25583002 060505104	BANK OF AMERICA CORP		S	0151	10/5/2001	(700)	-	(26,854)	39,911	39,911		3,057		
KREF25583002 060505104	BANK OF AMERICA CORP		S	0151	10/11/2001	(1,400)	-	(64,525)	76,264	76,264		11,339		
KREF25583002 060505104	BANK OF AMERICA CORP		S	0153	10/12/2001	(400)	-	(17,333)	21,300	21,300		3,967		
KREF25583002 064057102	BANK NEW YORK INC COM		S	0151	6/6/2001	(1,000)	-	(53,739)	54,458	54,458		719		
KREF25583002 06423A103	BANK ONE CORP COM		S	0151	6/6/2001	(400)	-	(21,457)	10,002	10,002		(385)		
KREF25583002 06423A103	BANK ONE CORP COM		S	0151	10/17/2001	(300)	-	(10,387)	10,002	10,002		(257)		
KREF25583002 06423A103	BANK ONE CORP COM		S	0151	10/18/2001	(400)	-	(13,600)	13,011	13,011		(589)		
KREF25583002 06423A103	BANK ONE CORP COM		S	0151	10/25/2001	(700)	-	(23,801)	23,441	23,441		(359)		
KREF25583002 06423A103	BANK ONE CORP COM		S	0151	10/25/2001	(600)	-	(20,283)	20,092	20,092		(190)		
KREF25583002 06423A103	BANK ONE CORP COM		S	0151	10/30/2001	(1,000)	-	(3,392)	3,435	3,435		44		
KREF25583002 06423A103	BANK ONE CORP COM		S	0151	12/3/2001	(100)	-	(3,392)	3,697	3,697		305		
KREF25583002 06423A103	BANK ONE CORP COM		S	0151	12/4/2001	(1,300)	-	(50,781)	48,352	48,352		(2,430)		
KREF25583002 067383109	BARD C R INC		S	0151	6/18/2001	(1,000)	-	(5,040)	5,588	5,588		548		
KREF25583002 067383109	BARD C R INC		S	0151	6/19/2001	(400)	-	(19,665)	22,341	22,341		2,676		
KREF25583002 067383109	BARD C R INC		S	0151	6/19/2001	(1,000)	-	(4,920)	5,588	5,588		668		
KREF25583002 067383109	BARD C R INC		S	0151	6/20/2001	(1,000)	-	(4,920)	5,559	5,559		638		
KREF25583002 067383109	BARD C R INC		S	0151	6/22/2001	(200)	-	(10,005)	11,176	11,176		1,171		
KREF25583002 067383109	BARD C R INC		S	0151	6/23/2001	(200)	-	(10,156)	11,143	11,143		988		
KREF25583002 067383109	BARD C R INC		S	0151	6/25/2001	(1,000)	-	(5,078)	5,374	5,374		966		
KREF25583002 067383109	BARD C R INC		S	0151	6/26/2001	(300)	-	(15,234)	16,674	16,674		1,440		
KREF25583002 067383109	BARD C R INC		S	0151	6/26/2001	(200)	-	(10,222)	11,116	11,116		894		



Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment	Base	Base Currency	Gain/Loss	Grand Total for Account
KREF25583002 067383109	BARD C R INC			S		6/27/2001	(100)		(5 144)	5 664	520				
KREF25583002 073325102	BEA SYS INC COM			S		5/11/2001	(900)		(65,518)	29 927	(3,592)			(49 973)	
KREF25583002 073325102	BEA SYS INC COM			S		8/28/2001	(1 000)		(67,022)	17 049	(2,499)			(49 973)	
KREF25583002 073902108	BEAR STEARNS COS INC C			S		2/22/2001	(1 000)		(54 506)	52,007					
KREF25583002 073902108	BEAR STEARNS COS INC C			S		3/12/2001	(1 000)		(5,451)	4,758	(693)				
KREF25583002 073902108	BEAR STEARNS COS INC C			S		3/13/2001	(200)		(10 901)	9 811	(1 090)				
KREF25583002 073902108	BEAR STEARNS COS INC C			S		3/14/2001	(1 000)		(5 451)	4 906	(545)				
KREF25583002 073902108	BEAR STEARNS COS INC C			S		3/29/2001	(400)		(21,802)	18 758	(3 044)				
KREF25583002 073902108	BEAR STEARNS COS INC C			S		3/30/2001	(1,800)		(102,207)	82 833	(19,275)				
KREF25583002 073902108	BEAR STEARNS COS INC C			S		4/6/2001	(1,000)		(57,361)	44,217	(13,144)				
KREF25583002 073902108	BEAR STEARNS COS INC C			S		10/31/2001	(300)		(17,287)	16 676	(611)				
KREF25583002 07596102	BED BATH & BEYOND INC			S		12/4/2001	(1 000)		(2 720)	3,225	505				
KREF25583002 086516101	BEST BUY INC COM			S		1/23/2001	(400)		(28,266)	17,495	(10,771)				
KREF25583002 086516101	BEST BUY INC COM			S		1/23/2001	(400)		(28,266)	17,495	(10,771)				
KREF25583002 090597105	BIODEN INC COM			S		1/23/2001	(400)		(28,266)	17,495	(10,771)				
KREF25583002 090597105	BIODEN INC COM			S		10/30/2001	(1 000)		(5,372)	5,306	(66)				
KREF25583002 090597105	BIODEN INC COM			S		10/31/2001	(400)		(21,488)	21,281	(207)				
KREF25583002 090597105	BIODEN INC COM			S		5/10/2001	(1 000)		(5,370)	5 960	590				
KREF25583002 090597105	BIODEN INC COM			S		1/23/2001	(200)		(10,739)	12,875	2 135				
KREF25583002 090597105	BIODEN INC COM			S		1/23/2001	(200)		(10,739)	12,875	2 135				
KREF25583002 090597105	BIODEN INC COM			S		4/11/2001	(200)		(6 835)	11 958	5,122				
KREF25583002 090597105	BIODEN INC COM			S		9/28/2001	(500)		(18,780)	16 606	(2,174)				
KREF25583002 090597105	BOEING CO COM			S		10/27/2001	(300)		(11,268)	10 080	(1,188)				
KREF25583002 090597105	BOEING CO COM			S		10/5/2001	(200)		(7,512)	7,149	(363)				
KREF25583002 090597105	BOEING CO COM			S		10/5/2001	(1 000)		(3,628)	3,582	(46)				
KREF25583002 090597105	BOEING CO COM			S		10/30/2001	(1 000)		(36,280)	36,914	634				
KREF25583002 090597105	BOEING CO COM			S		10/31/2001	(500)		(21,831)	16,802	(5 029)				
KREF25583002 097023105	BOEING CO COM			S		10/31/2001	(500)		(24,291)	16 503	(7,788)				
KREF25583002 101137107	BOSTON SCIENTIFIC CORP			S		1/9/2001	(800)		(14 008)	12,524	(1,485)				
KREF25583002 101137107	BOSTON SCIENTIFIC CORP			S		3/21/2001	(1,600)		(27,982)	27 722	(260)				
KREF25583002 101137107	BOSTON SCIENTIFIC CORP			S		5/22/2001	(200)		(3 485)	3 417	(68)				
KREF25583002 101137107	BOSTON SCIENTIFIC CORP			S		5/23/2001	(500)		(8,712)	8,525	(187)				
KREF25583002 101137107	BOSTON SCIENTIFIC CORP			S		6/12/01	(1,000)		(5,227)	17,043	(382)				
KREF25583002 101137107	BOSTON SCIENTIFIC CORP			S		7/20/2001	(300)		(5,227)	5 400	172				
KREF25583002 101137107	BOSTON SCIENTIFIC CORP			S		10/5/2001	(1 600)		(27,880)	35,471	7 591				
KREF25583002 101137107	BOSTON SCIENTIFIC CORP			S		10/30/2001	(1 000)		(1,742)	2,281	539				
KREF25583002 101137107	BOSTON SCIENTIFIC CORP			S		12/3/2001	(500)		(8 712)	13,473	4,761				
KREF25583002 101137107	BOSTON SCIENTIFIC CORP			S		12/4/2001	(400)		(6,970)	10,728	3,758				
KREF25583002 110122108	BROADCOM CORP CL A CC			S		1/9/2001	(300)		(17,625)	20 003	2,378				
KREF25583002 110122108	BROADCOM CORP CL A CC			S		1/11/2001	(300)		(17 625)	19,299	1 674				
KREF25583002 110122108	BROADCOM CORP CL A CC			S		1/19/2001	(300)		(17,625)	20 003	2,378				
KREF25583002 110122108	BROADCOM CORP CL A CC			S		1/23/2001	(300)		(17,625)	15,924	(1,701)				
KREF25583002 110122108	BROADCOM CORP CL A CC			S		3/22/2001	(300)		(17,625)	16 777	(848)				
KREF25583002 110122108	BROADCOM CORP CL A CC			S		3/23/2001	(300)		(17,625)	16 777	(848)				
KREF25583002 110122108	BROADCOM CORP CL A CC			S		5/10/2001	(1 000)		(5,875)	5 591	(284)				
KREF25583002 110122108	BROADCOM CORP CL A CC			S		7/19/2001	(1 000)		(5,875)	5,515	(360)				
KREF25583002 110122108	BROADCOM CORP CL A CC			S		7/20/2001	(200)		(11 750)	11 194	(556)				
KREF25583002 110122108	BROADCOM CORP CL A CC			S		9/21/2001	(200)		(10,327)	(851)					
KREF25583002 110122108	BROADCOM CORP CL A CC			S		9/24/2001	(1,200)		(67 067)	60 881	(6,186)				
KREF25583002 11122107	BROADCOM CORP CL A CC			S		2/22/2001	(1 000)		(22,939)	10,147	(1,030)				
KREF25583002 11122107	BROADCOM CORP CL A CC			S		5/8/2001	(1 000)		(22,939)	4,324	(18,615)				
KREF25583002 11620100	BROADWING INC COM			S		4/11/2001	(400)		(10 033)	7 979	(2,054)				

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Calcu/Loss	Account	Grand Total for Account
KREF25583002	11620100	BROADWING INC COM	BROADWING INC COM	S	0151	4/12/2001	(100)	-	(2,521)	1,991	(530)	-			
KREF25583002	11620100	BROADWING INC COM	BROADWING INC COM	S	0151	5/11/2001	(500)	-	(11,485)	13,153	1,668	-			
KREF25583002	11620100	BROADWING INC COM	BROADWING INC COM	S	0151	6/22/2001	(300)	-	(6,556)	6,931	375	-			
KREF25583002	11620100	BROADWING INC COM	BROADWING INC COM	S	0151	6/26/2001	(1,100)	-	(24,037)	24,952	915	-			
KREF25583002	11620100	BROADWING INC COM	BROADWING INC COM	S	0151	6/28/2001	(100)	-	(2,185)	2,305	120	-			
KREF25583002	11620100	BROADWING INC COM	BROADWING INC COM	S	0151	7/16/2001	(300)	-	(6,556)	7,595	1,040	-			
KREF25583002	11621108	BROCADE COMMN SYS INC	BROCADE COMMN SYS INC	S	0151	4/5/2001	(2,100)	-	(105,231)	42,431	(62,800)	-			
KREF25583002	11621108	BROCADE COMMN SYS INC	BROCADE COMMN SYS INC	S	0151	10/31/2001	(100)	-	(3,116)	2,534	(582)	-			
KREF25583002	121897104	BURLINGTON NORTH SAV COM	BURLINGTON NORTH SAV COM	S	0151	10/2/2001	(100)	-	(3,300)	2,534	(766)	-			
KREF25583002	12541W100	C H ROBINSON WORLDWII	C H ROBINSON WORLDWII	S	0151	12/3/2001	(300)	-	(7,458)	8,263	805	-			
KREF25583002	12541W100	C H ROBINSON WORLDWII	C H ROBINSON WORLDWII	S	0151	1/3/2001	(100)	-	(2,486)	2,759	274	-			
KREF25583002	12541W100	C H ROBINSON WORLDWII	C H ROBINSON WORLDWII	S	0151	12/19/2001	(800)	-	(21,140)	23,119	1,979	-			
KREF25583002	12541W100	C H ROBINSON WORLDWII	C H ROBINSON WORLDWII	S	0151	12/26/2001	(200)	-	(5,917)	5,999	83	-			
KREF25583002	126650100	CVS CORP	CVS CORP	S	0151	7/13/2001	(400)	-	(9,952)	15,671	(5,281)	-			
KREF25583002	12686C109	CABLEVISION NY GRP CL / STK	CABLEVISION NY GRP CL / STK	S	0151	10/26/2001	(1,200)	-	(63,270)	38,510	(24,760)	-			
KREF25583002	12686C109	CABLEVISION NY GRP CL / STK	CABLEVISION NY GRP CL / STK	S	0151	9/18/2001	(800)	-	(38,462)	30,616	(7,846)	-			
KREF25583002	126920107	CABLETRON SYS INC COM	CABLETRON SYS INC COM	S	0151	6/6/2001	(500)	-	(9,291)	10,381	1,089	-			
KREF25583002	126920107	CABLETRON SYS INC COM	CABLETRON SYS INC COM	S	0151	6/6/2001	(300)	-	(5,575)	6,237	662	-			
KREF25583002	134429109	CAMPBELL SOUP CO COM	CAMPBELL SOUP CO COM	S	0151	7/30/2001	(2,100)	-	(35,822)	40,075	4,253	-			
KREF25583002	134429109	CAMPBELL SOUP CO COM	CAMPBELL SOUP CO COM	S	0151	11/15/2001	(100)	-	(3,339)	3,046	(294)	-			
KREF25583002	134429109	CAMPBELL SOUP CO COM	CAMPBELL SOUP CO COM	S	0151	11/16/2001	(1,000)	-	(33,107)	30,071	(3,036)	-			
KREF25583002	134429109	CAMPBELL SOUP CO COM	CAMPBELL SOUP CO COM	S	0151	11/16/2001	(100)	-	(3,294)	3,007	(287)	-			
KREF25583002	134429109	CAMPBELL SOUP CO COM	CAMPBELL SOUP CO COM	S	0151	11/19/2001	(800)	-	(25,151)	23,976	(1,175)	-			
KREF25583002	14040H105	CAPITAL ONE FINL INC	CAPITAL ONE FINL INC	S	0151	12/4/2001	(900)	-	(33,565)	43,685	10,120	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	1/5/2001	(1,500)	-	(53,241)	65,037	11,796	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	2/6/2001	(1,500)	-	(53,241)	65,037	11,796	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	3/20/2001	(800)	-	(29,630)	35,927	6,296	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	4/11/2001	(400)	-	(15,660)	18,073	2,413	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	4/16/2001	(800)	-	(30,942)	37,115	6,173	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	4/17/2001	(1,500)	-	(56,705)	69,269	12,564	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	5/4/2001	(300)	-	(12,034)	14,995	2,961	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	5/4/2001	(300)	-	(12,034)	14,995	2,961	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	5/4/2001	(300)	-	(11,390)	14,995	3,605	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	5/7/2001	(200)	-	(8,023)	10,217	2,194	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	5/8/2001	(200)	-	(8,023)	10,420	2,397	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	5/10/2001	(1,100)	-	(44,125)	57,968	13,843	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	5/10/2001	(300)	-	(12,034)	15,992	3,958	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	5/11/2001	(300)	-	(12,034)	15,992	3,958	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	5/11/2001	(300)	-	(12,034)	15,992	3,958	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	5/30/2001	(100)	-	(4,011)	5,441	1,429	-			
KREF25583002	149123101	CATERPILLAR INC	CATERPILLAR INC	S	0151	6/5/2001	(100)	-	(4,011)	5,441	1,429	-			
KREF25583002	151313103	CENDANT CORP COM	CENDANT CORP COM	S	0151	1/4/2001	(1,200)	-	(18,571)	13,621	(4,950)	-			
KREF25583002	151313103	CENDANT CORP COM	CENDANT CORP COM	S	0151	5/10/2001	(100)	-	(1,332)	1,762	430	-			
KREF25583002	151313103	CENDANT CORP COM	CENDANT CORP COM	S	0151	5/11/2001	(1,000)	-	(13,304)	17,173	3,870	-			
KREF25583002	151313103	CENDANT CORP COM	CENDANT CORP COM	S	0151	6/6/2001	(2,400)	-	(49,389)	45,624	(3,765)	-			
KREF25583002	151313103	CENDANT CORP COM	CENDANT CORP COM	S	0151	7/20/2001	(200)	-	(4,431)	4,137	(294)	-			
KREF25583002	151313103	CENDANT CORP COM	CENDANT CORP COM	S	0151	12/3/2001	(700)	-	(15,509)	11,664	(3,845)	-			
KREF25583002	151313103	CENDANT CORP COM	CENDANT CORP COM	S	0151	12/3/2001	(600)	-	(13,293)	10,101	(3,192)	-			
KREF25583002	151313103	CENDANT CORP COM	CENDANT CORP COM	S	0151	12/4/2001	(1,900)	-	(42,095)	32,204	(9,891)	-			
KREF25583002	166751107	CHEVRON CORP COM	CHEVRON CORP COM	S	0151	12/6/2001	(200)	-	(5,608)	5,473	(135)	-			
KREF25583002	166751107	CHEVRON CORP COM	CHEVRON CORP COM	S	0151	2/21/2001	(400)	-	(36,567)	34,486	(2,081)	-			
KREF25583002	166751107	CHEVRON CORP COM	CHEVRON CORP COM	S	0151	2/22/2001	(200)	-	(18,283)	17,276	(1,008)	-			
KREF25583002	166751107	CHEVRON CORP COM	CHEVRON CORP COM	S	0151	4/11/2001	(900)	-	(81,591)	81,564	(26)	-			
KREF25583002	166751107	CHEVRON CORP COM	CHEVRON CORP COM	S	0151	8/17/2001	(200)	-	(18,402)	18,429	27	-			
KREF25583002	166751107	CHEVRON CORP COM	CHEVRON CORP COM	S	0151	8/20/2001	(100)	-	(9,201)	9,134	(67)	-			

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF25583002 166751107		CHEVRON CORP COM		S		8/27/2001	(400)		(36,454)	36,995	542	-	-	542
KREF25583002 166751107		CHEVRON CORP COM		S		8/28/2001	(100)		9,209	125	-	-	-	9,209
KREF25583002 166751107		CHEVRON CORP COM		S		10/5/2001	(300)		(27,252)	26,192	(1,060)	-	-	26,192
KREF25583002 166751107		CHEVRON CORP COM		S		8/28/2001	(100)		9,209	125	-	-	-	9,209
KREF25583002 166751107		CHEVRON CORP COM		S		10/31/2001	(207)		(18,804)	18,476	(328)	-	-	18,476
KREF25583002 166751107		CHEVRONTEKXACO CORP C		S		12/4/2001	(900)		(80,746)	77,435	(3,311)	-	-	77,435
KREF25583002 166751107		CHEVRONTEKXACO CORP C		S		12/19/2001	(300)		(26,635)	26,087	(548)	-	-	26,087
KREF25583002 17122101		CHUIBB CORP COM		S		6/6/2001	(200)		(13,479)	15,238	1,759	-	-	15,238
KREF25583002 171779101		CIENA CORP COM		S		1/19/2001	(100)		(11,113)	10,560	(753)	-	-	10,560
KREF25583002 171779101		CIENA CORP COM		S		4/11/2001	(200)		(21,401)	9,728	(11,673)	-	-	9,728
KREF25583002 171779101		CIENA CORP COM		S		4/12/2001	(100)		(10,288)	5,093	(5,194)	-	-	5,093
KREF25583002 171779101		CIENA CORP COM		S		4/16/2001	(200)		(14,770)	10,759	(4,011)	-	-	10,759
KREF25583002 171779101		CIENA CORP COM		S		4/16/2001	(100)		(6,838)	5,420	(1,418)	-	-	5,420
KREF25583002 171779101		CIENA CORP COM		S		4/20/2001	(100)		(79,141)	80,429	1,288	-	-	80,429
KREF25583002 171779101		CIENA CORP COM		S		7/19/2001	(100)		(5,355)	6,702	1,348	-	-	6,702
KREF25583002 171779101		CIENA CORP COM		S		7/20/2001	(600)		(30,432)	19,175	(11,257)	-	-	19,175
KREF25583002 171779101		CIENA CORP COM		S		8/27/2001	(2,400)		(101,846)	44,159	(57,687)	-	-	44,159
KREF25583002 172062101		CINCINNATI FINL CORP CC		S		2/21/2001	(1,900)		(75,406)	67,567	(7,840)	-	-	67,567
KREF25583002 172062101		CINCINNATI FINL CORP CC		S		2/21/2001	(500)		(19,844)	17,836	(2,007)	-	-	17,836
KREF25583002 172062101		CINCINNATI FINL CORP CC		S		12/4/2001	(1,700)		(68,579)	64,890	(3,689)	-	-	64,890
KREF25583002 172737108		CIRCUIT CITY GROUP COM		S		12/4/2001	(2,400)		(40,439)	40,734	295	-	-	40,734
KREF25583002 17275R102		CISCO SYS INC COM		S		1/19/2001	(700)		(10,485)	29,311	18,826	-	-	18,826
KREF25583002 17275R102		CISCO SYS INC COM		S		1/19/2001	(300)		(4,494)	12,562	8,068	-	-	8,068
KREF25583002 17275R102		CISCO SYS INC COM		S		2/23/2001	(300)		(4,944)	7,828	3,334	-	-	7,828
KREF25583002 17275R102		CISCO SYS INC COM		S		8/27/2001	(100)		(1,498)	1,793	296	-	-	1,793
KREF25583002 17275R102		CISCO SYS INC COM		S		10/5/2001	(1,000)		(14,979)	14,035	(945)	-	-	14,035
KREF25583002 172967101		CITIGROUP INC COM		S		4/11/2001	(700)		(21,175)	32,549	11,374	-	-	32,549
KREF25583002 172967101		CITIGROUP INC COM		S		4/12/2001	(1,200)		(44,832)	56,052	11,220	-	-	56,052
KREF25583002 172967101		CITIGROUP INC COM		S		4/16/2001	(400)		(20,759)	18,667	(2,092)	-	-	18,667
KREF25583002 172967101		CITIGROUP INC COM		S		4/17/2001	(500)		(20,555)	23,195	2,640	-	-	23,195
KREF25583002 172967101		CITIGROUP INC COM		S		4/17/2001	(300)		(15,570)	14,082	(1,488)	-	-	14,082
KREF25583002 172967101		CITIGROUP INC COM		S		10/31/2001	(900)		(10,910)	13,662	2,751	-	-	13,662
KREF25583002 173376100		CITRIX SYS INC COM		S		4/12/2001	(400)		(7,354)	9,402	2,048	-	-	9,402
KREF25583002 173376100		CITRIX SYS INC COM		S		4/17/2001	(100)		(1,838)	2,273	434	-	-	2,273
KREF25583002 173376100		CITRIX SYS INC COM		S		6/18/2001	(1,000)		(18,967)	25,617	6,651	-	-	25,617
KREF25583002 173376100		CITRIX SYS INC COM		S		6/20/2001	(200)		(4,259)	5,765	1,506	-	-	5,765
KREF25583002 173376100		CITRIX SYS INC COM		S		7/19/2001	(400)		(8,518)	12,630	4,112	-	-	12,630
KREF25583002 177376100		CLEAR CHANNEL COMMUN INC COM		S		5/11/2001	(100)		(5,952)	5,680	(272)	-	-	5,680
KREF25583002 177376100		CLEAR CHANNEL COMMUN INC COM		S		6/5/2001	(600)		(35,522)	37,967	2,445	-	-	37,967
KREF25583002 177376100		CLEAR CHANNEL COMMUN INC COM		S		6/6/2001	(300)		(17,742)	18,893	1,151	-	-	18,893
KREF25583002 177376100		CLEAR CHANNEL COMMUN INC COM		S		6/6/2001	(100)		(5,914)	6,326	412	-	-	6,326
KREF25583002 184502102		CLEAR CHANNEL COMMUN INC COM		S		8/27/2001	(700)		(41,167)	37,690	(3,477)	-	-	37,690
KREF25583002 184502102		CLEAR CHANNEL COMMUN INC COM		S		1/4/2001	(300)		(10,433)	9,501	(932)	-	-	9,501
KREF25583002 184502102		CLEAR CHANNEL COMMUN INC COM		S		1/19/2001	(700)		(24,345)	23,479	(866)	-	-	23,479
KREF25583002 184502102		CLEAR CHANNEL COMMUN INC COM		S		1/22/2001	(200)		(6,956)	6,765	(191)	-	-	6,765
KREF25583002 184502102		CLEAR CHANNEL COMMUN INC COM		S		1/23/2001	(300)		(10,433)	10,159	(274)	-	-	10,159
KREF25583002 184502102		CLEAR CHANNEL COMMUN INC COM		S		1/30/2001	(100)		(3,478)	3,304	(174)	-	-	3,304
KREF25583002 184502102		CLEAR CHANNEL COMMUN INC COM		S		2/1/2001	(300)		(10,433)	10,729	296	-	-	10,729
KREF25583002 184502102		CLEAR CHANNEL COMMUN INC COM		S		2/2/2001	(300)		(10,433)	10,546	112	-	-	10,546
KREF25583002 184502102		CLEAR CHANNEL COMMUN INC COM		S		3/23/2001	(1,000)		(34,778)	31,001	(3,777)	-	-	31,001
KREF25583002 184502102		CLEAR CHANNEL COMMUN INC COM		S		4/11/2001	(200)		(6,956)	6,242	(714)	-	-	6,242
KREF25583002 184502102		CLEAR CHANNEL COMMUN INC COM		S		4/17/2001	(300)		(10,433)	9,771	(663)	-	-	9,771
KREF25583002 184502102		CLEAR CHANNEL COMMUN INC COM		S		4/19/2001	(200)		(6,956)	6,265	(691)	-	-	6,265
KREF25583002 184502102		CLEAR CHANNEL COMMUN INC COM		S		5/11/2001	(100)		(3,478)	3,354	(123)	-	-	3,354
KREF25583002 191216100		COCA COLA CO COM		S		4/18/2001	(200)		(9,285)	9,243	(43)	-	-	9,243

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex	Units	Cost	Selling Price	Investment	Base	Base Currency	Cal/Loss	Account	Number
KREF25583002	191216100	COCA COLA CO COM	COCA COLA CO COM	S		4/19/2001	(400)	(18,570)	18,840	270				270	KREF25583002 191216100
KREF25583002	191216100	COCA COLA CO COM	COCA COLA CO COM	S		8/27/2001	(500)	(23,213)	24,362	1,149				1,149	KREF25583002 191216100
KREF25583002	191216100	COCA COLA CO COM	COCA COLA CO COM	S		9/20/2001	(700)	(32,498)	34,027	1,529				1,529	KREF25583002 191216100
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		2/22/2001	(4,000)	(166,058)	169,744	3,686				3,686	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		3/9/2001	(900)	(37,363)	40,460	3,097				3,097	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		3/9/2001	(200)	(8,303)	8,991	688				688	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		3/12/2001	(500)	(20,757)	21,900	1,143				1,143	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		3/12/2001	(300)	(12,454)	13,140	686				686	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		3/12/2001	(200)	(8,303)	8,962	659				659	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		3/12/2001	(100)	(4,151)	4,380	229				229	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		3/12/2001	(100)	(4,151)	4,481	330				330	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		3/13/2001	(500)	(20,757)	20,991	234				234	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		4/11/2001	(300)	(12,454)	11,992	(462)					KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		4/16/2001	(200)	(8,303)	8,357	54				54	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		5/7/2001	(200)	(8,303)	9,040	737				737	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		5/8/2001	(400)	(16,606)	17,736	1,130				1,130	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		5/10/2001	(300)	(12,454)	12,787	332				332	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		5/10/2001	(200)	(8,303)	8,604	301				301	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		5/11/2001	(1,800)	(74,726)	76,587	1,861				1,861	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		5/11/2001	(1,000)	(41,515)	42,774	859				859	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		5/11/2001	(200)	(8,303)	8,233	20				20	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		5/14/2001	(600)	(24,909)	25,443	534				534	KREF25583002 200300200
KREF25583002	200300200	COMCAST CORP CL A SPL	COMCAST CORP CL A SPL	S		5/16/2001	(100)	(4,151)	4,242	90				90	KREF25583002 200300200
KREF25583002	200340107	COMERICA INC COM	COMERICA INC COM	S		7/20/2001	(200)	(6,829)	12,238	5,409				5,409	KREF25583002 200340107
KREF25583002	2004493100	COMPAQ COMPUTER CORP	COMPAQ COMPUTER CORP	S		1/17/2001	(1,600)	(31,037)	39,850	8,813				8,813	KREF25583002 2004493100
KREF25583002	2004493100	COMPAQ COMPUTER CORP	COMPAQ COMPUTER CORP	S		1/19/2001	(600)	(15,069)	12,120	(2,950)					KREF25583002 2004493100
KREF25583002	2004493100	COMPAQ COMPUTER CORP	COMPAQ COMPUTER CORP	S		1/22/2001	(1,700)	(42,697)	33,829	(8,868)					KREF25583002 2004493100
KREF25583002	2004493100	COMPAQ COMPUTER CORP	COMPAQ COMPUTER CORP	S		2/22/2001	(200)	(5,023)	4,373	(650)					KREF25583002 2004493100
KREF25583002	2004493100	COMPAQ COMPUTER CORP	COMPAQ COMPUTER CORP	S		2/22/2001	(4,000)	(104,905)	84,781	(20,124)					KREF25583002 2004493100
KREF25583002	2004493100	COMPAQ COMPUTER CORP	COMPAQ COMPUTER CORP	S		7/19/2001	(100)	(2,650)	1,584	(1,066)					KREF25583002 2004493100
KREF25583002	2004493100	COMPAQ COMPUTER CORP	COMPAQ COMPUTER CORP	S		7/19/2001	(6,400)	(169,613)	97,471	(72,142)					KREF25583002 2004493100
KREF25583002	2004493100	COMPAQ COMPUTER CORP	COMPAQ COMPUTER CORP	S		10/5/2001	(5,000)	(134,475)	43,194	(91,281)					KREF25583002 2004493100
KREF25583002	2004493100	COMPAQ COMPUTER CORP	COMPAQ COMPUTER CORP	S		11/27/2001	(700)	(18,827)	6,685	(12,142)					KREF25583002 2004493100
KREF25583002	2004493100	COMPAQ COMPUTER CORP	COMPAQ COMPUTER CORP	S		11/28/2001	(600)	(16,137)	5,510	(10,628)					KREF25583002 2004493100
KREF25583002	2004493100	COMPAQ COMPUTER CORP	COMPAQ COMPUTER CORP	S		11/29/2001	(600)	(16,137)	5,576	(10,561)					KREF25583002 2004493100
KREF25583002	2004493100	COMPAQ COMPUTER CORP	COMPAQ COMPUTER CORP	S		11/30/2001	(300)	(8,069)	3,000	(5,069)					KREF25583002 2004493100
KREF25583002	2004493100	COMPAQ COMPUTER CORP	COMPAQ COMPUTER CORP	S		12/3/2001	(900)	(24,206)	9,181	(15,024)					KREF25583002 2004493100
KREF25583002	2004493100	COMPAQ COMPUTER CORP	COMPAQ COMPUTER CORP	S		12/4/2001	(1,500)	(43,092)	15,269	(27,823)					KREF25583002 2004493100
KREF25583002	204912109	COMPUTER ASSOC INTL IN	COMPUTER ASSOC INTL IN	S		2/21/2001	(1,200)	(24,267)	12,384	(11,883)					KREF25583002 204912109
KREF25583002	207142100	CONEXANT SYSTEMS INC	CONEXANT SYSTEMS INC	S		2/21/2001	(200)	(4,151)	3,140	(1,011)					KREF25583002 207142100
KREF25583002	208251306	CONOCO INC CL A	CONOCO INC CL A	S		5/11/2001	(100)	(2,833)	3,012	179				179	KREF25583002 208251306
KREF25583002	208251405	CONOCO INC CL B	CONOCO INC CL B	S		5/18/2001	(200)	(5,666)	6,478	812				812	KREF25583002 208251405
KREF25583002	208251405	CONOCO INC CL B	CONOCO INC CL B	S		1/9/2001	(1,100)	(30,133)	30,162	29				29	KREF25583002 208251405
KREF25583002	208251405	CONOCO INC CL B	CONOCO INC CL B	S		1/11/2001	(1,200)	(26,217)	33,806	7,589				7,589	KREF25583002 208251405
KREF25583002	208251504	CONOCO INC COM	CONOCO INC COM	S		1/12/2001	(1,900)	(41,511)	53,067	11,556				11,556	KREF25583002 208251504
KREF25583002	208251504	CONOCO INC COM	CONOCO INC COM	S		12/4/2001	(3,000)	(84,989)	82,090	(2,898)					KREF25583002 208251504
KREF25583002	208251504	CONOCO INC COM	CONOCO INC COM	S		12/21/2001	(200)	(5,666)	5,493	(173)					KREF25583002 208251504
KREF25583002	209115104	CONSOLIDATED EDISON IN	CONSOLIDATED EDISON IN	S		5/24/2001	(500)	(16,211)	19,345	3,134				3,134	KREF25583002 209115104
KREF25583002	209115104	CONSOLIDATED EDISON IN	CONSOLIDATED EDISON IN	S		8/27/2001	(600)	(19,472)	25,090	5,617				5,617	KREF25583002 209115104
KREF25583002	209115104	CONSOLIDATED EDISON IN	CONSOLIDATED EDISON IN	S		9/19/2001	(500)	(16,227)	21,108	4,881				4,881	KREF25583002 209115104
KREF25583002	209115104	CONSOLIDATED EDISON IN	CONSOLIDATED EDISON IN	S		9/20/2001	(1,200)	(39,704)	50,140	10,436				10,436	KREF25583002 209115104
KREF25583002	210795308	CONTINENTAL AIRLIS INC I	CONTINENTAL AIRLIS INC I	S		10/31/2001	(200)	(6,740)	7,805	1,065				1,065	KREF25583002 210795308

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex	Units	Units 2	Cost	Selling Price	Investment Gain/Loss	Base	Base Currency	Grand Total for Account
KREF25583002	21079308	CONTINENTAL AIRLTS INC (		S	0151	9/21/2001	(300)	(12,401)	4,318	(8,083)	-	-	-	-
KREF25583002	216669101	COOPER INDS INC COM		S	0151	8/8/2001	(500)	(28,594)	30,135	1,542	(1,066)	-	-	-
KREF25583002	219350105	CORNING INDS INC COM		S	0151	9/10/2001	(300)	(81,595)	23,950	(57,645)	-	-	-	-
KREF25583002	219350105	CORNING INC COM		S	0151	3/21/2001	(400)	(32,659)	9,544	(23,114)	-	-	-	-
KREF25583002	219350105	CORNING INC COM		S	0151	3/23/2001	(100)	(8,165)	2,426	(5,739)	-	-	-	-
KREF25583002	219350105	CORNING INC COM		S	0151	5/2/2001	(400)	(32,659)	9,570	(23,089)	-	-	-	-
KREF25583002	219350105	CORNING INC COM		S	0151	5/11/2001	(1,000)	(81,647)	22,739	(58,907)	-	-	-	-
KREF25583002	219350105	CORNING INC COM		S	0151	5/11/2001	(900)	(81,973)	20,095	(61,878)	-	-	-	-
KREF25583002	219350105	CORNING INC COM		S	0151	9/24/2001	(300)	(30,701)	2,971	(27,730)	-	-	-	-
KREF25583002	219350105	CORNING INC COM		S	0151	10/15/2001	(200)	(20,467)	1,761	(18,707)	-	-	-	-
KREF25583002	219350105	CORNING INC COM		S	0151	10/26/2001	(2,900)	(272,559)	25,070	(247,290)	-	-	-	-
KREF25583002	219350105	CORNING INC COM		S	0151	10/30/2001	(600)	(46,424)	4,890	(41,534)	-	-	-	-
KREF25583002	219350105	CORNING INC COM		S	0151	10/31/2001	(1,000)	(71,151)	8,090	(63,061)	-	-	-	-
KREF25583002	219350105	CORNING INC COM		S	0151	10/31/2001	(700)	(51,770)	5,764	(46,007)	-	-	-	-
KREF25583002	219350105	CORNING INC COM		S	0151	12/3/2001	(400)	(27,626)	3,613	(24,013)	-	-	-	-
KREF25583002	219350105	CORNING INC COM		S	0151	12/4/2001	(2,700)	(126,546)	24,222	(102,324)	-	-	-	-
KREF25583002	232806109	CYPRESS SEMICONDUCTO		S	0151	6/5/2001	(600)	(23,495)	13,823	(9,672)	-	-	-	-
KREF25583002	232806109	CYPRESS SEMICONDUCTO		S	0151	7/20/2001	(300)	(11,003)	6,974	(4,029)	-	-	-	-
KREF25583002	232806109	CYPRESS SEMICONDUCTO		S	0151	7/30/2001	(300)	(9,899)	7,979	(1,921)	-	-	-	-
KREF25583002	235811106	DANA CORP		S	0151	1/4/2001	(800)	(41,859)	14,171	(27,689)	-	-	-	-
KREF25583002	235811106	DANA CORP		S	0151	1/10/2001	(900)	(47,092)	15,170	(31,922)	-	-	-	-
KREF25583002	235811106	DANA CORP		S	0151	1/23/2001	(200)	(10,465)	3,723	(6,742)	-	-	-	-
KREF25583002	235811106	DANA CORP		S	0151	4/11/2001	(500)	(26,162)	8,628	(17,534)	-	-	-	-
KREF25583002	235811106	DANA CORP		S	0151	4/17/2001	(600)	(31,263)	10,572	(20,691)	-	-	-	-
KREF25583002	235811106	DANA CORP		S	0151	4/19/2001	(200)	(10,411)	3,982	(6,430)	-	-	-	-
KREF25583002	235811106	DANA CORP		S	0151	4/20/2001	(700)	(35,465)	13,727	(21,738)	-	-	-	-
KREF25583002	235811106	DANA CORP		S	0151	4/25/2001	(500)	(19,416)	9,504	(9,912)	-	-	-	-
KREF25583002	235811106	DANA CORP		S	0151	5/11/2001	(400)	(15,533)	8,049	(7,484)	-	-	-	-
KREF25583002	244199105	DEERE & CO COM		S	0151	2/20/2001	(500)	(18,753)	20,387	1,634	-	-	-	-
KREF25583002	244199105	DEERE & CO COM		S	0151	2/21/2001	(800)	(30,004)	31,571	1,567	-	-	-	-
KREF25583002	244199105	DEERE & CO COM		S	0151	4/16/2001	(200)	(7,501)	7,561	60	-	-	-	-
KREF25583002	244199105	DEERE & CO COM		S	0151	4/17/2001	(1,000)	(41,714)	38,519	(3,195)	-	-	-	-
KREF25583002	244199105	DEERE & CO COM		S	0151	4/17/2001	(100)	(4,179)	3,820	(358)	-	-	-	-
KREF25583002	244199105	DEERE & CO COM		S	0151	4/20/2001	(100)	(4,179)	3,857	(312)	-	-	-	-
KREF25583002	244199105	DEERE & CO COM		S	0151	4/25/2001	(300)	(12,536)	11,422	(1,114)	-	-	-	-
KREF25583002	244199105	DEERE & CO COM		S	0151	4/30/2001	(300)	(12,536)	12,245	(291)	-	-	-	-
KREF25583002	247025109	DELL COMPUTER CORP CC		S	0151	12/3/2001	(200)	(7,496)	8,071	575	-	-	-	-
KREF25583002	247025109	DELL COMPUTER CORP CC		S	0151	1/23/2001	(2,100)	(96,183)	53,679	(42,503)	-	-	-	-
KREF25583002	247025109	DELL COMPUTER CORP CC		S	0151	1/30/2001	(900)	(41,221)	25,599	(15,622)	-	-	-	-
KREF25583002	247025109	DELL COMPUTER CORP CC		S	0151	2/21/2001	(100)	(4,580)	2,101	(2,479)	-	-	-	-
KREF25583002	247025109	DELL COMPUTER CORP CC		S	0151	2/22/2001	(2,200)	(96,845)	44,824	(52,022)	-	-	-	-
KREF25583002	247126105	DELPHI AUTOMOTIVE SYS		S	0151	5/17/2001	(100)	(1,904)	1,492	(412)	-	-	-	-
KREF25583002	247126105	DELPHI AUTOMOTIVE SYS		S	0151	6/21/2001	(1,700)	(33,041)	26,698	(6,343)	-	-	-	-
KREF25583002	247126105	DELPHI AUTOMOTIVE SYS		S	0151	6/27/2001	(400)	(8,152)	6,214	(1,938)	-	-	-	-
KREF25583002	247126105	DELPHI AUTOMOTIVE SYS		S	0151	7/13/2001	(1,200)	(23,104)	19,896	(3,209)	-	-	-	-
KREF25583002	247126105	DELPHI AUTOMOTIVE SYS		S	0151	7/19/2001	(700)	(12,723)	11,949	(775)	-	-	-	-
KREF25583002	25179M103	DEVON ENERGY CORP NEV		S	0151	7/19/2001	(300)	(17,986)	14,483	(3,504)	-	-	-	-
KREF25583002	25179M103	DEVON ENERGY CORP NEV		S	0151	7/20/2001	(1,100)	(65,991)	54,138	(11,853)	-	-	-	-
KREF25583002	25429Q102	DIME BANCORP INC NEW (		S	0151	4/11/2001	(200)	(5,845)	6,601	756	-	-	-	-
KREF25583002	25429Q102	DIME BANCORP INC NEW (		S	0151	4/11/2001	(200)	(5,845)	6,621	776	-	-	-	-
KREF25583002	25429Q102	DIME BANCORP INC NEW (		S	0151	4/12/2001	(400)	(11,690)	13,061	1,372	-	-	-	-
KREF25583002	25429Q102	DIME BANCORP INC NEW (		S	0151	4/16/2001	(100)	(2,922)	3,210	287	-	-	-	-
KREF25583002	25429Q102	DIME BANCORP INC NEW (		S	0151	6/27/2001	(400)	(10,633)	15,258	4,625	-	-	-	-
KREF25583002	25429Q102	DIME BANCORP INC NEW (		S	0151	7/20/2001	(1,700)	(36,731)	69,417	32,686	-	-	-	-
KREF25583002	25429Q110	DIME BANCORP INC NEW \	PUR EXP 00002005	S	0151	1/24/2001	(3,000)	(12,401)	4,318	(8,083)	-	-	-	-

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Base Investment	Base Currency	Calc/Loss	Account	Grand Total for
KREF25583002 254687106		DISNEY WALT CO COM		S		1/9/2001	(1,000)		(36,889)	30,477	30,477		(6,412)		-
KREF25583002 254687106		DISNEY WALT CO COM		S		3/19/2001	(900)		(32,963)	25,023	25,023		(7,940)		-
KREF25583002 254687106		DISNEY WALT CO COM		S		3/22/2001	(800)		(29,037)	21,274	21,274		(7,762)		-
KREF25583002 254687106		DISNEY WALT CO COM		S		3/26/2001	(1,000)		(3,630)	2,774	2,774		(856)		-
KREF25583002 254687106		DISNEY WALT CO COM		S		4/3/2001	(300)		(10,889)	8,106	8,106		(2,783)		-
KREF25583002 254687106		DISNEY WALT CO COM		S		4/4/2001	(600)		(21,670)	16,313	16,313		(5,356)		-
KREF25583002 254687106		DISNEY WALT CO COM		S		4/9/2001	(1,000)		(3,612)	2,851	2,851		(761)		-
KREF25583002 254687106		DISNEY WALT CO COM		S		4/10/2001	(300)		(10,835)	8,730	8,730		(2,105)		-
KREF25583002 254687106		DISNEY WALT CO COM		S		4/11/2001	(600)		(20,442)	17,318	17,318		(3,123)		-
KREF25583002 254687106		DISNEY WALT CO COM		S		4/11/2001	(1,000)		(3,202)	2,849	2,849		(353)		-
KREF25583002 254687106		DISNEY WALT CO COM		S		4/24/2001	(200)		(6,405)	5,903	5,903		(501)		-
KREF25583002 254687106		DISNEY WALT CO COM		S		8/14/2001	(300)		(9,607)	8,144	8,144		(1,463)		-
KREF25583002 254687106		DISNEY WALT CO COM		S		8/16/2001	(1,800)		(57,786)	47,434	47,434		(10,353)		-
KREF25583002 254687106		DISNEY WALT CO COM		S		9/18/2001	(400)		(12,302)	7,477	7,477		(4,825)		-
KREF25583002 254687106		DISNEY WALT CO COM		S		10/9/2001	(1,200)		(37,058)	22,120	22,120		(14,938)		-
KREF25583002 260003108		DOVER CORP COM		S		6/6/2001	(600)		(22,330)	25,419	25,419		3,089		-
KREF25583002 260003108		DOVER CORP COM		S		8/28/2001	(1,100)		(44,760)	41,348	41,348		(3,412)		-
KREF25583002 260543103		DOW CHEM CO COM		S		2/21/2001	(1,200)		(37,996)	36,599	36,599		(1,397)		-
KREF25583002 260543103		DOW CHEM CO COM		S		2/22/2001	(400)		(12,665)	12,185	12,185		(480)		-
KREF25583002 260543103		DOW CHEM CO COM		S		3/1/2/2001	(200)		(6,333)	6,882	6,882		549		-
KREF25583002 260543103		DOW CHEM CO COM		S		4/11/2001	(600)		(18,998)	20,102	20,102		1,105		-
KREF25583002 260543103		DOW CHEM CO COM		S		5/11/2001	(400)		(12,665)	14,881	14,881		2,215		-
KREF25583002 260543103		DOW CHEM CO COM		S		7/20/2001	(300)		(9,499)	10,830	10,830		1,331		-
KREF25583002 260543103		DOW CHEM CO COM		S		11/29/2001	(600)		(21,148)	22,030	22,030		882		-
KREF25583002 260543103		DOW CHEM CO COM		S		11/30/2001	(500)		(15,831)	18,358	18,358		2,527		-
KREF25583002 260543103		DOW CHEM CO COM		S		11/30/2001	(200)		(7,049)	7,484	7,484		434		-
KREF25583002 260543103		DOW CHEM CO COM		S		12/3/2001	(700)		(24,672)	25,849	25,849		1,177		-
KREF25583002 260543103		DOW CHEM CO COM		S		12/3/2001	(300)		(10,574)	11,078	11,078		504		-
KREF25583002 260543103		DOW CHEM CO COM		S		12/4/2001	(200)		(7,049)	7,390	7,390		341		-
KREF25583002 260543103		DOW CHEM CO COM		S		12/4/2001	(1,000)		(3,525)	3,698	3,698		174		-
KREF25583002 260543103		DOW CHEM CO COM		S		12/6/2001	(300)		(10,574)	11,467	11,467		894		-
KREF25583002 263534109		DU PONT E I DE NEMOURS COM		S		7/11/2001	(1,000)		(4,564)	4,545	4,545		(18)		-
KREF25583002 263534109		DU PONT E I DE NEMOURS COM		S		7/17/2001	(400)		(18,254)	17,811	17,811		(443)		-
KREF25583002 263534109		DU PONT E I DE NEMOURS COM		S		7/18/2001	(300)		(13,691)	13,252	13,252		(438)		-
KREF25583002 263534109		DU PONT E I DE NEMOURS COM		S		7/19/2001	(1,000)		(4,564)	4,600	4,600		36		-
KREF25583002 263534109		DU PONT E I DE NEMOURS COM		S		7/20/2001	(800)		(36,437)	36,079	36,079		(358)		-
KREF25583002 263534109		DU PONT E I DE NEMOURS COM		S		7/25/2001	(600)		(26,955)	25,656	25,656		(1,299)		-
KREF25583002 263534109		DU PONT E I DE NEMOURS COM		S		7/27/2001	(400)		(17,970)	16,954	16,954		(1,015)		-
KREF25583002 263534109		DU PONT E I DE NEMOURS COM		S		7/30/2001	(400)		(17,970)	16,570	16,570		(1,400)		-
KREF25583002 263534109		DU PONT E I DE NEMOURS COM		S		8/1/2001	(800)		(35,079)	34,096	34,096		(983)		-
KREF25583002 263534109		DU PONT E I DE NEMOURS COM		S		8/12/2001	(1,000)		(4,277)	4,258	4,258		(19)		-
KREF25583002 263534109		DU PONT E I DE NEMOURS COM		S		9/21/2001	(2,400)		(104,126)	79,883	79,883		(24,242)		-
KREF25583002 268648102		DYNEGY INC NEW CL A		S		1/22/2001	(300)		(8,441)	14,459	14,459		6,018		-
KREF25583002 268648102		DYNEGY INC NEW CL A		S		2/21/2001	(1,500)		(42,206)	74,517	74,517		32,310		-
KREF25583002 268648102		DYNEGY INC NEW CL A		S		4/3/2001	(1,000)		(2,814)	4,994	4,994		2,180		-
KREF25583002 268648102		DYNEGY INC NEW CL A		S		7/19/2001	(2,000)		(8,290)	13,845	13,845		5,555		-
KREF25583002 268648102		EMC CORP MASS		S		5/8/2001	(700)		(30,068)	29,371	29,371		(697)		-
KREF25583002 268648102		EMC CORP MASS		S		5/11/2001	(1,000)		(4,295)	4,024	4,024		(272)		-
KREF25583002 268648102		EMC CORP MASS		S		7/19/2001	(600)		(31,653)	10,867	10,867		(20,787)		-
KREF25583002 268648102		EMC CORP MASS		S		7/20/2001	(1,600)		(100,091)	29,343	29,343		(70,748)		-
KREF25583002 268648102		EMC CORP MASS		S		8/28/2001	(600)		(37,534)	10,343	10,343		(27,191)		-
KREF25583002 268648102		EMC CORP MASS		S		8/28/2001	(300)		(18,767)	5,244	5,244		(13,523)		-
KREF25583002 268648102		EMC CORP MASS		S		10/5/2001	(800)		(50,045)	10,044	10,044		(40,002)		-
KREF25583002 268648102		EMC CORP MASS		S		10/25/2001	(800)		(50,045)	10,434	10,434		(39,611)		-

Source	Account	Number	Description 1	Description 2	Transaction	Tax	Code	Trade Ex	Units	Units ?	Cost	Selling Price	Investment	Base	Base Currency	Calc/Loss	Grand Total for Account
KREF25583002 268648102	EMC CORP MASS		EMC CORP MASS		S		0151	10/30/2001	(800)	-	(50.045)	9,764	9,764		-	(40,282)	
KREF25583002 268648102	EMC CORP MASS		EMC CORP MASS		S		0151	11/12/2001	(1,200)	-	(35.068)	18,220	18,220		-	(56.848)	
KREF25583002 268740100	ENSCO INTL INC COM		ENSCO INTL INC COM		S		0151	4/17/2001	(1,000)	-	(3.258)	3,677	3,677		-	419	
KREF25583002 268740100	ENSCO INTL INC COM		ENSCO INTL INC COM		S		0151	8/28/2001	(1,000)	-	(3.771)	1,965	1,965		-	(1,806)	
KREF25583002 268740100	ENSCO INTL INC COM		ENSCO INTL INC COM		S		0151	10/26/2001	(600)	-	(22.625)	13,092	13,092		-	(9,533)	
KREF25583002 277461109	EASTMAN KODAK CO COM		EASTMAN KODAK CO COM		S		0151	5/11/2001	(2,200)	-	(152.647)	103,735	103,735		-	(48,912)	
KREF25583002 277461109	EASTMAN KODAK CO COM		EASTMAN KODAK CO COM		S		0151	5/17/2001	(1,000)	-	(4.397)	4,802	4,802		-	379	
KREF25583002 277461109	EASTMAN KODAK CO COM		EASTMAN KODAK CO COM		S		0151	5/22/2001	(1,000)	-	(4.397)	4,802	4,802		-	406	
KREF25583002 277461109	EASTMAN KODAK CO COM		EASTMAN KODAK CO COM		S		0151	5/23/2001	(1,000)	-	(4.397)	4,731	4,731		-	334	
KREF25583002 277461109	EASTMAN KODAK CO COM		EASTMAN KODAK CO COM		S		0151	6/6/2001	(1,000)	-	(43.556)	49,048	49,048		-	5,493	
KREF25583002 277461109	EASTMAN KODAK CO COM		EASTMAN KODAK CO COM		S		0151	6/26/2001	(1,000)	-	(4.161)	4,681	4,681		-	520	
KREF25583002 277461109	EASTMAN KODAK CO COM		EASTMAN KODAK CO COM		S		0151	6/27/2001	(600)	-	(24.967)	27,443	27,443		-	2,475	
KREF25583002 277461109	EASTMAN KODAK CO COM		EASTMAN KODAK CO COM		S		0151	8/28/2001	(1,000)	-	(4.161)	504	504		-		
KREF25583002 277461109	EASTMAN KODAK CO COM		EASTMAN KODAK CO COM		S		0151	10/30/2001	(2,600)	-	(100.998)	73,730	73,730		-	(27,268)	
KREF25583002 278642103	EBAY INC COM		EBAY INC COM		S		0151	1/23/2001	(800)	-	(27.633)	39,249	39,249		-	11,616	
KREF25583002 278642103	EBAY INC COM		EBAY INC COM		S		0151	6/6/2001	(200)	-	(8.134)	12,950	12,950		-	4,816	
KREF25583002 278642103	EBAY INC COM		EBAY INC COM		S		0151	6/21/2001	(200)	-	(8.365)	13,724	13,724		-	5,359	
KREF25583002 278642103	EBAY INC COM		EBAY INC COM		S		0151	7/19/2001	(300)	-	(12.894)	19,906	19,906		-	7,012	
KREF25583002 281020107	EDISON INTL COM		EDISON INTL COM		S		0151	1/19/2001	(4,800)	-	(91.425)	40,253	40,253		-	(51,172)	
KREF25583002 281020107	EDISON INTL COM		EDISON INTL COM		S		0151	10/5/2001	(700)	-	(6.369)	10,895	10,895		-	4,526	
KREF25583002 281760108	EDWARDS A G INC COM		EDWARDS A G INC COM		S		0151	11/29/2001	(800)	-	(7.550)	11,956	11,956		-	4,406	
KREF25583002 281760108	EDWARDS A G INC COM		EDWARDS A G INC COM		S		0151	4/7/2001	(1,000)	-	(3.608)	3,361	3,361		-	(248)	
KREF25583002 281760108	EDWARDS A G INC COM		EDWARDS A G INC COM		S		0151	4/9/2001	(400)	-	(14.944)	13,955	13,955		-	(990)	
KREF25583002 281760108	EDWARDS A G INC COM		EDWARDS A G INC COM		S		0151	4/10/2001	(500)	-	(22.254)	18,059	18,059		-	(4,195)	
KREF25583002 283361109	EL PASO CORP		EL PASO CORP		S		0151	2/22/2001	(200)	-	(9.826)	14,898	14,898		-	5,071	
KREF25583002 283361109	EL PASO CORP		EL PASO CORP		S		0151	3/19/2001	(300)	-	(17.697)	20,942	20,942		-	3,245	
KREF25583002 283361109	EL PASO CORP		EL PASO CORP		S		0151	10/26/2001	(1,000)	-	(5.899)	4,964	4,964		-	(935)	
KREF25583002 291011104	EMERSON ELEC CO COM		EMERSON ELEC CO COM		S		0151	5/30/2001	(400)	-	(16.820)	27,329	27,329		-	10,508	
KREF25583002 291011104	EMERSON ELEC CO COM		EMERSON ELEC CO COM		S		0151	10/30/2001	(300)	-	(17.697)	14,601	14,601		-	(3,096)	
KREF25583002 291011104	EMERSON ELEC CO COM		EMERSON ELEC CO COM		S		0151	6/1/2001	(1,000)	-	(4.205)	6,693	6,693		-	2,488	
KREF25583002 291011104	EMERSON ELEC CO COM		EMERSON ELEC CO COM		S		0151	9/10/2001	(800)	-	(47.501)	40,394	40,394		-	(7,107)	
KREF25583002 291011104	EMERSON ELEC CO COM		EMERSON ELEC CO COM		S		0151	9/25/2001	(200)	-	(4.535)	9,593	9,593		-	(4,942)	
KREF25583002 291011104	EMERSON ELEC CO COM		EMERSON ELEC CO COM		S		0151	12/11/2001	(600)	-	(43.656)	33,703	33,703		-	(9,953)	
KREF25583002 293561106	ENRON CORP COM		ENRON CORP COM		S		0151	1/19/2001	(1,000)	-	(7.913)	7,095	7,095		-	(819)	
KREF25583002 293561106	ENRON CORP COM		ENRON CORP COM		S		0151	1/22/2001	(200)	-	(15.827)	14,664	14,664		-	(1,163)	
KREF25583002 293561106	ENRON CORP COM		ENRON CORP COM		S		0151	2/1/2001	(700)	-	(55.394)	54,821	54,821		-	(573)	
KREF25583002 293561106	ENRON CORP COM		ENRON CORP COM		S		0151	8/15/2001	(2,100)	-	(166.751)	79,693	79,693		-	(8,058)	
KREF25583002 293561106	ENRON CORP COM		ENRON CORP COM		S		0151	11/28/2001	(5,200)	-	(243.497)	5,784	5,784		-	(237,713)	
KREF25583002 293561106	ENTERGY CORP NEW COM		ENTERGY CORP NEW COM		S		0151	11/28/2001	(1,700)	-	(12.001)	1,989	1,989		-	(10,012)	
KREF25583002 293646103	ENTERGY CORP NEW COM		ENTERGY CORP NEW COM		S		0151	6/18/2001	(200)	-	(5.613)	7,958	7,958		-	2,346	
KREF25583002 293646103	ENTERGY CORP NEW COM		ENTERGY CORP NEW COM		S		0151	6/18/2001	(200)	-	(5.613)	7,958	7,958		-	2,346	
KREF25583002 293646103	ENTERGY CORP NEW COM		ENTERGY CORP NEW COM		S		0151	6/19/2001	(100)	-	(2.806)	3,975	3,975		-	1,169	
KREF25583002 293646103	ENTERGY CORP NEW COM		ENTERGY CORP NEW COM		S		0151	6/19/2001	(100)	-	(2.806)	3,975	3,975		-	1,169	
KREF25583002 30161N101	EXELON CORP COM		EXELON CORP COM		S		0151	10/20/2001	(500)	-	(26.269)	20,702	20,702		-	(5,567)	
KREF25583002 30161N101	EXELON CORP COM		EXELON CORP COM		S		0151	10/31/2001	(500)	-	(26.571)	21,004	21,004		-	(5,568)	
KREF25583002 30161N101	EXELON CORP COM		EXELON CORP COM		S		0151	10/71/2001	(300)	-	(15.943)	12,597	12,597		-	(3,346)	
KREF25583002 30231G102	EXXON MOBIL CORP		EXXON MOBIL CORP		S		0151	4/11/2001	(200)	-	(11.864)	16,464	16,464		-	4,600	
KREF25583002 30231G102	EXXON MOBIL CORP		EXXON MOBIL CORP		S		0151	4/17/2001	(200)	-	(11.864)	16,907	16,907		-	5,043	
KREF25583002 30231G102	EXXON MOBIL CORP		EXXON MOBIL CORP		S		0151	5/10/2001	(400)	-	(23.728)	35,338	35,338		-	11,610	
KREF25583002 30231G102	EXXON MOBIL CORP		EXXON MOBIL CORP		S		0151	5/16/2001	(300)	-	(17.796)	26,868	26,868		-	9,071	
KREF25583002 30231G102	EXXON MOBIL CORP		EXXON MOBIL CORP		S		0151	6/5/2001	(400)	-	(23.728)	36,091	36,091		-	12,562	
KREF25583002 30231G102	EXXON MOBIL CORP		EXXON MOBIL CORP		S		0151	6/6/2001	(500)	-	(29.660)	45,107	45,107		-	15,447	
KREF25583002 30231G102	EXXON MOBIL CORP		EXXON MOBIL CORP		S		0151	6/21/2001	(400)	-	(23.728)	34,820	34,820		-	11,092	
KREF25583002 30231G102	EXXON MOBIL CORP		EXXON MOBIL CORP		S		0151	6/27/2001	(100)	-	(5.932)	8,748	8,748		-	2,816	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Gain/Loss	Account	Grand Total for
KREF25583002 30231G102	EXXON MOBIL CORP			S		7/19/2001	(900)		(26.694)	38.888	12.193	16,090		
KREF25583002 30231G102	EXXON MOBIL CORP			S		7/20/2001	(1,200)		(35.593)	51.682	13,009	4,111		
KREF25583002 30231G102	EXXON MOBIL CORP			S		7/27/2001	(300)		(8.898)	12.694	3,796	3,796		
KREF25583002 30231G102	EXXON MOBIL CORP			S		7/27/2001	(100)		(2.966)	4.231	1,265	1,265		
KREF25583002 30231G102	EXXON MOBIL CORP			S		7/30/2001	(600)		(17.796)	25.408	7,611	7,611		
KREF25583002 302571104	FPL GROUP INC COM			S		6/7/2001	(100)		(3.963)	5.936	1,973	1,973		
KREF25583002 302571104	FPL GROUP INC COM			S		7/20/2001	(500)		(19.813)	28.993	9,180	9,180		
KREF25583002 313400301	FREDDIE MAC CORP COM			S		2/21/2001	(100)		(5.230)	6.751	1,521	1,521		
KREF25583002 31428X106	FANNIE MAE			S		2/22/2001	(400)		(26.485)	32.485	6,058	6,058		
KREF25583002 31410H101	FEDERATED DEPT STORES COM			S		1/23/2001	(1,700)		(89.463)	62.012	(27.451)	(27.451)		
KREF25583002 31410H101	FEDERATED DEPT STORES COM			S		12/6/2001	(800)		(42.100)	29,734	(12,366)	(12,366)		
KREF25583002 31410H101	FEDERATED DEPT STORES COM			S		12/14/2001	(1,100)		(59,614)	40,047	(19,567)	(19,567)		
KREF25583002 31428X106	FEDEX CORP COM			S		5/10/2001	(100)		(4.599)	3.862	(737)	(737)		
KREF25583002 31428X106	FEDEX CORP COM			S		5/11/2001	(100)		(4.599)	3.926	(673)	(673)		
KREF25583002 31428X106	FEDEX CORP COM			S		5/23/2001	(1,100)		(49,104)	43,901	(5,204)	(5,204)		
KREF25583002 31428X106	FEDEX CORP COM			S		6/5/2001	(100)		(4.473)	3.996	(476)	(476)		
KREF25583002 31428X106	FEDEX CORP COM			S		6/26/2001	(700)		(31,210)	25,430	(5,880)	(5,880)		
KREF25583002 31428X106	FEDEX CORP COM			S		6/28/2001	(200)		(8,946)	7,786	(1,160)	(1,160)		
KREF25583002 31428X106	FEDEX CORP COM			S		6/28/2001	(100)		(4.126)	3.862	(264)	(264)		
KREF25583002 337358105	FIRST UN CORP COM			S		7/19/2001	(400)		(15.957)	16,533	577	577		
KREF25583002 337358105	FIRST UN CORP COM			S		1/10/2001	(300)		(17.475)	9,506	(7,969)	(7,969)		
KREF25583002 337358105	FIRST UN CORP COM			S		1/11/2001	(300)		(17.475)	9,505	(7,970)	(7,970)		
KREF25583002 337358105	FIRST UN CORP COM			S		1/12/2001	(100)		(5.825)	3.075	(2,750)	(2,750)		
KREF25583002 337358105	FIRST UN CORP COM			S		1/16/2001	(100)		(5.825)	3,185	(2,640)	(2,640)		
KREF25583002 337358105	FIRST UN CORP COM			S		1/17/2001	(100)		(5.825)	3,194	(2,631)	(2,631)		
KREF25583002 337358105	FIRST UN CORP COM			S		1/19/2001	(200)		(11,650)	6,269	(5,381)	(5,381)		
KREF25583002 337358105	FIRST UN CORP COM			S		1/19/2001	(100)		(5.825)	3.164	(2,661)	(2,661)		
KREF25583002 337358105	FIRST UN CORP COM			S		1/22/2001	(900)		(52,425)	28,488	(23,937)	(23,937)		
KREF25583002 337358105	FIRST UN CORP COM			S		1/22/2001	(800)		(46,600)	25,557	(20,943)	(20,943)		
KREF25583002 337358105	FIRST UN CORP COM			S		1/25/2001	(800)		(46,600)	25,632	(20,968)	(20,968)		
KREF25583002 337358105	FIRST UN CORP COM			S		3/6/2001	(400)		(23,300)	13.132	(10,168)	(10,168)		
KREF25583002 337358105	FIRST UN CORP COM			S		3/8/2001	(300)		(17.475)	10,057	(7,418)	(7,418)		
KREF25583002 337358105	FIRST UN CORP COM			S		3/9/2001	(600)		(34,950)	19,861	(15,089)	(15,089)		
KREF25583002 337358105	FIRST UN CORP COM			S		3/12/2001	(900)		(52.425)	28.484	(23,941)	(23,941)		
KREF25583002 337358105	FIRST UN CORP COM			S		3/20/2001	(2,100)		(122,225)	69,548	(52,777)	(52,777)		
KREF25583002 337358105	FIRST UN CORP COM			S		3/23/2001	(100)		(5.825)	3.109	(2,716)	(2,716)		
KREF25583002 337358105	FIRST UN CORP COM			S		3/26/2001	(200)		(11,650)	6,512	(5,138)	(5,138)		
KREF25583002 337358105	FIRST UN CORP COM			S		1/23/2001	(200)		(4,203)	4,423	220	220		
KREF25583002 33763V109	FIRSTAR CORP COM			S		1/30/2001	(1,100)		(24,043)	25,369	1,326	1,326		
KREF25583002 33763V109	FIRSTAR CORP COM			S		2/21/2001	(400)		(8.777)	9,114	337	337		
KREF25583002 337932107	FIRSTENERGY CORP COM			S		1/19/2001	(0)		(14)	14	(0)	(0)		
KREF25583002 339030108	FLEET BOSTON FINL CORP			S		1/4/2001	(700)		(29,347)	29,934	587	587		
KREF25583002 339030108	FLEET BOSTON FINL CORP			S		1/5/2001	(1,300)		(54,501)	53,116	(1,385)	(1,385)		
KREF25583002 339030108	FLEET BOSTON FINL CORP			S		1/8/2001	(100)		(4,192)	4,012	(180)	(180)		
KREF25583002 339030108	FLEET BOSTON FINL CORP			S		1/5/2001	(1,100)		(46,116)	44,944	(1,172)	(1,172)		
KREF25583002 339030108	FLEET BOSTON FINL CORP			S		1/23/2001	(1,900)		(75,208)	80,902	5,694	5,694		
KREF25583002 339030108	FLEET BOSTON FINL CORP			S		5/10/2001	(1,000)		(38,305)	39,962	1,657	1,657		
KREF25583002 339030108	FLEET BOSTON FINL CORP			S		5/11/2001	(1,700)		(57,265)	67,440	10,176	10,176		
KREF25583002 339030108	FLEET BOSTON FINL CORP			S		5/24/2001	(100)		(2,245)	4,141	1,896	1,896		
KREF25583002 339030108	FLEET BOSTON FINL CORP			S		8/28/2001	(200)		(4,490)	7,608	3,118	3,118		
KREF25583002 339030108	FLEET BOSTON FINL CORP			S		10/7/2001	(900)		(28,875)	33,025	4,149	4,149		
KREF25583002 339030108	FLEET BOSTON FINL CORP			S		10/3/2001	(600)		(22,625)	21,724	(901)	(901)		



Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Account
KREF25583002 339030108	FLEET BOSTON FINL CORP	FLEET BOSTON FINL CORP		S	0151	10/15/2001	(800)	(30.167)	25.426	9.617	25.426	(4.740)	-
KREF25583002 339030108	FLEET BOSTON FINL CORP	FLEET BOSTON FINL CORP		S	0151	10/15/2001	(100)	(3.771)	3.178	9.617	3.178	(593)	-
KREF25583002 345370860	FORD MTR CO DEL COM P/	FORD MTR CO DEL COM P/		S	0151	1/19/2001	(600)	(13.802)	15.672	1.869	15.672	1.869	-
KREF25583002 345370860	FORD MTR CO DEL COM P/	FORD MTR CO DEL COM P/		S	0151	1/23/2001	(1,000)	(22.670)	27.114	4.444	27.114	4.444	-
KREF25583002 345370860	FORD MTR CO DEL COM P/	FORD MTR CO DEL COM P/		S	0151	1/23/2001	(700)	(15.551)	19.355	3.804	19.355	3.804	-
KREF25583002 345370860	FORD MTR CO DEL COM P/	FORD MTR CO DEL COM P/		S	0151	4/6/2001	(400)	(8.866)	10.843	1.957	10.843	1.957	-
KREF25583002 345370860	FORD MTR CO DEL COM P/	FORD MTR CO DEL COM P/		S	0151	4/11/2001	(1,000)	(22.216)	28.009	5.793	28.009	5.793	-
KREF25583002 345370860	FORD MTR CO DEL COM P/	FORD MTR CO DEL COM P/		S	0151	4/16/2001	(900)	(19.994)	25.934	5.940	25.934	5.940	-
KREF25583002 345370860	FORD MTR CO DEL COM P/	FORD MTR CO DEL COM P/		S	0151	4/17/2001	(400)	(8.886)	11.581	2.694	11.581	2.694	-
KREF25583002 345370860	FORD MTR CO DEL COM P/	FORD MTR CO DEL COM P/		S	0151	6/26/2001	(2,000)	(44.432)	49.739	5.307	49.739	5.307	-
KREF25583002 345370860	FORD MTR CO DEL COM P/	FORD MTR CO DEL COM P/		S	0151	6/27/2001	(1,400)	(31.103)	34.238	3.135	34.238	3.135	-
KREF25583002 345370860	FORD MTR CO DEL COM P/	FORD MTR CO DEL COM P/		S	0151	7/16/2001	(300)	(6.665)	7.510	845	7.510	845	-
KREF25583002 345370860	FORD MTR CO DEL COM P/	FORD MTR CO DEL COM P/		S	0151	7/19/2001	(100)	(2.222)	2.564	342	2.564	342	-
KREF25583002 345370860	FORD MTR CO DEL COM P/	FORD MTR CO DEL COM P/		S	0151	7/20/2001	(1,100)	(24.438)	28.133	3.695	28.133	3.695	-
KREF25583002 345370860	FORD MTR CO DEL COM P/	FORD MTR CO DEL COM P/		S	0151	7/24/2001	(2,200)	(48.875)	55.388	6.513	55.388	6.513	-
KREF25583002 354613101	FRANKLIN RES INC COM	FRANKLIN RES INC COM		S	0151	2/21/2001	(200)	(5.281)	8.312	3.031	8.312	3.031	-
KREF25583002 354613101	FRANKLIN RES INC COM	FRANKLIN RES INC COM		S	0151	2/21/2001	(1,100)	(29.643)	45.139	16.095	45.139	16.095	-
KREF25583002 354613101	FRANKLIN RES INC COM	FRANKLIN RES INC COM		S	0151	8/20/2001	(1,100)	(2.640)	4.201	1.561	4.201	1.561	-
KREF25583002 354613101	FRANKLIN RES INC COM	FRANKLIN RES INC COM		S	0151	8/28/2001	(1,100)	(2.640)	4.272	1.632	4.272	1.632	-
KREF25583002 36225X100	GPU INC COM	GPU INC COM		S	0151	11/7/2001	(700)	(21.665)	11.790	(9.876)	11.790	(9.876)	-
KREF25583002 36225X100	GPU INC COM	GPU INC COM		S	0151	11/7/2001	(1,200)	(32.113)	42.784	10.671	42.784	10.671	-
KREF25583002 364760108	GAP INC COM	GAP INC COM		S	0151	1/8/2001	(1,700)	(63.334)	46.280	(17,054)	46.280	(17,054)	-
KREF25583002 364760108	GAP INC COM	GAP INC COM		S	0151	3/13/2001	(500)	(20.037)	11.549	(8,488)	11.549	(8,488)	-
KREF25583002 364760108	GAP INC COM	GAP INC COM		S	0151	3/14/2001	(300)	(12.960)	6.935	(6,026)	6.935	(6,026)	-
KREF25583002 364760108	GAP INC COM	GAP INC COM		S	0151	4/9/2001	(400)	(17.280)	9.598	(7,682)	9.598	(7,682)	-
KREF25583002 364760108	GAP INC COM	GAP INC COM		S	0151	4/11/2001	(200)	(8.640)	4.643	(3,997)	4.643	(3,997)	-
KREF25583002 364760108	GAP INC COM	GAP INC COM		S	0151	4/16/2001	(500)	(20.891)	11.395	(9,496)	11.395	(9,496)	-
KREF25583002 364760108	GAP INC COM	GAP INC COM		S	0151	4/17/2001	(1,100)	(45.960)	25.177	(20,783)	25.177	(20,783)	-
KREF25583002 364760108	GAP INC COM	GAP INC COM		S	0151	8/21/2001	(1,000)	(41.782)	20.837	(20,945)	20.837	(20,945)	-
KREF25583002 364760108	GAP INC COM	GAP INC COM		S	0151	8/22/2001	(300)	(12.535)	6.008	(6,527)	6.008	(6,527)	-
KREF25583002 364760108	GAP INC COM	GAP INC COM		S	0151	8/22/2001	(1,400)	(58.495)	19.795	(38,700)	19.795	(38,700)	-
KREF25583002 367626108	GATEWAY INC	GATEWAY INC		S	0151	1/3/2001	(1,200)	(43.086)	19.961	(23,125)	19.961	(23,125)	-
KREF25583002 367626108	GATEWAY INC	GATEWAY INC		S	0151	1/23/2001	(300)	(10.833)	6.432	(4,401)	6.432	(4,401)	-
KREF25583002 36866W106	GEMSTAR TV GUIDE INTL	GEMSTAR TV GUIDE INTL		S	0151	1/4/2001	(500)	(31.261)	23.505	(7,756)	23.505	(7,756)	-
KREF25583002 36866W106	GEMSTAR TV GUIDE INTL	GEMSTAR TV GUIDE INTL		S	0151	2/21/2001	(300)	(18.757)	12.134	(6,623)	12.134	(6,623)	-
KREF25583002 36866W106	GEMSTAR TV GUIDE INTL	GEMSTAR TV GUIDE INTL		S	0151	6/6/2001	(300)	(9.900)	45.842	(10,428)	45.842	(10,428)	-
KREF25583002 36866W106	GEMSTAR TV GUIDE INTL	GEMSTAR TV GUIDE INTL		S	0151	6/6/2001	(300)	(9.900)	45.842	(10,428)	45.842	(10,428)	-
KREF25583002 36866W106	GEMSTAR TV GUIDE INTL	GEMSTAR TV GUIDE INTL		S	0151	7/5/2001	(500)	(21.201)	22.082	881	22.082	881	-
KREF25583002 36866W106	GEMSTAR TV GUIDE INTL	GEMSTAR TV GUIDE INTL		S	0151	7/5/2001	(500)	(21.112)	22.082	(2,030)	22.082	(2,030)	-
KREF25583002 36866W106	GEMSTAR TV GUIDE INTL	GEMSTAR TV GUIDE INTL		S	0151	7/5/2001	(1,100)	(6.252)	4.416	(1,836)	4.416	(1,836)	-
KREF25583002 36866W106	GEMSTAR TV GUIDE INTL	GEMSTAR TV GUIDE INTL		S	0151	7/19/2001	(1,100)	(4.020)	4.861	841	4.861	841	-
KREF25583002 36866W106	GEMSTAR TV GUIDE INTL	GEMSTAR TV GUIDE INTL		S	0151	7/20/2001	(1,100)	(42.544)	50.598	8.044	50.598	8.044	-
KREF25583002 369604103	GENERAL ELEC CO COM	GENERAL ELEC CO COM		S	0151	1/19/2001	(1,100)	(33.023)	51.848	18.825	51.848	18.825	-
KREF25583002 369604103	GENERAL ELEC CO COM	GENERAL ELEC CO COM		S	0151	1/22/2001	(300)	(9.006)	14.029	5.023	14.029	5.023	-
KREF25583002 369604103	GENERAL ELEC CO COM	GENERAL ELEC CO COM		S	0151	2/21/2001	(200)	(6.004)	9.592	3.588	9.592	3.588	-
KREF25583002 369604103	GENERAL ELEC CO COM	GENERAL ELEC CO COM		S	0151	2/22/2001	(200)	(9.006)	14.186	5.179	14.186	5.179	-
KREF25583002 369604103	GENERAL ELEC CO COM	GENERAL ELEC CO COM		S	0151	7/11/2001	(1,700)	(51.035)	78.768	27.732	78.768	27.732	-
KREF25583002 369604103	GENERAL ELEC CO COM	GENERAL ELEC CO COM		S	0151	7/19/2001	(800)	(24.017)	37.568	13.351	37.568	13.351	-
KREF25583002 370334104	GENERAL MTS INC COM	GENERAL MTS INC COM		S	0151	8/13/2001	(600)	(22.551)	26.401	3.849	26.401	3.849	-
KREF25583002 370334104	GENERAL MTS INC COM	GENERAL MTS INC COM		S	0151	8/14/2001	(1,100)	(2.697)	4.563	666	4.563	666	-
KREF25583002 370334104	GENERAL MTS INC COM	GENERAL MTS INC COM		S	0151	8/16/2001	(400)	(14.787)	17.440	2.653	17.440	2.653	-
KREF25583002 370334104	GENERAL MTS INC COM	GENERAL MTS INC COM		S	0151	11/13/2001	(500)	(18.484)	24.734	6.251	24.734	6.251	-



Account Number	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Account	Grand Total for
KREF25583002	375766102	GILLETTE CO COM		S		10/2/2001	0151	(300)	(9,562)	8 809		(554)			
KREF25583002	375766102	GILLETTE CO COM		S		10/2/2001	0151	(200)	(6,242)	5 872		(369)			
KREF25583002	381317106	GOLDEN WEST FINL CORP		S		10/26/2001	0151	(100)	(6 465)	4 866		(1,599)			
KREF25583002	381317106	GOLDEN WEST FINL CORP		S		10/30/2001	0151	(900)	(58 629)	43,833		(14,796)			
KREF25583002	381317106	GOLDEN WEST FINL CORP		S		11/7/2001	0151	(300)	(19,210)	15,065		(4,144)			
KREF25583002	381317106	GOLDEN WEST FINL CORP		S		11/13/2001	0151	(200)	(12,346)	9,806		(2,540)			
KREF25583002	381317106	GOLDEN WEST FINL CORP		S		11/14/2001	0151	(100)	(5,477)	4,887		(590)			
KREF25583002	381317106	GOLDEN WEST FINL CORP		S		11/16/2001	0151	(700)	(38,206)	34,928		(3,278)			
KREF25583002	381317106	GOLDEN WEST FINL CORP		S		11/19/2001	0151	(300)	(16,298)	15 671		(627)			
KREF25583002	381317106	GOLDEN WEST FINL CORP		S		11/19/2001	0151	(100)	(5,433)	5,224		(209)			
KREF25583002	38141G104	GOLDMAN SACHS GROUP I		S		1/23/2001	0151	(400)	(41 960)	46,103		4,143			
KREF25583002	38141G104	GOLDMAN SACHS GROUP I		S		1/23/2001	0151	(300)	(31,470)	33,933		2 463			
KREF25583002	38141G104	GOLDMAN SACHS GROUP I		S		1/23/2001	0151	(300)	(31 470)	34,527		3 057			
KREF25583002	38141G104	GOLDMAN SACHS GROUP I		S		4/11/2001	0151	(200)	(20,980)	18 058		(2,922)			
KREF25583002	38141G104	GOLDMAN SACHS GROUP I		S		4/17/2001	0151	(200)	(20,980)	18,553		(2,627)			
KREF25583002	38141G104	GOLDMAN SACHS GROUP I		S		2/21/2001	0151	(100)	(10 490)	9,293		(1 197)			
KREF25583002	401698105	GUIDANT CORP COM		S		2/21/2001	0151	(1 000)	(65,533)	52,213		(13,220)			
KREF25583002	401698105	GUIDANT CORP COM		S		2/22/2001	0151	(200)	(11,622)	10,365		(1,257)			
KREF25583002	401698105	GUIDANT CORP COM		S		8/27/2001	0151	(200)	(11,622)	7 707		(3,916)			
KREF25583002	401698105	GUIDANT CORP COM		S		8/28/2001	0151	(100)	(5 811)	3,822		(1 989)			
KREF25583002	401698105	GUIDANT CORP COM		S		10/5/2001	0151	(300)	(17 434)	11,529		(5,905)			
KREF25583002	404119109	HCA HEALTHCARE CO COM		S		2/21/2001	0151	(1,500)	(42 140)	57,103		14,964			
KREF25583002	404119109	HCA HEALTHCARE CO COM		S		3/21/2001	0151	(1 100)	(30,902)	40,305		9 403			
KREF25583002	404119109	HCA HEALTHCARE CO COM		S		4/11/2001	0151	(2 500)	(70,233)	96,759		26,527			
KREF25583002	404119109	HCA HEALTHCARE CO COM		S		6/6/2001	0151	(100)	(2 809)	4,101		1,292			
KREF25583002	404119109	HCA INC		S		8/27/2001	0151	(300)	(6,272)	14,031		7,759			
KREF25583002	406216101	HALLIBURTON CO COM		S		2/13/2001	0151	(400)	(20,258)	17 017		(3,241)			
KREF25583002	406216101	HALLIBURTON CO COM		S		2/14/2001	0151	(400)	(17,984)	17,198		(1 705)			
KREF25583002	406216101	HALLIBURTON CO COM		S		4/27/2001	0151	(600)	(25,373)	25,279		(94)			
KREF25583002	406216101	HALLIBURTON CO COM		S		5/10/2001	0151	(200)	(8,299)	8 492		193			
KREF25583002	406216101	HALLIBURTON CO COM		S		5/11/2001	0151	(700)	(29,201)	29,379		178			
KREF25583002	406216101	HALLIBURTON CO COM		S		6/4/2001	0151	(300)	(25 128)	28,587		3 458			
KREF25583002	406216101	HALLIBURTON CO COM		S		6/5/2001	0151	(300)	(12,564)	14,073		1,508			
KREF25583002	406216101	HALLIBURTON CO COM		S		12/7/2001	0151	(300)	(9,471)	4 023		(5,448)			
KREF25583002	406216101	HALLIBURTON CO COM		S		12/10/2001	0151	(3,400)	(74 957)	48,175		(26 781)			
KREF25583002	410145106	HANCOCK JOHN FINL SVC		S		1/3/2001	0151	(400)	(6,579)	15,142		8 563			
KREF25583002	410145106	HANCOCK JOHN FINL SVC		S		1/4/2001	0151	(300)	(4,724)	11,297		6,573			
KREF25583002	410145106	HANCOCK JOHN FINL SVC		S		1/5/2001	0151	(700)	(11 022)	24 004		12,982			
KREF25583002	410145106	HANCOCK JOHN FINL SVC		S		2/1/2001	0151	(1,400)	(22,045)	48 914		26,870			
KREF25583002	412822108	HARLEY DAVIDSON INC C		S		2/21/2001	0151	(100)	(3,733)	4,287		554			
KREF25583002	412822108	HARLEY DAVIDSON INC C		S		2/22/2001	0151	(400)	(14 931)	16,620		1 688			
KREF25583002	412822108	HARLEY DAVIDSON INC C		S		4/12/2001	0151	(500)	(18 664)	20,762		2,098			
KREF25583002	412822108	HARLEY DAVIDSON INC C		S		5/10/2001	0151	(1,200)	(44,794)	56,332		11,538			
KREF25583002	412822108	HARLEY DAVIDSON INC C		S		6/6/2001	0151	(300)	(7 466)	14,070		2 992			
KREF25583002	412822108	HARLEY DAVIDSON INC C		S		6/6/2001	0151	(100)	(3 611)	4 691		1 080			
KREF25583002	412822108	HARLEY DAVIDSON INC C		S		7/19/2001	0151	(300)	(10 834)	15 647		4 813			
KREF25583002	412822108	HARLEY DAVIDSON INC C		S		7/24/2001	0151	(100)	(3,570)	5 067		1,497			
KREF25583002	412822108	HARLEY DAVIDSON INC C		S		7/25/2001	0151	(1,100)	(39,267)	54,635		15,368			
KREF25583002	412822108	HARLEY DAVIDSON INC C		S		8/28/2001	0151	(100)	(3,570)	4,880		1,310			
KREF25583002	412822108	HARLEY DAVIDSON INC C		S		10/2/2001	0151	(300)	(10,709)	14,607		3 897			

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Gain/Loss	Account	Grand Total for
KREF25583002	418222108	HARLEY DAVIDSON INC C		S	0151	8/28/2001	(200)			(7,140)	9,662	9,662	-	2,522		
KREF25583002	418222108	HARLEY DAVIDSON INC C		S	0151	12/4/2001	(100)			(3,570)	5,071	5,071	-	1,502		
KREF25583002	413619107	HARBAYS ENTMT INC C		S	0151	7/20/2001	(100)			(3,011)	2,984	2,984	-	(27)		
KREF25583002	413619107	HARBAYS ENTMT INC C		S	0151	7/20/2001	(100)			(21,160)	20,823	20,823	-	(336)		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	1/19/2001	(100)			(3,917)	5,813	5,813	-	1,897		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	1/23/2001	(100)			(44,305)	68,187	68,187	-	22,881		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	1/23/2001	(500)			(20,008)	29,724	29,724	-	9,716		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	1/30/2001	(100)			(3,996)	6,153	6,153	-	2,157		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	2/5/2001	(100)			(3,996)	6,442	6,442	-	2,445		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	2/11/2001	(700)			(27,536)	45,505	45,505	-	17,969		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	4/10/2001	(400)			(14,758)	22,802	22,802	-	8,044		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	9/28/2001	(500)			(14,869)	29,282	29,282	-	14,412		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	9/28/2001	(500)			(14,869)	29,282	29,282	-	14,412		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	9/28/2001	(200)			(5,948)	11,713	11,713	-	5,765		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	10/1/2001	(100)			(2,974)	5,746	5,746	-	2,772		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	10/2/2001	(100)			(2,974)	5,763	5,763	-	2,789		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	10/3/2001	(100)			(2,974)	5,862	5,862	-	2,888		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	10/4/2001	(200)			(10,220)	11,798	11,798	-	1,578		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	10/5/2001	(500)			(34,690)	27,996	27,996	-	(6,694)		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	10/5/2001	(200)			(13,191)	11,198	11,198	-	(6,694)		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	10/18/2001	(200)			(13,118)	11,226	11,226	-	(2,092)		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	12/14/2001	(200)			(13,118)	11,662	11,662	-	(1,656)		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	12/17/2001	(200)			(13,189)	11,864	11,864	-	(1,325)		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	12/17/2001	(100)			(6,844)	5,932	5,932	-	(912)		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	12/18/2001	(200)			(13,288)	12,004	12,004	-	(1,284)		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	12/19/2001	(500)			(33,510)	30,137	30,137	-	(3,374)		
KREF25583002	416515104	HARTFORD FINL SVCS GRC COM		S	0151	12/21/2001	(500)			(32,859)	30,535	30,535	-	(2,324)		
KREF25583002	423074103	HEINZ H J CO COM		S	0151	3/16/2001	(100)			(5,224)	4,077	4,077	-	(1,147)		
KREF25583002	423074103	HEINZ H J CO COM		S	0151	4/2/2001	(100)			(5,224)	3,994	3,994	-	(1,230)		
KREF25583002	423074103	HEINZ H J CO COM		S	0151	6/18/2001	(300)			(15,672)	12,451	12,451	-	(3,220)		
KREF25583002	423074103	HEINZ H J CO COM		S	0151	6/19/2001	(100)			(5,224)	4,144	4,144	-	(1,080)		
KREF25583002	423074103	HEINZ H J CO COM		S	0151	6/21/2001	(300)			(15,672)	12,602	12,602	-	(3,070)		
KREF25583002	423074103	HEINZ H J CO COM		S	0151	12/4/2001	(900)			(47,015)	34,878	34,878	-	(12,137)		
KREF25583002	423074103	HEINZ H J CO COM		S	0151	12/6/2001	(200)			(10,448)	7,697	7,697	-	(2,751)		
KREF25583002	423074103	HEINZ H J CO COM		S	0151	12/10/2001	(100)			(5,224)	3,882	3,882	-	(1,342)		
KREF25583002	423074103	HEINZ H J CO COM		S	0151	12/17/2001	(600)			(31,538)	23,969	23,969	-	(7,569)		
KREF25583002	427866108	HERSHEY FOODS CORP		S	0151	10/22/2001	(2,300)			(126,089)	148,418	148,418	-	22,329		
KREF25583002	428236103	HEWLETT PACKARD CO C		S	0151	1/3/2001	(800)			(55,279)	25,213	25,213	-	(30,066)		
KREF25583002	428236103	HEWLETT PACKARD CO C		S	0151	1/3/2001	(600)			(41,459)	18,910	18,910	-	(22,549)		
KREF25583002	428236103	HEWLETT PACKARD CO C		S	0151	2/14/2001	(300)			(20,730)	9,935	9,935	-	(10,794)		
KREF25583002	428236103	HEWLETT PACKARD CO C		S	0151	2/22/2001	(1,400)			(96,738)	42,114	42,114	-	(54,624)		
KREF25583002	428236103	HEWLETT PACKARD CO C		S	0151	12/7/2001	(200)			(11,913)	4,334	4,334	-	(7,579)		
KREF25583002	428236103	HEWLETT PACKARD CO C		S	0151	12/4/2001	(100)			(5,301)	2,182	2,182	-	(3,120)		
KREF25583002	432848109	HILTON HOTELS CORP COM		S	0151	10/16/2001	(900)			(9,062)	8,129	8,129	-	(932)		
KREF25583002	432848109	HILTON HOTELS CORP COM		S	0151	10/17/2001	(4,700)			(46,207)	38,640	38,640	-	(7,566)		
KREF25583002	432848109	HILTON HOTELS CORP COM		S	0151	10/17/2001	(3,900)			(38,575)	32,063	32,063	-	(6,512)		
KREF25583002	437076102	HOME DEPOT INC COM		S	0151	4/11/2001	(700)			(19,819)	28,536	28,536	-	8,717		
KREF25583002	437076102	HOME DEPOT INC COM		S	0151	4/16/2001	(100)			(2,831)	4,142	4,142	-	1,311		
KREF25583002	437076102	HOME DEPOT INC COM		S	0151	12/4/2001	(900)			(54,736)	41,741	41,741	-	(12,995)		
KREF25583002	438516106	HONEYWELL INTL INC COI		S	0151	7/5/2001	(900)			(48,656)	32,713	32,713	-	(15,943)		
KREF25583002	438516106	HONEYWELL INTL INC COI		S	0151	6/28/2001	(100)			(5,406)	3,895	3,895	-	(1,511)		
KREF25583002	438516106	HONEYWELL INTL INC COI		S	0151	7/20/2001	(300)			(16,219)	10,965	10,965	-	(5,254)		
KREF25583002	438516106	HONEYWELL INTL INC COI		S	0151	7/20/2001	(200)			(10,813)	7,300	7,300	-	(3,512)		
KREF25583002	438516106	HONEYWELL INTL INC COI		S	0151	8/6/2001	(800)			(43,894)	29,242	29,242	-	(14,652)		
KREF25583002	438516106	HONEYWELL INTL INC COI		S	0151	8/27/2001	(400)			(24,491)	15,587	15,587	-	(8,904)		
KREF25583002	438516106	HONEYWELL INTL INC COI		S	0151	8/28/2001	(100)			(6,169)	3,865	3,865	-	(2,304)		
KREF25583002	438516106	HONEYWELL INTL INC COI		S	0151	8/30/2001	(200)			(11,717)	7,383	7,383	-	(4,333)		
KREF25583002	438516106	HONEYWELL INTL INC COI		S	0151	8/31/2001	(500)			(29,908)	18,734	18,734	-	(11,174)		

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Units 2	Cost	Selling Price	Base	Gain/Loss	Account
KREF25583002	438516106	HONEYWELL INTL INC COI		S		9/7/2001	(100)		(6 064)	3,579	(2 485)		
KREF25583002	438516106	HONEYWELL INTL INC COI		S		9/10/2001	(1,200)		(49 116)	42,708	(6,407)		
KREF25583002	441815107	HONEYWELL INTL INC COI		S		5/10/2001	(300)		(14 966)	19,726	4 760		
KREF25583002	441815107	HONEYWELL INTL INC COI		S		7/19/2001	(100)		(4,989)	6 671	1 682		
KREF25583002	441815107	HONEYWELL INTL INC COI		S		7/20/2001	(300)		(14 966)	19,946	4 981		
KREF25583002	441815107	HONEYWELL INTL INC COI		S		8/14/2001	(400)		(19,945)	27 183	7,238		
KREF25583002	441815107	HONEYWELL INTL INC COI		S		8/15/2001	(300)		(14 937)	20,381	5,444		
KREF25583002	441815107	HONEYWELL INTL INC COI		S		8/16/2001	(200)		(9,958)	13,445	3,486		
KREF25583002	444903108	HUMAN GENOME SCIENCE		S		5/1/2001	(100)		(6,250)	6,242	(8)		
KREF25583002	444903108	HUMAN GENOME SCIENCE		S		5/22/2001	(500)		(27 682)	36 571	8,889		
KREF25583002	444903108	HUMAN GENOME SCIENCE		S		5/23/2001	(300)		(16 609)	20,716	4,106		
KREF25583002	452308109	ILLINOIS TOOL WKS INC C		S		4/5/2001	(100)		(5 632)	5,758	126		
KREF25583002	452308109	ILLINOIS TOOL WKS INC C		S		5/10/2001	(200)		(11,263)	12,988	1,724		
KREF25583002	452308109	ILLINOIS TOOL WKS INC C		S		9/25/2001	(500)		(28 895)	26 475	2 628		
KREF25583002	452308109	ILLINOIS TOOL WKS INC C		S		9/26/2001	(800)		(41 880)	40 478	(1,403)		
KREF25583002	45666102	INGERSOLL RAND CO		S		4/17/2001	(1,000)		(48,233)	42,301	(6,022)		
KREF25583002	458140100	INTEL CORP CALIF COM		S		4/17/2001	(100)		(1,909)	2 526	617		
KREF25583002	458140100	INTEL CORP CALIF COM		S		7/17/2001	(400)		(7,638)	11,867	4,230		
KREF25583002	458140100	INTEL CORP CALIF COM		S		7/19/2001	(200)		(3 819)	5 987	2,168		
KREF25583002	458140100	INTEL CORP CALIF COM		S		7/20/2001	(100)		(1,909)	2,930	1 021		
KREF25583002	459200101	IBM CORP COM		S		12/3/2001	(200)		(11,300)	22,720	11 420		
KREF25583002	45920102	INTERNATIONAL GAME TE COM		S		1/19/2001	(1,800)		(44 550)	79 893	35,343		
KREF25583002	45920102	INTERNATIONAL GAME TE COM		S		2/22/2001	(400)		(9,900)	20 818	10 918		
KREF25583002	45920102	INTERNATIONAL GAME TE COM		S		6/6/2001	(600)		(15,180)	38,609	23 429		
KREF25583002	45920102	INTERNATIONAL GAME TE COM		S		6/6/2001	(100)		(2 640)	6,408	3,768		
KREF25583002	460146103	INTERNATIONAL PAPER CI		S		1/19/2001	(300)		(10,208)	10,541	333		
KREF25583002	460146103	INTERNATIONAL PAPER CI		S		1/23/2001	(900)		(30 623)	32,165	1,542		
KREF25583002	460146103	INTERNATIONAL PAPER CI		S		4/12/2001	(200)		(6 805)	7,205	400		
KREF25583002	460146103	INTERNATIONAL PAPER CI		S		4/17/2001	(200)		(6 805)	7 408	603		
KREF25583002	460146103	INTERNATIONAL PAPER CI		S		5/25/2001	(100)		(3 403)	3,763	361		
KREF25583002	460146103	INTERNATIONAL PAPER CI		S		6/5/2001	(2 000)		(65,378)	79 627	14,249		
KREF25583002	460146103	INTERNATIONAL PAPER CI		S		6/6/2001	(200)		(6,285)	7,972	1,686		
KREF25583002	460690100	INTERPUBLIC GROUP COS		S		5/11/2001	(2 000)		(88 531)	71,664	(16,866)		
KREF25583002	460690100	INTERPUBLIC GROUP COS		S		11/13/2001	(100)		(3 800)	2 408	(1,393)		
KREF25583002	460690100	INTERPUBLIC GROUP COS		S		11/14/2001	(100)		(3,800)	2,860	(940)		
KREF25583002	460690100	INTERPUBLIC GROUP COS		S		11/20/2001	(200)		(7,600)	5 605	(1 995)		
KREF25583002	461202103	INFUIT COM		S		12/3/2001	(1,100)		(38,221)	48 134	9,913		
KREF25583002	466121101	JDS UNIPHASE CORP COM		S		1/18/2001	(400)		(53 504)	22 505	(30,999)		
KREF25583002	466121101	JDS UNIPHASE CORP COM		S		1/23/2001	(400)		(53 504)	23 715	(29,789)		
KREF25583002	466121101	JDS UNIPHASE CORP COM		S		3/19/2001	(500)		(66,880)	11 729	(55 151)		
KREF25583002	466121101	JDS UNIPHASE CORP COM		S		3/20/2001	(100)		(13,776)	2 456	(10,920)		
KREF25583002	466121101	JDS UNIPHASE CORP COM		S		3/21/2001	(300)		(40,965)	6 709	(34,256)		
KREF25583002	466121101	JDS UNIPHASE CORP COM		S		4/30/2001	(500)		(68,275)	10,549	(57,726)		
KREF25583002	466121101	JDS UNIPHASE CORP COM		S		5/11/2001	(800)		(109,241)	17,039	(92,201)		
KREF25583002	466121101	JDS UNIPHASE CORP COM		S		6/26/2001	(800)		(104 892)	9,426	(95,466)		
KREF25583002	466121101	JDS UNIPHASE CORP COM		S		8/21/2001	(4 900)		(588,710)	35 509	(553,202)		

Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Base Investment	Base Currency	Calc/Loss	Account Number
KREF25583002 466121101	JDS UNIPHASE CORP COM	JDS UNIPHASE CORP COM	S	0151	9/24/2001	(300)	-	(28 146)	1,872	1,872	(26,274)	-	KREF25583002 518439104
KREF25583002 466121101	JDS UNIPHASE CORP COM	JDS UNIPHASE CORP COM	S	0151	9/25/2001	(1,000)	-	(94,709)	6,858	6,858	(87,551)	-	KREF25583002 518439104
KREF25583002 466121101	JDS UNIPHASE CORP COM	JDS UNIPHASE CORP COM	S	0151	9/26/2001	(1,000)	-	(94,709)	6,703	6,703	(88,006)	-	KREF25583002 518439104
KREF25583002 478160104	JOHNSON & JOHNSON COM	JOHNSON & JOHNSON COM	S	0151	4/16/2001	(200)	-	(15,388)	18,556	18,556	3 169	-	KREF25583002 518439104
KREF25583002 478160104	JOHNSON & JOHNSON COM	JOHNSON & JOHNSON COM	S	0151	4/17/2001	(200)	-	(15,388)	18,725	18,725	3,338	-	KREF25583002 518439104
KREF25583002 478160104	JOHNSON & JOHNSON COM	JOHNSON & JOHNSON COM	S	0151	7/19/2001	(1,400)	-	(53,856)	76,584	76,584	22,728	-	KREF25583002 518439104
KREF25583002 478160104	JOHNSON & JOHNSON COM	JOHNSON & JOHNSON COM	S	0151	7/20/2001	(18)	-	(692)	975	283	-	KREF25583002 518439104	
KREF25583002 478160104	JOHNSON & JOHNSON COM	JOHNSON & JOHNSON COM	S	0151	7/25/2001	(100)	-	(3,847)	5,286	1,439	-	KREF25583002 518439104	
KREF25583002 478160104	JOHNSON & JOHNSON COM	JOHNSON & JOHNSON COM	S	0151	7/30/2001	(400)	-	(10,415)	21,006	2,092	-	KREF25583002 518439104	
KREF25583002 478160104	JOHNSON & JOHNSON COM	JOHNSON & JOHNSON COM	S	0151	7/30/2001	(200)	-	(7,694)	10,503	2,809	-	KREF25583002 518439104	
KREF25583002 478160104	JOHNSON & JOHNSON COM	JOHNSON & JOHNSON COM	S	0151	7/31/2001	(600)	-	(13,699)	32,385	18,687	-	KREF25583002 518439104	
KREF25583002 478160104	JOHNSON & JOHNSON COM	JOHNSON & JOHNSON COM	S	0151	7/31/2001	(300)	-	(6,849)	16,193	9,243	-	KREF25583002 518439104	
KREF25583002 478160104	JOHNSON & JOHNSON COM	JOHNSON & JOHNSON COM	S	0151	8/1/2001	(700)	-	(17,019)	37,544	20,225	-	KREF25583002 518439104	
KREF25583002 478160104	JOHNSON & JOHNSON COM	JOHNSON & JOHNSON COM	S	0151	8/1/2001	(500)	-	(11,416)	26,817	15,401	-	KREF25583002 518439104	
KREF25583002 478160104	JOHNSON & JOHNSON COM	JOHNSON & JOHNSON COM	S	0151	8/2/2001	(700)	-	(26,975)	37 197	10,222	-	KREF25583002 518439104	
KREF25583002 478160104	JOHNSON & JOHNSON COM	JOHNSON & JOHNSON COM	S	0151	8/2/2001	(100)	-	(3,854)	5,314	1,460	-	KREF25583002 518439104	
KREF25583002 48203R104	JUNIPER NETWORKS INC C	JUNIPER NETWORKS INC C	S	0151	4/16/2001	(200)	-	(26,619)	9,578	(17,041)	-	KREF25583002 518439104	
KREF25583002 48203R104	JUNIPER NETWORKS INC C	JUNIPER NETWORKS INC C	S	0151	6/11/2001	(100)	-	(13,705)	3,601	(10,104)	-	KREF25583002 518439104	
KREF25583002 48203R104	JUNIPER NETWORKS INC C	JUNIPER NETWORKS INC C	S	0151	6/12/2001	(100)	-	(13,705)	3,387	(10,318)	-	KREF25583002 518439104	
KREF25583002 48203R104	JUNIPER NETWORKS INC C	JUNIPER NETWORKS INC C	S	0151	6/15/2001	(500)	-	(44,665)	15,219	(29,446)	-	KREF25583002 518439104	
KREF25583002 48203R104	JUNIPER NETWORKS INC C	JUNIPER NETWORKS INC C	S	0151	10/5/2001	(1,000)	-	(37,825)	14,575	(23,250)	-	KREF25583002 518439104	
KREF25583002 487836108	KEYLOGG CO COM	KEYLOGG CO COM	S	0151	7/10/2001	(1,000)	-	(23,479)	29,616	6 137	-	KREF25583002 518439104	
KREF25583002 487836108	KEYLOGG CO COM	KEYLOGG CO COM	S	0151	7/20/2001	(1,000)	-	(23 191)	30,609	7,418	-	KREF25583002 518439104	
KREF25583002 487836108	KEYCORP NEW COM	KEYCORP NEW COM	S	0151	7/20/2001	(100)	-	(2,319)	3,069	750	-	KREF25583002 518439104	
KREF25583002 493267108	KEYCORP NEW COM	KEYCORP NEW COM	S	0151	6/28/2001	(200)	-	(7 125)	5,210	(1,915)	-	KREF25583002 518439104	
KREF25583002 493267108	KEYCORP NEW COM	KEYCORP NEW COM	S	0151	6/29/2001	(800)	-	(28,500)	20,417	(8,083)	-	KREF25583002 518439104	
KREF25583002 493267108	KEYCORP NEW COM	KEYCORP NEW COM	S	0151	6/29/2001	(100)	-	(3,563)	2,552	(1,010)	-	KREF25583002 518439104	
KREF25583002 493267108	KEYCORP NEW COM	KEYCORP NEW COM	S	0151	7/10/2001	(200)	-	(10,688)	7,600	(3,088)	-	KREF25583002 518439104	
KREF25583002 493267108	KEYCORP NEW COM	KEYCORP NEW COM	S	0151	7/20/2001	(2,000)	-	(71,250)	52,032	(19,218)	-	KREF25583002 518439104	
KREF25583002 493267108	KEYCORP NEW COM	KEYCORP NEW COM	S	0151	7/20/2001	(200)	-	(10,688)	7,805	(2,883)	-	KREF25583002 518439104	
KREF25583002 493267108	KEYCORP NEW COM	KEYCORP NEW COM	S	0151	8/24/2001	(1,100)	-	(36,533)	29,060	(7,473)	-	KREF25583002 518439104	
KREF25583002 493267108	KEYCORP NEW COM	KEYCORP NEW COM	S	0151	8/28/2001	(500)	-	(15,614)	13,036	(2,578)	-	KREF25583002 518439104	
KREF25583002 493267108	KEYCORP NEW COM	KEYCORP NEW COM	S	0151	12/4/2001	(1,300)	-	(60,922)	74,552	13,229	-	KREF25583002 518439104	
KREF25583002 493267108	KIMBERTLY CLARK CORP C	KIMBERTLY CLARK CORP C	S	0151	12/7/2001	(200)	-	(9,373)	11,525	2,153	-	KREF25583002 518439104	
KREF25583002 493267108	KIMBERTLY CLARK CORP C	KIMBERTLY CLARK CORP C	S	0151	12/12/2001	(100)	-	(4,686)	5,752	1,066	-	KREF25583002 518439104	
KREF25583002 493267108	KIMBERTLY CLARK CORP C	KIMBERTLY CLARK CORP C	S	0151	12/14/2001	(200)	-	(9,373)	11,508	2 135	-	KREF25583002 518439104	
KREF25583002 499040103	KNIGHT RIDDER INC	KNIGHT RIDDER INC	S	0151	4/24/2001	(100)	-	(4,914)	5,419	505	-	KREF25583002 518439104	
KREF25583002 499040103	KNIGHT RIDDER INC	KNIGHT RIDDER INC	S	0151	4/30/2001	(100)	-	(4,865)	5,449	584	-	KREF25583002 518439104	
KREF25583002 499040103	KNIGHT RIDDER INC	KNIGHT RIDDER INC	S	0151	5/9/2001	(100)	-	(4,865)	5,444	579	-	KREF25583002 518439104	
KREF25583002 499040103	KNIGHT RIDDER INC	KNIGHT RIDDER INC	S	0151	5/11/2001	(900)	-	(44,565)	49,676	5 111	-	KREF25583002 518439104	
KREF25583002 500255104	KOHL'S CORP COM	KOHL'S CORP COM	S	0151	1/19/2001	(300)	-	(14,956)	19,531	4,575	-	KREF25583002 518439104	
KREF25583002 500255104	KOHL'S CORP COM	KOHL'S CORP COM	S	0151	1/22/2001	(500)	-	(24,926)	33,942	9,036	-	KREF25583002 518439104	
KREF25583002 500255104	KOHL'S CORP COM	KOHL'S CORP COM	S	0151	10/30/2001	(100)	-	(4,985)	5,521	536	-	KREF25583002 518439104	
KREF25583002 501044101	KROGER CO COM	KROGER CO COM	S	0151	6/26/2001	(300)	-	(8,795)	7,520	(1,275)	-	KREF25583002 518439104	
KREF25583002 501044101	KROGER CO COM	KROGER CO COM	S	0151	6/29/2001	(1,600)	-	(46,660)	40,300	(6,360)	-	KREF25583002 518439104	
KREF25583002 501044101	KROGER CO COM	KROGER CO COM	S	0151	7/2/2001	(800)	-	(23,260)	20,323	(2,937)	-	KREF25583002 518439104	
KREF25583002 501044101	KROGER CO COM	KROGER CO COM	S	0151	7/3/2001	(1,500)	-	(36,386)	38 186	1,800	-	KREF25583002 518439104	
KREF25583002 501044101	KROGER CO COM	KROGER CO COM	S	0151	10/30/2001	(500)	-	(10,930)	12 175	1,245	-	KREF25583002 518439104	
KREF25583002 501044101	KROGER CO COM	KROGER CO COM	S	0151	12/31/2001	(300)	-	(6,485)	7,278	792	-	KREF25583002 518439104	
KREF25583002 501044101	KROGER CO COM	KROGER CO COM	S	0151	12/31/2001	(1,200)	-	(24,983)	30,413	5,430	-	KREF25583002 518439104	
KREF25583002 502161102	LSI LOGIC CORP COM	LSI LOGIC CORP COM	S	0151	8/15/2001	(800)	-	(18,607)	17,984	(623)	-	KREF25583002 518439104	
KREF25583002 502161102	LSI LOGIC CORP COM	LSI LOGIC CORP COM	S	0151	8/20/2001	(200)	-	(4,033)	4,217	184	-	KREF25583002 518439104	
KREF25583002 502161102	LSI LOGIC CORP COM	LSI LOGIC CORP COM	S	0151	8/30/2001	(700)	-	(14,116)	14,497	381	-	KREF25583002 518439104	
KREF25583002 502161102	LSI LOGIC CORP COM	LSI LOGIC CORP COM	S	0151	10/31/2001	(200)	-	(4,033)	3,223	(710)	-	KREF25583002 518439104	
KREF25583002 518439104	LATTICE SEMICONDUCTOR I	LATTICE SEMICONDUCTOR I	S	0151	6/13/2001	(100)	-	(3,053)	2,358	(696)	-	KREF25583002 518439104	
KREF25583002 518439104	ESTEE LAUDER COS INC CI	ESTEE LAUDER COS INC CI	S	0151	10/23/2001	(200)	-	(8,778)	6,695	(2,083)	-	KREF25583002 518439104	
KREF25583002 518439104	ESTEE LAUDER COS INC CI	ESTEE LAUDER COS INC CI	S	0151	10/24/2001	(200)	-	(8,778)	6,732	(2,046)	-	KREF25583002 518439104	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF25583002 518439104		ESTEE LAUDER COS INC CI		S		10/25/2001	(200)	(8913)	6,544	6,544	(2,368)	-	9,462
KREF25583002 518439104		ESTEE LAUDER COS INC CI		S		10/30/2001	(300)	(9804)	9,804	9,804	(3,565)	-	4,018
KREF25583002 518439104		ESTEE LAUDER COS INC CI		S		11/15/2001	(200)	(8913)	6,628	6,628	(2,285)	-	4,018
KREF25583002 518439104		ESTEE LAUDER COS INC CI		S		11/16/2001	(300)	(13922)	9,979	9,979	(3,942)	-	4,018
KREF25583002 518439104		ESTEE LAUDER COS INC CI		S		11/19/2001	(200)	(9,809)	6,681	6,681	(3,128)	-	4,018
KREF25583002 518439104		ESTEE LAUDER COS INC CI		S		11/19/2001	(100)	(4,446)	3,378	3,378	(1,068)	-	4,018
KREF25583002 518439104		ESTEE LAUDER COS INC CI		S		11/21/2001	(200)	(8,154)	6,719	6,719	(1,434)	-	4,018
KREF25583002 518439104		ESTEE LAUDER COS INC CI		S		11/26/2001	(100)	(3,934)	3,328	3,328	(606)	-	4,018
KREF25583002 518439104		ESTEE LAUDER COS INC CI		S		11/27/2001	(300)	(11,684)	10,050	10,050	(1,634)	-	4,018
KREF25583002 518439104		ESTEE LAUDER COS INC CI		S		12/3/2001	(200)	(7,833)	6,593	6,593	(1,240)	-	4,018
KREF25583002 524908100		LEHMAN BROS HLDS INC		S		1/8/2001	(200)	(8,436)	14,384	14,384	5,947	-	4,018
KREF25583002 524908100		LEHMAN BROS HLDS INC		S		1/10/2001	(500)	(21,206)	38,049	38,049	16,843	-	4,018
KREF25583002 524908100		LEHMAN BROS HLDS INC		S		1/11/2001	(200)	(8,819)	15,646	15,646	6,827	-	4,018
KREF25583002 524908100		LEHMAN BROS HLDS INC		S		1/11/2001	(100)	(4,134)	7,823	7,823	3,689	-	4,018
KREF25583002 524908100		LEHMAN BROS HLDS INC		S		1/12/2001	(300)	(12,655)	22,876	22,876	10,222	-	4,018
KREF25583002 524908100		LEHMAN BROS HLDS INC		S		1/17/2001	(400)	(17,111)	30,448	30,448	13,338	-	4,018
KREF25583002 524908100		LEHMAN BROS HLDS INC		S		2/22/2001	(1,000)	(43,124)	68,888	68,888	25,764	-	4,018
KREF25583002 524908100		LEHMAN BROS HLDS INC		S		3/14/2001	(300)	(14,106)	19,074	19,074	4,968	-	4,018
KREF25583002 527299100		LEVEL 3 COMMUNICATION		S		10/5/2001	(1,300)	(100,085)	2,665	(97,420)	(97,420)	-	4,018
KREF25583002 527299100		LEVEL 3 COMMUNICATION		S		10/5/2001	(200)	(15,973)	539	(15,434)	(15,434)	-	4,018
KREF25583002 527299100		LEVEL 3 COMMUNICATION		S		10/9/2001	(5,400)	(204,664)	11,340	(193,324)	(193,324)	-	4,018
KREF25583002 527299100		LIBERTY MEDIA CORP NEW A		S		12/3/2001	(100)	(6,609)	5,130	(1,479)	(4,909)	-	4,018
KREF25583002 527299100		LIBERTY MEDIA CORP NEW A		S		12/4/2001	(400)	(5,060)	2,669	(2,292)	(4,909)	-	4,018
KREF25583002 527299100		LIBERTY MEDIA CORP NEW A		S		12/6/2001	(500)	(12,651)	7,049	(5,602)	(5,602)	-	4,018
KREF25583002 52457108		LILLY EI & CO COM		S		2/6/2001	(200)	(13,700)	15,092	1,392	711	-	4,018
KREF25583002 52457108		LILLY EI & CO COM		S		3/15/2001	(100)	(6,850)	7,561	756	711	-	4,018
KREF25583002 52457108		LILLY EI & CO COM		S		3/19/2001	(100)	(6,850)	7,956	646	646	-	4,018
KREF25583002 52457108		LILLY EI & CO COM		S		3/21/2001	(300)	(20,550)	22,672	2,122	2,122	-	4,018
KREF25583002 52457108		LILLY EI & CO COM		S		3/22/2001	(100)	(6,850)	7,054	204	204	-	4,018
KREF25583002 52457108		LILLY EI & CO COM		S		5/10/2001	(200)	(13,700)	17,017	3,317	9,943	-	4,018
KREF25583002 52457108		LILLY EI & CO COM		S		5/11/2001	(600)	(41,100)	51,043	9,943	1,762	-	4,018
KREF25583002 52457108		LILLY EI & CO COM		S		5/18/2001	(100)	(6,850)	8,612	1,762	1,762	-	4,018
KREF25583002 52457108		LILLY EI & CO COM		S		10/5/2001	(100)	(6,850)	7,930	1,080	1,080	-	4,018
KREF25583002 52457108		LILLY EI & CO COM		S		10/31/2001	(300)	(20,690)	23,177	2,488	2,488	-	4,018
KREF25583002 52457108		LILLY EI & CO COM		S		12/3/2001	(400)	(27,895)	33,189	5,294	3,863	-	4,018
KREF25583002 52457108		LILLY EI & CO COM		S		12/4/2001	(300)	(20,975)	24,838	3,863	3,863	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		1/9/2001	(200)	(4,890)	3,217	(1,672)	(1,672)	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		1/16/2001	(900)	(20,916)	15,808	(5,109)	(5,109)	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		1/16/2001	(700)	(16,510)	12,295	(4,215)	(4,215)	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		1/23/2001	(300)	(6,972)	5,284	(1,688)	(1,688)	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		1/29/2001	(800)	(18,592)	15,639	(2,954)	(2,954)	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		1/31/2001	(400)	(9,296)	8,153	(1,143)	(1,143)	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		1/31/2001	(100)	(2,324)	2,078	(246)	(246)	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		2/21/2001	(500)	(11,620)	9,271	(2,349)	(2,349)	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		2/22/2001	(600)	(13,944)	11,078	(2,867)	(2,867)	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		8/28/2001	(600)	(13,944)	8,445	(5,499)	(5,499)	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		8/28/2001	(300)	(6,972)	4,215	(2,757)	(2,757)	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		8/29/2001	(1,000)	(18,145)	13,932	(4,213)	(4,213)	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		9/6/2001	(900)	(13,799)	11,874	(1,925)	(1,925)	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		9/7/2001	(500)	(7,666)	6,251	(1,415)	(1,415)	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		5/4/2001	(300)	(9,830)	13,848	4,018	4,018	-	4,018
KREF25583002 522716107		LIMITED INC COM		S		5/8/2001	(500)	(13,619)	23,082	9,462	9,462	-	4,018

Source	Account	Security ID	Description 1	Description 2	Transaction	Tax	Code	Code	Trade Ex	Units	Units 2	Cost	Selling Price	Base	Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF25583002 534187109	LINCOLN NATL CORP IND		LINCOLN NATL CORP IND		S	0151		5/18/2001	(400)		(10 896)	19,283	8 488	19,283				8 488
KREF25583002 534187109	LINCOLN NATL CORP IND		LINCOLN NATL CORP IND		S	0151		6/21/2001	(200)		(5,448)	10,244	4 896	10,244				4 896
KREF25583002 535678106	LINEAR TECHNOLOGY COI		LINEAR TECHNOLOGY COI		S	0151		10/17/2001	(500)		(31,255)	19,210	3,922	19,210				3,922
KREF25583002 535678106	LINEAR TECHNOLOGY COI		LINEAR TECHNOLOGY COI		S	0151		10/23/2001	(300)		(18 813)	11,562	(7,251)	11,562				(7,251)
KREF25583002 539830109	LOCKHEED MARTIN CORP		LOCKHEED MARTIN CORP		S	0151		2/21/2001	(400)		(18,459)	22 140	3,681	22 140				3,681
KREF25583002 539830109	LOCKHEED MARTIN CORP		LOCKHEED MARTIN CORP		S	0151		10/26/2001	(100)		(3 104)	4 994	1 890	4 994				1 890
KREF25583002 548661107	LOWES COS INC COM		LOWES COS INC COM		S	0151		2/22/2001	(1,000)		(43,697)	54,298	10 601	54,298				10 601
KREF25583002 548661107	LOWES COS INC COM		LOWES COS INC COM		S	0151		3/9/2002	(200)		(8 685)	12,197	3 512	12,197				3 512
KREF25583002 548661107	LOWES COS INC COM		LOWES COS INC COM		S	0151		3/1/2001	(400)		(17,270)	24 127	6 758	24 127				6 758
KREF25583002 548661107	LOWES COS INC COM		LOWES COS INC COM		S	0151		3/13/2001	(200)		(8 667)	11,793	3 126	11,793				3 126
KREF25583002 548661107	LOWES COS INC COM		LOWES COS INC COM		S	0151		4/11/2001	(900)		(38,999)	49,476	10,477	49,476				10,477
KREF25583002 548661107	LOWES COS INC COM		LOWES COS INC COM		S	0151		4/17/2001	(100)		(4,233)	5,404	1 071	5,404				1 071
KREF25583002 548661107	LOWES COS INC COM		LOWES COS INC COM		S	0151		5/11/2001	(100)		(4,233)	6 403	2 070	6 403				2 070
KREF25583002 548661107	LOWES COS INC COM		LOWES COS INC COM		S	0151		6/1/2001	(200)		(8 667)	13 711	5,044	13 711				5,044
KREF25583002 548661107	LOWES COS INC COM		LOWES COS INC COM		S	0151		6/6/2001	(200)		(8 667)	14,234	5,567	14,234				5,567
KREF25583002 549463107	LUCENT TECHNOLOGIES II		LUCENT TECHNOLOGIES II		S	0151		8/6/2001	(400)		(8,667)	14 884	6,217	14 884				6,217
KREF25583002 549463107	LUCENT TECHNOLOGIES II		LUCENT TECHNOLOGIES II		S	0151		2/20/2001	(1,200)		(55 628)	16,652	(38 975)	16,652				(38 975)
KREF25583002 549463107	LUCENT TECHNOLOGIES II		LUCENT TECHNOLOGIES II		S	0151		2/21/2001	(1 100)		(46,852)	13,295	(33,456)	13,295				(33,456)
KREF25583002 549463107	LUCENT TECHNOLOGIES II		LUCENT TECHNOLOGIES II		S	0151		2/21/2001	(100)		(4,034)	1,223	(2,811)	1,223				(2,811)
KREF25583002 549463107	LUCENT TECHNOLOGIES II		LUCENT TECHNOLOGIES II		S	0151		2/22/2001	(1,100)		(44,277)	12 749	(31 628)	12 749				(31 628)
KREF25583002 549463107	LUCENT TECHNOLOGIES II		LUCENT TECHNOLOGIES II		S	0151		10/5/2001	(800)		(32,274)	5,007	(27,267)	5,007				(27,267)
KREF25583002 549463107	LUCENT TECHNOLOGIES II		LUCENT TECHNOLOGIES II		S	0151		1/21/2001	(1 700)		(68,477)	13,426	(55,051)	13,426				(55,051)
KREF25583002 552621100	MBNA CORP COM		MBNA CORP COM		S	0151		12/7/2001	(1 400)		(55 006)	10,257	(44 749)	10,257				(44 749)
KREF25583002 552621100	MBNA CORP COM		MBNA CORP COM		S	0151		6/20/2001	(300)		(10,883)	10 191	(692)	10 191				(692)
KREF25583002 552621100	MBNA CORP COM		MBNA CORP COM		S	0151		6/21/2001	(500)		(18,138)	17,273	(765)	17,273				(765)
KREF25583002 552621100	MBNA CORP COM		MBNA CORP COM		S	0151		6/22/2001	(400)		(13 410)	13,704	294	13,704				294
KREF25583002 552621100	MBNA CORP COM		MBNA CORP COM		S	0151		6/25/2001	(900)		(30,071)	30 486	415	30 486				415
KREF25583002 552621100	MBNA CORP COM		MBNA CORP COM		S	0151		6/26/2001	(400)		(13,265)	13,143	(222)	13,143				(222)
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		8/27/2001	(2 700)		(88 452)	96 876	8,423	96 876				8,423
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		1/22/2001	(100)		(11,013)	9,988	(1,024)	9,988				(1,024)
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		5/24/2001	(100)		(11,013)	10,994	(19)	10,994				(19)
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		5/25/2001	(100)		(8,659)	10,982	2,324	10,982				2,324
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		10/4/2001	(200)		(17,217)	20,340	3,020	20,340				3,020
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		10/5/2001	(400)		(36,131)	40 601	4,470	40 601				4,470
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		10/5/2001	(200)		(18 127)	20,201	2,173	20,201				2,173
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		10/11/2001	(300)		(26,736)	31,340	4,604	31,340				4,604
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		10/9/2001	(200)		(17,217)	20,110	2 793	20,110				2 793
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		10/11/2001	(200)		(18 152)	20,889	2 737	20,889				2 737
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		10/15/2001	(300)		(28,418)	30 625	2,207	30 625				2,207
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		10/15/2001	(100)		(10 128)	10,208	81	10,208				81
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		10/16/2001	(100)		(9,914)	10,228	414	10,228				414
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		10/17/2001	(300)		(29,587)	31,193	1,606	31,193				1,606
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		10/19/2001	(100)		(9,760)	10 006	246	10 006				246
KREF25583002 571748102	MARSH & MCLENNAN COS		MARSH & MCLENNAN COS		S	0151		12/4/2001	(100)		(9,241)	10,655	1,213	10,655				1,213
KREF25583002 571903202	MARriott INTL INC NEW		MARriott INTL INC NEW		S	0151		10/12/2001	(300)		(9 606)	9 905	299	9 905				299
KREF25583002 571903202	MARriott INTL INC NEW		MARriott INTL INC NEW		S	0151		10/16/2001	(400)		(12 808)	13,557	749	13,557				749
KREF25583002 57772K101	MAXIM INTEGRATED PROI		MAXIM INTEGRATED PROI		S	0151		10/17/2001	(700)		(20,501)	23,533	3 032	23,533				3 032
KREF25583002 57772K101	MAXIM INTEGRATED PROI		MAXIM INTEGRATED PROI		S	0151		10/5/2001	(100)		(6 554)	3,844	(2,710)	3,844				(2,710)
KREF25583002 57772K101	MAXIM INTEGRATED PROI		MAXIM INTEGRATED PROI		S	0151		10/22/2001	(400)		(24 705)	17,567	(7,137)	17,567				(7,137)
KREF25583002 57772K101	MAXIM INTEGRATED PROI		MAXIM INTEGRATED PROI		S	0151		10/23/2001	(100)		(6 010)	4,458	(1 553)	4,458				(1 553)
KREF25583002 57772K101	MAXIM INTEGRATED PROI		MAXIM INTEGRATED PROI		S	0151		10/31/2001	(100)		(6 010)	4,273	(1,638)	4,273				(1,638)



Number	Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Base Investment	Base Currency	Gain/Loss	Account	Grand Total for Account
KREF25583002 57778103	MAY DEPT STORES CO COI				S		1/5/2001	(700)	-	(30,683)	23,938	23,938	(6,746)			
KREF25583002 57778103	MAY DEPT STORES CO COI				S		9/19/2001	(300)	-	(13,550)	9,640	9,640	(3,510)			
KREF25583002 57778103	MAY DEPT STORES CO COI				S		9/19/2001	(800)	-	(35,067)	23,687	23,687	(11,379)			
KREF25583002 57778103	MAY DEPT STORES CO COI				S		9/25/2001	(200)	-	(8,767)	5,864	5,864	(2,903)			
KREF25583002 57778103	MAY DEPT STORES CO COI				S		9/26/2001	(400)	-	(17,533)	11,330	11,330	(6,203)			
KREF25583002 57778103	MAY DEPT STORES CO COI				S		9/28/2001	(900)	-	(37,424)	26,067	26,067	(11,337)			
KREF25583002 57778103	MAY DEPT STORES CO COI				S		10/25/2001	(1,400)	-	(52,788)	45,898	45,898	(6,890)			
KREF25583002 57778103	MAY DEPT STORES CO COI				S		10/30/2001	(1,000)	-	(26,312)	30,798	30,798	4,485			
KREF25583002 57778103	MAY DEPT STORES CO COI				S		10/31/2001	(400)	-	(14,484)	12,436	12,436	(2,048)			
KREF25583002 580031201	MCDATA CORP CL A				S		2/21/2001	(10)	-	(10)	6	6	(11,731)			
KREF25583002 580031201	MCDONALDS CORP COM				S		3/23/2001	(721)	-	(29,078)	17,247	17,247	(2,807)			
KREF25583002 580135101	MCDONALDS CORP COM				S		6/29/2001	(600)	-	(19,193)	16,587	16,587	(2,807)			
KREF25583002 580135101	MCDONALDS CORP COM				S		7/19/2001	(100)	-	(3,199)	2,758	2,758	(440)			
KREF25583002 580135101	MCDONALDS CORP COM				S		7/20/2001	(4,200)	-	(124,282)	115,750	115,750	(8,532)			
KREF25583002 584699102	MEDMIMUMNE INC COM				S		7/19/2001	(100)	-	(3,575)	4,256	4,256	681			
KREF25583002 584699102	MEDMIMUMNE INC COM				S		7/20/2001	(200)	-	(7,150)	8,606	8,606	1,456			
KREF25583002 585055106	MEDTRONIC INC COM				S		1/19/2001	(400)	-	(15,060)	21,879	21,879	6,819			
KREF25583002 585055106	MEDTRONIC INC COM				S		1/22/2001	(100)	-	(3,765)	5,510	5,510	1,745			
KREF25583002 585055106	MEDTRONIC INC COM				S		1/23/2001	(100)	-	(3,765)	5,568	5,568	1,802			
KREF25583002 585055106	MEDTRONIC INC COM				S		6/5/2001	(800)	-	(29,129)	35,422	35,422	6,293			
KREF25583002 585055106	MEDTRONIC INC COM				S		6/6/2001	(100)	-	(3,623)	4,441	4,441	818			
KREF25583002 585055106	MEDTRONIC INC COM				S		7/20/2001	(100)	-	(3,623)	4,760	4,760	1,136			
KREF25583002 58551A108	MELLON FINL CORP COM				S		6/5/2001	(100)	-	(5,043)	4,632	4,632	(410)			
KREF25583002 58551A108	MELLON FINL CORP COM				S		6/6/2001	(2,500)	-	(100,633)	115,114	115,114	14,481			
KREF25583002 58551A108	MELLON FINL CORP COM				S		8/21/2001	(400)	-	(17,403)	15,568	15,568	165			
KREF25583002 58551A108	MELLON FINL CORP COM				S		8/22/2001	(300)	-	(11,552)	11,306	11,306	(247)			
KREF25583002 58551A108	MELLON FINL CORP COM				S		8/22/2001	(100)	-	(3,851)	3,769	3,769	(82)			
KREF25583002 58551A108	MELLON FINL CORP COM				S		8/23/2001	(600)	-	(23,105)	22,628	22,628	(477)			
KREF25583002 58551A108	MELLON FINL CORP COM				S		8/23/2001	(300)	-	(11,552)	11,314	11,314	(238)			
KREF25583002 58551A108	MELLON FINL CORP COM				S		8/24/2001	(500)	-	(19,295)	18,197	18,197	(1,098)			
KREF25583002 58551A108	MELLON FINL CORP COM				S		8/24/2001	(300)	-	(11,577)	10,918	10,918	(659)			
KREF25583002 58551A108	MELLON FINL CORP COM				S		8/24/2001	(200)	-	(7,702)	7,279	7,279	(423)			
KREF25583002 58551A108	MELLON FINL CORP COM				S		8/27/2001	(500)	-	(19,310)	18,267	18,267	(1,044)			
KREF25583002 589331107	MERCK & CO INC COM				S		4/3/2001	(200)	-	(13,144)	14,993	14,993	1,849			
KREF25583002 589331107	MERCK & CO INC COM				S		4/6/2001	(100)	-	(6,572)	7,584	7,584	1,012			
KREF25583002 589331107	MERCK & CO INC COM				S		4/9/2001	(200)	-	(13,144)	15,348	15,348	2,205			
KREF25583002 589331107	MERCK & CO INC COM				S		4/9/2001	(200)	-	(13,144)	15,348	15,348	2,205			
KREF25583002 589331107	MERCK & CO INC COM				S		4/10/2001	(100)	-	(6,572)	7,776	7,776	1,204			
KREF25583002 589331107	MERCK & CO INC COM				S		4/16/2001	(100)	-	(6,572)	7,936	7,936	1,364			
KREF25583002 589331107	MERCK & CO INC COM				S		4/17/2001	(300)	-	(19,716)	23,726	23,726	4,011			
KREF25583002 589331107	MERCK & CO INC COM				S		4/17/2001	(300)	-	(19,716)	23,845	23,845	4,129			
KREF25583002 589331107	MERCK & CO INC COM				S		5/10/2001	(100)	-	(6,572)	7,742	7,742	1,170			
KREF25583002 589331107	MERCK & CO INC COM				S		6/28/2001	(500)	-	(32,859)	32,519	32,519	(341)			
KREF25583002 589331107	MERCK & CO INC COM				S		6/29/2001	(600)	-	(39,431)	38,698	38,698	(733)			
KREF25583002 589331107	MERCK & CO INC COM				S		7/3/2001	(200)	-	(13,144)	12,961	12,961	(183)			
KREF25583002 589331107	MERCK & CO INC COM				S		7/5/2001	(200)	-	(13,144)	12,927	12,927	(216)			
KREF25583002 589331107	MERCK & CO INC COM				S		7/11/2001	(100)	-	(6,572)	6,107	6,107	(464)			
KREF25583002 589331107	MERCK & CO INC COM				S		7/19/2001	(800)	-	(52,575)	53,618	53,618	1,043			
KREF25583002 589331107	MERCK & CO INC COM				S		7/20/2001	(100)	-	(6,572)	6,701	6,701	129			
KREF25583002 589331107	MERCK & CO INC COM				S		8/23/2001	(200)	-	(13,144)	13,777	13,777	633			
KREF25583002 589331107	MERCK & CO INC COM				S		8/27/2001	(400)	-	(26,288)	27,303	27,303	1,016			
KREF25583002 589331107	MERCK & CO INC COM				S		8/27/2001	(100)	-	(6,572)	6,922	6,922	350			
KREF25583002 589331107	MERCK & CO INC COM				S		8/28/2001	(400)	-	(26,288)	27,217	27,217	930			
KREF25583002 589331107	MERCK & CO INC COM				S		8/28/2001	(400)	-	(26,288)	27,475	27,475	1,188			
KREF25583002 589331107	MERCK & CO INC COM				S		8/29/2001	(100)	-	(6,572)	6,739	6,739	167			

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Units 2	Cost	Selling Price	Investment	Base	Base Currency	Gain/Loss	Account	Number
KREF25583002	589331107	MERCK & CO INC COM		S	0151	8/30/2001	(200)		(13,144)	13,288	145			145	KREF25583002	589331107
KREF25583002	589331107	MERCK & CO INC COM		S	0151	12/17/2001	(500)		(32,859)	28,962	(3,898)			(3,898)	KREF25583002	589331107
KREF25583002	589331107	MERCK & CO INC COM		S	0151	12/20/2001	(200)		(13,582)	11,796	(1,786)			(1,786)	KREF25583002	589331107
KREF25583002	589331107	MERCK & CO INC COM		S	0151	12/21/2001	(1,000)		(65,759)	59,237	(6,522)			(6,522)	KREF25583002	589331107
KREF25583002	590188108	MERCK & CO INC COM		S	0151	1/16/2001	(600)		(22,641)	44,330	21,690			21,690	KREF25583002	590188108
KREF25583002	590188108	MERCK & CO INC COM		S	0151	1/19/2001	(1,100)		(43,831)	81,203	37,373			37,373	KREF25583002	590188108
KREF25583002	590188108	MERCK & CO INC COM		S	0151	1/19/2001	(1,000)		(3,985)	7,239	3,254			3,254	KREF25583002	590188108
KREF25583002	590188108	MERCK & CO INC COM		S	0151	1/22/2001	(600)		(23,908)	44,855	20,948			20,948	KREF25583002	590188108
KREF25583002	590188108	MERCK & CO INC COM		S	0151	1/23/2001	(200)		(7,969)	15,247	7,278			7,278	KREF25583002	590188108
KREF25583002	590188108	MERCK & CO INC COM		S	0151	3/22/2001	(1,200)		(56,237)	62,229	5,992			5,992	KREF25583002	590188108
KREF25583002	590188108	MERCK & CO INC COM		S	0151	3/30/2001	(1,300)		(65,829)	71,522	5,693			5,693	KREF25583002	590188108
KREF25583002	590188108	MERCK & CO INC COM		S	0151	4/4/2001	(1,300)		(64,523)	67,725	3,203			3,203	KREF25583002	590188108
KREF25583002	590188108	MERCK & CO INC COM		S	0151	4/6/2001	(700)		(34,532)	37,952	3,421			3,421	KREF25583002	590188108
KREF25583002	590188108	MERCK & CO INC COM		S	0151	4/12/2001	(100)		(4,933)	6,197	1,264			1,264	KREF25583002	590188108
KREF25583002	590188108	MERCK & CO INC COM		S	0151	4/17/2001	(200)		(9,666)	11,879	2,213			2,213	KREF25583002	590188108
KREF25583002	590188108	MERCK & CO INC COM		S	0151	5/11/2001	(1,200)		(59,669)	79,222	19,553			19,553	KREF25583002	590188108
KREF25583002	590188108	MERCK & CO INC COM		S	0151	7/3/2001	(500)		(22,794)	29,656	6,862			6,862	KREF25583002	590188108
KREF25583002	590188108	MERCK & CO INC COM		S	0151	7/3/2001	(400)		(19,711)	23,724	4,014			4,014	KREF25583002	590188108
KREF25583002	590188108	MERCK & CO INC COM		S	0151	7/20/2001	(100)		(4,928)	5,374	446			446	KREF25583002	590188108
KREF25583002	590188108	MERCK & CO INC COM		S	0151	8/27/2001	(600)		(33,523)	32,835	312			312	KREF25583002	590188108
KREF25583002	59156R108	METLIFE INC COM		S	0151	1/10/2001	(400)		(7,129)	13,266	6,137			6,137	KREF25583002	59156R108
KREF25583002	59156R108	METLIFE INC COM		S	0151	1/17/2001	(1,900)		(33,863)	58,984	25,122			25,122	KREF25583002	59156R108
KREF25583002	59156R108	METLIFE INC COM		S	0151	3/30/2001	(900)		(16,040)	25,906	9,866			9,866	KREF25583002	59156R108
KREF25583002	59156R108	METLIFE INC COM		S	0151	4/10/2001	(1,500)		(26,716)	44,643	17,927			17,927	KREF25583002	59156R108
KREF25583002	59156R108	METLIFE INC COM		S	0151	4/11/2001	(600)		(11,321)	17,363	6,042			6,042	KREF25583002	59156R108
KREF25583002	59156R108	METLIFE INC COM		S	0151	9/21/2001	(900)		(21,490)	22,590	1,100			1,100	KREF25583002	59156R108
KREF25583002	594918104	MICROSOFT CORP COM		S	0151	2/6/2001	(300)		(15,666)	18,841	3,176			3,176	KREF25583002	594918104
KREF25583002	594918104	MICROSOFT CORP COM		S	0151	2/7/2001	(200)		(10,444)	12,782	2,338			2,338	KREF25583002	594918104
KREF25583002	594918104	MICROSOFT CORP COM		S	0151	2/8/2001	(400)		(20,888)	25,144	4,256			4,256	KREF25583002	594918104
KREF25583002	594918104	MICROSOFT CORP COM		S	0151	2/9/2001	(300)		(15,666)	17,803	2,137			2,137	KREF25583002	594918104
KREF25583002	594918104	MICROSOFT CORP COM		S	0151	2/12/2001	(300)		(15,666)	17,399	1,734			1,734	KREF25583002	594918104
KREF25583002	594918104	MICROSOFT CORP COM		S	0151	2/13/2001	(100)		(5,222)	6,037	815			815	KREF25583002	594918104
KREF25583002	594918104	MICROSOFT CORP COM		S	0151	2/15/2001	(100)		(5,222)	5,953	731			731	KREF25583002	594918104
KREF25583002	595112103	MICRON TECHNOLOGY IN		S	0151	11/1/2001	(1,300)		(109,432)	30,172	(79,260)			(79,260)	KREF25583002	595112103
KREF25583002	595112103	MICRON TECHNOLOGY IN		S	0151	11/5/2001	(700)		(54,755)	16,886	(37,869)			(37,869)	KREF25583002	595112103
KREF25583002	595112103	MICRON TECHNOLOGY IN		S	0151	11/5/2001	(200)		(4,824)	4,824	(11,437)			(11,437)	KREF25583002	595112103
KREF25583002	595112103	MICRON TECHNOLOGY IN		S	0151	11/12/2001	(600)		(41,367)	16,183	(25,185)			(25,185)	KREF25583002	595112103
KREF25583002	604059105	MINNESOTA MNG & MFG C		S	0151	1/9/2001	(200)		(18,811)	22,614	3,803			3,803	KREF25583002	604059105
KREF25583002	604059105	MINNESOTA MNG & MFG C		S	0151	1/19/2001	(200)		(18,811)	21,608	2,797			2,797	KREF25583002	604059105
KREF25583002	617446448	MORGAN STANLEY DEAN COM NEW		S	0151	1/9/2001	(1,400)		(9,406)	10,886	1,481			1,481	KREF25583002	617446448
KREF25583002	617446448	MORGAN STANLEY DEAN COM NEW		S	0151	1/9/2001	(200)		(14,116)	16,472	2,356			2,356	KREF25583002	617446448
KREF25583002	617446448	MORGAN STANLEY DEAN COM NEW		S	0151	1/11/2001	(1,400)		(98,812)	115,207	16,495			16,495	KREF25583002	617446448
KREF25583002	617446448	MORGAN STANLEY DEAN COM NEW		S	0151	1/12/2001	(1,000)		(70,580)	86,286	15,706			15,706	KREF25583002	617446448
KREF25583002	617446448	MORGAN STANLEY DEAN COM NEW		S	0151	1/19/2001	(200)		(14,116)	16,458	2,342			2,342	KREF25583002	617446448
KREF25583002	617446448	MORGAN STANLEY DEAN COM NEW		S	0151	1/22/2001	(1,100)		(91,872)	94,025	2,153			2,153	KREF25583002	617446448
KREF25583002	617446448	MORGAN STANLEY DEAN COM NEW		S	0151	10/26/2001	(1,900)		(168,694)	99,526	(69,168)			(69,168)	KREF25583002	617446448
KREF25583002	620076109	MOTOROLA INC COM		S	0151	12/3/2001	(400)		(33,380)	21,051	(12,329)			(12,329)	KREF25583002	620076109
KREF25583002	620076109	MOTOROLA INC COM		S	0151	7/19/2001	(300)		(52,14)	19,139	3,481			3,481	KREF25583002	620076109
KREF25583002	63545P104	NATIONAL COM FINL CO		S	0151	7/20/2001	(3,100)		(158,361)	57,774	(100,588)			(100,588)	KREF25583002	63545P104

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF25583002 637640103	NATIONAL SEMICONDUCT COM	NATIONAL SEMICONDUCT COM		S		4/17/2001	(100)		(3,267)	2,619	20,694	(648)		
KREF25583002 637640103	NATIONAL SEMICONDUCT COM	NATIONAL SEMICONDUCT COM		S		4/17/2001	(600)		(19,755)	20,694	939	(150,096)		
KREF25583002 64120L104	NETWORK APPLIANCE INC	NETWORK APPLIANCE INC		S		4/12/2001	(1,600)		(132,715)	23,911	(108,804)			
KREF25583002 650111107	NEW YORK TIMES CO CL A	NEW YORK TIMES CO CL A		S		9/27/2001	(300)		(9,867)	11,486	1,618			
KREF25583002 650111107	NEW YORK TIMES CO CL A	NEW YORK TIMES CO CL A		S		4/17/2001	(1,000)		(47,569)	15,994	(31,975)			
KREF25583002 650111107	NEW YORK TIMES CO CL A	NEW YORK TIMES CO CL A		S		9/28/2001	(500)		(13,703)	19,562	5,859			
KREF25583002 650111107	NEW YORK TIMES CO CL A	NEW YORK TIMES CO CL A		S		10/5/2001	(500)		(18,599)	23,224	4,665			
KREF25583002 650111107	NEW YORK TIMES CO CL A	NEW YORK TIMES CO CL A		S		10/25/2001	(1,000)		(4,199)	4,122	(77)			
KREF25583002 65332V103	NETXEL COMMUNICATION	NETXEL COMMUNICATION		S		1/22/2001	(4,000)		(139,091)	129,746	(9,346)			
KREF25583002 65332V103	NETXEL COMMUNICATION	NETXEL COMMUNICATION		S		2/22/2001	(600)		(26,594)	29,854	3,259			
KREF25583002 65332V103	NETXEL COMMUNICATION	NETXEL COMMUNICATION		S		2/22/2001	(300)		(8,796)	6,719	(3,705)			
KREF25583002 65332V103	NETXEL COMMUNICATION	NETXEL COMMUNICATION		S		4/16/2001	(200)		(5,724)	3,121	(2,603)			
KREF25583002 65332V103	NETXEL COMMUNICATION	NETXEL COMMUNICATION		S		10/26/2001	(100)		(2,862)	929	(1,933)			
KREF25583002 65332V103	NETXEL COMMUNICATION	NETXEL COMMUNICATION		S		10/30/2001	(900)		(25,758)	7,253	(18,405)			
KREF25583002 65332V103	NETXEL COMMUNICATION	NETXEL COMMUNICATION		S		11/13/2001	(400)		(11,448)	3,928	(7,520)			
KREF25583002 65332V103	NETXEL COMMUNICATION	NETXEL COMMUNICATION		S		11/19/2001	(1,000)		(2,862)	1,095	(1,767)			
KREF25583002 654106103	NIKE INC CL B COM	NIKE INC CL B COM		S		4/5/2001	(600)		(23,586)	23,616	30			
KREF25583002 654106103	NIKE INC CL B COM	NIKE INC CL B COM		S		4/11/2001	(1,000)		(3,980)	3,892	(88)			
KREF25583002 654106103	NIKE INC CL B COM	NIKE INC CL B COM		S		7/19/2001	(400)		(15,854)	18,587	2,733			
KREF25583002 654106103	NIKE INC CL B COM	NIKE INC CL B COM		S		7/20/2001	(1,000)		(39,145)	47,728	8,583			
KREF25583002 654106103	NIKE INC CL B COM	NIKE INC CL B COM		S		7/20/2001	(500)		(19,655)	23,605	3,950			
KREF25583002 654106103	NIKE INC CL B COM	NIKE INC CL B COM		S		8/15/2001	(1,000)		(3,931)	4,931	1,000			
KREF25583002 65473P105	NISOURCE INC COM	NISOURCE INC COM		S		8/28/2001	(1,000)		(37,456)	50,488	13,033			
KREF25583002 65473P105	NISOURCE INC COM	NISOURCE INC COM		S		8/28/2001	(400)		(14,982)	20,166	5,184			
KREF25583002 65473P105	NISOURCE INC COM	NISOURCE INC COM		S		6/1/2001	(100)		(2,760)	3,097	337			
KREF25583002 65473P105	NISOURCE INC COM	NISOURCE INC COM		S		6/5/2001	(200)		(5,329)	6,189	860			
KREF25583002 65473P105	NISOURCE INC COM	NISOURCE INC COM		S		6/6/2001	(900)		(19,987)	27,264	7,277			
KREF25583002 65473P105	NISOURCE INC COM	NISOURCE INC COM		S		6/6/2001	(300)		(7,220)	9,123	1,803			
KREF25583002 65473P105	NISOURCE INC COM	NISOURCE INC COM		S		8/1/2001	(600)		(11,728)	15,625	3,896			
KREF25583002 65473P105	NISOURCE INC COM	NISOURCE INC COM		S		8/6/2001	(400)		(10,400)	10,438	38			
KREF25583002 65473P105	NISOURCE INC COM	NISOURCE INC COM		S		8/7/2001	(500)		(13,000)	13,059	60			
KREF25583002 65473P105	NISOURCE INC COM	NISOURCE INC COM		S		8/17/2001	(200)		(5,200)	5,102	(97)			
KREF25583002 65473P105	NISOURCE INC COM	NISOURCE INC COM		S		8/20/2001	(1,100)		(28,600)	27,984	(616)			
KREF25583002 65473P105	NISOURCE INC COM	NISOURCE INC COM		S		8/27/2001	(1,000)		(2,868)	2,601	(266)			
KREF25583002 65473P105	NISOURCE INC COM	NISOURCE INC COM		S		8/28/2001	(400)		(11,290)	10,328	(962)			
KREF25583002 655844108	NORFOLK SOUTHN CORP C	NORFOLK SOUTHN CORP C		S		1/19/2001	(200)		(5,900)	3,215	(2,685)			
KREF25583002 655844108	NORFOLK SOUTHN CORP C	NORFOLK SOUTHN CORP C		S		1/22/2001	(1,000)		(2,950)	1,835	(1,305)			
KREF25583002 655844108	NORFOLK SOUTHN CORP C	NORFOLK SOUTHN CORP C		S		2/22/2001	(1,200)		(25,606)	22,189	(3,416)			
KREF25583002 655844108	NORFOLK SOUTHN CORP C	NORFOLK SOUTHN CORP C		S		2/23/2001	(400)		(5,270)	7,077	1,806			
KREF25583002 655844108	NORFOLK SOUTHN CORP C	NORFOLK SOUTHN CORP C		S		4/2/2001	(1,700)		(30,156)	28,628	(1,528)			
KREF25583002 655844108	NORFOLK SOUTHN CORP C	NORFOLK SOUTHN CORP C		S		10/3/2001	(200)		(3,548)	3,169	(379)			
KREF25583002 655844108	NORFOLK SOUTHN CORP C	NORFOLK SOUTHN CORP C		S		10/8/2001	(200)		(3,548)	3,170	(378)			
KREF25583002 655844108	NORFOLK SOUTHN CORP C	NORFOLK SOUTHN CORP C		S		10/9/2001	(600)		(10,643)	9,275	(1,368)			
KREF25583002 655844108	NORFOLK SOUTHN CORP C	NORFOLK SOUTHN CORP C		S		10/25/2001	(1,700)		(35,020)	28,644	(6,375)			
KREF25583002 655844108	NORFOLK SOUTHN CORP C	NORFOLK SOUTHN CORP C		S		10/31/2001	(500)		(11,113)	8,324	(2,789)			
KREF25583002 655844108	NORTEL NETWORKS CORP	NORTEL NETWORKS CORP		S		2/21/2001	(300)		(6,670)	4,974	(1,697)			
KREF25583002 655844108	NORTEL NETWORKS CORP	NORTEL NETWORKS CORP		S		2/22/2001	(500)		(24,233)	9,512	(14,721)			
KREF25583002 656568102	NORTEL NETWORKS CORP	NORTEL NETWORKS CORP		S		3/19/2001	(200)		(24,652)	9,462	(15,189)			
KREF25583002 637640103	NATIONAL SEMICONDUCT COM	NATIONAL SEMICONDUCT COM		S		4/11/2001	(700)		(22,869)	17,685	(5,184)			

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Base Investment	Base Currency	Calcs/Loss	Account	Number
NORTEL NETWORKS CORP	KREF25583002	656568102	NORTEL NETWORKS CORP	S		3/20/2001	(1.400)		(64.959)	24.094	(40.865)				
NORTEL NETWORKS CORP	KREF25583002	656568102	NORTEL NETWORKS CORP	S		3/21/2001	(1.000)		(45.877)	16.577	(29.220)				
NORTEL NETWORKS CORP	KREF25583002	656568102	NORTEL NETWORKS CORP	S		4/9/2001	(4.000)		(236.383)	51.343	(185.039)				
NORTEL NETWORKS CORP	KREF25583002	656568102	NORTEL NETWORKS CORP	S		6/19/2001	(2.600)		(157.462)	22.016	(135.446)				
NORTEL NETWORKS CORP	KREF25583002	656568102	NORTEL NETWORKS CORP	S		6/19/2001	(6.000)		(36.337)	5.082	(31.255)				
NORTEL NETWORKS CORP	KREF25583002	656568102	NORTEL NETWORKS CORP	S		6/21/2001	(4.900)		(278.935)	40.553	(238.383)				
NORTEL NETWORKS CORP	KREF25583002	656568102	NORTEL NETWORKS CORP	S		6/26/2001	(3.100)		(151.293)	26.046	(125.247)				
NORTEL NETWORKS CORP	KREF25583002	656568102	NORTEL NETWORKS CORP	S		12/31/2001	(1.600)		(76.196)	12.009	(64.188)				
NORTEL NETWORKS CORP	KREF25583002	656568102	NORTEL NETWORKS CORP	S		1/4/2001	(18.700)		(485.831)	142.596	(343.235)				
NORTHRUP GRUHMANN CO	KREF25583002	6666807102	NORTHRUP GRUHMANN CO	S		9/7/2001	(1.000)		(8.016)	8.162	(0.146)				
NORTHRUP GRUHMANN CO	KREF25583002	6666807102	NORTHRUP GRUHMANN CO	S		10/71/2001	(7.000)		(55.680)	70.955	15.276				
ORACLE CORPORATION	KREF25583002	68389X105	ORACLE CORPORATION	S		1/29/2001	(9.000)		(9.757)	27.264	17.507				
ORACLE CORPORATION	KREF25583002	68389X105	ORACLE CORPORATION	S		2/2/2001	(6.000)		(6.505)	17.312	10.807				
ORACLE CORPORATION	KREF25583002	68389X105	ORACLE CORPORATION	S		2/13/2001	(2.000)		(2.209)	4.759	2.550				
ORACLE CORPORATION	KREF25583002	68389X105	ORACLE CORPORATION	S		2/14/2001	(4.400)		(4.499)	9.413	4.915				
ORACLE CORPORATION	KREF25583002	68389X105	ORACLE CORPORATION	S		2/15/2001	(7.000)		(7.873)	18.309	10.436				
ORACLE CORPORATION	KREF25583002	68389X105	ORACLE CORPORATION	S		2/16/2001	(2.000)		(2.249)	4.744	2.494				
ORACLE CORPORATION	KREF25583002	68389X105	ORACLE CORPORATION	S		2/21/2001	(1.100)		(1.2.859)	26.137	13.278				
ORACLE CORPORATION	KREF25583002	68389X105	ORACLE CORPORATION	S		2/22/2001	(7.000)		(7.860)	16.099	8.239				
ORACLE CORPORATION	KREF25583002	68389X105	ORACLE CORPORATION	S		2/22/2001	(5.000)		(5.952)	11.593	5.442				
ORACLE CORPORATION	KREF25583002	68389X105	ORACLE CORPORATION	S		3/8/2001	(3.000)		(3.571)	5.306	1.735				
ORACLE CORPORATION	KREF25583002	68389X105	ORACLE CORPORATION	S		3/13/2001	(2.100)		(2.7.569)	34.101	6.532				
ORACLE CORPORATION	KREF25583002	68389X105	ORACLE CORPORATION	S		3/15/2001	(1.000)		(1.7.534)	15.440	(2.094)				
ORACLE CORPORATION	KREF25583002	68389X105	ORACLE CORPORATION	S		4/4/2001	(1.300)		(2.2.794)	17.681	(5.112)				
ORACLE CORPORATION	KREF25583002	68389X105	ORACLE CORPORATION	S		7/20/2001	(8.000)		(4.0.273)	23.803	(16.470)				
PG&E CORP COM	KREF25583002	69331C108	PG&E CORP COM	S		1/18/2001	(2.500)		(81.010)	23.075	(57.935)				
PG&E CORP COM	KREF25583002	69331C108	PG&E CORP COM	S		1/26/2001	(7.000)		(2.2.688)	8.840	(13.848)				
PG&E CORP COM	KREF25583002	69331C108	PG&E CORP COM	S		1/31/2001	(1.000)		(3.169)	1.438	(1.731)				
PG&E CORP COM	KREF25583002	69331C108	PG&E CORP COM	S		2/6/2001	(3.000)		(9.722)	3.924	(5.798)				
PG&E CORP COM	KREF25583002	69331C108	PG&E CORP COM	S		2/7/2001	(7.000)		(22.449)	9.087	(13.362)				
PG&E CORP COM	KREF25583002	69331C108	PG&E CORP COM	S		2/7/2001	(3.000)		(8.745)	3.895	(4.848)				
PG&E CORP COM	KREF25583002	69331C108	PG&E CORP COM	S		2/8/2001	(4.000)		(10.871)	5.076	(5.795)				
PG&E CORP COM	KREF25583002	69331C108	PG&E CORP COM	S		2/8/2001	(3.000)		(8.153)	3.807	(4.346)				
PG&E CORP COM	KREF25583002	69331C108	PG&E CORP COM	S		2/9/2001	(6.000)		(16.306)	7.816	(8.490)				
PG&E CORP COM	KREF25583002	69331C108	PG&E CORP COM	S		2/21/2001	(5.000)		(13.588)	6.670	(6.918)				
PG&E CORP COM	KREF25583002	69331C108	PG&E CORP COM	S		2/22/2001	(2.000)		(3.705)	2.148	(1.562)				
PG&E CORP COM	KREF25583002	69331C108	PG&E CORP COM	S		7/19/2001	(1.000)		(1.8.828)	3.163	(15.665)				
PNC FINANCIAL SERVICES	KREF25583002	693475105	PNC FINANCIAL SERVICES	S		7/20/2001	(4.000)		(36.944)	11.152	(25.792)				
PNC FINANCIAL SERVICES	KREF25583002	693475105	PNC FINANCIAL SERVICES	S		2/21/2001	(4.000)		(20.069)	28.134	8.065				
PNC FINANCIAL SERVICES	KREF25583002	693475105	PNC FINANCIAL SERVICES	S		2/22/2001	(6.000)		(30.194)	41.743	11.549				
PNC FINANCIAL SERVICES	KREF25583002	693475105	PNC FINANCIAL SERVICES	S		8/22/2001	(9.000)		(45.106)	62.486	17.280				
PNC FINANCIAL SERVICES	KREF25583002	693475105	PNC FINANCIAL SERVICES	S		8/27/2001	(2.000)		(9.991)	13.506	3.515				
PPG INDS INC COM	KREF25583002	693506107	PPG INDS INC COM	S		10/26/2001	(1.000)		(5.727)	5.044	(683)				
PPL CORP COM	KREF25583002	69351T106	PPL CORP COM	S		10/26/2001	(2.000)		(8.582)	6.820	(1.762)				
PPL CORP COM	KREF25583002	69351T106	PPL CORP COM	S		10/31/2001	(4.000)		(17.164)	13.676	(3.489)				
PPL CORP COM	KREF25583002	69351T106	PPL CORP COM	S		10/31/2001	(1.000)		(4.291)	3.409	(883)				
PPL CORP COM	KREF25583002	69351T106	PPL CORP COM	S		12/3/2001	(2.000)		(8.810)	7.103	(1.708)				
PPL CORP COM	KREF25583002	69351T106	PPL CORP COM	S		12/4/2001	(5.000)		(22.597)	17.753	(4.844)				
PACCAR INC	KREF25583002	693718108	PACCAR INC	S		7/12/2001	(5.000)		(23.485)	29.617	6.132				
PACCAR INC	KREF25583002	693718108	PACCAR INC	S		7/20/2001	(1.100)		(47.501)	67.516	20.016				
PARAMETRIC TECHNOLOG	KREF25583002	699173100	PARAMETRIC TECHNOLOG	S		5/10/2001	(1.000)		(1.025)	1.168	143				
PARAMETRIC TECHNOLOG	KREF25583002	699173100	PARAMETRIC TECHNOLOG	S		7/11/2001	(7.000)		(7.177)	6.452	(7.25)				
PARAMETRIC TECHNOLOG	KREF25583002	699173100	PARAMETRIC TECHNOLOG	S		7/16/2001	(9.000)		(9.227)	8.821	(406)				

Source	Account	Security ID	Description 1	Description 2	Transaction	Tax Code	Code	Trade Ex	Units	Cost	Selling Price	Investment	Base	Base Currency	Gain/Loss	Account	Grand Total for
KREF25583002 699173100	PARAMETRIC TECHNOLOG				S		0151	7/19/2001	(100)	(1,025)	1,009	1,009			(16)		
KREF25583002 699173100	PARAMETRIC TECHNOLOG				S		0151	7/20/2001	(5 500)	(63 174)	52 633	52 633			(10,542)		
KREF25583002 701094104	PARKER HANNAFIN CORP C				S		0151	4/19/2001	(200)	(7 767)	9 017	9 017			1,251		
KREF25583002 701094104	PARKER HANNAFIN CORP C				S		0151	4/26/2001	(200)	(7 767)	9 163	9 163			1,977		
KREF25583002 701094104	PARKER HANNAFIN CORP C				S		0151	10/31/2001	(200)	(7,767)	7,230	7,230			(537)		
KREF25583002 701094104	PARKER HANNAFIN CORP C				S		0151	11/7/2001	(600)	(22,610)	27,132	27,132			4,522		
KREF25583002 701094104	PARKER HANNAFIN CORP C				S		0151	12/19/2001	(200)	(7 651)	7 333	7 333			81		
KREF25583002 701094104	PARKER HANNAFIN CORP C				S		0151	12/19/2001	(600)	(22,610)	27,132	27,132			4,522		
KREF25583002 701094104	PARKER HANNAFIN CORP C				S		0151	12/19/2001	(600)	(22,610)	27,132	27,132			4,522		
KREF25583002 712713106	PEOPLESOFT INC COM				S		0151	1/19/2001	(100)	(3 980)	4,988	4,988			1 008		
KREF25583002 712713106	PEOPLESOFT INC COM				S		0151	1/19/2001	(100)	(3 768)	4,522	4,522			754		
KREF25583002 713448108	PEPSICO INC COM				S		0151	3/28/2001	(200)	(9,528)	8 605	8 605			(923)		
KREF25583002 713448108	PEPSICO INC COM				S		0151	4/5/2001	(500)	(23,820)	22 014	22 014			(1 806)		
KREF25583002 713448108	PEPSICO INC COM				S		0151	8/28/2001	(30)	(832)	1,406	1,406			574		
KREF25583002 713448108	PEPSICO INC COM				S		0151	9/21/2001	(100)	(2 772)	4,707	4,707			1,934		
KREF25583002 713448108	PEPSICO INC COM				S		0151	9/25/2001	(1 100)	(30 449)	52,126	52,126			21,677		
KREF25583002 713448108	PEPSICO INC COM				S		0151	10/2/2001	(100)	(2,712)	4,890	4,890			2 178		
KREF25583002 713448108	PEPSICO INC COM				S		0151	10/3/2001	(200)	(5,423)	9 765	9 765			4,242		
KREF25583002 713448108	PEPSICO INC COM				S		0151	10/3/2001	(100)	(2,712)	4,883	4,883			2,171		
KREF25583002 713448108	PEPSICO INC COM				S		0151	10/26/2001	(200)	(5 423)	9,688	9,688			4,265		
KREF25583002 713448108	PEPSICO INC COM				S		0151	10/30/2001	(100)	(2,712)	4,823	4,823			2 112		
KREF25583002 713448108	PEPSICO INC COM				S		0151	10/31/2001	(300)	(8,135)	14,622	14,622			6 487		
KREF25583002 713448108	PEPSICO INC COM				S		0151	10/31/2001	(100)	(2,712)	4,888	4,888			2 176		
KREF25583002 713660101	PEREGRINE SYS INC COM				S		0151	11/12/2001	(100)	(2,712)	4,888	4,888			2 176		
KREF25583002 717081103	PFIZER INC COM STRK USD0				S		0151	12/4/2001	(400)	(8,618)	6 440	6 440			(2,178)		
KREF25583002 717081103	PFIZER INC COM STRK USD0				S		0151	7/19/2001	(200)	(4,868)	8 235	8 235			3,567		
KREF25583002 717081103	PFIZER INC COM STRK USD0				S		0151	12/3/2001	(1,300)	(31,643)	56 438	56 438			24 794		
KREF25583002 717081103	PFIZER INC COM STRK USD0				S		0151	12/4/2001	(1,100)	(26,775)	47 640	47 640			20 865		
KREF25583002 717081103	PFIZER INC COM STRK USD0				S		0151	12/7/2001	(200)	(4 868)	8 629	8 629			3 761		
KREF25583002 717081103	PFIZER INC COM STRK USD0				S		0151	12/10/2001	(1,500)	(36,511)	62,583	62,583			26 072		
KREF25583002 717081103	PFIZER INC COM STRK USD0				S		0151	12/11/2001	(600)	(14 605)	24 409	24 409			9 804		
KREF25583002 717081103	PFIZER INC COM STRK USD0				S		0151	12/11/2001	(600)	(14 605)	24 409	24 409			9 804		
KREF25583002 717081103	PFIZER INC COM STRK USD0				S		0151	12/11/2001	(1 400)	(34,077)	56,954	56,954			22,877		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	1/19/2001	(100)	(5,719)	5,570	5,570			(149)		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	1/22/2001	(200)	(11 438)	11,302	11,302			(136)		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	6/5/2001	(100)	(5,719)	4,927	4,927			(791)		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	6/26/2001	(100)	(5 719)	4,959	4,959			(760)		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	8/24/2001	(1,100)	(62 906)	45 646	45 646			(17,260)		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	9/24/2001	(900)	(51 469)	34,202	34,202			(17,267)		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	10/26/2001	(800)	(45,750)	31,533	31,533			(14,217)		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	10/30/2001	(400)	(22 875)	15 879	15 879			(6,996)		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	10/30/2001	(100)	(5,719)	3,983	3,983			(1 736)		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	10/31/2001	(600)	(24 113)	24 113	24 113			(10,199)		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	11/9/2001	(300)	(17,156)	11,956	11,956			(5,200)		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	11/14/2001	(600)	(34,313)	24,275	24,275			(10 038)		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	11/30/2001	(300)	(17 156)	13,299	13,299			(3,857)		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	12/3/2001	(1 700)	(97,219)	74 628	74 628			(22,591)		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	12/3/2001	(400)	(22 875)	17,607	17,607			(5,268)		
KREF25583002 71713U102	PHARMACIA CORP COM				S		0151	12/6/2001	(200)	(11 438)	8,819	8,819			(2 618)		
KREF25583002 724479100	PTNEY BOWES INC COM				S		0151	2/21/2001	(1,000)	(31 055)	35,483	35,483			4,428		
KREF25583002 724479100	PTNEY BOWES INC COM				S		0151	3/10/2001	(1 000)	(30,227)	40,324	40,324			9 996		
KREF25583002 741447108	PRICE T ROWE GROUP INC				S		0151	11/29/2001	(200)	(6 975)	8,290	8,290			1,315		
KREF25583002 741447108	PRICE T ROWE GROUP INC				S		0151	2/22/2001	(600)	(25 407)	20,756	20,756			(4,651)		
KREF25583002 741447108	PRICE T ROWE GROUP INC				S		0151	4/10/2001	(100)	(4,177)	3,186	3,186			(991)		
KREF25583002 741447108	PRICE T ROWE GROUP INC				S		0151	4/11/2001	(1 100)	(46 085)	36,887	36,887			(9,198)		

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex	Units	Units 2	Cost	Selling Price	Investment	Base	Base Currency	Cash/Loss	Account	Number
KREF25583002	742718109	PROCTER & GAMBLE CO C	PROCTER & GAMBLE CO C	S		2/22/2001	(600)		(54,155)	46,048				(8,107)		
KREF25583002	742718109	PROCTER & GAMBLE CO C	PROCTER & GAMBLE CO C	S		3/5/2001	(600)		(54,015)	42,144				(11,871)		
KREF25583002	742718109	PROCTER & GAMBLE CO C	PROCTER & GAMBLE CO C	S		3/8/2001	(200)		(18,005)	13,699				(4,306)		
KREF25583002	742718109	PROCTER & GAMBLE CO C	PROCTER & GAMBLE CO C	S		3/9/2001	(200)		(18,005)	13,836				(4,169)		
KREF25583002	742718109	PROCTER & GAMBLE CO C	PROCTER & GAMBLE CO C	S		3/20/2001	(200)		(18,005)	13,394				(4,611)		
KREF25583002	742718109	PROCTER & GAMBLE CO C	PROCTER & GAMBLE CO C	S		5/10/2001	(100)		(9,003)	6,539				(2,463)		
KREF25583002	742718109	PROCTER & GAMBLE CO C	PROCTER & GAMBLE CO C	S		5/11/2001	(100)		(9,003)	6,612				(2,391)		
KREF25583002	742718109	PROCTER & GAMBLE CO C	PROCTER & GAMBLE CO C	S		8/27/2001	(300)		(27,008)	23,053				(3,954)		
KREF25583002	742718109	PROCTER & GAMBLE CO C	PROCTER & GAMBLE CO C	S		11/14/2001	(200)		(18,005)	15,513				(2,492)		
KREF25583002	742718109	PROCTER & GAMBLE CO C	PROCTER & GAMBLE CO C	S		11/15/2001	(100)		(9,003)	7,841				(1,161)		
KREF25583002	743263105	PROGRESS ENERGY INC C	PROGRESS ENERGY INC C	S		7/19/2001	(400)		(14,471)	17,305				2,835		
KREF25583002	74406A102	PROVIDIAN FINL CORP COI	PROVIDIAN FINL CORP COI	S		5/22/2001	(100)		(4,123)	5,981				1,768		
KREF25583002	74406A102	PROVIDIAN FINL CORP COI	PROVIDIAN FINL CORP COI	S		5/22/2001	(100)		(4,329)	5,587				1,258		
KREF25583002	74406A102	PROVIDIAN FINL CORP COI	PROVIDIAN FINL CORP COI	S		5/18/2001	(100)		(4,329)	5,570				1,241		
KREF25583002	74406A102	PROVIDIAN FINL CORP COI	PROVIDIAN FINL CORP COI	S		5/11/2001	(100)		(4,329)	5,670				1,341		
KREF25583002	74406A102	PROVIDIAN FINL CORP COI	PROVIDIAN FINL CORP COI	S		5/11/2001	(1,200)		(49,644)	63,556				13,912		
KREF25583002	74406A102	PROVIDIAN FINL CORP COI	PROVIDIAN FINL CORP COI	S		5/11/2001	(100)		(4,329)	5,670				1,341		
KREF25583002	74406A102	PROVIDIAN FINL CORP COI	PROVIDIAN FINL CORP COI	S		6/5/2001	(900)		(37,772)	52,234				14,462		
KREF25583002	74406A102	PROVIDIAN FINL CORP COI	PROVIDIAN FINL CORP COI	S		6/6/2001	(1,800)		(86,060)	102,996				16,937		
KREF25583002	74406A102	PROVIDIAN FINL CORP COI	PROVIDIAN FINL CORP COI	S		6/22/2001	(400)		(19,877)	22,040				2,162		
KREF25583002	74406A102	PROVIDIAN FINL CORP COI	PROVIDIAN FINL CORP COI	S		6/28/2001	(100)		(4,969)	5,675				705		
KREF25583002	74406A102	PROVIDIAN FINL CORP COI	PROVIDIAN FINL CORP COI	S		6/29/2001	(200)		(9,569)	11,190				1,620		
KREF25583002	74406A102	PROVIDIAN FINL CORP COI	PROVIDIAN FINL CORP COI	S		10/25/2001	(10,400)		(413,417)	39,031				(374,886)		
KREF25583002	744573106	PUBLIC SVC ENTERPRISE ( INC COM	PUBLIC SVC ENTERPRISE ( INC COM	S		1/23/2001	(100)		(1,532)	20,493				5,161		
KREF25583002	747525103	QUALCOMM INC	QUALCOMM INC	S		6/5/2001	(400)		(15,332)	20,493				404		
KREF25583002	747525103	QUALCOMM INC	QUALCOMM INC	S		7/19/2001	(300)		(19,403)	19,807				404		
KREF25583002	747525103	QUALCOMM INC	QUALCOMM INC	S		7/20/2001	(100)		(6,468)	6,489				21		
KREF25583002	747525103	QUALCOMM INC	QUALCOMM INC	S		12/21/2001	(2,400)		(25,871)	20,108				(5,763)		
KREF25583002	747906204	QUANTUM CORP DSSG COI	QUANTUM CORP DSSG COI	S		6/6/2001	(2,400)		(36,227)	29,142				(7,085)		
KREF25583002	749121109	QWEST COMMUNICATION' COM	QWEST COMMUNICATION' COM	S		5/10/2001	(900)		(48,244)	34,122				(14,121)		
KREF25583002	749121109	QWEST COMMUNICATION' COM	QWEST COMMUNICATION' COM	S		5/11/2001	(300)		(16,104)	11,218				(4,886)		
KREF25583002	749121109	QWEST COMMUNICATION' COM	QWEST COMMUNICATION' COM	S		6/5/2001	(1,800)		(96,621)	64,400				(32,221)		
KREF25583002	75127302	RALSTON PURINA CO RAL, PURINA GROUP COM	RALSTON PURINA CO RAL, PURINA GROUP COM	S		10/26/2001	(500)		(26,988)	8,770				(18,218)		
KREF25583002	75127302	RALSTON PURINA CO RAL, PURINA GROUP COM	RALSTON PURINA CO RAL, PURINA GROUP COM	S		11/9/2001	(1,500)		(29,889)	47,078				17,188		
KREF25583002	75127302	RALSTON PURINA CO RAL, PURINA GROUP COM	RALSTON PURINA CO RAL, PURINA GROUP COM	S		1/23/2001	(300)		(5,978)	9,338				3,360		
KREF25583002	75409P202	RATIONAL SOFTWARE COI	RATIONAL SOFTWARE COI	S		4/9/2001	(1,100)		(43,839)	17,254				(26,585)		
KREF25583002	75409P202	RATIONAL SOFTWARE COI	RATIONAL SOFTWARE COI	S		4/10/2001	(2,000)		(85,668)	35,007				(50,661)		
KREF25583002	75409P202	RATIONAL SOFTWARE COI	RATIONAL SOFTWARE COI	S		4/11/2001	(700)		(28,780)	13,022				(15,758)		
KREF25583002	75409P202	RATIONAL SOFTWARE COI	RATIONAL SOFTWARE COI	S		4/12/2001	(1,100)		(44,952)	18,982				(25,970)		
KREF25583002	75511507	RAVTHEON CO COM NEW	RAVTHEON CO COM NEW	S		10/30/2001	(400)		(11,028)	12,990				1,962		
KREF25583002	757209101	REDBACK NETWORKS INC	REDBACK NETWORKS INC	S		1/16/2001	(200)		(10,315)	9,382				(933)		
KREF25583002	757209101	REDBACK NETWORKS INC	REDBACK NETWORKS INC	S		1/23/2001	(200)		(6,480)	7,991				1,512		
KREF25583002	757209101	REDBACK NETWORKS INC	REDBACK NETWORKS INC	S		2/22/2001	(100)		(3,240)	2,850				(390)		
KREF25583002	757209101	REDBACK NETWORKS INC	REDBACK NETWORKS INC	S		4/17/2001	(500)		(9,912)	8,250				(1,662)		
KREF25583002	758940100	REGIONS FINL CORP COM	REGIONS FINL CORP COM	S		1/9/2001	(600)		(11,356)	16,312				4,956		
KREF25583002	758940100	REGIONS FINL CORP COM	REGIONS FINL CORP COM	S		2/22/2001	(700)		(13,898)	20,956				7,057		
KREF25583002	759521108	RELIANT ENERGY INC	RELIANT ENERGY INC	S		4/11/2001	(100)		(3,995)	4,563				568		
KREF25583002	759521108	RELIANT ENERGY INC	RELIANT ENERGY INC	S		4/17/2001	(700)		(27,963)	33,843				5,880		
KREF25583002	759521108	RELIANT ENERGY INC	RELIANT ENERGY INC	S		5/9/2001	(100)		(3,995)	4,591				596		
KREF25583002	759521108	RELIANT ENERGY INC	RELIANT ENERGY INC	S		5/10/2001	(100)		(3,995)	4,560				565		
KREF25583002	759521108	RELIANT ENERGY INC	RELIANT ENERGY INC	S		5/11/2001	(100)		(3,995)	4,590				595		
KREF25583002	759521108	RELIANT ENERGY INC	RELIANT ENERGY INC	S		5/14/2001	(500)		(20,609)	23,188				2,579		
KREF25583002	759521108	RELIANT ENERGY INC	RELIANT ENERGY INC	S		5/17/2001	(200)		(8,307)	9,295				988		
KREF25583002	759521108	RELIANT ENERGY INC	RELIANT ENERGY INC	S		5/17/2001	(100)		(4,154)	4,648				494		

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Account Number
KREF25583002	759521108	RELANT ENERGY INC	RELANT ENERGY INC	S	0151	6/5/2001	(100)		(4 154)	4,544	390	390	KREF25583002 759521108
KREF25583002	759521108	RELANT ENERGY INC	RELANT ENERGY INC	S	0151	10/5/2001	(200)		(8,307)	5,999	(2,708)	(2,708)	KREF25583002 759521108
KREF25583002	779303109	ROCKWELL INTL CORP NE	ROCKWELL INTL CORP NE	S	0151	10/1/2001	(1,300)		(23,227)	17,442	(5,784)	(5,784)	KREF25583002 779303109
KREF25583002	774341101	ROCKWELL COLLINS INC	ROCKWELL COLLINS INC	S	0151	7/17/2001	(100)		(2,229)	1,925	(304)	(304)	KREF25583002 774341101
KREF25583002	774341101	ROCKWELL COLLINS INC	ROCKWELL COLLINS INC	S	0151	7/18/2001	(900)		(24,653)	18,265	(6,288)	(6,288)	KREF25583002 774341101
KREF25583002	775371107	ROHM & HAAS CO COM	ROHM & HAAS CO COM	S	0151	7/19/2001	(3 000)		(80 123)	63 688	(16 435)	(16 435)	KREF25583002 775371107
KREF25583002	775371107	ROHM & HAAS CO COM	ROHM & HAAS CO COM	S	0151	7/30/2001	(300)		(9 740)	10,093	354	354	KREF25583002 775371107
KREF25583002	775371107	ROHM & HAAS CO COM	ROHM & HAAS CO COM	S	0151	8/3/2001	(100)		(2,890)	3,291	501	501	KREF25583002 775371107
KREF25583002	775371107	ROHM & HAAS CO COM	ROHM & HAAS CO COM	S	0151	8/14/2001	(100)		(2 890)	3 418	528	528	KREF25583002 775371107
KREF25583002	775371107	ROHM & HAAS CO COM	ROHM & HAAS CO COM	S	0151	8/27/2001	(1 400)		(41,746)	50 447	8 701	8 701	KREF25583002 775371107
KREF25583002	775371107	ROHM & HAAS CO COM	ROHM & HAAS CO COM	S	0151	8/28/2001	(300)		(9,191)	10,786	1,596	1,596	KREF25583002 775371107
KREF25583002	775371107	ROHM & HAAS CO COM	ROHM & HAAS CO COM	S	0151	9/4/2001	(300)		(9,191)	10,645	1,454	1,454	KREF25583002 775371107
KREF25583002	775371107	ROHM & HAAS CO COM	ROHM & HAAS CO COM	S	0151	11/30/2001	(100)		(3 064)	3,553	490	490	KREF25583002 775371107
KREF25583002	775371107	ROHM & HAAS CO COM	ROHM & HAAS CO COM	S	0151	12/12/2001	(400)		(12,225)	13,711	1,585	1,585	KREF25583002 775371107
KREF25583002	779382100	ROWAN COS INC COM	ROWAN COS INC COM	S	0151	12/19/2001	(200)		(6,270)	7,073	803	803	KREF25583002 779382100
KREF25583002	779382100	ROWAN COS INC COM	ROWAN COS INC COM	S	0151	10/30/2001	(800)		(26,163)	13,902	(12,260)	(12,260)	KREF25583002 779382100
KREF25583002	779382100	ROWAN COS INC COM	ROWAN COS INC COM	S	0151	10/31/2001	(1,000)		(30,485)	16 891	(13,594)	(13,594)	KREF25583002 779382100
KREF25583002	779382100	ROWAN COS INC COM	ROWAN COS INC COM	S	0151	11/20/2001	(500)		(15 041)	8 111	(6,930)	(6,930)	KREF25583002 779382100
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	11/21/2001	(2,700)		(81,733)	42,806	(38,927)	(38,927)	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	2/22/2001	(500)		(24,044)	29,318	5,274	5,274	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	3/13/2001	(1,300)		(61 428)	74,565	13 137	13 137	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	3/20/2001	(400)		(18,534)	22,894	4,359	4,359	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	4/4/2001	(400)		(18 892)	21 573	2,681	2,681	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	4/9/2001	(500)		(24,342)	28,561	4 020	4 020	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	4/11/2001	(1,200)		(58,889)	68 164	9,275	9,275	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	4/16/2001	(100)		(4,850)	5,792	943	943	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	6/5/2001	(700)		(34 812)	43 322	8,509	8,509	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	6/6/2001	(300)		(15 068)	18,255	3,187	3,187	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	6/7/2001	(100)		(5,023)	6,097	1 074	1 074	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	6/8/2001	(200)		(9,854)	12,197	2,342	2,342	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	6/14/2001	(400)		(19,744)	24,486	4 742	4 742	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	6/15/2001	(200)		(9 889)	12,326	2,437	2,437	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	6/18/2001	(100)		(4 945)	6 074	1 129	1 129	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	6/19/2001	(100)		(4 945)	6 034	1,089	1,089	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	6/20/2001	(400)		(19,332)	24 088	4 755	4 755	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	6/21/2001	(500)		(24,690)	29,940	5,250	5,250	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	6/22/2001	(400)		(20 031)	23 810	3,779	3,779	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	8/22/2001	(200)		(10,016)	11 905	1,889	1,889	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	8/27/2001	(100)		(5 008)	5,804	796	796	KREF25583002 780257804
KREF25583002	780257804	ROYAL DUTCH PETE CO N	ROYAL DUTCH PETE CO N	S	0151	12/20/2001	(200)		(9,985)	9,427	(558)	(558)	KREF25583002 780257804
KREF25583002	78387G103	SBC COMMUNICATIONS IN	SBC COMMUNICATIONS IN	S	0151	4/5/2001	(2,700)		(149,950)	119,973	(29,977)	(29,977)	KREF25583002 78387G103
KREF25583002	78387G103	SBC COMMUNICATIONS IN	SBC COMMUNICATIONS IN	S	0151	4/6/2001	(4 100)		(206 056)	175,227	(30 829)	(30 829)	KREF25583002 78387G103
KREF25583002	78387G103	SBC COMMUNICATIONS IN	SBC COMMUNICATIONS IN	S	0151	5/10/2001	(400)		(20,565)	16,939	(3 625)	(3 625)	KREF25583002 78387G103
KREF25583002	78387G103	SBC COMMUNICATIONS IN	SBC COMMUNICATIONS IN	S	0151	5/11/2001	(200)		(10 481)	8 526	(1,955)	(1,955)	KREF25583002 78387G103
KREF25583002	78387G103	SBC COMMUNICATIONS IN	SBC COMMUNICATIONS IN	S	0151	10/26/2001	(500)		(26,203)	19 749	(6 454)	(6 454)	KREF25583002 78387G103
KREF25583002	78387G103	SBC COMMUNICATIONS IN	SBC COMMUNICATIONS IN	S	0151	12/14/2001	(600)		(31,444)	23,286	(8,157)	(8,157)	KREF25583002 78387G103
KREF25583002	786514208	SAFEWAY INC NEW COM	SAFEWAY INC NEW COM	S	0151	2/22/2001	(400)		(19 848)	21 502	1,654	1,654	KREF25583002 786514208
KREF25583002	786514208	SAFEWAY INC NEW COM	SAFEWAY INC NEW COM	S	0151	10/30/2001	(100)		(4,962)	4,305	(657)	(657)	KREF25583002 786514208
KREF25583002	790849103	ST JUDE MED INC COM	ST JUDE MED INC COM	S	0151	12/4/2001	(900)		(44 657)	40,283	(4,374)	(4,374)	KREF25583002 790849103
KREF25583002	790849103	ST JUDE MED INC COM	ST JUDE MED INC COM	S	0151	2/22/2001	(100)		(2,661)	5,999	3,337	3,337	KREF25583002 790849103
KREF25583002	790849103	ST JUDE MED INC COM	ST JUDE MED INC COM	S	0151	8/28/2001	(300)		(8,243)	20,546	12,304	12,304	KREF25583002 790849103
KREF25583002	790849103	ST JUDE MED INC COM	ST JUDE MED INC COM	S	0151	10/31/2001	(400)		(10 005)	27,675	17 670	17 670	KREF25583002 790849103
KREF25583002	790849103	ST JUDE MED INC COM	ST JUDE MED INC COM	S	0151	10/31/2001	(100)		(2,593)	6 908	4,315	4,315	KREF25583002 790849103

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Unit 2	Cost	Selling Price	Investment Gain/Loss	Base Investment	Base Currency	Grand Total for Account
KREF25583002 792860108		ST PAUL COS INC		S		7/20/2001	(1,000)		(49,266)	43,589	(5,678)			
KREF25583002 792860108		ST PAUL COS INC		S		7/20/2001	(100)		(4,528)	4,059	(468)			
KREF25583002 792860108		ST PAUL COS INC		S		8/20/2001	(400)		(18,111)	17,703	(407)			
KREF25583002 792860108		ST PAUL COS INC		S		8/21/2001	(300)		(14,000)	13,290	(711)			
KREF25583002 792860108		ST PAUL COS INC		S		8/28/2001	(100)		(4,736)	4,364	(373)			
KREF25583002 792860108		ST PAUL COS INC		S		10/12/2001	(800)		(33,115)	40,858	7,743			
KREF25583002 792860108		ST PAUL COS INC		S		10/16/2001	(300)		(12,978)	15,310	2,331			
KREF25583002 792860108		ST PAUL COS INC		S		12/17/2001	(600)		(27,759)	26,589	(1,170)			
KREF25583002 806605101		SCHERING PLOUGH CORP		S		1/10/2001	(400)		(18,500)	20,925	2,425			
KREF25583002 806605101		SCHERING PLOUGH CORP		S		1/19/2001	(200)		(9,250)	10,008	1,058			
KREF25583002 806605101		SCHERING PLOUGH CORP		S		1/22/2001	(100)		(4,601)	5,367	765			
KREF25583002 806605101		SCHERING PLOUGH CORP		S		2/21/2001	(200)		(9,203)	8,592	(611)			
KREF25583002 806605101		SCHERING PLOUGH CORP		S		2/22/2001	(1,300)		(56,138)	54,212	(1,926)			
KREF25583002 806605101		SCHERING PLOUGH CORP		S		3/13/2001	(500)		(21,474)	18,623	(2,851)			
KREF25583002 806605101		SCHERING PLOUGH CORP		S		7/20/2001	(200)		(8,590)	7,622	(968)			
KREF25583002 806605101		SCHERING PLOUGH CORP		S		10/5/2001	(3,600)		(136,651)	130,032	(6,620)			
KREF25583002 806605101		SCHERING PLOUGH CORP		S		10/26/2001	(100)		(3,183)	3,746	563			
KREF25583002 806605101		SCHERING PLOUGH CORP		S		10/31/2001	(300)		(9,550)	10,833	1,283			
KREF25583002 806605101		SCHERING PLOUGH CORP		S		12/4/2001	(500)		(15,916)	17,834	1,918			
KREF25583002 806605101		SCHERING PLOUGH CORP		S		12/4/2001	(500)		(15,916)	17,834	1,918			
KREF25583002 806605101		SCHERING PLOUGH CORP		S		12/19/2001	(500)		(15,916)	18,134	2,218			
KREF25583002 806857108		SCHLUMBERGER LTD COV		S		5/11/2001	(400)		(36,409)	24,828	(5,581)			
KREF25583002 806857108		SCHLUMBERGER LTD COV		S		6/18/2001	(600)		(47,537)	34,215	(13,322)			
KREF25583002 806857108		SCHLUMBERGER LTD COV		S		6/28/2001	(400)		(31,692)	20,743	(10,948)			
KREF25583002 808513105		SCHWAB CHARLES CORP		S		7/20/2001	(100)		(7,923)	5,164	(2,759)			
KREF25583002 808513105		SCHWAB CHARLES CORP		S		7/19/2001	(500)		(15,039)	7,649	(7,390)			
KREF25583002 808513105		SCHWAB CHARLES CORP		S		10/30/2001	(1,100)		(30,854)	14,173	(16,681)			
KREF25583002 826170102		SIEBEL SYS INC		S		1/19/2001	(300)		(26,158)	23,159	(3,009)			
KREF25583002 826170102		SIEBEL SYS INC		S		1/23/2001	(100)		(8,723)	7,745	(977)			
KREF25583002 826170102		SIEBEL SYS INC		S		4/4/2001	(500)		(43,613)	12,064	(31,548)			
KREF25583002 832727101		SMURFIT STONE CONTAIN COM		S		5/11/2001	(400)		(34,890)	17,139	(17,751)			
KREF25583002 832727101		SMURFIT STONE CONTAIN COM		S		4/11/2001	(800)		(12,172)	10,916	(1,256)			
KREF25583002 832727101		SMURFIT STONE CONTAIN COM		S		4/12/2001	(1,100)		(63,311)	15,493	(48,818)			
KREF25583002 832727101		SMURFIT STONE CONTAIN COM		S		7/17/2001	(400)		(5,643)	6,760	1,117			
KREF25583002 832727101		SMURFIT STONE CONTAIN COM		S		7/18/2001	(300)		(4,232)	5,085	853			
KREF25583002 832727101		SMURFIT STONE CONTAIN COM		S		7/19/2001	(300)		(4,232)	5,155	923			
KREF25583002 832727101		SMURFIT STONE CONTAIN COM		S		7/25/2001	(100)		(4,411)	1,616	2,805			
KREF25583002 832727101		SMURFIT STONE CONTAIN COM		S		7/26/2001	(300)		(4,232)	4,748	516			
KREF25583002 832727101		SMURFIT STONE CONTAIN COM		S		10/5/2001	(100)		(1,411)	1,273	(137)			
KREF25583002 832727101		SMURFIT STONE CONTAIN COM		S		10/8/2001	(500)		(7,053)	6,099	(954)			
KREF25583002 832727101		SMURFIT STONE CONTAIN COM		S		10/9/2001	(1,000)		(13,588)	12,000	(1,588)			
KREF25583002 832727101		SMURFIT STONE CONTAIN COM		S		10/11/2001	(1,300)		(10,584)	17,343	6,759			
KREF25583002 832727101		SMURFIT STONE CONTAIN COM		S		10/12/2001	(1,400)		(11,398)	18,941	7,543			
KREF25583002 844730101		SOUTHRUST CORP COM		S		10/19/2001	(1,400)		(11,539)	19,052	7,513			
KREF25583002 844730101		SOUTHRUST CORP COM		S		1/10/2001	(300)		(12,825)	11,962	(863)			
KREF25583002 844730101		SOUTHRUST CORP COM		S		6/8/2001	(400)		(8,550)	9,712	1,162			
KREF25583002 844730101		SOUTHRUST CORP COM		S		7/19/2001	(3,000)		(63,585)	83,219	19,635			
KREF25583002 844730101		SOUTHRUST CORP COM		S		7/20/2001	(200)		(2,224)	5,023	2,799			
KREF25583002 844730101		SOUTHRUST CORP COM		S		7/20/2001	(100)		(1,112)	2,496	1,384			
KREF25583002 844730101		SOUTHRUST AIRLS CO COI		S		8/28/2001	(500)		(5,560)	12,550	6,990			
KREF25583002 844741108		SOUTHWEST AIRLS CO COI		S		4/18/2001	(500)		(8,253)	9,056	802			
KREF25583002 844741108		SOUTHWEST AIRLS CO COI		S		4/20/2001	(800)		(13,205)	14,688	1,480			
KREF25583002 844741108		SOUTHWEST AIRLS CO COI		S		5/11/2001	(1,000)		(16,507)	18,369	1,863			
KREF25583002 844741108		SOUTHWEST AIRLS CO COI		S		5/11/2001	(300)		(4,948)	5,501	553			
KREF25583002 844741108		SOUTHWEST AIRLS CO COI		S		6/5/2001	(1,300)		(21,430)	24,433	3,003			



Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Calc/Loss	Account
KREF25583002	844741108	SOUTHWEST AIRLS CO COI		S		7/18/2001	(600)	(9891)	11,629	1,738				
KREF25583002	844741108	SOUTHWEST AIRLS CO COI		S		7/19/2001	(600)	(9891)	11,979	2,088				
KREF25583002	844741108	SOUTHWEST AIRLS CO COI		S		9/20/2001	(1,100)	(1,813)	14,112	(4,021)				
KREF25583002	844741108	SOUTHWEST AIRLS CO COI		S		10/27/2001	(3,100)	(5,193)	50,028	(1,905)				
KREF25583002	844741108	SOUTHWEST AIRLS CO COI		S		10/26/2001	(1,000)	(20,733)	16,074	(4,658)				
KREF25583002	844741108	SOUTHWEST AIRLS CO COI		S		10/26/2001	(1,000)	(20,733)	16,074	(4,658)				
KREF25583002	844741108	SOUTHWEST AIRLS CO COI		S		10/31/2001	(1,600)	(3,589)	24,935	(8,554)				
KREF25583002	844741108	SOUTHWEST AIRLS CO COI		S		10/31/2001	(1,600)	(3,589)	24,935	(8,554)				
KREF25583002	844741108	SOUTHWEST AIRLS CO COI		S		11/21/2001	(4,000)	(7,877)	7,204	(673)				
KREF25583002	844741108	SOUTHWEST AIRLS CO COI		S		11/26/2001	(6,000)	(11,669)	11,081	(589)				
KREF25583002	844741108	SOUTHWEST AIRLS CO COI		S		12/3/2001	(1,000)	(4,194)	3,682	(512)				
KREF25583002	844741108	SOUTHWEST AIRLS CO COI		S		1/4/2001	(1,000)	(20,218)	18,489	(1,728)				
KREF25583002	844741108	SOUTHWEST AIRLS CO COI		S		1/24/2001	(1,000)	(9,606)	9,344	(262)				
KREF25583002	844741108	SOUTHWEST AIRLS CO COI		S		12/4/2001	(7,000)	(13,449)	13,241	(208)				
KREF25583002	845905108	SOVEREIGN BANKCORP INC		S		5/11/2001	(1,400)	(20,090)	15,037	(5,053)				
KREF25583002	845905108	SOVEREIGN BANKCORP INC		S		5/11/2001	(1,000)	(17,250)	10,885	(6,365)				
KREF25583002	852061506	SPRINT CORP PCS COM SEI		S		1/19/2001	(800)	(41,191)	25,108	(16,083)				
KREF25583002	852061506	SPRINT CORP PCS COM SEI		S		1/22/2001	(900)	(48,502)	28,865	(19,637)				
KREF25583002	852061506	SPRINT CORP PCS COM SEI		S		4/17/2001	(2,000)	(12,460)	3,630	(8,830)				
KREF25583002	852061506	SPRINT CORP PCS COM SEI		S		4/17/2001	(1,800)	(86,873)	41,912	(44,962)				
KREF25583002	852061506	SPRINT CORP PCS COM SEI		S		4/16/2001	(500)	(19,800)	11,461	(8,339)				
KREF25583002	852061506	SPRINT CORP PCS COM SEI		S		4/17/2001	(600)	(19,681)	14,178	(5,504)				
KREF25583002	852061506	SPRINT CORP PCS COM SEI		S		10/3/2001	(1,200)	(39,254)	32,523	(6,731)				
KREF25583002	852061506	SPRINT CORP PCS COM SEI		S		10/10/2001	(3,000)	(11,618)	8,453	(3,165)				
KREF25583002	852061506	SPRINT CORP PCS COM SEI		S		10/11/2001	(400)	(15,491)	11,434	(4,057)				
KREF25583002	852061506	SPRINT CORP PCS COM SEI		S		10/24/2001	(700)	(25,413)	16,972	(8,441)				
KREF25583002	852061506	SPRINT CORP PCS COM SEI		S		11/2/2001	(1,000)	(3,203)	2,292	(911)				
KREF25583002	852061506	SPRINT CORP PCS COM SEI		S		1/3/2001	(600)	(18,764)	14,992	(3,772)				
KREF25583002	852061506	SPRINT CORP PCS COM SEI		S		12/3/2001	(300)	(9,608)	7,520	(2,088)				
KREF25583002	85590A203	STARWOOD HOTELS & RES PAIRED CTF		S		1/24/2001	(300)	(8,251)	7,782	(469)				
KREF25583002	85590A203	STARWOOD HOTELS & RES PAIRED CTF		S		8/2/2001	(1,000)	(3,414)	3,691	276				
KREF25583002	85590A203	STARWOOD HOTELS & RES PAIRED CTF		S		8/27/2001	(300)	(10,243)	10,934	691				
KREF25583002	85590A203	STARWOOD HOTELS & RES PAIRED CTF		S		8/28/2001	(900)	(30,729)	32,441	1,711				
KREF25583002	860831106	STILWELL FINL INC COM		S		1/22/2001	(2,000)	(8,919)	9,146	227				
KREF25583002	860831106	STILWELL FINL INC COM		S		10/30/2001	(7,000)	(33,670)	14,203	(19,467)				
KREF25583002	860831106	STILWELL FINL INC COM		S		10/7/2001	(2,000)	(9,705)	4,064	(5,641)				
KREF25583002	860831106	STILWELL FINL INC COM		S		11/30/2001	(300)	(14,713)	7,137	(7,576)				
KREF25583002	860831106	STILWELL FINL INC COM		S		12/3/2001	(2,000)	(8,676)	4,715	(3,961)				
KREF25583002	866810104	SUN MICROSYSTEMS INC (		S		1/24/2001	(1,600)	(53,376)	37,812	(15,563)				
KREF25583002	866810104	SUN MICROSYSTEMS INC (		S		5/8/2001	(2,300)	(12,524)	44,596	32,071				
KREF25583002	866810104	SUN MICROSYSTEMS INC (		S		5/11/2001	(600)	(3,267)	11,292	8,024				
KREF25583002	866810104	SUN MICROSYSTEMS INC (		S		6/6/2001	(300)	(1,634)	5,490	3,856				
KREF25583002	866810104	SUN MICROSYSTEMS INC (		S		10/30/2001	(800)	(4,356)	7,748	3,391				
KREF25583002	866810104	SUN MICROSYSTEMS INC (		S		12/3/2001	(3,000)	(16,336)	41,106	24,770				
KREF25583002	867914103	SUNTRUST BKS INC		S		1/19/2001	(300)	(15,572)	18,059	2,488				
KREF25583002	867914103	SUNTRUST BKS INC		S		2/9/2001	(500)	(25,953)	33,257	7,304				
KREF25583002	867914103	SUNTRUST BKS INC		S		2/22/2001	(900)	(46,158)	57,362	11,204				
KREF25583002	867914103	SUNTRUST BKS INC		S		10/8/2001	(1,000)	(5,160)	6,090	930				
KREF25583002	867914103	SUNTRUST BKS INC		S		10/10/2001	(200)	(10,319)	12,222	1,903				
KREF25583002	871503108	SYMANTEC CORP COM		S		2/22/2001	(700)	(41,224)	41,555	331				
KREF25583002	871503108	SYMANTEC CORP COM		S		7/19/2001	(1,000)	(4,935)	4,411	(525)				
KREF25583002	87262108	TD WATERHOUSE GROUP I		S		10/11/2001	(800)	(15,220)	7,248	(7,972)				
KREF25583002	87262108	TD WATERHOUSE GROUP I		S		10/19/2001	(1,500)	(28,538)	13,932	(14,606)				
KREF25583002	87262108	TD WATERHOUSE GROUP I		S		10/26/2001	(200)	(3,805)	1,877	(1,928)				
KREF25583002	87262108	TD WATERHOUSE GROUP I		S		10/31/2001	(900)	(17,123)	8,502	(8,621)				
KREF25583002	87362108	TD WATERHOUSE GROUP I		S		11/28/2001	(7,100)	(35,246)	67,450	(67,796)				

Source	Account	Number	Description 1	Description 2	Transaction	Code	Tax	Code	Trade Ex	Units	Units 2	Cost	Selling Price	Base	Investment	Cal/Loss	Base Currency	Grand Total for Account
KREF25583002	TXU CORP	873168108	TXU CORP	TXU CORP	S	0151	5/9/2001	(400)	17,546	(16,400)	-	1,146	1,146	17,546	14,694	2,994	1,466	1,466
KREF25583002	TXU CORP	873168108	TXU CORP	TXU CORP	S	0151	7/12/2001	(300)	14,694	(12,300)	-	4,781	681	14,694	14,694	1,609	1,883	1,883
KREF25583002	TXU CORP	873168108	TXU CORP	TXU CORP	S	0151	7/19/2001	(300)	14,155	(12,223)	-	1,933	1,933	14,155	14,155	1,609	1,883	1,883
KREF25583002	TXU CORP	873168108	TXU CORP	TXU CORP	S	0151	7/20/2001	(400)	14,155	(11,737)	-	1,896	1,896	14,155	14,155	1,609	1,883	1,883
KREF25583002	TXU CORP	873168108	TXU CORP	TXU CORP	S	0151	7/31/2001	(1,000)	14,155	(41,189)	-	4,670	5,114	14,155	14,155	1,609	1,883	1,883
KREF25583002	TXU CORP	873168108	TXU CORP	TXU CORP	S	0151	8/6/2001	(200)	13,934	(7,620)	-	9,427	1,808	13,934	13,934	1,609	1,883	1,883
KREF25583002	TXU CORP	873168108	TXU CORP	TXU CORP	S	0151	8/7/2001	(300)	13,934	(11,464)	-	1,455	1,620	13,934	13,934	1,609	1,883	1,883
KREF25583002	TXU CORP	873168108	TXU CORP	TXU CORP	S	0151	8/22/2001	(300)	13,934	(11,692)	-	1,344	2,242	13,934	13,934	1,609	1,883	1,883
KREF25583002	TXU CORP	873168108	TXU CORP	TXU CORP	S	0151	8/27/2001	(1,300)	13,934	(39,115)	-	62,289	23,175	13,934	62,289	23,175	1,883	1,883
KREF25583002	TXU CORP	873168108	TXU CORP	TXU CORP	S	0151	8/28/2001	(200)	13,934	(7,348)	-	9,624	2,276	13,934	13,934	1,609	1,883	1,883
KREF25583002	TXU CORP	873168108	TXU CORP	TXU CORP	S	0151	10/30/2001	(100)	13,934	(3,674)	-	4,588	914	13,934	13,934	1,609	1,883	1,883
KREF25583002	TARGET CORP COM	87612E106	TARGET CORP COM	TARGET CORP COM	S	0151	1/30/2001	(300)	13,934	(6,444)	-	10,916	4,472	13,934	13,934	1,609	1,883	1,883
KREF25583002	TARGET CORP COM	87612E106	TARGET CORP COM	TARGET CORP COM	S	0151	2/21/2001	(200)	13,934	(4,296)	-	7,022	2,726	13,934	13,934	1,609	1,883	1,883
KREF25583002	TARGET CORP COM	87612E106	TARGET CORP COM	TARGET CORP COM	S	0151	2/22/2001	(100)	13,934	(2,148)	-	3,582	1,434	13,934	13,934	1,609	1,883	1,883
KREF25583002	TARGET CORP COM	87612E106	TARGET CORP COM	TARGET CORP COM	S	0151	12/31/2001	(200)	13,934	(4,296)	-	7,420	3,124	13,934	13,934	1,609	1,883	1,883
KREF25583002	TELLABS INC COM	879664100	TELLABS INC COM	TELLABS INC COM	S	0151	6/22/2001	(1,500)	13,934	(78,176)	-	24,822	(53,354)	13,934	40,857	(9,953)	1,883	1,883
KREF25583002	TELLABS INC COM	879664100	TELLABS INC COM	TELLABS INC COM	S	0151	6/26/2001	(600)	13,934	(31,270)	-	10,214	(21,056)	13,934	10,214	(21,056)	1,883	1,883
KREF25583002	TELLABS INC COM	879664100	TELLABS INC COM	TELLABS INC COM	S	0151	6/26/2001	(600)	13,934	(31,270)	-	10,214	(21,056)	13,934	10,214	(21,056)	1,883	1,883
KREF25583002	TELETEN HEALTHCARE CORP	88033G100	TELETEN HEALTHCARE CORP	TELETEN HEALTHCARE CORP	S	0151	4/11/2001	(700)	13,934	(22,138)	-	31,649	9,512	13,934	31,649	16,015	1,883	1,883
KREF25583002	TELETEN HEALTHCARE CORP	88033G100	TELETEN HEALTHCARE CORP	TELETEN HEALTHCARE CORP	S	0151	7/17/2001	(700)	13,934	(22,138)	-	38,153	16,015	13,934	38,153	16,015	1,883	1,883
KREF25583002	TELETEN HEALTHCARE CORP	88033G100	TELETEN HEALTHCARE CORP	TELETEN HEALTHCARE CORP	S	0151	7/17/2001	(100)	13,934	(3,163)	-	5,450	2,288	13,934	5,450	2,288	1,883	1,883
KREF25583002	TELETEN HEALTHCARE CORP	88033G100	TELETEN HEALTHCARE CORP	TELETEN HEALTHCARE CORP	S	0151	7/18/2001	(1,200)	13,934	(37,170)	-	67,159	29,990	13,934	67,159	29,990	1,883	1,883
KREF25583002	TELETEN HEALTHCARE CORP	88033G100	TELETEN HEALTHCARE CORP	TELETEN HEALTHCARE CORP	S	0151	7/19/2001	(700)	13,934	(18,146)	-	38,428	20,283	13,934	38,428	20,283	1,883	1,883
KREF25583002	TELETEN HEALTHCARE CORP	88033G100	TELETEN HEALTHCARE CORP	TELETEN HEALTHCARE CORP	S	0151	8/27/2001	(100)	13,934	(1,974)	-	3,809	3,809	13,934	3,809	3,809	1,883	1,883
KREF25583002	TELETEN HEALTHCARE CORP	88033G100	TELETEN HEALTHCARE CORP	TELETEN HEALTHCARE CORP	S	0151	9/5/2001	(100)	13,934	(2,805)	-	5,747	2,942	13,934	5,747	2,942	1,883	1,883
KREF25583002	TELETEN HEALTHCARE CORP	88033G100	TELETEN HEALTHCARE CORP	TELETEN HEALTHCARE CORP	S	0151	10/5/2001	(200)	13,934	(5,797)	-	12,159	6,362	13,934	12,159	6,362	1,883	1,883
KREF25583002	TELETEN HEALTHCARE CORP	88033G100	TELETEN HEALTHCARE CORP	TELETEN HEALTHCARE CORP	S	0151	10/31/2001	(100)	13,934	(2,992)	-	5,902	2,911	13,934	5,902	2,911	1,883	1,883
KREF25583002	TEXAS INSTRS INC COM	882508104	TEXAS INSTRS INC COM	TEXAS INSTRS INC COM	S	0151	5/11/2001	(300)	13,934	(4,373)	-	11,342	6,968	13,934	11,342	6,968	1,883	1,883
KREF25583002	TEXAS INSTRS INC COM	882508104	TEXAS INSTRS INC COM	TEXAS INSTRS INC COM	S	0151	5/11/2001	(300)	13,934	(4,373)	-	11,342	6,968	13,934	11,342	6,968	1,883	1,883
KREF25583002	TEXAS INSTRS INC COM	882508104	TEXAS INSTRS INC COM	TEXAS INSTRS INC COM	S	0151	9/24/2001	(400)	13,934	(5,831)	-	9,765	3,934	13,934	9,765	3,934	1,883	1,883
KREF25583002	TEXAS INSTRS INC COM	882508104	TEXAS INSTRS INC COM	TEXAS INSTRS INC COM	S	0151	10/5/2001	(500)	13,934	(7,289)	-	13,133	5,843	13,934	13,133	5,843	1,883	1,883
KREF25583002	TEXAS INSTRS INC COM	882508104	TEXAS INSTRS INC COM	TEXAS INSTRS INC COM	S	0151	10/25/2001	(400)	13,934	(5,831)	-	11,965	6,133	13,934	11,965	6,133	1,883	1,883
KREF25583002	TEXAS INSTRS INC COM	882508104	TEXAS INSTRS INC COM	TEXAS INSTRS INC COM	S	0151	10/26/2001	(300)	13,934	(4,373)	-	9,097	4,724	13,934	9,097	4,724	1,883	1,883
KREF25583002	TIBCO SOFTWARE INC COM	88632Q103	TIBCO SOFTWARE INC COM	TIBCO SOFTWARE INC COM	S	0151	10/30/2001	(300)	13,934	(4,373)	-	8,191	3,818	13,934	8,191	3,818	1,883	1,883
KREF25583002	TRIBUNE CO NEW COM	896047107	TRIBUNE CO NEW COM	TRIBUNE CO NEW COM	S	0151	9/18/2001	(1,300)	13,934	(51,890)	-	46,813	(5,077)	13,934	46,813	(5,077)	1,883	1,883
KREF25583002	TRIBUNE CO NEW COM	896047107	TRIBUNE CO NEW COM	TRIBUNE CO NEW COM	S	0151	9/18/2001	(1,300)	13,934	(51,890)	-	46,813	(5,077)	13,934	46,813	(5,077)	1,883	1,883
KREF25583002	TRIBUNE CO NEW COM	896047107	TRIBUNE CO NEW COM	TRIBUNE CO NEW COM	S	0151	11/19/2001	(1,100)	13,934	(33,997)	-	67,076	33,079	13,934	67,076	33,079	1,883	1,883
KREF25583002	TRIBUNE CO NEW COM	896047107	TRIBUNE CO NEW COM	TRIBUNE CO NEW COM	S	0151	4/11/2001	(600)	13,934	(18,544)	-	27,554	9,010	13,934	27,554	9,010	1,883	1,883
KREF25583002	TRIBUNE CO NEW COM	896047107	TRIBUNE CO NEW COM	TRIBUNE CO NEW COM	S	0151	4/16/2001	(200)	13,934	(6,181)	-	9,221	3,039	13,934	9,221	3,039	1,883	1,883
KREF25583002	TRIBUNE CO NEW COM	896047107	TRIBUNE CO NEW COM	TRIBUNE CO NEW COM	S	0151	4/20/2001	(300)	13,934	(9,272)	-	15,275	6,003	13,934	15,275	6,003	1,883	1,883
KREF25583002	TRIBUNE CO NEW COM	896047107	TRIBUNE CO NEW COM	TRIBUNE CO NEW COM	S	0151	4/23/2001	(100)	13,934	(3,091)	-	5,055	1,964	13,934	5,055	1,964	1,883	1,883
KREF25583002	TRIBUNE CO NEW COM	896047107	TRIBUNE CO NEW COM	TRIBUNE CO NEW COM	S	0151	4/27/2001	(200)	13,934	(6,181)	-	10,681	4,500	13,934	10,681	4,500	1,883	1,883
KREF25583002	TRIBUNE CO NEW COM	896047107	TRIBUNE CO NEW COM	TRIBUNE CO NEW COM	S	0151	4/30/2001	(200)	13,934	(6,181)	-	10,837	4,655	13,934	10,837	4,655	1,883	1,883
KREF25583002	TYCO INTL LTD NEW COM	902124106	TYCO INTL LTD NEW COM	TYCO INTL LTD NEW COM	S	0151	4/30/2001	(100)	13,934	(3,091)	-	5,418	2,328	13,934	5,418	2,328	1,883	1,883
KREF25583002	TYCO INTL LTD NEW COM	902124106	TYCO INTL LTD NEW COM	TYCO INTL LTD NEW COM	S	0151	5/1/2001	(200)	13,934	(6,181)	-	10,557	4,376	13,934	10,557	4,376	1,883	1,883
KREF25583002	TYCO INTL LTD NEW COM	902124106	TYCO INTL LTD NEW COM	TYCO INTL LTD NEW COM	S	0151	5/4/2001	(100)	13,934	(3,091)	-	5,114	2,024	13,934	5,114	2,024	1,883	1,883
KREF25583002	TYCO INTL LTD NEW COM	902124106	TYCO INTL LTD NEW COM	TYCO INTL LTD NEW COM	S	0151	6/6/2001	(6)	13,934	(6)	-	-	-	13,934	-	-	1,883	1,883

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Call/Loss	Account	Grand Total for
KREF25583002 902124106	TYCO INTL LTD NEW COM			S		6/15/2001	(0)	-	(2)		3				
KREF25583002 902124106	TYCO INTL LTD NEW COM			S		12/3/2001	(200)	-	(6,181)	11,635	11,635				
KREF25583002 902124106	TYCO INTL LTD NEW COM			S		12/4/2001	(400)	-	(12,363)	23,175	10,813				
KREF25583002 902973304	US BANCORP DEL COM NE			S		1/5/2001	(1,100)	-	(39,101)	33,727	(5,373)				
KREF25583002 902973304	US BANCORP DEL COM NE			S		1/5/2001	(400)	-	(14,218)	12,265	(1,954)				
KREF25583002 902973106	U S BANCORP DEL COM			S		1/9/2001	(300)	-	(10,648)	9,009	(1,639)				
KREF25583002 902973106	U S BANCORP DEL COM			S		1/10/2001	(400)	-	(14,188)	11,966	(2,222)				
KREF25583002 902973106	U S BANCORP DEL COM			S		2/21/2001	(1,900)	-	(67,153)	54,867	(12,286)				
KREF25583002 902973304	US BANCORP DEL COM NE			S		3/8/2001	(1)	-	(14)	11	(2)				
KREF25583002 902973304	US BANCORP DEL COM NE			S		4/17/2001	(9)	-	(250)	207	(42)				
KREF25583002 902973304	US BANCORP DEL COM NE			S		8/16/2001	(500)	-	(13,984)	12,415	(1,568)				
KREF25583002 902973304	US BANCORP DEL COM NE			S		8/17/2001	(1,400)	-	(35,335)	34,488	(846)				
KREF25583002 902973304	US BANCORP DEL COM NE			S		8/28/2001	(400)	-	(11,466)	9,823	(1,644)				
KREF25583002 902973304	US BANCORP DEL COM NE			S		9/17/2001	(200)	-	(5,733)	4,645	(1,088)				
KREF25583002 902973304	US BANCORP DEL COM NE			S		9/18/2001	(300)	-	(8,600)	6,888	(1,712)				
KREF25583002 902973304	US BANCORP DEL COM NE			S		9/18/2001	(100)	-	(2,867)	2,296	(571)				
KREF25583002 902973304	US BANCORP DEL COM NE			S		9/19/2001	(300)	-	(7,110)	6,603	(507)				
KREF25583002 902973304	US BANCORP DEL COM NE			S		9/19/2001	(200)	-	(5,733)	4,402	(1,331)				
KREF25583002 904784709	UNILEVER N V NEW YORK			S		12/3/2001	(1,800)	-	(24,774)	33,603	8,830				
KREF25583002 904784709	UNILEVER N V NEW YORK			S		2/14/2001	(200)	-	(18,550)	11,680	(6,870)				
KREF25583002 904784709	UNILEVER N V NEW YORK			S		2/14/2001	(100)	-	(9,275)	5,840	(3,435)				
KREF25583002 904784709	UNILEVER N V NEW YORK			S		2/15/2001	(300)	-	(27,825)	17,053	(10,773)				
KREF25583002 904784709	UNILEVER N V NEW YORK			S		2/15/2001	(100)	-	(9,275)	5,844	(3,435)				
KREF25583002 904784709	UNILEVER N V NEW YORK			S		2/16/2001	(200)	-	(18,550)	11,490	(7,060)				
KREF25583002 904784709	UNILEVER N V NEW YORK			S		2/20/2001	(2,100)	-	(193,165)	22,760	(14,241)				
KREF25583002 904784709	UNILEVER N V NEW YORK			S		6/18/2001	(1,000)	-	(77,416)	56,626	(20,790)				
KREF25583002 907818108	UNION PAC CORP COM			S		1/23/2001	(300)	-	(13,331)	15,671	2,340				
KREF25583002 907818108	UNION PAC CORP COM			S		2/1/2001	(100)	-	(4,444)	5,213	869				
KREF25583002 907818108	UNION PAC CORP COM			S		2/12/2001	(600)	-	(26,663)	32,272	5,609				
KREF25583002 907818108	UNION PAC CORP COM			S		2/14/2001	(100)	-	(4,444)	5,271	927				
KREF25583002 907818108	UNION PAC CORP COM			S		4/2/2001	(300)	-	(13,331)	17,148	3,817				
KREF25583002 907818108	UNION PAC CORP COM			S		4/4/2001	(600)	-	(26,420)	33,935	7,515				
KREF25583002 907818108	UNION PAC CORP COM			S		4/12/2001	(600)	-	(26,178)	34,121	7,943				
KREF25583002 907818108	UNION PAC CORP COM			S		9/24/2001	(600)	-	(26,178)	27,840	1,662				
KREF25583002 907818108	UNION PAC CORP COM			S		9/27/2001	(1,000)	-	(46,264)	45,700	(565)				
KREF25583002 907818108	UNION PAC CORP COM			S		10/3/2001	(300)	-	(14,406)	13,842	(564)				
KREF25583002 908068109	UNION PLANTERS CORP TI			S		7/19/2001	(1,700)	-	(61,874)	74,553	12,678				
KREF25583002 913017109	UNITED TECHNOLOGIES O			S		2/22/2001	(100)	-	(6,559)	7,911	1,352				
KREF25583002 913017109	UNITED TECHNOLOGIES O			S		10/18/2001	(200)	-	(13,117)	10,100	(3,017)				
KREF25583002 913017109	UNITED TECHNOLOGIES O			S		10/26/2001	(300)	-	(19,676)	16,906	(2,770)				
KREF25583002 913017109	UNITED TECHNOLOGIES O			S		10/31/2001	(400)	-	(26,234)	21,665	(4,570)				
KREF25583002 913017109	UNITED TECHNOLOGIES O			S		11/30/2001	(100)	-	(6,559)	6,060	(499)				
KREF25583002 913017109	UNITED TECHNOLOGIES O			S		12/3/2001	(700)	-	(45,910)	41,215	(4,696)				
KREF25583002 913017109	UNITED TECHNOLOGIES O			S		12/6/2001	(300)	-	(19,676)	18,425	(1,251)				
KREF25583002 923436109	VERIZON COMMUNICATIONS			S		12/4/2001	(4)	-	(100)	101	1				
KREF25583002 923436109	VERIZON COMMUNICATIONS			S		12/4/2001	(100)	-	(5,188)	4,264	(923)				
KREF25583002 923436109	VERIZON COMMUNICATIONS			S		12/4/2001	(500)	-	(29,042)	23,729	(5,312)				
KREF25583002 923436109	VERIZON COMMUNICATIONS			S		4/16/2001	(300)	-	(20,519)	17,302	(3,217)				
KREF25583002 923436109	VERIZON COMMUNICATIONS			S		4/17/2001	(100)	-	(6,840)	5,381	(1,459)				
KREF25583002 923436109	VERIZON COMMUNICATIONS			S		5/10/2001	(2,100)	-	(207,384)	137,304	(70,080)				
KREF25583002 923436109	VERIZON COMMUNICATIONS			S		5/11/2001	(200)	-	(20,022)	12,954	(7,069)				
KREF25583002 923436109	VERIZON COMMUNICATIONS			S		6/5/2001	(1,100)	-	(110,123)	76,420	(33,703)				
KREF25583002 923436109	VERIZON COMMUNICATIONS			S		10/5/2001	(200)	-	(20,022)	4,811	(15,212)				
KREF25583002 923436109	VERIZON COMMUNICATIONS			S		10/30/2001	(800)	-	(80,089)	22,790	(57,299)				



Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex	Units	Units 2	Cost	Selling Price	Investment	Base	Base Currency	Grand Total for Account
Account Number						Date				Gain/Loss				
KREF25583002	939322103	WASHINGTON MUTUAL IN	WASHINGTON MUTUAL IN	S		4/16/2001	(600)		(25,714)	31,914	6,200			
KREF25583002	939322103	WASHINGTON MUTUAL IN	WASHINGTON MUTUAL IN	S		7/19/2001	(200)		(5,714)	8,171	2,457			
KREF25583002	94106L109	WASTE MGMT INC DEL CO	WASTE MGMT INC DEL CO	S		8/20/2001	(900)		(25,714)	37,620	11,906			
KREF25583002	94106L109	WASTE MGMT INC DEL CO	WASTE MGMT INC DEL CO	S		7/19/2001	(1,400)		(26,866)	44,122	17,257			
KREF25583002	94106L109	WASTE MGMT INC DEL CO	WASTE MGMT INC DEL CO	S		7/20/2001	(1,400)		(26,866)	44,122	17,257			
KREF25583002	949746101	WELLS FARGO & CO NEW	WELLS FARGO & CO NEW	S		11/26/2001	(1,000)		(45,253)	43,278	(2,075)			
KREF25583002	969457100	WILLIAMS COS INC COM	WILLIAMS COS INC COM	S		4/30/2001	(0)		(11)	2	(9)			
KREF25583002	969457100	WILLIAMS COS INC COM	WILLIAMS COMMUNICATI	S		5/3/2001	(364)		(5,244)	2,126	(3,117)			
KREF25583002	969457100	WILLIAMS COS INC COM	WILLIAMS COS INC COM	S		1/2/2001	(400)		(19,246)	15,215	(4,031)			
KREF25583002	969457100	WILLIAMS COS INC COM	WILLIAMS COS INC COM	S		1/8/2001	(500)		(24,057)	18,620	(5,437)			
KREF25583002	969457100	WILLIAMS COS INC COM	WILLIAMS COS INC COM	S		1/19/2001	(1,200)		(57,737)	45,565	(12,171)			
KREF25583002	969457100	WILLIAMS COS INC COM	WILLIAMS COS INC COM	S		1/31/2001	(1,300)		(62,548)	51,072	(11,476)			
KREF25583002	969457100	WILLIAMS COS INC COM	WILLIAMS COS INC COM	S		2/5/2001	(700)		(31,563)	28,041	(3,523)			
KREF25583002	969457100	WILLIAMS COS INC COM	WILLIAMS COS INC COM	S		10/5/2001	(1,000)		(40,253)	28,459	(11,794)			
KREF25583002	969457100	WILLIAMS COS INC COM	WILLIAMS COS INC COM	S		10/5/2001	(1,000)		(40,253)	28,459	(11,794)			
KREF25583002	969457100	WILLIAMS COS INC COM	WILLIAMS COS INC COM	S		10/30/2001	(200)		(8,150)	5,726	(2,424)			
KREF25583002	969457100	WILLIAMS COS INC COM	WILLIAMS COS INC COM	S		12/4/2001	(1,000)		(33,275)	26,449	(6,826)			
KREF25583002	98157D304	WORLD COM INC GA NEW	WORLD COM INC GA NEW	S		1/4/2001	(400)		(15,167)	7,657	(7,510)			
KREF25583002	98157D304	WORLD COM INC GA NEW	WORLD COM INC GA NEW	S		4/12/2001	(100)		(3,792)	1,924	(1,867)			
KREF25583002	98157D304	WORLD COM INC GA NEW	WORLD COM INC GA NEW	S		5/11/2001	(100)		(3,792)	1,790	(2,002)			
KREF25583002	98157D304	WORLD COM INC GA NEW	WORLD COM INC GA NEW	S		6/8/2001	(1,051)		(40,796)	19,201	(21,594)			
KREF25583002	98157D304	WORLD COM INC MCI GRO	WORLD COM INC MCI GRO	S		11/5/2001	(400)		(6,724)	4,608	(2,116)			
KREF25583002	98157D304	WORLD COM INC MCI GRO	WORLD COM INC MCI GRO	S		11/27/2001	(200)		(3,600)	2,779	(881)			
KREF25583002	98157D304	WORLD COM INC MCI GRO	WORLD COM INC MCI GRO	S		11/28/2001	(900)		(15,122)	12,448	(2,674)			
KREF25583002	98157D304	WORLD COM INC MCI GRO	WORLD COM INC MCI GRO	S		11/29/2001	(800)		(12,303)	11,027	(1,276)			
KREF25583002	98157D304	WORLD COM INC MCI GRO	WORLD COM INC MCI GRO	S		12/4/2001	(400)		(6,161)	5,212	(849)			
KREF25583002	98157D304	WORLD COM INC MCI GRO	WORLD COM INC MCI GRO	S		12/17/2001	(500)		(7,713)	6,874	(839)			
KREF25583002	9839919101	XCEL ENERGY INC COM	XCEL ENERGY INC COM	S		10/5/2001	(500)		(13,505)	14,440	935			
KREF25583002	9839919101	XCEL ENERGY INC COM	XCEL ENERGY INC COM	S		1/2/2001	(200)		(16,597)	8,582	(8,015)			
KREF25583002	984332106	YAHOO INC	YAHOO INC	S		1/17/2001	(500)		(67,861)	14,093	(53,768)			
KREF25583002	984332106	YAHOO INC	YAHOO INC	S		1/23/2001	(100)		(13,572)	3,465	(10,108)			
KREF25583002	984332106	YAHOO INC	YAHOO INC	S		2/5/2001	(200)		(27,144)	6,501	(20,644)			
KREF25583002	984332106	YAHOO INC	YAHOO INC	S		2/21/2001	(100)		(13,572)	2,685	(10,887)			
KREF25583002	984332106	YAHOO INC	YAHOO INC	S		3/13/2001	(900)		(95,701)	14,856	(80,845)			
KREF25583002	984332106	YAHOO INC	YAHOO INC	S		10/11/2001	(1,100)		(9,964)	13,250	3,286			
KREF25583002	98956P102	ZIMMER HLDGS INC COM	ZIMMER HLDGS INC COM	S		8/28/2001	(1,400)		(4,005)	3,731	(275)			
KREF25583002	98956P102	ZIMMER HLDGS INC COM	ZIMMER HLDGS INC COM	S		10/31/2001	(300)		(8,583)	9,027	444			
KREF25583002	954540109	AXCELIS TECHNOLOGIES I	AXCELIS TECHNOLOGIES I	S		1/17/2001	(0)		(0)	0	0			
KREF25583002	33792107	RECEIVE SHARES FOR 362	FIRSTENERGY CORP COM	SD		11/7/2001	464		16,411	16,411	0			
KREF25583002	160903100	CHARTR ONE FINL INC	CHARTR ONE FINL INC	SW		9/26/2001	(0)		(0)	(0)	(0)			
KREF25583002	580031201	FRACTIONAL SHS ADJ	MCDATA CORP CL A	SW		2/8/2001	(0)		(0)	(0)	(0)			
KREF25584002	999621709	OZ OVERSEAS FUND LTD	OZ OVERSEAS FUND LTD	S		11/12/2000	(7)		(7,159)	10,653	3,494			(8,572,044)
KREF25584002	999621709	OZ OVERSEAS FUND LTD	OZ OVERSEAS FUND LTD	S		1/21/2000	(79)		(79,251)	118,346	39,095			
KREF25584002	999621709	OZ OVERSEAS FUND LTD	OZ OVERSEAS FUND LTD	S		5/1/2001	(12)		(12,071)	18,991	6,920			
KREF25584002	999621709	OZ OVERSEAS FUND LTD	OZ OVERSEAS FUND LTD	S		7/2/2001	(24)		(24,214)	38,649	14,435			
KREF25584002	999621709	OZ OVERSEAS FUND LTD	OZ OVERSEAS FUND LTD	S		10/1/2001	(16)		(16,415)	26,093	9,678			
KREF25584002	999621709	OZ OVERSEAS FUND LTD	OZ OVERSEAS FUND LTD	S		10/1/2001	(67)		(66,766)	8,919	(57,847)			
KREF25584002	999644103	OZ OVERSEAS FD LTD TRA	OZ OVERSEAS FD LTD TRA	S		8/2/2001	(19)		(18,518)	25,817	7,300			
KREF25584402	999046071	OMEGA OVERSEAS PARTN	OMEGA OVERSEAS PARTN	S		5/3/2001	(75)		(75,000)	62,417	(12,583)			23,075
KREF25584402	999046071	DELIVER OFF OF WORTHU	DELIVER OFF OF WORTHU	SW		5/3/2001	(225)		(225,000)	(225,000)	(225,000)			
KREF25584402	999046071	OMEGA OVERSEAS PARTN	OMEGA OVERSEAS PARTN	SWC		12/1/2000	300		300,000	300,000	300,000			
KREF25584502	031162100	AMGEN INC	AMGEN INC	S		1/3/2001	(12,200)		(554,161)	814,033	259,872			62,417

Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Cost	Selling Price	Base Investment Gain/Loss	Base Currency	Grand Total for Account
KREF25584502 031162100	AMGEN INC		S		3/1/2001	(5.200)	(236,760)	366,760	130,561		
KREF25584502 031162100	AMGEN INC		S		3/2/2001	(9.800)	(445,145)	696,389	251,244		
KREF25584502 090597105	BIOGEN INC COM		S		1/3/2001	(3.900)	(296,086)	219,303	(76,783)		
KREF25584502 090597105	BIOGEN INC COM		S		1/5/2001	(22.800)	(1,741,917)	1,214,060	(527,857)		
KREF25584502 090597105	BIOGEN INC COM		S		1/8/2001	(4.800)	(369,504)	248,361	(121,144)		
KREF25584502 090597105	BIOGEN INC COM		S		3/1/2001	(43.000)	(2,871,796)	2,944,778	72,982		
KREF25584502 247025109	DELT.COMPUTER CORP CC		S		5/22/2001	(28.500)	(769,500)	734,990	(34,510)		
KREF25584502 293561106	ENRON CORP COM		S		11/15/2001	(15.400)	(1,055,647)	144,635	(911,012)		
KREF25584502 437076102	HOME DEPOT INC COM		S		2/12/2001	(7.300)	(212,443)	327,079	114,636		
KREF25584502 437076102	HOME DEPOT INC COM		S		3/1/2001	(4.800)	(137,992)	197,345	59,353		
KREF25584502 437076102	HOME DEPOT INC COM		S		3/1/2001	(1.300)	(37,291)	54,219	16,828		
KREF25584502 437076102	HOME DEPOT INC COM		S		3/2/2001	(1.900)	(54,622)	76,865	22,243		
KREF25584502 437076102	HOME DEPOT INC COM		S		5/22/2001	(69.300)	(2,518,253)	3,683,082	1,164,829		
KREF25584502 704326107	PAYCHEX INC COM		S		3/1/2001	(2.800)	(48,689)	106,767	58,078		
KREF25584502 704326107	PAYCHEX INC COM		S		3/2/2001	(6.200)	(112,239)	240,049	127,809		
KREF25584502 717081103	PFIZER INC COM STK USDD		S		1/3/2001	(5.100)	(178,291)	224,513	46,222		
KREF25584502 717081103	PFIZER INC COM STK USDD		S		2/9/2001	(10.600)	(358,856)	483,817	124,961		
KREF25584502 717081103	PFIZER INC COM STK USDD		S		2/12/2001	(2.900)	(94,294)	132,336	38,043		
KREF25584502 717081103	PFIZER INC COM STK USDD		S		2/13/2001	(1.600)	(51,865)	71,918	20,052		
KREF25584502 717081103	PFIZER INC COM STK USDD		S		2/14/2001	(1.500)	(48,624)	67,473	18,849		
KREF25584502 717081103	PFIZER INC COM STK USDD		S		3/1/2001	(1.500)	(48,624)	65,891	17,267		
KREF25584502 717081103	PFIZER INC COM STK USDD		S		3/1/2001	(800)	(25,933)	35,368	9,435		
KREF25584502 717081103	PFIZER INC COM STK USDD		S		5/22/2001	(62.200)	(2,107,928)	2,746,380	638,452		
KREF25584502 743315103	PROGRESSIVE CORP OHIO		S		1/3/2001	(6.000)	(685,485)	588,423	(97,062)		
KREF25584502 743315103	PROGRESSIVE CORP OHIO		S		2/12/2001	(3.200)	(363,295)	326,681	(36,614)		
KREF25584502 743315103	PROGRESSIVE CORP OHIO		S		3/1/2001	(5.000)	(53,295)	49,617	(3,678)		
KREF25584502 743315103	PROGRESSIVE CORP OHIO		S		3/2/2001	(4.700)	(509,973)	466,013	(43,960)		
KREF25584502 743315103	PROGRESSIVE CORP OHIO		S		3/5/2001	(7.000)	(84,383)	68,609	(15,775)		
KREF25584502 743315103	PROGRESSIVE CORP OHIO		S		4/30/2001	(4.500)	(620,951)	529,189	(91,762)		
KREF25584502 743315103	PROGRESSIVE CORP OHIO		S		5/22/2001	(16.700)	(1,626,030)	2,144,806	518,776		
KREF25584502 743315103	PROGRESSIVE CORP OHIO		S		8/22/2001	(300)	(26,711)	39,491	12,780		
KREF25584502 743315103	PROGRESSIVE CORP OHIO		S		8/23/2001	(1.000)	(8,904)	4,308	4,308		
KREF25584502 743315103	PROGRESSIVE CORP OHIO		S		8/23/2001	(1.000)	(8,904)	13,215	4,311		
KREF25584502 743315103	PROGRESSIVE CORP OHIO		S		8/29/2001	(1.000)	(8,904)	12,908	4,004		
KREF25584502 743315103	PROGRESSIVE CORP OHIO		S		8/30/2001	(200)	(17,807)	25,824	8,017		
KREF25584502 743315103	PROGRESSIVE CORP OHIO		S		9/26/2001	(4.600)	(409,569)	584,485	174,915		
KREF25584502 743315103	PROGRESSIVE CORP OHIO		S		9/27/2001	(6.100)	(421,413)	778,368	356,954		
KREF25584502 743315103	PROGRESSIVE CORP OHIO		S		9/28/2001	(1.100)	(63,453)	146,765	83,312		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		3/1/2001	(7.000)	(289,363)	342,639	53,276		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		9/10/2001	(13.400)	(558,440)	385,298	(173,143)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		9/19/2001	(1.400)	(455,479)	279,647	(175,832)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		9/20/2001	(1.400)	(47,133)	28,189	(18,945)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		9/24/2001	(3.900)	(125,551)	80,590	(44,961)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		9/25/2001	(3.400)	(106,469)	71,652	(34,817)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		9/26/2001	(800)	(25,051)	16,002	(9,049)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		9/28/2001	(1,800)	(56,366)	35,947	(20,419)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		10/1/2001	(2.000)	(62,629)	39,941	(22,688)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		10/12/2001	(1,200)	(37,577)	24,056	(13,521)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		10/22/2001	(1,600)	(50,103)	32,237	(17,866)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		10/22/2001	(800)	(25,051)	16,103	(8,949)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		10/22/2001	(1,000)	(3.131)	2,080	(1,052)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		10/32/2001	(1.500)	(46,972)	30,872	(16,100)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		10/32/2001	(1,500)	(46,972)	31,170	(15,802)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		10/32/2001	(700)	(21,920)	14,675	(7,245)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		10/42/2001	(1,900)	(59,497)	40,754	(18,744)		
KREF25584502 74406A102	PROVIDIAN FINL CORP COI		S		10/42/2001	(1,000)	(31,214)	21,474	(9,841)		

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Base Investment	Base Currency	Gain/Loss	Account
KREF25584502 74406A102		PROVIDIAN FINL CORP COI		S		10/5/2001	(400)	(400)	(12.526)	8.060	(4.466)		
KREF25584502 74406A102		PROVIDIAN FINL CORP COI		S		10/9/2001	(400)	(400)	(9.394)	7.610	(1.784)		
KREF25584502 74406A102		PROVIDIAN FINL CORP COI		S		10/10/2001	(600)	(600)	(18.789)	11.758	(7.031)		
KREF25584502 74406A102		PROVIDIAN FINL CORP COI		S		10/11/2001	(300)	(300)	(9.394)	6.016	(3.378)		
KREF25584502 844741108		SOUTHWEST AIRLS CO COI		S		1/3/2001	(21,300)	(19,100)	(377.671)	689,462	311,791		
KREF25584502 984332106		YAHOO INC		S		1/4/2001	(19,100)	(14,200)	(344.046)	637,304	293,257		
KREF25584502 984332106		YAHOO INC		S		8/1/2001	(4,200)	(4,200)	(39,100)	57,771	(301,329)		
KREF25584502 984332106		YAHOO INC		S		8/22/2001	(5,800)	(5,800)	(486.732)	76.187	(410,544)		
KREF25584502 984332106		YAHOO INC		S		8/23/2001	(4,200)	(4,200)	(293,303)	56,620	(230,683)		
KREF25584502 984332106		YAHOO INC		S		8/24/2001	(4,300)	(4,300)	(360,604)	59,129	(301,475)		
KREF25584502 984332106		YAHOO INC		S		8/27/2001	(1,900)	(1,900)	(132.029)	25.606	(106.423)		
KREF25584502 984332106		YAHOO INC		S		8/30/2001	(4,400)	(4,400)	(263,528)	49.188	(214,340)		
KREF25584502 984332106		YAHOO INC		S		8/31/2001	(4,700)	(4,700)	(244.010)	54.072	(189,938)		
KREF25584502 984332106		YAHOO INC		S		9/4/2001	(4,300)	(4,300)	(242,659)	51,440	(191,218)		
KREF25584502 984332106		YAHOO INC		S		9/5/2001	(400)	(400)	(22,661)	4,520	(18.142)		
KREF25584502 984332106		YAHOO INC		S		9/6/2001	(900)	(900)	(50,988)	10,053	(40,936)		
KREF25584502 984332106		YAHOO INC		S		9/10/2001	(1,400)	(1,400)	(81.127)	16,298	(64.829)		
KREF25584502 984332106		YAHOO INC		S		9/18/2001	(1,000)	(1,000)	(59,674)	10,789	(48,884)		
KREF25584802 441560109		HOUGHTON MIFFLIN CO C1		S		6/1/2001	(5,000)	(227,188)	296.740	69,553	247.430		
KREF25584802 441560109		HOUGHTON MIFFLIN CO C1		S		7/12/2001	(33,500)	(1,442,968)	2,010,000	567,032	2,010,000		
KREF25584802 858495104		STEINWAY MUSICAL INST ORD		S		5/18/2001	(13,600)	(317,900)	278,111	(39,789)	-		
KREF25584802 858495104		STEINWAY MUSICAL INST ORD		S		8/3/2001	(300)	(7,013)	5,350	(1,663)	-		
KREF25584802 858495104		STEINWAY MUSICAL INST ORD		S		8/9/2001	(18,600)	(434,775)	311,540	(123,235)	-		
KREF25584802 891092108		TORO CO		S		3/14/2001	(11,100)	(306.638)	507,345	200.708	-		
KREF25584802 891092108		TORO CO		S		3/23/2001	(5,600)	(154,700)	234,912	80,212	-		
KREF25584802 891092108		TORO CO		S		3/26/2001	(21,800)	(602,225)	914,479	312,524	-		
KREF25584802 904928108		UNIGRAPHICS SOLUTIONS		S		10/27/2001	(81,000)	(1,927,403)	2,632,500	705,097	-		
KREF25584802 038750108		REV SPLIT W/NAME CHANG	15677106	SD		4/27/2001	20,000	459,749	-	459,749	-		
KREF25584802 15677106		REV SPLIT W/NAME CHANG	038750108	SW		4/27/2001	(100,000)	(459,749)	-	1,770,168	(1,770,168)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN CHF	FC		11/27/2001	(602.077)	982,348	601,266	601,266	(811)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/22/2001	(599,673)	664,237	597,680	597,680	(1,993)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN GBP	FC		11/22/2001	(302,242)	206,803	302,945	302,945	703		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN MXN	FC		11/22/2001	(201.060)	1,862,822	202,239	202,239	1,179		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN CHF	FC		11/5/2001	(100.461)	165,007	100,387	100,387	(73)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/5/2001	(99,687)	111.022	99.065	99.065	(622)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN JPY	FC		11/5/2001	(89.505)	10,901.760	90,250	90,250	745		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/5/2001	(67.985)	75,792	67,629	67,629	(356)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN HKD	FC		11/5/2001	(36,611)	285,547	36,609	36,609	(2)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/6/2001	(886.954)	987.743	882,549	882,549	(4.405)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN HKD	FC		11/6/2001	(101.906)	69,861	101.850	101.850	(56)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN CHF	FC		11/6/2001	(91,550)	150,042	91,439	91,439	(112)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/7/2001	(310.111)	346,183	309,315	309,315	(796)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN JPY	FC		11/7/2001	(216,384)	26.152,200	217,536	217,536	1,152		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN HKD	FC		11/7/2001	(153,814)	1,199.673	153,806	153,806	(8)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN CHF	FC		11/8/2001	(326,370)	535,638	321,569	321,569	(4.800)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/8/2001	(235,769)	263.960	232,786	232,786	(2,983)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN GBP	FC		11/8/2001	(193,326)	134.411	193.968	193.968	(1,358)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN HKD	FC		11/8/2001	(27.611)	215,335	27.607	27.607	(3)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN SGD	FC		11/9/2001	(164,054)	298,742	162.926	162.926	(1.127)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN JPY	FC		11/9/2001	(101,284)	12.174,300	100.118	100.118	(1.166)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN HKD	FC		11/9/2001	(21.515)	167,814	21,515	21,515	(0)		
KREF25584902		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/12/2001	(259,356)	289.687	255,243	255,243	(4.114)		

Source Account	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment	Gain/Loss	Account
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	11/12/2001	0	117,990	116,463	116,463	(1,522)	(1,522)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN HKD	FC	0	11/12/2001	0	481,762	61,762	61,762	(1)	(1)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	11/12/2001	0	10,075	10,075	10,075	(157)	(157)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	11/13/2001	0	211,533	187,270	187,270	910	910	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	11/13/2001	0	146,666	129,227	129,227	(191)	(191)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	11/13/2001	0	125,978	126,396	126,396	418	418	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN JPY	FC	0	11/13/2001	0	96,004	96,004	96,004	(948)	(948)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	11/13/2001	0	150,304	132,163	132,163	(661)	(661)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN HKD	FC	0	11/15/2001	0	246,009	31,542	31,542	1	1	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	11/15/2001	0	18,066	16,251	16,251	22	22	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	11/16/2001	0	302,586	299,746	299,746	(2,839)	(2,839)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN NZD	FC	0	11/16/2001	0	137,663	136,438	136,438	(1,226)	(1,226)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN HKD	FC	0	11/16/2001	0	37,006	37,003	37,003	(2)	(2)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	11/19/2001	0	108,287	107,771	107,771	(517)	(517)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN JPY	FC	0	11/20/2001	0	103,898	102,540	102,540	(1,359)	(1,359)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN JPY	FC	0	11/21/2001	0	97,319	96,679	96,679	(640)	(640)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN JPY	FC	0	11/23/2001	0	13,261	13,496	13,496	135	135	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	11/26/2001	0	38,357	38,357	38,357	242	242	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	11/27/2001	0	60,466	61,398	61,398	933	933	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN CHF	FC	0	11/28/2001	0	330,845	329,485	329,485	(1,360)	(1,360)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	11/28/2001	0	102,914	103,262	103,262	348	348	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN CHF	FC	0	11/30/2001	0	308,006	304,575	304,575	(3,431)	(3,431)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	11/30/2001	0	124,669	124,669	124,669	(1,109)	(1,109)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN JPY	FC	0	12/3/2001	0	1,035	10,982	10,982	(53)	(53)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	12/4/2001	0	78,806	78,789	78,789	(18)	(18)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	12/5/2001	0	178,273	178,655	178,655	382	382	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN JPY	FC	0	12/6/2001	0	51,177	50,542	50,542	(621)	(621)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN JPY	FC	0	12/7/2001	0	153,885	153,007	153,007	(878)	(878)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	12/10/2001	0	226,183	228,346	228,346	2,162	2,162	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN CHF	FC	0	12/13/2001	0	205,170	206,989	206,989	1,820	1,820	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN USD	FC	0	12/14/2001	0	25	10	10	(9)	(9)	
KREF25584902		PAVABLE IN EUR	RECEIVABLE IN USD	FC	0	12/17/2001	0	89	89	89	0	0	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN CHF	FC	0	12/18/2001	0	108,542	107,419	107,419	(1,124)	(1,124)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN EUR	FC	0	12/19/2001	0	330,255	296,160	296,160	(8,095)	(8,095)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN JPY	FC	0	12/19/2001	0	2,044,080	15,776	15,776	(177)	(177)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN CHF	FC	0	12/21/2001	0	171,244	102,004	102,004	(1,529)	(1,529)	
KREF25584902		PAVABLE IN USD	RECEIVABLE IN JPY	FC	0	12/21/2001	0	2,594	2,594	2,594	(41)	(41)	
KREF25584902		ALTMANU ALGEM MAATSC NUV NPV	CARTER HOLT HARVEY LT	FC	0651	11/16/2001	200,000	-	(136,438)	(135,907)	828	828	
KREF25584902		ALTMANU ALGEM MAATSC NUV NPV	ALTMANU ALGEM MAATSC NUV NPV	FC	0651	11/14/2001	450	-	(12,896)	(12,896)	65	65	
KREF25584902		ALTMANU ALGEM MAATSC NUV NPV	ALTMANU ALGEM MAATSC NUV NPV	FC	0651	12/5/2001	5,750	-	(178,655)	(178,655)	(80)	(80)	
KREF25584902		PROSIEBENBIT MEDIA AC PEFIF	PROSIEBENBIT MEDIA AC PEFIF	FC	0651	11/28/2001	17,000	-	(103,262)	(103,262)	(545)	(545)	
KREF25584902		SPRUNGER A VERLAG NPV	SPRUNGER A VERLAG NPV	FC	0651	11/8/2001	4,229	-	(212,965)	(209,482)	(1,013)	(1,013)	
KREF25584902		SPRUNGER A VERLAG NPV	SPRUNGER A VERLAG NPV	FC	0651	11/12/2001	3,671	-	(179,462)	(179,462)	2,729	2,729	
KREF25584902		SPRUNGER A VERLAG NPV	SPRUNGER A VERLAG NPV	FC	0651	12/10/2001	4,370	-	(228,346)	(228,346)	(2,290)	(2,290)	
KREF25584902		MERCK KGAA NPV	MERCK KGAA NPV	FC	0651	11/6/2001	1,400	-	(48,280)	(48,280)	178	178	
KREF25584902		MERCK KGAA NPV	MERCK KGAA NPV	FC	0651	11/12/2001	3,400	-	(116,225)	(116,463)	1,661	1,661	
KREF25584902		MERCK KGAA NPV	MERCK KGAA NPV	FC	0651	11/13/2001	3,800	-	(129,227)	(129,227)	117	117	
KREF25584902		MERCK KGAA NPV	MERCK KGAA NPV	FC	0651	11/19/2001	3,200	-	(107,771)	(107,771)	381	381	
KREF25584902		MERCK KGAA NPV	MERCK KGAA NPV	FC	0651	12/19/2001	5,700	-	(194,435)	(196,362)	4,495	4,495	
KREF25584902		SCHWARZ PHARMA ORD N	SCHWARZ PHARMA ORD N	FC	0651	11/12/2001	400	-	(10,075)	(10,075)	153	153	
KREF25584902		BAYER AG ORD NPV	BAYER AG ORD NPV	FC	0651	11/22/2001	9,800	-	(299,209)	(299,209)	1,463	1,463	
KREF25584902		BAYER AG ORD NPV	BAYER AG ORD NPV	FC	0651	11/7/2001	10,000	-	(309,315)	(309,315)	2,181	2,181	
KREF25584902		BOWE SYSTEC AG NPV	BOWE SYSTEC AG NPV	FC	0651	11/8/2001	1,346	-	(23,304)	(23,304)	(198)	(198)	
KREF25584902		BOWE SYSTEC AG NPV	BOWE SYSTEC AG NPV	FC	0651	12/4/2001	4,629	-	(78,789)	(78,789)	62	62	
KREF25584902		ALTVADIS SA SER A EURO 6 (REGD)	ALTVADIS SA SER A EURO 6 (REGD)	FC	0651	11/22/2001	12,800	-	(195,174)	(195,335)	4,692	4,692	
KREF25584902		ALTVADIS SA SER A EURO 6 (REGD)	ALTVADIS SA SER A EURO 6 (REGD)	FC	0651	11/12/2001	5,000	-	(75,781)	(75,781)	1,153	1,153	



Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Gain/Loss	Grand Total for Account
KREF25584902 EES444018	ALTDVIS SA SER 'A' EURO 6 (REGD)		FC	0651	11/13/2001	8,300	-	(126,396)	(126,396)	-	(485)		
KREF25584902 EF5474681	RHODIA EUR15		FC	0651	11/02/2001	10,750	-	(101,368)	(99,065)	-	822		
KREF25584902 EN4876756	TWENTSCHE KABEL HLDG		FC	0651	11/5/2001	5,350	-	(99,065)	(99,065)	-	500		
KREF25584902 EN4876756	TWENTSCHE KABEL HLDG		FC	0651	11/6/2001	5,675	-	(102,988)	(102,988)	-	380		
KREF25584902 EN4876756	TWENTSCHE KABEL HLDG		FC	0651	11/30/2001	1,300	-	(23,301)	(23,301)	-	189		
KREF25584902 EN4925702	STORK NV EUR5		FC	0651	11/5/2001	8,600	-	(67,629)	(67,629)	-	341		
KREF25584902 EN4925702	STORK NV EUR5		FC	0651	11/6/2001	4,100	-	(32,215)	(32,215)	-	119		
KREF25584902 EN5062919	TELEGRAAF HLDG MUU DE		FC	0651	11/16/2001	19,334	-	(299,746)	(299,746)	-	3,113		
KREF25584902 EN5062919	TELEGRAAF HLDG MUU DE		FC	0651	11/26/2001	2,466	-	(38,357)	(38,357)	-	(320)		
KREF25584902 EN5183087	WEGENER NV CVA EUR0,31		FC	0651	11/27/2001	3,800	-	(61,398)	(61,398)	-	(939)		
KREF25584902 EN5183087	WEGENER NV CVA EUR0,31		FC	0651	11/6/2001	14,400	-	(100,014)	(100,014)	-	369		
KREF25584902 EN5183087	WEGENER NV CVA EUR0,31		FC	0651	12/19/2001	15,000	-	(101,725)	(101,725)	-	2,352		
KREF25584902 EN5228650	RANDSTAD HLDGS EURO 1		FC	0651	11/2/2001	8,300	-	(99,577)	(99,577)	-	487		
KREF25584902 EN5228650	RANDSTAD HLDGS EURO 1		FC	0651	11/4/2001	12,300	-	(119,267)	(119,267)	-	597		
KREF25584902 EN5250761	ABN AMRO HLDGS NV EUR		FC	0651	11/6/2001	25,400	-	(400,270)	(400,270)	-	1,478		
KREF25584902 EN5326751	CVG CROWN VAN GELDER		FC	0651	11/5/2001	1,800	-	(16,251)	(16,251)	-	(33)		
KREF25584902 EN5435003	FORBO HLDGS AG CHF50 (1)		FC	0651	11/2/2001	360	-	(99,454)	(99,454)	-	269		
KREF25584902 ES4356642	SYNGENTA AG CHF10		FC	0651	11/2/2001	1,950	-	(100,544)	(100,544)	-	272		
KREF25584902 ES44498816	TAMEDIA CHF0 10		FC	0651	11/6/2001	1,361	-	(66,826)	(66,826)	-	(8)		
KREF25584902 ES44498816	TAMEDIA CHF0 10		FC	0651	11/8/2001	2,739	-	(131,943)	(131,943)	-	1,766		
KREF25584902 ES4773275	SARNA KUNSTOFF HOL SZ1		FC	0651	11/5/2001	130	-	(100,387)	(100,387)	-	128		
KREF25584902 ES4773275	SARNA KUNSTOFF HOL SZ1		FC	0651	12/21/2001	140	-	(102,004)	(102,004)	-	1,655		
KREF25584902 ES4808089	SIKA FINANZ AG SZF60 (BR)		FC	0651	11/6/2001	122	-	(24,613)	(24,613)	-	(3)		
KREF25584902 ES4808089	SIKA FINANZ AG SZF60 (BR)		FC	0651	11/8/2001	978	-	(189,626)	(189,626)	-	2,338		
KREF25584902 ES5064740	PUBLICGROUPE AG CHF20 R		FC	0651	11/2/2001	700	-	(101,377)	(101,377)	-	274		
KREF25584902 ES7086659	SIG SCHWIZ INDUSTRIE-C AG CHF10(REGD)		FC	0651	12/13/2001	2,165	-	(206,989)	(206,989)	-	(920)		
KREF25584902 ES7103066	NOVARTIS AG CHF0 50 (RE)		FC	0651	11/2/2001	7,950	-	(299,891)	(299,891)	-	810		
KREF25584902 ES7103066	NOVARTIS AG CHF0 50 (RE)		FC	0651	11/28/2001	9,250	-	(328,235)	(328,235)	-	2,419		
KREF25584902 ES7123874	NESTLE SA CHF1		FC	0651	11/30/2001	1,475	-	(305,735)	(305,735)	-	1,922		
KREF25584902 ES7123874	NESTLE SA CHF1		FC	0651	12/18/2001	525	-	(107,419)	(107,419)	-	1,117		
KREF25584902 EX0067747	BBA GROUP ORD 25P		FC	0651	11/8/2001	29,200	-	(99,211)	(99,211)	-	839		
KREF25584902 EX00903990	TRINITY MIRROR ORD 10P		FC	0651	11/2/2001	57,000	-	(100,901)	(100,901)	-	(117)		
KREF25584902 EX00903990	TRINITY MIRROR ORD 10P		FC	0651	11/2/2001	34,500	-	(202,045)	(202,045)	-	(234)		
KREF25584902 EX0903990	TRINITY MIRROR ORD 10P		FC	0651	11/8/2001	16,100	-	(94,757)	(94,757)	-	801		
KREF25584902 FH6824657	SOUTH CHINA MORNING P HK\$0 10		FC	0651	11/6/2001	195,000	-	(100,417)	(100,417)	-	(4)		
KREF25584902 FH6824657	SOUTH CHINA MORNING P HK\$0 10		FC	0651	11/6/2001	71,000	-	(37,003)	(37,003)	-	(1)		
KREF25584902 FH6867763	WIRES PACIFIC BHK\$0 12		FC	0651	11/5/2001	62,500	-	(36,609)	(36,609)	-	(0)		
KREF25584902 FH6867763	WIRES PACIFIC BHK\$0 12		FC	0651	11/8/2001	5,000	-	(2,993)	(2,993)	-	0		
KREF25584902 FH6867763	WIRES PACIFIC BHK\$0 12		FC	0651	11/5/2001	50,000	-	(31,542)	(31,542)	-	(2)		
KREF25584902 FH6972373	WING HANG BANK HK\$1		FC	0651	11/7/2001	50,000	-	(153,806)	(153,806)	-	(2)		
KREF25584902 FH6972373	WING HANG BANK HK\$1		FC	0651	11/8/2001	8,000	-	(24,614)	(24,614)	-	1		
KREF25584902 FH6972373	WING HANG BANK HK\$1		FC	0651	11/9/2001	7,000	-	(21,515)	(21,515)	-	0		
KREF25584902 FJ6356821	AMATSUJI STEEL BALL MANUFACTURING Y50		FC	0651	11/13/2001	12,000	-	(96,004)	(96,004)	-	1,004		
KREF25584902 FJ6356821	FUJII TEC Y50		FC	0651	11/22/2001	4,000	-	(13,496)	(13,496)	-	(72)		
KREF25584902 FJ6356821	FUJII TEC Y50		FC	0651	11/21/2001	10,000	-	(96,679)	(96,679)	-	628		
KREF25584902 FJ6598950	MIRAI INDUSTRY CO LTD		FC	0651	12/3/2001	1,500	-	(10,982)	(10,982)	-	65		
KREF25584902 FJ6598950	MIRAI INDUSTRY CO LTD		FC	0651	12/6/2001	7,000	-	(50,542)	(50,542)	-	706		
KREF25584902 FJ6641982	NISSHA PRINTING Y50		FC	0651	12/7/2001	5,500	-	(39,544)	(39,544)	-	203		
KREF25584902 FJ6641982	NISSHA PRINTING Y50		FC	0651	11/7/2001	20,000	-	(104,184)	(104,184)	-	(710)		
KREF25584902 FJ6643475	NIPPON CABLE SYSTEM IN		FC	0651	11/20/2001	12,000	-	(102,540)	(102,540)	-	1,367		
KREF25584902 FJ6783909	SANYO SHINPAN FINANCE		FC	0651	11/5/2001	3,200	-	(90,250)	(90,250)	-	(634)		
KREF25584902 FJ6783909	SANYO SHINPAN FINANCE		FC	0651	11/7/2001	4,000	-	(113,352)	(113,352)	-	(773)		
KREF25584902 FJ6783909	SANYO SHINPAN FINANCE		FC	0651	12/7/2001	4,400	-	(113,476)	(113,476)	-	583		
KREF25584902 FJ6804291	SHINGAKUKAI CO Y50		FC	0651	12/19/2001	6,000	-	(15,727)	(15,727)	-	180		
KREF25584902 FJ6804291	SHINGAKUKAI CO Y50		FC	0651	12/21/2001	1,000	-	(2,594)	(2,594)	-	35		

Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Unit 2	Cost	Selling Price	Investment Base	Gain/Loss	Base Currency	Grand Total for Account
KREF25584902	FM6916783	UNITED OVERSEAS BANK		FC	0651	11/9/2001	31,000		(162,926)	(162,926)			1,001	
KREF25584902	LM2415064	GRUPO CONTRL SA COM SEI MXXN0 02 (ISS 99)		FC	0651	11/2/2001	161,500		(202,239)	(202,239)			(1,504)	
KREF25584902	EX0607526	THISLE HOTELS ORD 25 1		SP	0651	11/6/2001	502	75,000	(682)	(681)			0	
KREF25584902	EX0607526	THISLE HOTELS ORD 25 1		SP	0651	11/6/2001	74,498	75,000	(101,168)	(101,168)			42	
KREF25585002	EX0922321	SMITH & NEPHEW ORD GB FOREIGN TAX EXPENSE		CW	0012	11/7/2001	32,300		(89)	(89)			(854)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		CW	0012	11/6/2001	7,000		-	-			3	
KREF25585002	NC9123455	CAD (CANADIAN DOLLARS WITHHOLDING TAX BANK INTER CW		0569		12/11/2001	-		(0)	(0)			0	
KREF25585002	AA6238643	CSR ORD NPV		DV	0012	11/26/2001	62,300		-	-			1	
KREF25585002	EX0922321	SMITH & NEPHEW ORD GB		DV	0012	11/7/2001	32,300		801	801			(30)	
KREF25585002	NC2492519	MANULIFE FNL CORP COM		DV	0012	11/13/2001	9,100		589	589			8	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		DV	0012	11/6/2001	7,000		780	780			4	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/5/2001	143,976		87,593	87,593			(574)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(371,995)		34,092,870	282,237	369,099		(2,896)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(281,922)		282,237	282,237			315	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(256,830)		408,078	255,592	369,099		(1,239)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(254,789)		253,847	253,847			(942)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(251,722)		30,440,760	253,209	369,099		(1,894)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(243,369)		270,621	241,475	369,099		(753)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(217,279)		355,904	216,526	369,099		(1,01)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(206,924)		2,286,751	217,106	369,099		(611)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(200,271)		389,103	199,726	369,099		(545)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(197,546)		219,667	196,009	369,099		(1,538)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(188,742)		191,734	189,857	369,099		(711)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(182,708)		182,032	182,032	369,099		(675)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(172,308)		191,667	170,967	369,099		(1,341)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(151,842)		152,579	151,110	369,099		(1,197)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(150,720)		149,547	151,110	369,099		(732)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(137,673)		137,195	137,195	369,099		(477)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(120,600)		134,104	119,661	369,099		(940)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(120,225)		937,154	120,154	369,099		(71)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(115,705)		1,218,144	115,651	369,099		(54)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(113,054)		125,714	112,174	369,099		(880)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(109,193)		851,157	109,128	369,099		(64)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(100,860)		160,257	100,374	369,099		(486)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(91,926)		62,933	91,586	369,099		(340)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(83,055)		92,355	82,409	369,099		(646)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/6/2001	(81,782)		721,419	81,396	369,099		(387)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/7/2001	(298,984)		330,479	295,283	369,099		(2,013)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/7/2001	(244,282)		472,865	242,722	369,099		(1,560)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/7/2001	(218,940)		242,003	216,229	369,099		(2,710)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/7/2001	(206,268)		24,892,440	207,057	369,099		789	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/7/2001	(201,305)		24,293,488	202,075	369,099		770	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/7/2001	(200,270)		387,669	198,990	369,099		(1,279)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/7/2001	(189,729)		22,896,443	190,455	369,099		726	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/7/2001	(186,172)		22,467,227	186,884	369,099		712	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/7/2001	(153,391)		18,511,251	153,978	369,099		587	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/7/2001	(120,743)		14,571,282	121,205	369,099		462	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/7/2001	(115,773)		902,454	115,701	369,099		(73)	
KREF25585002	SS5247373	AUTOLIV INC SDR USD1		FC	0	11/7/2001	(114,388)		891,651	114,316	369,099		(72)	

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment Base	Gain/Loss	Account
KREF25585002		PAYABLE IN USD	RECEIVABLE IN HKD	FC		11/7/2001	0	870.957	111.663	111.663			(70)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN JPY	FC		11/7/2001	0	106.718	106.718	106.718			407
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/7/2001	0	82.952	82.952	82.952			(1,040)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/7/2001	0	64.141	57.310	57.310			(718)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN NOK	FC		11/7/2001	0	176	52.716	52.716			201
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/7/2001	0	6.337	6.337	6.337			(0)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/7/2001	0	332.845	297.397	297.397			(2,030)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN GBP	FC		11/7/2001	0	174.754	254.773	254.773			(1,136)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN CAD	FC		11/8/2001	0	390.353	244.383	244.383			(398)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN GBP	FC		11/8/2001	0	154.669	225.492	225.492			(1,005)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/8/2001	0	250.221	223.573	223.573			(1,526)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN SEK	FC		11/8/2001	0	2,277.966	215.786	215.786			(2,358)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN CHF	FC		11/8/2001	0	234.044	215.762	215.762			(1,110)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/8/2001	0	213.953	212.502	212.502			(1,451)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN GBP	FC		11/8/2001	0	144.189	210.213	210.213			(937)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN CAD	FC		11/8/2001	0	314.992	197.203	197.203			(322)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/8/2001	0	214.321	191.496	191.496			(1,307)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/8/2001	0	207.031	184.983	184.983			(1,263)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/8/2001	0	192.092	169.406	169.406			(1,702)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/8/2001	0	180.090	160.910	160.910			(1,099)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/8/2001	0	151.138	150.113	150.113			(1,025)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/8/2001	0	166.832	149.065	149.065			(1,018)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN CAD	FC		11/8/2001	0	237.676	148.799	148.799			(243)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN USD	FC		11/8/2001	0	148.718	148.718	148.718			(242)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN CAD	FC		11/8/2001	0	189.842	118.852	118.852			(194)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN SEK	FC		11/8/2001	0	1,223.706	115.919	115.919			(1,267)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/8/2001	0	126.771	113.269	113.269			(773)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/8/2001	0	105.296	105.296	105.296			(719)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN GBP	FC		11/8/2001	0	61.963	90.336	90.336			(403)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/8/2001	0	88.917	79.447	79.447			(542)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/8/2001	0	64.845	57.939	57.939			(396)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/8/2001	0	58.129	51.938	51.938			(355)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/8/2001	0	44.780	40.011	40.011			(273)
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC		11/9/2001	0	71.507	(70.936)	(70.936)			571
KREF25585002		PAYABLE IN JPY	RECEIVABLE IN USD	FC		11/13/2001	0	42.348	(41.863)	(41.863)			485
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN EUR	FC		11/13/2001	0	11.593	(11.207)	(11.207)			(634)
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN EUR	FC		11/13/2001	0	87.276	77.060	77.060			(956)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/13/2001	0	76.499	67.544	67.544			(838)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN GBP	FC		11/13/2001	0	34.600	49.932	49.932			(377)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN USD	FC		11/13/2001	0	50.294	44.354	44.354			(604)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN CHF	FC		11/13/2001	0	44.499	73.957	44.491			(61)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN SEK	FC		11/13/2001	0	41.827	44.123	41.576			(251)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN HKD	FC		11/14/2001	0	494.104	63.352	63.352			(15)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/14/2001	0	34.413	30.432	30.466			4
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/14/2001	0	425.735	484.175	425.735			(2,953)
KREF25585002		PAYABLE IN DKK	RECEIVABLE IN USD	FC		11/15/2001	0	47.745	(47.682)	(47.682)			63
KREF25585002		PAYABLE IN USD	RECEIVABLE IN USD	FC		11/15/2001	0	246.460	134.245	134.245			(987)
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC		11/15/2001	0	48.929	(48.901)	(48.901)			28
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC		11/15/2001	0	41.051	(41.028)	(41.028)			23
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC		11/15/2001	0	52.477	46.258	46.143			(205)
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC		11/15/2001	0	43.293	(43.293)	(43.293)			22
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC		11/15/2001	0	38.089	(38.067)	(38.067)			(510)

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Investment Gain/Loss	Base Investment	Base Currency	Grand Total for Account
KREF25585002		PAYABLE IN USD	PAYABLE IN EUR	FC	0	11/15/2001	(37 191)	36 986	36 935	36 935	(205)		(205)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN SEK	FC	0	11/15/2001	(35 175)	37 058	34 705	34 705	(470)		(470)
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN JPY	FC	0	11/15/2001	(33 398)	4 073 592	33 035	33 035	(263)		(263)
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	11/15/2001	(32 384)	28 492	(28 670)	(178)			(178)
KREF25585002		PAYABLE IN HKD	RECEIVABLE IN USD	FC	0	11/16/2001	(666 131)	78 791	(78 999)	(208)			(208)
KREF25585002		PAYABLE IN HKD	RECEIVABLE IN USD	FC	0	11/16/2001	(363 478)	46 570	(46 603)	(33)			(33)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN USD	FC	0	11/16/2001	(234 885)	30 104	(30 116)	(12)			(12)
KREF25585002		PAYABLE IN CHF	RECEIVABLE IN CHF	FC	0	11/16/2001	(122 250)	202 245	121 958	(393)			(393)
KREF25585002		PAYABLE IN CHF	RECEIVABLE IN USD	FC	0	11/16/2001	(61 335)	35 987	(53 971)	17			17
KREF25585002		PAYABLE IN CHF	RECEIVABLE IN USD	FC	0	11/16/2001	(60 850)	36 584	(36 881)	(297)			(297)
KREF25585002		PAYABLE IN GBR	RECEIVABLE IN USD	FC	0	11/16/2001	(57 578)	82 124	(81 439)	685			685
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	11/16/2001	(54 993)	48 404	(48 389)	15			15
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	11/16/2001	(48 598)	42 776	(42 907)	13			13
KREF25585002		PAYABLE IN SEK	RECEIVABLE IN SEK	FC	0	11/16/2001	(42 145)	444 443	41 738	(408)			(408)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN JPY	FC	0	11/16/2001	(37 008)	4 526 758	36 760	(248)			(248)
KREF25585002		PAYABLE IN CHF	RECEIVABLE IN CHF	FC	0	11/16/2001	(28 764)	47 547	28 672	(92)			(92)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN HKD	FC	0	11/16/2001	(26 030)	202 837	26 006	(23)			(23)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	11/16/2001	(21 361)	24 096	21 274	(87)			(87)
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	11/19/2001	(484 175)	422 234	(426 515)	(2 281)			(2 281)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN CHF	FC	0	11/19/2001	(292 412)	484 175	292 133	(278)			(278)
KREF25585002		PAYABLE IN GBR	RECEIVABLE IN GBR	FC	0	11/19/2001	(60 117)	42 093	59 490	(627)			(627)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN USD	FC	0	11/19/2001	(32 064)	45 155	(45 316)	(160)			(160)
KREF25585002		PAYABLE IN HKD	RECEIVABLE IN HKD	FC	0	11/19/2001	(63)	493	63	(0)			(0)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN GBR	FC	0	11/20/2001	(123 898)	87 154	122 730	(1 168)			(1 168)
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	11/20/2001	(102 933)	116 414	102 002	(931)			(931)
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	11/20/2001	(64 383)	56 503	(56 438)	64			64
KREF25585002		PAYABLE IN USD	RECEIVABLE IN CAD	FC	0	11/20/2001	(41 567)	66 034	41 235	(332)			(332)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	11/20/2001	(33 688)	38 100	33 383	(305)			(305)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	11/21/2001	(205 298)	101 379	232 904	(1 494)			(1 494)
KREF25585002		PAYABLE IN CHF	RECEIVABLE IN USD	FC	0	11/21/2001	(168 523)	84 386	73 973	(582)			(582)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN USD	FC	0	11/21/2001	(74 555)	134 177	72 938	(283)			(283)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	11/21/2001	(72 221)	134 177	72 938	(498)			(498)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN CHF	FC	0	11/21/2001	(72 998)	82 624	72 428	(868)			(868)
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	11/21/2001	(69 127)	113 915	68 260	(888)			(888)
KREF25585002		PAYABLE IN GBR	RECEIVABLE IN USD	FC	0	11/21/2001	(63 854)	55 872	(55 974)	(102)			(102)
KREF25585002		PAYABLE IN GBR	RECEIVABLE IN USD	FC	0	11/21/2001	(63 749)	90 008	(89 772)	143			143
KREF25585002		PAYABLE IN USD	RECEIVABLE IN USD	FC	0	11/21/2001	(58 611)	82 753	(82 622)	131			131
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	11/21/2001	(50 583)	44 260	(44 341)	(81)			(81)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN JPY	FC	0	11/21/2001	(48 682)	5 963 576	47 987	(695)			(695)
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN EUR	FC	0	11/21/2001	(48 056)	54 393	47 681	(375)			(375)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN CHF	FC	0	11/21/2001	(47 254)	41 348	(41 423)	(76)			(76)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN USD	FC	0	11/21/2001	(43 611)	71 866	43 036	(575)			(575)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN JPY	FC	0	11/21/2001	(41 628)	5 099 448	41 034	(595)			(595)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN AUD	FC	0	11/21/2001	(41 514)	79 757	41 266	(247)			(247)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN JPY	FC	0	11/21/2001	(41 487)	5 082 138	40 894	(593)			(593)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN JPY	FC	0	11/21/2001	(40 624)	4 976 380	40 043	(580)			(580)
KREF25585002		PAYABLE IN GBR	RECEIVABLE IN GBR	FC	0	11/21/2001	(39 390)	27 720	39 035	(355)			(355)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN AUD	FC	0	11/21/2001	(37 010)	71 104	36 789	(220)			(220)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN HKD	FC	0	11/21/2001	(38 201)	297 774	38 181	(20)			(20)
KREF25585002		PAYABLE IN GBR	RECEIVABLE IN USD	FC	0	11/21/2001	(28 337)	40 009	(39 904)	63			63
KREF25585002		PAYABLE IN AUD	RECEIVABLE IN AUD	FC	0	11/21/2001	(170 001)	87 891	(88 418)	(527)			(527)
KREF25585002		PAYABLE IN HKD	RECEIVABLE IN USD	FC	0	11/28/2001	(255 564)	32 754	(32 770)	(16)			(16)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN USD	FC	0	11/28/2001	(165 424)	145 338	(148 120)	(2 382)			(2 382)
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN EUR	FC	0	11/28/2001	(65 766)	57 940	(58 308)	(368)			(368)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	11/28/2001	(55 951)	63 029	56 436	485			485
KREF25585002		PAYABLE IN USD	RECEIVABLE IN JPY	FC	0	11/28/2001	(55 235)	6 793 392	55 177	(58)			(58)
KREF25585002		PAYABLE IN USD	RECEIVABLE IN USD	FC	0	11/28/2001	(50 039)	50 007	50 007	(33)			(33)

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Source Account Number	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment Gain/Loss	Base Currency Gain/Loss	Grand Total for Account
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	11/28/2001	(49,465)	43,579	(43,856)	(43,856)	-	(277)	
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	11/28/2001	(48,172)	42,440	(43,133)	(43,133)	-	(694)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	11/28/2001	(40,722)	45,874	41,076	41,076	-	353	
KREF25585002		PAYABLE IN GBP	RECEIVABLE IN USD	FC	0	11/28/2001	(21,242)	30,062	(30,293)	(30,293)	-	(232)	
KREF25585002		PAYABLE IN JPY	RECEIVABLE IN USD	FC	0	11/29/2001	(5,135,067)	41,435	(41,363)	(41,363)	-	72	
KREF25585002		PAYABLE IN JPY	RECEIVABLE IN USD	FC	0	11/30/2001	(8,348,983)	67,663	(67,252)	(67,252)	-	412	
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	11/30/2001	(58,979)	52,149	(52,809)	(52,809)	-	(661)	
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	11/30/2001	(53,430)	47,243	(47,633)	(47,633)	-	(390)	
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	11/30/2001	(12,460)	11,017	(11,108)	(11,108)	-	(91)	
KREF25585002		PAYABLE IN GBP	RECEIVABLE IN USD	FC	0	11/30/2001	(8,709)	12,391	(12,386)	(12,386)	-	5	
KREF25585002		PAYABLE IN JPY	RECEIVABLE IN USD	FC	0	12/4/2001	(15,351,694)	123,436	(122,222)	(122,222)	-	1,214	
KREF25585002		PAYABLE IN HKD	RECEIVABLE IN USD	FC	0	12/4/2001	(377,440)	48,374	(48,395)	(48,395)	-	(21)	
KREF25585002		PAYABLE IN CAD	RECEIVABLE IN USD	FC	0	12/4/2001	(163,515)	103,654	(103,766)	(103,766)	-	(112)	
KREF25585002		PAYABLE IN HKD	RECEIVABLE IN USD	FC	0	12/5/2001	(299,671)	38,407	(38,424)	(38,424)	-	(17)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN HKD	FC	0	12/5/2001	(125,287)	976,615	125,221	125,221	-	(66)	
KREF25585002		PAYABLE IN HKD	RECEIVABLE IN USD	FC	0	12/6/2001	(582,029)	74,595	(74,625)	(74,625)	-	(30)	
KREF25585002		PAYABLE IN AUD	RECEIVABLE IN USD	FC	0	12/6/2001	(192,934)	99,631	(99,265)	(99,265)	-	367	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN SGD	FC	0	12/6/2001	(116,293)	212,466	115,887	115,887	-	(406)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	12/6/2001	(105,010)	117,264	104,201	104,201	-	(809)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	12/6/2001	(61,879)	69,100	61,403	61,403	-	(477)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	12/6/2001	(52,917)	59,092	52,509	52,509	-	(408)	
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	12/6/2001	(48,354)	42,846	(42,967)	(42,967)	-	(121)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	12/6/2001	(47,796)	53,374	47,428	47,428	-	(368)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	12/6/2001	(42,263)	47,195	41,938	41,938	-	(326)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN JPY	FC	0	12/6/2001	(38,932)	4,839,583	37,999	38,355	-	(932)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN GBP	FC	0	12/6/2001	(35,288)	24,695	35,422	35,422	-	133	
KREF25585002		PAYABLE IN GBP	RECEIVABLE IN USD	FC	0	12/6/2001	(565)	801	(801)	(811)	-	(1)	
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	12/7/2001	(95,344)	84,646	(84,732)	(84,732)	-	(86)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	12/7/2001	(66,466)	74,256	65,991	65,991	-	(475)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN JPY	FC	0	12/7/2001	(66,344)	8,294,326	65,711	65,679	-	(633)	
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	12/7/2001	(63,400)	56,286	(56,343)	(56,343)	-	(57)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	12/7/2001	(57,125)	63,819	56,716	56,716	-	(408)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN HKD	FC	0	12/7/2001	(55,734)	434,306	55,685	55,685	-	(49)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN CAD	FC	0	12/7/2001	(53,367)	83,840	53,087	53,087	-	(280)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN HKD	FC	0	12/7/2001	(45,495)	354,633	45,469	45,469	-	(26)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN HKD	FC	0	12/7/2001	(38,859)	302,902	38,837	38,837	-	(22)	
KREF25585002		PAYABLE IN SEK	RECEIVABLE IN USD	FC	0	12/7/2001	(8,199)	780	(778)	(778)	-	2	
KREF25585002		PAYABLE IN JPY	RECEIVABLE IN USD	FC	0	12/10/2001	(13,276,783)	105,054	(105,163)	(105,163)	-	(108)	
KREF25585002		PAYABLE IN JPY	RECEIVABLE IN USD	FC	0	12/10/2001	(8,128,389)	64,317	(64,383)	(64,383)	-	(66)	
KREF25585002		PAYABLE IN HKD	RECEIVABLE IN USD	FC	0	12/10/2001	(1,071,498)	137,328	(137,382)	(137,382)	-	(55)	
KREF25585002		PAYABLE IN HKD	RECEIVABLE IN USD	FC	0	12/10/2001	(477,342)	61,178	(61,200)	(61,200)	-	(22)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	12/10/2001	(112,112)	125,729	112,552	112,552	-	440	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN CAD	FC	0	12/10/2001	(95,897)	150,961	96,368	96,368	-	471	
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	12/10/2001	(89,909)	79,462	(80,414)	(80,487)	-	(952)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	12/10/2001	(54,807)	61,464	55,022	55,022	-	215	
KREF25585002		PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	12/10/2001	(52,576)	46,467	(46,725)	(47,066)	-	(258)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN AUD	FC	0	12/10/2001	(46,980)	90,906	47,189	47,189	-	209	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN JPY	FC	0	12/10/2001	(42,460)	5,339,400	42,282	42,292	-	(179)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN NOK	FC	0	12/10/2001	(39,389)	352,850	39,449	39,449	-	60	
KREF25585002		PAYABLE IN JPY	RECEIVABLE IN USD	FC	0	12/11/2001	(10,925,436)	86,497	(85,784)	(85,784)	-	713	
KREF25585002		PAYABLE IN JPY	RECEIVABLE IN USD	FC	0	12/11/2001	(5,546,512)	43,912	(43,550)	(43,550)	-	362	
KREF25585002		PAYABLE IN GBP	RECEIVABLE IN USD	FC	0	12/12/2001	(13,251)	19,081	(19,228)	(19,228)	-	(147)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	12/12/2001	(180)	200	180	180	-	(0)	
KREF25585002		PAYABLE IN JPY	RECEIVABLE IN USD	FC	0	12/13/2001	(30,017,879)	237,029	(234,781)	(234,781)	-	2,249	
KREF25585002		PAYABLE IN JPY	RECEIVABLE IN USD	FC	0	12/13/2001	(5,511,181)	43,518	(43,105)	(43,105)	-	413	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN JPY	FC	0	12/13/2001	(35,123)	4,425,838	34,616	34,616	-	(507)	
KREF25585002		PAYABLE IN USD	RECEIVABLE IN SGD	FC	0	12/13/2001	(31,838)	58,168	31,732	31,732	-	(106)	

Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Base Investment	Base Currency	Gain/Loss	Account Number
KREF25585002	PAYABLE IN SEK	RECEIVABLE IN USD	FC	0	12/13/2001	(503)	48	(48)	(48)	69,480	(18)	(48)	KREF25585002
KREF25585002	PAYABLE IN CHF	RECEIVABLE IN USD	FC	0	12/13/2001	(22)	21	(22)	(22)	50,027	(13)	(22)	KREF25585002
KREF25585002	PAYABLE IN GBR	RECEIVABLE IN USD	FC	0	12/14/2001	(177)	256	(258)	(258)	69,480	(0)	(258)	KREF25585002
KREF25585002	PAYABLE IN AUD	RECEIVABLE IN USD	FC	0	12/14/2001	(48)	25	(48)	(25)	69,480	(0)	(48)	KREF25585002
KREF25585002	PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	12/17/2001	(456)	411	(410)	(410)	108,794	(2)	(410)	KREF25585002
KREF25585002	PAYABLE IN JPY	RECEIVABLE IN USD	FC	0	12/18/2001	(8,051,759)	62,880	(62,145)	(62,145)	108,794	(4)	(62,145)	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN USD	FC	0	12/18/2001	(6853)	3,519	(3,465)	(3,465)	108,794	(4)	(3,465)	KREF25585002
KREF25585002	PAYABLE IN HKD	RECEIVABLE IN USD	FC	0	12/18/2001	(24)	3	(3)	(3)	108,794	(0)	(3)	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN HKD	FC	0	12/19/2001	(69,497)	541,732	541,732	541,732	108,794	(18)	69,480	KREF25585002
KREF25585002	PAYABLE IN HKD	RECEIVABLE IN HKD	FC	0	12/19/2001	(50,040)	390,061	50,027	50,027	108,794	(13)	50,027	KREF25585002
KREF25585002	PAYABLE IN CHF	RECEIVABLE IN CHF	FC	0	12/19/2001	(44,344)	72,422	43,840	43,839	108,794	(504)	43,839	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN JPY	FC	0	12/19/2001	(18,718)	2,387,713	18,429	18,429	108,794	(290)	18,429	KREF25585002
KREF25585002	PAYABLE IN CAD	RECEIVABLE IN USD	FC	0	12/20/2001	(928)	588	(581)	(581)	108,794	7	(581)	KREF25585002
KREF25585002	PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	12/21/2001	(225,876)	199,991	(199,177)	(199,177)	108,794	813	(199,177)	KREF25585002
KREF25585002	PAYABLE IN HKD	RECEIVABLE IN USD	FC	0	12/21/2001	(162,526)	20,841	(20,845)	(20,845)	108,794	(4)	(20,845)	KREF25585002
KREF25585002	PAYABLE IN EUR	RECEIVABLE IN USD	FC	0	12/21/2001	(130,245)	115,319	(114,850)	(114,850)	108,794	469	(114,850)	KREF25585002
KREF25585002	PAYABLE IN EUR	RECEIVABLE IN EUR	FC	0	12/21/2001	(111,212)	123,377	108,794	108,794	108,794	(2,418)	108,794	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN USD	FC	0	12/21/2001	(110,441)	97,784	(97,939)	(97,939)	108,794	(155)	(97,939)	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN CHF	FC	0	12/21/2001	(77,843)	127,515	76,165	76,165	108,794	(1,678)	76,165	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN CHF	FC	0	12/21/2001	(50,938)	83,441	49,839	49,839	108,794	(1,098)	49,839	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN GBR	FC	0	12/21/2001	(40,142)	27,726	40,298	40,298	108,794	156	40,298	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN HKD	FC	0	12/21/2001	(39,377)	307,014	39,373	39,373	108,794	(4)	39,373	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	12/21/2001	(39,095)	43,372	38,245	38,245	108,794	(850)	38,245	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN NOK	FC	0	12/21/2001	(34,814)	309,223	34,227	34,227	108,794	(587)	34,227	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN AUD	FC	0	12/21/2001	(32,251)	63,436	32,198	32,213	108,794	(53)	32,213	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN HKD	FC	0	12/21/2001	(21,345)	166,421	21,343	21,343	108,794	(2)	21,343	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN HKD	FC	0	12/21/2001	(17,058)	133,000	17,057	17,057	108,794	(2)	17,057	KREF25585002
KREF25585002	PAYABLE IN JPY	RECEIVABLE IN JPY	FC	0	12/24/2001	(25,540,479)	196,495	(194,476)	(194,476)	108,794	2,020	(194,476)	KREF25585002
KREF25585002	PAYABLE IN SGD	RECEIVABLE IN USD	FC	0	12/24/2001	(132,260)	71,861	(71,353)	(71,353)	108,794	508	(71,353)	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN JPY	FC	0	12/24/2001	(50,369)	6,510,709	49,575	49,575	108,794	(794)	49,575	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN EUR	FC	0	12/24/2001	(47,702)	54,054	47,665	47,665	108,794	(38)	47,665	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN HKD	FC	0	12/24/2001	(29,451)	229,498	29,433	29,433	108,794	(18)	29,433	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN USD	FC	0	12/24/2001	(26,314)	3,455,802	26,314	26,314	108,794	(421)	26,314	KREF25585002
KREF25585002	PAYABLE IN USD	RECEIVABLE IN USD	FC	0	12/27/2001	(24,500)	88,418	88,418	88,418	108,794	(561)	88,418	KREF25585002
KREF25585002	MAVNE NICKLESS LTD OR	RECEIVABLE IN USD	FC	0	12/27/2001	(28,500)	99,265	99,265	99,265	108,794	(810)	99,265	KREF25585002
KREF25585002	OMEGA PHARMA NPV(POS	RECEIVABLE IN USD	FC	0	11/16/2001	(700)	29,059	29,059	29,059	108,794	(302)	29,059	KREF25585002
KREF25585002	OMEGA PHARMA NPV(POS	RECEIVABLE IN USD	FC	0	11/20/2001	(1,400)	55,974	55,974	55,974	108,794	(402)	55,974	KREF25585002
KREF25585002	OMEGA PHARMA NPV(POS	RECEIVABLE IN USD	FC	0	11/27/2001	(1,000)	43,133	43,133	43,133	108,794	660	43,133	KREF25585002
KREF25585002	OMEGA PHARMA NPV(POS	RECEIVABLE IN USD	FC	0	11/27/2001	(1,100)	47,066	47,066	47,066	108,794	231	47,066	KREF25585002
KREF25585002	SAP AG ORD NPV	RECEIVABLE IN USD	FC	0	11/29/2001	(410)	47,633	47,633	47,633	108,794	262	47,633	KREF25585002
KREF25585002	ALLIANZ AG NPV REG VINI	RECEIVABLE IN USD	FC	0	11/27/2001	(900)	114,850	114,850	114,850	108,794	(2,030)	114,850	KREF25585002
KREF25585002	ALLIANZ AG NPV REG VINI	RECEIVABLE IN USD	FC	0	11/14/2001	(160)	38,067	38,067	38,067	108,794	(96)	38,067	KREF25585002
KREF25585002	ALLIANZ AG NPV REG VINI	RECEIVABLE IN USD	FC	0	11/26/2001	(190)	43,856	43,856	43,856	108,794	366	43,856	KREF25585002
KREF25585002	ALLIANZ AG NPV REG VINI	RECEIVABLE IN USD	FC	0	12/6/2001	(350)	84,732	84,732	84,732	108,794	(238)	84,732	KREF25585002
KREF25585002	ALTYNA AG NPV	RECEIVABLE IN USD	FC	0	11/15/2001	(890)	42,907	42,907	42,907	108,794	87	42,907	KREF25585002
KREF25585002	ALTYNA AG NPV	RECEIVABLE IN USD	FC	0	11/20/2001	(940)	44,473	44,473	44,473	108,794	(187)	44,473	KREF25585002
KREF25585002	ALTYNA AG NPV	RECEIVABLE IN USD	FC	0	12/5/2001	(860)	42,967	42,967	42,967	108,794	19	42,967	KREF25585002
KREF25585002	ALTYNA AG NPV	RECEIVABLE IN USD	FC	0	12/6/2001	(1,150)	56,343	56,343	56,343	108,794	(159)	56,343	KREF25585002
KREF25585002	MUNCHENER RUCKVERSIC NPV REGD	RECEIVABLE IN USD	FC	0	11/15/2001	(1,185)	48,553	48,553	48,553	108,794	99	48,553	KREF25585002
KREF25585002	MUNCHENER RUCKVERSIC NPV REGD	RECEIVABLE IN USD	FC	0	11/19/2001	(210)	56,606	56,606	56,606	108,794	(6)	56,606	KREF25585002
KREF25585002	MUNCHENER RUCKVERSIC NPV REGD	RECEIVABLE IN USD	FC	0	11/20/2001	(155)	41,423	41,423	41,423	108,794	(175)	41,423	KREF25585002
KREF25585002	TELEFONICA SA EUR1	RECEIVABLE IN USD	FC	0	11/26/2001	(225)	58,308	58,308	58,308	108,794	487	58,308	KREF25585002
KREF25585002	CAP GEMINI EUR8	RECEIVABLE IN USD	FC	0	11/29/2001	(180)	11,108	11,108	11,108	108,794	61	11,108	KREF25585002
KREF25585002	CAP GEMINI EUR8	RECEIVABLE IN USD	FC	0	12/20/2001	(1,400)	97,944	97,944	97,944	108,794	(1,165)	97,944	KREF25585002
KREF25585002	PERNOD RICARD NPV	RECEIVABLE IN USD	FC	0	11/8/2001	(200)	13,085	13,085	13,085	108,794	60	13,085	KREF25585002

Number	Source	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment	Base	Base Currency	Grand Total for Account
KREF25585002 EF4682326	PERNOD RICHARD NPV		PERNOD RICHARD NPV		FC	0151	11/14/2001	(600)		41,028	41,028			(205)	
KREF25585002 EF4682326	PERNOD-RICHARD NPV		PERNOD-RICHARD NPV		FC	0151	11/15/2001	(800)		54,153	59,925			110	
KREF25585002 EF5671732	SANOPI SYNTHELABO EUR		SANOPI SYNTHELABO EUR		FC	0151	11/16/2001	(900)		59,925	59,925			(622)	
KREF25585002 EF5671732	SANOPI SYNTHELABO EUR		SANOPI SYNTHELABO EUR		FC	0151	11/20/2001	(800)		52,809	52,809			737	
KREF25585002 EF5803929	BRISA AUTO-ESTRADAS DI PORTUGAL EUR(PRIV)		BRISA AUTO-ESTRADAS DI PORTUGAL EUR		FC	0151	11/8/2001	(8,100)		71,016	71,016			(756)	
KREF25585002 EF5803929	BRISA AUTO-ESTRADAS DI PORTUGAL EUR(PRIV)		BRISA AUTO-ESTRADAS DI PORTUGAL EUR		FC	0151	11/13/2001	(3,300)		28,593	28,570			34	
KREF25585002 EF5803929	BRISA AUTO-ESTRADAS DI PORTUGAL EUR(PRIV)		BRISA AUTO-ESTRADAS DI PORTUGAL EUR		FC	0151	11/14/2001	(5,700)		49,088	48,901			(57)	
KREF25585002 EF5980614	GIVAUDAN AG CHF10		GIVAUDAN AG CHF10		FC	0151	11/15/2001	(120)		36,714	36,881			214	
KREF25585002 EX0094170	BERKELEY GROUP ORD 25		BERKELEY GROUP ORD 25		FC	0151	11/20/2001	(330)		101,339	100,918			(802)	
KREF25585002 EX0128267	AMVESCAP ORD25P		AMVESCAP ORD25P		FC	0151	11/27/2001	(3,300)		30,293	30,293			259	
KREF25585002 EX0235104	DEBBENHAMS ORD 10P		DEBBENHAMS ORD 10P		FC	0151	12/11/2001	(3,700)		19,228	19,228			(3)	
KREF25585002 EX0732712	RENTOKIL INITIAL ORD1P		RENTOKIL INITIAL ORD1P		FC	0151	11/19/2001	(24,400)		82,823	82,823			(76)	
KREF25585002 EX0922321	SMITH & NEPHEW ORD GB		SMITH & NEPHEW ORD GB		FC	0151	11/14/2001	(15,500)		81,439	81,439			(1,624)	
KREF25585002 EX0922321	SMITH & NEPHEW ORD GB		SMITH & NEPHEW ORD GB		FC	0151	11/16/2001	(8,700)		40,043	45,316			(507)	
KREF25585002 EX0922321	SMITH & NEPHEW ORD GB		SMITH & NEPHEW ORD GB		FC	0151	11/19/2001	(8,100)		40,043	40,043			(37)	
KREF25585002 FH6099672	HUANENG POWER INTL IN-CNY1		HUANENG POWER INTL IN-CNY1		FC	0151	11/15/2001	(50,000)		30,115	30,115			2	
KREF25585002 FH6099672	HUANENG POWER INTL IN-CNY1		HUANENG POWER INTL IN-CNY1		FC	0151	11/16/2001	(78,000)		46,605	46,605			1	
KREF25585002 FH6099672	HUANENG POWER INTL IN-CNY1		HUANENG POWER INTL IN-CNY1		FC	0151	11/27/2001	(52,000)		32,770	32,770			1	
KREF25585002 FH6099672	HUANENG POWER INTL IN-CNY1		HUANENG POWER INTL IN-CNY1		FC	0151	12/6/2001	(124,000)		74,625	74,625			3	
KREF25585002 FH6164005	PACIFIC CENTY CYBERWO HKD0 05		PACIFIC CENTY CYBERWO HKD0 05		FC	0151	12/4/2001	(176,000)		48,392	48,392			(2)	
KREF25585002 FH6164005	PACIFIC CENTY CYBERWO HKD0 05		PACIFIC CENTY CYBERWO HKD0 05		FC	0151	12/7/2001	(483,000)		137,382	137,382			(5)	
KREF25585002 F16129277	NTT DOCOMO INC NPV		NTT DOCOMO INC NPV		FC	0151	12/10/2001	(214,000)		61,200	61,200			(2)	
KREF25585002 F16129277	NTT DOCOMO INC NPV		NTT DOCOMO INC NPV		FC	0151	12/17/2001	(8)		105,163	105,163			(540)	
KREF25585002 F16129277	NTT DOCOMO INC NPV		NTT DOCOMO INC NPV		FC	0151	12/11/2001	(7)		85,784	85,784			(730)	
KREF25585002 F16895679	TOKYO ELECTRON Y50		TOKYO ELECTRON Y50		FC	0151	12/18/2001	(1,100)		62,145	62,145			(831)	
KREF25585002 F16895679	TOKYO ELECTRON Y50		TOKYO ELECTRON Y50		FC	0151	12/21/2001	(4,000)		194,476	194,476			(2,649)	
KREF25585002 F16821501	SONY CORP Y50		SONY CORP Y50		FC	0151	11/29/2001	(900)		41,363	41,363			(95)	
KREF25585002 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0151	12/13/2001	(9,000)		43,105	43,105			(503)	
KREF25585002 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0151	12/11/2001	(9,000)		43,884	43,550			(37)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	12/4/2001	(26,000)		122,222	122,222			(1,437)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	11/13/2001	(8,000)		42,016	42,016			(439)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	11/29/2001	(400)		67,252	67,252			(155)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	12/13/2001	(20)		234,781	234,781			(2,740)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	11/13/2001	(8,000)		42,016	42,016			(439)	
KREF25585002 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0151	12/11/2001	(9,000)		43,884	43,550			(37)	
KREF25585002 F16821501	SONY CORP Y50		SONY CORP Y50		FC	0151	11/29/2001	(900)		41,363	41,363			(95)	
KREF25585002 F16895679	TOKYO ELECTRON Y50		TOKYO ELECTRON Y50		FC	0151	12/18/2001	(1,100)		62,145	62,145			(831)	
KREF25585002 F16895679	TOKYO ELECTRON Y50		TOKYO ELECTRON Y50		FC	0151	12/21/2001	(4,000)		194,476	194,476			(2,649)	
KREF25585002 F16821501	SONY CORP Y50		SONY CORP Y50		FC	0151	12/13/2001	(9,000)		43,105	43,105			(503)	
KREF25585002 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0151	12/11/2001	(9,000)		43,884	43,550			(37)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	12/4/2001	(26,000)		122,222	122,222			(1,437)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	11/13/2001	(8,000)		42,016	42,016			(439)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	11/29/2001	(400)		67,252	67,252			(155)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	12/13/2001	(20)		234,781	234,781			(2,740)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	11/13/2001	(8,000)		42,016	42,016			(439)	
KREF25585002 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0151	12/11/2001	(9,000)		43,884	43,550			(37)	
KREF25585002 F16821501	SONY CORP Y50		SONY CORP Y50		FC	0151	11/29/2001	(900)		41,363	41,363			(95)	
KREF25585002 F16895679	TOKYO ELECTRON Y50		TOKYO ELECTRON Y50		FC	0151	12/18/2001	(1,100)		62,145	62,145			(831)	
KREF25585002 F16895679	TOKYO ELECTRON Y50		TOKYO ELECTRON Y50		FC	0151	12/21/2001	(4,000)		194,476	194,476			(2,649)	
KREF25585002 F16821501	SONY CORP Y50		SONY CORP Y50		FC	0151	12/13/2001	(9,000)		43,105	43,105			(503)	
KREF25585002 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0151	12/11/2001	(9,000)		43,884	43,550			(37)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	12/4/2001	(26,000)		122,222	122,222			(1,437)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	11/13/2001	(8,000)		42,016	42,016			(439)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	11/29/2001	(400)		67,252	67,252			(155)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	12/13/2001	(20)		234,781	234,781			(2,740)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	11/13/2001	(8,000)		42,016	42,016			(439)	
KREF25585002 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0151	12/11/2001	(9,000)		43,884	43,550			(37)	
KREF25585002 F16821501	SONY CORP Y50		SONY CORP Y50		FC	0151	11/29/2001	(900)		41,363	41,363			(95)	
KREF25585002 F16895679	TOKYO ELECTRON Y50		TOKYO ELECTRON Y50		FC	0151	12/18/2001	(1,100)		62,145	62,145			(831)	
KREF25585002 F16895679	TOKYO ELECTRON Y50		TOKYO ELECTRON Y50		FC	0151	12/21/2001	(4,000)		194,476	194,476			(2,649)	
KREF25585002 F16821501	SONY CORP Y50		SONY CORP Y50		FC	0151	12/13/2001	(9,000)		43,105	43,105			(503)	
KREF25585002 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0151	12/11/2001	(9,000)		43,884	43,550			(37)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	12/4/2001	(26,000)		122,222	122,222			(1,437)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	11/13/2001	(8,000)		42,016	42,016			(439)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	11/29/2001	(400)		67,252	67,252			(155)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	12/13/2001	(20)		234,781	234,781			(2,740)	
KREF25585002 F16640281	NIKKO CORP Y50		NIKKO CORP Y50		FC	0151	11/13/2001	(8,000)		42,016	42,016			(439)	
KREF25585002 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0151	12/11/2001	(9,000)		43,884	43,550			(37)	
KREF25585002 F16821501	SONY CORP Y50		SONY CORP Y50		FC	0151	11/29/2001	(900)		41,363	41,363			(95)	
KREF25585002 F16895679	TOKYO ELECTRON Y50		TOKYO ELECTRON Y50		FC	0151	12/18/2001	(1,100)		62,145	62,145			(831)	
KREF25585002 F16895679	TOKYO ELECTRON Y50		TOKYO ELECTRON Y50		FC	0151	12/21/2001	(4,000)		194,476	194,476			(2,649)	
KREF25585002 F16821501	SONY CORP Y50		SONY CORP Y50		FC	0151	12/13/2001	(9,000)		43,105	43,105			(503)	
KREF25585002 F16642865	NISSAN MOTOR CO Y50		NISSAN MOTOR CO Y50		FC	0151	12/11/2001	(9,000)		43,884	43,550			(37)	
KREF25585002 F16640281	NIKKO CORP Y50														

Number	Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex Date	Units	Unit 2	Cost	Selling Price	Investment Base	Gain/Loss	Account
KREF25585002	MUNICHENER RUCKVERSIC NPV REGD	ED5294126	MUNICHENER RUCKVERSIC NPV REGD		FC	0651	11/5/2001	400		(112,174)	(112,174)		566	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED5756025	BAYERISCHE MOTOREN W EURI		FC	0651	12/6/2001	1,900		(66,831)	(66,831)		(47)	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED5756025	BAYERISCHE MOTOREN W EURI		FC	0651	12/7/2001	1,600		(55,007)	(55,007)		(255)	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED5756025	BAYERISCHE MOTOREN W EURI		FC	0651	12/20/2001	3,200		(108,794)	(82,409)	(108,794)	1,925	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED7101063	PORSCHE AG NON VTG PR		FC	0651	11/5/2001	275		(82,409)	(82,409)		416	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED7101063	PORSCHE AG NON VTG PR		FC	0651	11/6/2001	185		(57,210)	(57,210)		212	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED7101063	PORSCHE AG NON VTG PR		FC	0651	11/7/2001	185		(57,939)	(57,939)		409	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED7101063	PORSCHE AG NON VTG PR		FC	0651	11/8/2001	245		(76,969)	(76,969)		908	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED7101063	PORSCHE AG NON VTG PR		FC	0651	11/13/2001	95		(30,466)	(30,466)		(117)	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED7101063	PORSCHE AG NON VTG PR		FC	0651	11/14/2001	110		(36,935)	(36,935)		185	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED7101063	PORSCHE AG NON VTG PR		FC	0651	11/19/2001	95		(33,498)	(33,498)		4	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED7101063	PORSCHE AG NON VTG PR		FC	0651	12/5/2001	145		(52,509)	(52,509)		(24)	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED7101063	PORSCHE AG NON VTG PR		FC	0651	12/20/2001	105		(38,245)	(38,245)		677	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED7101063	PORSCHE AG NON VTG PR		FC	0651	11/7/2001	32,600		(212,695)	(212,740)		1,306	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED5687004	GRUPO DRAGADOS SA EUR		FC	0651	11/5/2001	15,500		(196,009)	(196,009)		989	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED5732529	TELEFONICA SA EUR		FC	0651	11/19/2001	7,100		(102,351)	(102,351)		12	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED5732529	TELEFONICA SA EUR		FC	0651	11/20/2001	5,200		(72,428)	(72,428)		521	
KREF25585002	BAYERISCHE MOTOREN W EURI	ED5732529	TELEFONICA SA EUR		FC	0651	11/27/2001	2,900		(41,076)	(41,076)		(628)	
KREF25585002	BAYERISCHE MOTOREN W EURI	EF4163434	CAP GEMINI EUR8		FC	0651	11/19/2001	2,810		(204,398)	(204,398)		487	
KREF25585002	BAYERISCHE MOTOREN W EURI	EF4682326	PERNOD-RICARD NPV		FC	0651	11/5/2001	2,500		(170,967)	(170,967)		862	
KREF25585002	BAYERISCHE MOTOREN W EURI	EF4834778	VIVENDI UNIVERSAL EUR5		FC	0651	11/5/2001	3,200		(152,579)	(152,579)		769	
KREF25585002	BAYERISCHE MOTOREN W EURI	EF4834778	VIVENDI UNIVERSAL EUR5		FC	0651	11/7/2001	3,100		(149,065)	(149,065)		1,051	
KREF25585002	BAYERISCHE MOTOREN W EURI	EF4834778	VIVENDI UNIVERSAL EUR5		FC	0651	12/21/2001	900		(47,665)	(47,665)		281	
KREF25585002	BAYERISCHE MOTOREN W EURI	EF4894541	USINOR NPV		FC	0651	11/7/2001	18,200		(191,496)	(191,710)		1,350	
KREF25585002	BAYERISCHE MOTOREN W EURI	EF7027453	ORANGE SA EUR1		FC	0651	11/5/2001	3,000		(205,313)	(205,313)		1,035	
KREF25585002	BAYERISCHE MOTOREN W EURI	EF7027453	ORANGE SA EUR1		FC	0651	11/5/2001	17,400		(149,547)	(216,229)		799	
KREF25585002	BAYERISCHE MOTOREN W EURI	EF7027453	ORANGE SA EUR1		FC	0651	11/6/2001	25,100		(40,011)	(40,056)		282	
KREF25585002	BAYERISCHE MOTOREN W EURI	EF7027453	ORANGE SA EUR1		FC	0651	11/8/2001	7,700		(67,465)	(67,465)		796	
KREF25585002	BAYERISCHE MOTOREN W EURI	EH05051600	HELLENIC TELECOM ORG/ SA EUR.2		FC	0651	11/6/2001	17,000		(295,283)	(297,730)		1,091	
KREF25585002	BAYERISCHE MOTOREN W EURI	EH05051600	HELLENIC TELECOM ORG/ SA EUR.2		FC	0651	12/5/2001	12,700		(61,403)	(61,403)		(28)	
KREF25585002	BAYERISCHE MOTOREN W EURI	EN5956078	KON KPN NV EUR0.24		FC	0651	12/6/2001	12,000		(56,716)	(56,716)		160	
KREF25585002	BAYERISCHE MOTOREN W EURI	EN5956078	KON KPN NV EUR0.24		FC	0651	12/7/2001	22,500		(112,552)	(112,552)		(521)	
KREF25585002	BAYERISCHE MOTOREN W EURI	EN7106193	VAN DER MOOLEN NV EUR		FC	0651	11/6/2001	3,200		(82,952)	(82,952)		306	
KREF25585002	BAYERISCHE MOTOREN W EURI	EN7106193	VAN DER MOOLEN NV EUR		FC	0651	11/7/2001	2,000		(51,938)	(51,966)		366	
KREF25585002	BAYERISCHE MOTOREN W EURI	EN7106193	VAN DER MOOLEN NV EUR		FC	0651	11/8/2001	1,700		(44,354)	(44,354)		523	
KREF25585002	BAYERISCHE MOTOREN W EURI	EN7106193	VAN DER MOOLEN NV EUR		FC	0651	11/13/2001	1,400		(40,705)	(40,705)		(156)	
KREF25585002	BAYERISCHE MOTOREN W EURI	EN7106193	VAN DER MOOLEN NV EUR		FC	0651	11/20/2001	1,700		(47,681)	(47,681)		343	
KREF25585002	BAYERISCHE MOTOREN W EURI	EN7106193	VAN DER MOOLEN NV EUR		FC	0651	11/27/2001	2,000		(56,436)	(56,436)		(864)	
KREF25585002	BAYERISCHE MOTOREN W EURI	EP5803929	BRISA AUTO-ESTRADAS DI PORTUGAL EUR1(PRV)		FC	0651	12/5/2001	1,500		(41,938)	(41,938)		(19)	
KREF25585002	BAYERISCHE MOTOREN W EURI	EP5817184	PORTUGAL TELECOM SGP REGI		FC	0651	11/7/2001	17,100		(150,113)	(150,281)		1,058	
KREF25585002	BAYERISCHE MOTOREN W EURI	EP5817184	PORTUGAL TELECOM SGP REGI		FC	0651	11/5/2001	14,700		(119,661)	(119,661)		603	
KREF25585002	BAYERISCHE MOTOREN W EURI	EP5817184	PORTUGAL TELECOM SGP REGI		FC	0651	11/6/2001	9,600		(79,447)	(79,447)		293	
KREF25585002	BAYERISCHE MOTOREN W EURI	EP5817184	PORTUGAL TELECOM SGP REGI		FC	0651	11/14/2001	5,500		(46,143)	(46,143)		231	
KREF25585002	BAYERISCHE MOTOREN W EURI	EP580614	GIVAUDAN AG CHF10		FC	0651	11/5/2001	450		(137,195)	(137,195)		176	
KREF25585002	BAYERISCHE MOTOREN W EURI	ES7126117	UBS AG CHF2 80 (REGD)		FC	0651	11/5/2001	4,500		(216,526)	(216,526)		277	
KREF25585002	BAYERISCHE MOTOREN W EURI	ES7126117	UBS AG CHF2 80 (REGD)		FC	0651	11/7/2001	4,420		(215,762)	(216,620)		938	
KREF25585002	BAYERISCHE MOTOREN W EURI	ES7126117	UBS AG CHF2 80 (REGD)		FC	0651	11/8/2001	880		(44,400)	(44,400)		594	
KREF25585002	BAYERISCHE MOTOREN W EURI	ES7126117	UBS AG CHF2 80 (REGD)		FC	0651	12/18/2001	880		(43,839)	(43,839)		456	
KREF25585002	BAYERISCHE MOTOREN W EURI	ES7126117	UBS AG CHF2 80 (REGD)		FC	0651	12/20/2001	1,020		(49,839)	(49,839)		1,201	
KREF25585002	BAYERISCHE MOTOREN W EURI	ES7151149	LOGITECH INTERNATIONALA (REGD)		FC	0651	11/5/2001	2,700		(87,593)	(87,593)		112	
KREF25585002	BAYERISCHE MOTOREN W EURI	ES7151149	LOGITECH INTERNATIONALA (REGD)		FC	0651	11/9/2001	1,000		(32,377)	(32,377)		422	



Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Units 2	Cost	Selling Price	Investment Gain/Loss	Base	Base Currency	Grand Total for Account
KREF25585002	ES7151149	LOGITECH INTERNATIONALA (REGD)		FC	0651	11/15/2001	800		(28,818)	(28,818)	-	(297)		
KREF25585002	ES7171584	CREDIT SUISSE GROUP CHI		FC	0651	11/14/2001	7,050		(291,198)	(291,198)	-	70		(1,265)
KREF25585002	ES7171584	CREDIT SUISSE GROUP CHI		FC	0651	11/19/2001	1,600		(68,681)	(68,681)	-	(169)		
KREF25585002	ES7171584	CREDIT SUISSE GROUP CHI		FC	0651	11/20/2001	1,050		(43,036)	(43,036)	-	522		
KREF25585002	ES7171584	CREDIT SUISSE GROUP CHI		FC	0651	12/20/2001	1,800		(76,165)	(76,165)	-	1,836		
KREF25585002	EX0094170	BERKELEY GROUP ORD 25		FC	0651	11/7/2001	23,900		(210,213)	(210,213)	-	1,009		
KREF25585002	EX0128267	AMVESCAP ORD25P		FC	0651	11/5/2001	7,000		(91,586)	(91,586)	-	94		
KREF25585002	EX0128267	AMVESCAP ORD25P		FC	0651	11/7/2001	6,800		(90,268)	(90,268)	-	434		
KREF25585002	EX0128267	AMVESCAP ORD25P		FC	0651	11/8/2001	3,500		(49,932)	(49,932)	-	422		
KREF25585002	EX0235104	DEBENHAMS ORD 10P		FC	0651	11/7/2001	43,300		(225,492)	(225,322)	-	1,083		
KREF25585002	EX0732712	RENTOKIL INTLAL ORD1P		FC	0651	11/5/2001	51,200		(182,032)	(182,032)	-	188		
KREF25585002	EX0754781	ROYAL BANK OF SCOTLAD 25P		FC	0651	11/5/2001	10,100		(253,847)	(253,847)	-	262		
KREF25585002	EX0754781	ROYAL BANK OF SCOTLAD 25P		FC	0651	11/7/2001	10,200		(254,773)	(254,773)	-	1,223		
KREF25585002	EX0807043	INVENYS ORD 25P		FC	0651	12/20/2001	1,700		(40,298)	(40,298)	-	(172)		
KREF25585002	EX0807043	INVENYS ORD 25P		FC	0651	11/16/2001	40,900		(59,490)	(59,490)	-	665		
KREF25585002	EX0807043	INVENYS ORD 25P		FC	0651	11/19/2001	77,700		(122,857)	(123,227)	-	413		
KREF25585002	EX0807043	INVENYS ORD 25P		FC	0651	11/20/2001	24,300		(39,114)	(39,035)	-	177		
KREF25585002	EX0922321	SMITH & NEPHEW ORD GB		FC	0651	11/5/2001	32,300		(191,734)	(191,734)	-	198		
KREF25585002	FH6099672	HUANENG POWER INTL IN-CNY1		FC	0651	11/6/2001	180,000		(109,128)	(109,128)	-	(4)		
KREF25585002	FH6158163	HSBC HLDCS US90 50 HON REG		FC	0651	11/7/2001	10,000		(114,316)	(114,316)	-	(1)		
KREF25585002	FH6164005	PACIFIC CENTY CYBERWO HKD0 05		FC	0651	11/6/2001	444,000		(120,154)	(120,154)	-	(5)		
KREF25585002	FH6420530	HENDERSON LAND DEVEL HK 52		FC	0651	12/5/2001	29,000		(125,221)	(125,221)	-	(6)		
KREF25585002	FH6420530	HENDERSON LAND DEVEL HK 52		FC	0651	12/6/2001	13,000		(55,685)	(55,685)	-	(2)		
KREF25585002	FH6420530	HENDERSON LAND DEVEL HK 52		FC	0651	12/19/2001	16,000		(69,480)	(69,480)	-	(16)		
KREF25585002	FH6881673	TELEVISION BROADCAST (		FC	0651	11/9/2001	11,000		(39,635)	(39,635)	-	(4)		
KREF25585002	FH6881673	TELEVISION BROADCAST (		FC	0651	12/20/2001	9,000		(38,837)	(38,837)	-	(2)		
KREF25585002	FH6881673	TELEVISION BROADCAST (		FC	0651	12/19/2001	7,000		(29,182)	(29,182)	-	(7)		
KREF25585002	FH6881673	TELEVISION BROADCAST (		FC	0651	12/20/2001	4,000		(17,057)	(17,057)	-	(2)		
KREF25585002	FH6881673	TELEVISION BROADCAST (		FC	0651	12/21/2001	7,000		(29,433)	(29,433)	-	1		
KREF25585002	FJ6129277	NTT DOCOMO INC NPV		FC	0651	11/6/2001	19		(253,209)	(253,209)	-	(1,695)		
KREF25585002	FJ6129277	NTT DOCOMO INC NPV		FC	0651	11/7/2001	16		(207,057)	(207,057)	-	(1,411)		
KREF25585002	FJ6173697	CAPCOM CO Y50		FC	0651	11/6/2001	7,200		(217,006)	(217,006)	-	(1,452)		
KREF25585002	FJ6639556	NINTENDO CO		FC	0651	11/5/2001	1,700		(282,237)	(282,237)	-	(1,984)		
KREF25585002	FJ6639556	NINTENDO CO		FC	0651	11/6/2001	600		(106,718)	(106,718)	-	(714)		
KREF25585002	FJ6639556	NINTENDO CO		FC	0651	11/7/2001	300		(52,716)	(52,712)	-	(359)		
KREF25585002	FJ6640281	NIKKO CORDIAL CORP Y5C		FC	0651	11/4/2001	200		(33,189)	(33,035)	-	311		
KREF25585002	FJ6640281	NIKKO CORDIAL CORP Y5C		FC	0651	11/7/2001	26,000		(153,978)	(153,965)	-	(1,049)		
KREF25585002	FJ6642865	NISSAN MOTOR CO Y50		FC	0651	11/20/2001	8,000		(47,987)	(47,987)	-	640		
KREF25585002	FJ6642865	NISSAN MOTOR CO Y50		FC	0651	11/7/2001	41,000		(186,884)	(186,869)	-	(1,274)		
KREF25585002	FJ6642865	NISSAN MOTOR CO Y50		FC	0651	12/21/2001	10,000		(49,575)	(49,575)	-	675		
KREF25585002	FJ6738226	RICOH Y50		FC	0651	11/6/2001	11,000		(202,075)	(202,075)	-	(1,252)		
KREF25585002	FJ6738226	RICOH Y50		FC	0651	11/7/2001	10,000		(190,455)	(190,439)	-	(1,298)		
KREF25585002	FJ6821501	SONY CORP Y50		FC	0651	12/19/2001	1,000		(18,429)	(18,371)	-	211		
KREF25585002	FJ6821501	SONY CORP Y50		FC	0651	11/7/2001	3,000		(121,205)	(121,195)	-	(826)		
KREF25585002	FJ6821501	SONY CORP Y50		FC	0651	11/16/2001	800		(36,760)	(36,760)	-	121		
KREF25585002	FJ6821501	SONY CORP Y50		FC	0651	11/20/2001	900		(41,034)	(41,034)	-	547		

Account Number	Source Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Date	Units	Unit 2	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Grand Total for Account
KREF25585002 FJ6821501		SONY CORP Y50		FC	0651	12/21/2001	600		(26,314)	(26,314)	358	-	358	
KREF25585002 FJ6895679		TOKYO ELECTRON Y50		FC	0651	11/7/2001	2,000		(97,471)	(97,471)	(664)	-	(664)	
KREF25585002 FJ6895679		TOKYO ELECTRON Y50		FC	0651	11/20/2001	800		(40,043)	(40,043)	54	-	54	
KREF25585002 FJ6895679		TOKYO ELECTRON Y50		FC	0651	11/27/2001	1,000		(55,177)	(55,177)	(367)	-	(367)	
KREF25585002 FJ6895679		TOKYO ELECTRON Y50		FC	0651	12/6/2001	1,100		(65,679)	(65,679)	918	-	918	
KREF25585002 FJ6895679		TOKYO ELECTRON Y50		FC	0651	12/7/2001	700		(42,292)	(42,292)	217	-	217	
KREF25585002 FJ6895679		TOKYO ELECTRON Y50		FC	0651	12/13/2001	600		(34,616)	(34,616)	404	-	404	
KREF25585002 FJ6895679		VENTURE MFG SINGAPORI SGO 25		FC	0651	11/20/2001	23,000		(134,245)	(134,245)	168	-	168	
KREF25585002 FJ6895679		VENTURE MFG SINGAPORI SGO 25		FC	0651	11/20/2001	12,000		(72,938)	(72,938)	147	-	147	
KREF25585002 FJ6895679		VENTURE MFG SINGAPORI SGO 25		FC	0651	11/27/2001	8,000		(50,007)	(50,007)	(76)	-	(76)	
KREF25585002 FJ6895679		VENTURE MFG SINGAPORI SGO 25		FC	0651	12/5/2001	15,000		(115,887)	(115,887)	(126)	-	(126)	
KREF25585002 FJ6895679		VENTURE MFG SINGAPORI SGO 25		FC	0651	12/13/2001	4,000		(31,732)	(31,732)	31	-	31	
KREF25585002 NCG2000973		ATI TECHNOLOGIES INC C		FC	0651	12/5/2001	4,200		(53,087)	(53,087)	284	-	284	
KREF25585002 NCG2000973		ATI TECHNOLOGIES INC C		FC	0651	12/7/2001	7,200		(96,368)	(96,368)	(392)	-	(392)	
KREF25585002 NCG2089935		BCE INC COM NPV		FC	0651	11/5/2001	11,600		(255,592)	(255,592)	385	-	385	
KREF25585002 NCG2089935		BCE INC COM NPV		FC	0651	11/7/2001	10,900		(244,383)	(244,383)	921	-	921	
KREF25585002 NCG2159746		CGI GROUP INC CL A SUB V		FC	0651	11/5/2001	15,600		(100,374)	(100,374)	151	-	151	
KREF25585002 NCG2159746		CGI GROUP INC CL A SUB V		FC	0651	11/7/2001	21,500		(148,799)	(148,799)	561	-	561	
KREF25585002 NCG2159746		CGI GROUP INC CL A SUB V		FC	0651	11/19/2001	5,800		(41,266)	(41,266)	471	-	471	
KREF25585002 NCG2492519		MANULIFE FINL CORP COA		FC	0651	11/7/2001	12,900		(197,203)	(197,203)	744	-	744	
KREF25585002 NCG2492519		MANULIFE FINL CORP COA		FC	0651	11/5/2001	4,600		(119,276)	(119,276)	180	-	180	
KREF25585002 NCG2492519		MANULIFE FINL CORP COA		FC	0651	11/7/2001	4,500		(118,852)	(118,852)	448	-	448	
KREF25585002 NCG2754389		ROYAL BANK OF CANADA		FC	0651	11/5/2001	5,000		(151,110)	(151,110)	227	-	227	
KREF25585002 NCG2754389		ROYAL BANK OF CANADA		FC	0651	11/7/2001	4,900		(148,718)	(148,718)	561	-	561	
KREF25585002 SD4588820		DANSKE BANK AS DKK10		FC	0651	11/5/2001	8,500		(120,315)	(120,442)	632	-	632	
KREF25585002 SN4719266		TANDBERG ASA NOK1 (PO DIVISION)		FC	0651	11/5/2001	4,400		(81,416)	(81,416)	213	-	213	
KREF25585002 SN4719266		TANDBERG ASA NOK1 (PO DIVISION)		FC	0651	11/4/2001	1,800		(38,214)	(38,214)	582	-	582	
KREF25585002 SN4719266		TANDBERG ASA NOK1 (PO DIVISION)		FC	0651	12/7/2001	1,800		(39,449)	(39,449)	(9)	-	(9)	
KREF25585002 SS247373		AUTOLIV INC SDR USD1		FC	0651	11/7/2001	6,900		(116,132)	(116,132)	864	-	864	
KREF25585002 SS247373		AUTOLIV INC SDR USD1		FC	0651	11/4/2001	2,000		(34,705)	(34,705)	300	-	300	
KREF25585002 SS5594147		STORA ENSO OYJ SER R,N (SEK QUOTE)		FC	0651	11/5/2001	18,100		(217,106)	(217,106)	(1,181)	-	(1,181)	
KREF25585002 SS5594147		STORA ENSO OYJ SER R,N (SEK QUOTE)		FC	0651	11/7/2001	17,700		(215,786)	(215,786)	1,608	-	1,608	
KREF25585002 SS5594147		STORA ENSO OYJ SER R,N (SEK QUOTE)		FC	0651	11/8/2001	3,000		(41,576)	(41,576)	315	-	315	
KREF25585002 AA6574609		MAYNE NICKLESS LTD OR		S	0151	11/27/2001	(24,500)		(92,182)	(92,182)	1,853	-	1,853	
KREF25585002 AA6574609		MAYNE NICKLESS LTD OR		S	0151	11/17/2001	(28,500)		(107,233)	(107,233)	1,196	-	1,196	
KREF25585002 EB95955274		OMEGA PHARMA NPV(POS)		S	0151	11/6/2001	(700)		(31,460)	(31,460)	(381)	-	(381)	
KREF25585002 EB95955274		OMEGA PHARMA NPV(POS)		S	0151	11/20/2001	(1,400)		(62,920)	(62,920)	(888)	-	(888)	
KREF25585002 EB95955274		OMEGA PHARMA NPV(POS)		S	0151	11/27/2001	(1,000)		(44,943)	(44,943)	(727)	-	(727)	
KREF25585002 EB95955274		OMEGA PHARMA NPV(POS)		S	0151	12/7/2001	(1,100)		(49,437)	(49,437)	(315)	-	(315)	
KREF25585002 ED4846280		SAP AG ORD NPV		S	0151	11/29/2001	(410)		(47,737)	(47,737)	(705)	-	(705)	
KREF25585002 ED5273138		ALLIANZ AG NPV REG VINI		S	0151	11/4/2001	(160)		(39,507)	(39,507)	(697)	-	(697)	
KREF25585002 ED5273138		ALLIANZ AG NPV REG VINI		S	0151	11/12/2001	(940)		(48,431)	(48,431)	(703)	-	(703)	
KREF25585002 ED5273138		ALLIANZ AG NPV REG VINI		S	0151	11/5/2001	(890)		(45,855)	(45,855)	(820)	-	(820)	
KREF25585002 ED5273138		ALLIANZ AG NPV REG VINI		S	0151	12/6/2001	(350)		(86,422)	(86,422)	(820)	-	(820)	
KREF25585002 ED5273138		ALLIANZ AG NPV REG VINI		S	0151	11/20/2001	(940)		(48,431)	(48,431)	(703)	-	(703)	
KREF25585002 ED5273138		ALTANA AG NPV		S	0151	12/5/2001	(860)		(44,099)	(44,099)	(416)	-	(416)	
KREF25585002 ED5273138		ALTANA AG NPV		S	0151	12/6/2001	(1,150)		(59,251)	(59,251)	(355)	-	(355)	
KREF25585002 ED5294126		MUNCHENER RUCKVERSIC NPV REGD		S	0151	12/7/2001	(1,670)		(86,042)	(86,042)	(539)	-	(539)	
KREF25585002 ED5294126		MUNCHENER RUCKVERSIC NPV REGD		S	0151	11/15/2001	(1,85)		(52,142)	(52,142)	(863)	-	(863)	
KREF25585002 ED5294126		MUNCHENER RUCKVERSIC NPV REGD		S	0151	11/19/2001	(210)		(59,188)	(59,188)	(1,127)	-	(1,127)	
KREF25585002 ED5294126		MUNCHENER RUCKVERSIC NPV REGD		S	0151	11/20/2001	(155)		(47,825)	(47,825)	(794)	-	(794)	
KREF25585002 FJ6821501		SONY CORP Y50		FC	0651	12/21/2001	600		(26,314)	(26,314)	358	-	358	
KREF25585002 FJ6895679		TOKYO ELECTRON Y50		FC	0651	11/7/2001	2,000		(97,471)	(97,471)	(664)	-	(664)	
KREF25585002 FJ6895679		TOKYO ELECTRON Y50		FC	0651	11/20/2001	800		(40,043)	(40,043)	54	-	54	
KREF25585002 FJ6895679		TOKYO ELECTRON Y50		FC	0651	11/27/2001	1,000		(55,177)	(55,177)	(367)	-	(367)	
KREF25585002 FJ6895679		TOKYO ELECTRON Y50		FC	0651	12/6/2001	1,100		(65,679)	(65,679)	918	-	918	
KREF25585002 FJ6895679		TOKYO ELECTRON Y50		FC	0651	12/7/2001	700		(42,292)	(42,292)	217	-	217	
KREF25585002 FJ6895679		TOKYO ELECTRON Y50		FC	0651	12/13/2001	600		(34,616)	(34,616)	404	-	404	
KREF25585002 FJ6895679		VENTURE MFG SINGAPORI SGO 25		FC	0651	11/20/2001	23,000		(134,245)	(134,245)	168	-	168	
KREF25585002 FJ6895679		VENTURE MFG SINGAPORI SGO 25		FC	0651	11/20/2001	12,000		(72,938)	(72,938)	147	-	147	
KREF25585002 FJ6895679		VENTURE MFG SINGAPORI SGO 25		FC	0651	11/27/2001	8,000		(50,007)	(50,007)	(76)	-	(76)	
KREF25585002 FJ6895679		VENTURE MFG SINGAPORI SGO 25		FC	0651	12/5/2001	15,000		(115,887)	(115,887)	(126)	-	(126)	
KREF25585002 FJ6895679		VENTURE MFG SINGAPORI SGO 25		FC	0651	12/13/2001	4,000		(31,732)	(31,732)	31	-	31	
KREF25585002 FJ6895679		ATI TECHNOLOGIES INC C		FC	0651	12/5/2001	4,200		(53,087)	(53,087)	284	-	284	
KREF25585002 FJ6895679		ATI TECHNOLOGIES INC C		FC	0651	12/7/2001	7,200		(96,368)	(96,368)	(392)	-	(392)	
KREF25585002 FJ6895679		BCE INC COM NPV		FC	0651	11/5/2001	11,600		(255,592)	(255,592)	385	-	385	
KREF25585002 FJ6895679		BCE INC COM NPV		FC	0651	11/7/2001	10,900		(244,383)	(244,383)	921	-	921	
KREF25585002 FJ6895679		CGI GROUP INC CL A SUB V		FC	0651	11/5/2001	15,600		(100,374)	(100,374)	151	-	151	
KREF25585002 FJ6895679		CGI GROUP INC CL A SUB V		FC	0651	11/7/2001	21,500		(148,799)	(148,799)	561	-	561	
KREF25585002 FJ6895679		CGI GROUP INC CL A SUB V		FC	0651	11/19/2001	5,800		(41,266)	(41,266)	471	-	471	
KREF25585002 FJ6895679		MANULIFE FINL CORP COA		FC	0651	11/7/2001	12,900		(197,203)	(197,203)	744	-	744	
KREF25585002 FJ6895679		MANULIFE FINL CORP COA		FC	0651	11/5/2001	4,600		(119,276)	(119,276)	180	-	180	
KREF25585002 FJ6895679		MANULIFE FINL CORP COA		FC	0651	11/7/2001	4,500		(118,852)	(118,852)	448	-	448	
KREF25585002 FJ6895679		ROYAL BANK OF CANADA		FC	0651	11/5/2001	5,000		(151,110)	(151,110)	227	-	227	
KREF25585002 FJ6895679		ROYAL BANK OF CANADA		FC	0651	11/7/2001	4,900		(148,718)	(148,718)	561	-	561	
KREF25585002 FJ6895679		DANSKE BANK AS DKK10		FC	0651	11/5/2001	8,500		(120,315)	(120,442)	632	-	632	
KREF25585002 FJ6895679		TANDBERG ASA NOK1 (PO DIVISION)		FC	0651	11/5/2001	4,400		(81,416)	(81,416)	213	-	213	
KREF25585002 FJ6895679		TANDBERG ASA NOK1 (PO DIVISION)		FC	0651	11/4/2001	1,800		(38,214)	(38,214)	582	-	582	
KREF25585002 FJ6895679		TANDBERG ASA NOK1 (PO DIVISION)		FC	0651	12/7/2001	1,800		(39,449)	(39,449)	(9)	-	(9)	
KREF25585002 FJ6895679		AUTOLIV INC SDR USD1		FC	0651	11/7/2001	6,900		(116,132)	(116,132)	864	-	86	

Source	Security ID	Description 1	Description 2	Transaction	Tax Code	Trade Ex	Units	Units 2	Cost	Selling Price	Base Investment	Calculated	Base Currency	Grand Total for Account
KREF25585002	EE5732529	TELEFONICA SA EUR1		S		12/20/2001	(15,200)	-	(215,759)	202,701	(16,765)	3,707		
KREF25585002	EF4163434	CAP GEMINI EUR8		S		11/29/2001	(180)	-	(13,002)	11,047	(2,046)	91		
KREF25585002	EF4682326	PERNOD-RICARD NPV		S		12/20/2001	(1,400)	-	(101,127)	99,109	(4,017)	1,999		
KREF25585002	EF4682326	PERNOD-RICARD NPV		S		11/8/2001	(200)	-	(13,746)	13,025	(656)	(66)		
KREF25585002	EF4682326	PERNOD-RICARD NPV		S		11/14/2001	(600)	-	(41,239)	41,233	605	(611)		
KREF25585002	EF4682326	PERNOD-RICARD NPV		S		11/15/2001	(800)	-	(54,985)	54,043	20	(963)		
KREF25585002	EF4682326	PERNOD-RICARD NPV		S		11/16/2001	(900)	-	(61,858)	60,548	(524)	(787)		
KREF25585002	EF5671732	SANOFI SYNTHELABO EUR		S		11/20/2001	(800)	-	(55,026)	52,072	(2,134)	(820)		
KREF25585002	EF5671732	SANOFI SYNTHELABO EUR		S		11/27/2001	(2,200)	-	(151,322)	145,854	(2,971)	(2,498)		
KREF25585002	EP5803929	BRISA AUTO-ESTRADAS DI PORTUGAL EUR1(PRV)		S		11/8/2001	(8,000)	-	(71,608)	71,772	768	(603)		
KREF25585002	EP5803929	BRISA AUTO-ESTRADAS DI PORTUGAL EUR1(PRV)		S		11/13/2001	(3,300)	-	(29,174)	28,660	(34)	(580)		
KREF25585002	EP5803929	BRISA AUTO-ESTRADAS DI PORTUGAL EUR1(PRV)		S		11/14/2001	(5,700)	-	(50,391)	49,145	(150)	(895)		
KREF25585002	ES5980614	GIVAUDAN AG CHF10		S		11/15/2001	(120)	-	(36,632)	36,500	435	(567)		
KREF25585002	ES5980614	GIVAUDAN AG CHF10		S		11/20/2001	(330)	-	(100,739)	102,141	1,919	(516)		
KREF25585002	ES7151149	LOGITECH INTERNATIONALA (REGD)		S		12/21/2001	(400)	-	(12,993)	14,377	1,475	(91)		
KREF25585002	EX0128267	BERKELEY GROUP ORD 25		S		11/27/2001	(3,300)	-	(29,165)	30,034	1,953	(1,083)		
KREF25585002	EX0128267	AMVESCAP ORD25P		S		11/29/2001	(900)	-	(11,787)	12,388	900	(200)		
KREF25585002	EX0732712	DEBENHAMS ORD 10P		S		12/11/2001	(2,700)	-	(19,561)	19,019	50	(392)		
KREF25585002	EX0732712	RENTOKIL INITIAL ORD1P		S		11/19/2001	(24,400)	-	(86,839)	82,899	(1,455)	(2,485)		
KREF25585002	EX0922212	RENTOKIL INITIAL ORD1P		S		11/20/2001	(26,800)	-	(95,381)	90,358	(2,510)	(2,512)		
KREF25585002	EX0922212	SMITH & NEPHEW ORD GB		S		11/14/2001	(15,500)	-	(92,103)	83,063	(8,223)	(818)		
KREF25585002	EX0922212	SMITH & NEPHEW ORD GB		S		11/16/2001	(8,700)	-	(51,697)	45,822	(4,986)	(888)		
KREF25585002	EX0922212	SMITH & NEPHEW ORD GB		S		11/19/2001	(8,100)	-	(48,131)	40,080	(6,850)	(1,202)		
KREF25585002	FH609672	HUANENG POWER INTL IN: CNY1		S		11/15/2001	(50,000)	-	(30,312)	30,113	(198)	(0)		
KREF25585002	FH609672	HUANENG POWER INTL IN: CNY1		S		11/16/2001	(78,000)	-	(47,287)	46,604	(887)	4		
KREF25585002	FH609672	HUANENG POWER INTL IN: CNY1		S		11/27/2001	(52,000)	-	(31,525)	32,769	1,240	4		
KREF25585002	FH609672	HUANENG POWER INTL IN: CNY1		S		12/5/2001	(62,000)	-	(37,220)	38,421	1,199	1		
KREF25585002	FH6164005	PACIFIC CENTY CYBERWQ HKD0 05		S		12/6/2001	(124,000)	-	(74,441)	74,622	178	3		
KREF25585002	FH6164005	PACIFIC CENTY CYBERWQ HKD0 05		S		12/7/2001	(176,000)	-	(47,627)	48,393	764	3		
KREF25585002	FH6164005	PACIFIC CENTY CYBERWQ HKD0 05		S		12/10/2001	(214,000)	-	(57,715)	61,202	3,483	5		
KREF25585002	FH6164005	PACIFIC CENTY CYBERWQ HKD0 05		S		12/10/2001	(483,000)	-	(130,507)	137,387	6,665	15		
KREF25585002	FH6164005	PACIFIC CENTY CYBERWQ HKD0 05		S		12/10/2001	(214,000)	-	(57,715)	61,202	3,483	5		
KREF25585002	FH6129277	NTT DOCOMO INC NPV		S		12/13/2001	(20)	-	(92,663)	86,514	(2,993)	(3,756)		
KREF25585002	FH6129277	NTT DOCOMO INC NPV		S		12/13/2001	(20)	-	(258,597)	237,521	(10,601)	(10,475)		
KREF25585002	FH6129277	NINTENDO CO		S		11/29/2001	(400)	-	(65,942)	67,407	2,689	(1,225)		
KREF25585002	FH6640281	NIKKO CORDIAL CORP Y5C		S		11/13/2001	(8,000)	-	(47,055)	42,456	(4,450)	(149)		
KREF25585002	FH6640281	NIKKO CORDIAL CORP Y5C		S		12/4/2001	(26,000)	-	(154,500)	123,659	(28,182)	(2,659)		
KREF25585002	FH6642865	NISSAN MOTOR CO Y50		S		12/7/2001	(13,000)	-	(59,796)	64,714	7,265	(2,446)		
KREF25585002	FH6642865	NISSAN MOTOR CO Y50		S		12/11/2001	(9,000)	-	(41,397)	43,921	4,431	(1,907)		
KREF25585002	FH6642865	NISSAN MOTOR CO Y50		S		12/13/2001	(9,000)	-	(41,397)	43,608	4,139	(1,928)		
KREF25585002	FH6895679	TOKYO ELECTRON Y50		S		11/29/2001	(900)	-	(36,114)	41,459	6,309	(964)		
KREF25585002	FH6895679	TOKYO ELECTRON Y50		S		12/18/2001	(1,100)	-	(50,684)	62,976	13,84	(3,543)		
KREF25585002	FH6895679	TOKYO ELECTRON Y50		S		12/21/2001	(4,000)	-	(210,684)	197,125	(3,162)	(10,997)		
KREF25585002	FM6927376	DATACRAFT ASIA SCD0 10		S		12/7/2001	(44,000)	-	(97,082)	95,690	(1,391)	-		
KREF25585002	M12465104	CHECKPOINT SOFTWARE 1		S		12/20/2001	(6,200)	-	(243,851)	251,315	7,463	-		
KREF25585002	N2C2089935	BCE INC COM NPV		S		12/20/2001	(4,600)	-	(101,508)	103,687	1,061	1,119		
KREF25585002	SD4588820	DANSKE BANK AS DKK10		S		11/14/2001	(2,200)	-	(45,533)	47,932	3,074	(675)		
KREF25585002	SD4588820	DANSKE BANK AS DKK10		S		11/15/2001	(5,200)	-	(75,414)	78,867	4,794	(1,341)		
KREF25585002	090667109	BIOVAL CORP COM		S		11/16/2001	(300)	-	(14,205)	14,054	(151)	-		
KREF25585002	090667109	BIOVAL CORP COM		S		11/20/2001	(900)	-	(42,615)	45,037	2,422	-		
KREF25585002	090667109	BIOVAL CORP COM		S		11/27/2001	(900)	-	(42,615)	47,015	4,400	-		
KREF25585002	296135203	DR REDDYS LABS LTD ADI		S		12/5/2001	(800)	-	(37,880)	44,995	7,115	-		
KREF25585002	296135203	DR REDDYS LABS LTD ADI		S		11/19/2001	(3,700)	-	(81,863)	64,364	(17,499)	-		
KREF25585002	296135203	DR REDDYS LABS LTD ADI		S		11/20/2001	(3,400)	-	(73,406)	61,130	(12,276)	-		
KREF25585002	294821400	ERICSSON L M TEL CO ADF SEK 10		S		12/18/2001	(5,400)	-	(25,488)	29,357	3,869	-		
KREF25585002	294821400	ERICSSON L M TEL CO ADF SEK 10		S		12/19/2001	(15,500)	-	(74,131)	80,400	6,269	-		

Source	Security ID	Description 1	Description 2	Transaction Code	Trade Ex	Units	Units 2	Cost	Selling Price	Investment	Base	Base Currency	Calc/Loss	Account	Number
KREF25585002	45665B106	INFOCUS CORP COM		S	12/13/2001	(2.000)	-	(42.086)	42.541	42.541	455	-	455		
KREF25585002	45665B106	INFOCUS CORP COM		S	12/14/2001	(1.700)	-	(35.887)	36.761	1.175	-	-	1.175		
KREF25585002	45665B106	INFOCUS CORP COM		S	12/19/2001	(2.700)	-	(56.235)	58.646	2.411	-	-	2.411		
KREF25585002	45665B106	INFOCUS CORP COM		S	12/20/2001	(1.900)	-	(41.128)	41.266	138	-	-	138		
KREF25585002	65490Z204	NOKIA CORP SPON ADR CC		S	12/19/2001	(4.000)	-	(90.137)	98.084	7.947	-	-	7.947		
KREF25585002	65490Z204	NOKIA CORP SPON ADR CC		S	12/20/2001	(2.200)	-	(49.575)	52.006	2.431	-	-	2.431		
KREF25585002	656568102	NORTEL NETWORKS CORP		S	12/18/2001	(3.300)	-	(20.815)	24.011	3.197	-	-	3.197		
KREF25585002	656568102	NORTEL NETWORKS CORP		S	12/19/2001	(25.100)	-	(158.318)	177.657	19.339	-	-	19.339		
KREF25585002	656568102	NORTEL NETWORKS CORP		S	12/20/2001	(28.500)	-	(189.961)	187.980	(1.981)	-	-	(1.981)		
KREF25585002	796050888	SAMSUNG ELECTRS LTD G RPTSTG COM 144A		S	11/29/2001	(4.200)	-	(15.900)	19.200	3.300	-	-	3.300		
KREF25585002	8744039100	TAIWAN SEMICONDUCTOR LTD SPONSORED ADR		S	12/20/2001	(4.400)	-	(62.956)	74.319	11.364	-	-	11.364		
KREF25585002	8818624209	TEVA PHARMACEUTICAL LTD COM		S	11/14/2001	(900)	-	(55.764)	52.011	(3.753)	-	-	(3.753)		
KREF26880402	458825BC6	ATLANTIC RICHFIELD CO I 8 500% 04/01/2012 DD 04/01/92		S	9/28/2001	(375.000)	-	(445.384)	451.725	(7.690)	(133.205)	-	(7.690)	(140.895)	
KREF26880402	0805555AE5	BELO A H CORP DEBS	7 750% 06/01/2027 DD 06/01/97	S	9/25/2001	(300.000)	-	(315.189)	249.000	(66.189)	-	-	(66.189)		
KREF26880402	31344AEW6	FEDERAL HOME LN MTG C 6 875% 03/21/2011 DD 03/21/01		S	2/28/2001	(300.000)	-	(279.996)	323.684	43.688	-	-	43.688		
KREF26880402	31344AEW3	FEDERAL NATL MTG ASSN 6 250% 03/15/2029 DD 03/15/99		S	9/28/2001	(1.200,000)	-	(1.118.083)	1.218.156	100.073	-	-	100.073		
KREF26880402	345370BT6	FORD MTR CO DEL DEBS	6 625% 02/15/2028 DD 02/23/98	S	9/28/2001	(350.000)	-	(340.232)	296.163	(44.069)	-	-	(44.069)		
KREF26880402	458182BM3	INTER AMERN DEV BK BD 8.500% 03/15/2011		S	9/28/2001	(530.000)	-	(624.262)	630.324	6.061	-	-	6.061		
KREF26880402	549643AC1	LUCENT TECHNOLOGIES II 6 500% 01/15/2028 DD 01/09/98		S	1/25/2001	(200.000)	-	(186.446)	146.534	(39.912)	-	-	(39.912)		
KREF26880402	549643AC1	LUCENT TECHNOLOGIES II 6 500% 01/15/2028 DD 01/09/98		S	2/5/2001	(150.000)	-	(139.835)	115.383	(24.452)	-	-	(24.452)		
KREF26880402	60467PAJ3	MIRANT AMERICAS GENER 9 125% 05/01/2031 DD 05/01/01		S	12/20/2001	(290.000)	-	(300.124)	223.300	(76.824)	-	-	(76.824)		
KREF26880402	694308DV6	PACIFIC GAS ELEC IST & R 8.800% 05/01/2024		S	1/4/2001	(300.000)	-	(284.874)	301.581	16.707	-	-	16.707		
KREF26880402	716597BE8	PETROLEUM EDO SVCS AS 8 150% 07/15/2029 DD 07/28/99		S	1/25/2001	(510.000)	-	(491.702)	455.099	(36.604)	-	-	(36.604)		
KREF26880402	761157AC1	RESOLUTION FDG CORP	8 625% 01/15/2021 DD 01/15/91	S	10/31/2001	(400.000)	-	(459.750)	556.220	96.470	-	-	96.470		
KREF26880402	88731EAF7	TIME WARNER ENTMT CO	8 375% 03/15/2023	S	9/28/2001	(400.000)	-	(403.233)	435.896	32.663	-	-	32.663		
KREF26880402	912810DL9	U S TREASURY BOND	12 500% 08/15/2014 DD 08/15/84	S	3/30/2001	(1.000.000)	-	(1.488.711)	1,502.813	14.102	-	-	14.102		
KREF26880402	912810DL7	U S TREASURY BOND	9 875% 11/15/2015 DD 11/15/85	S	6/29/2001	(1.200.000)	-	(1,735.500)	1,677.375	(58.125)	-	-	(58.125)		
KREF26880402	912810DL7	U S TREASURY BOND	9 875% 11/15/2015 DD 11/15/85	S	9/28/2001	(2,350,000)	-	(3,298.688)	3,510.955	112.268	-	-	112.268		
KREF26880402	912810E9C	U S TREASURY BOND	8 750% 08/15/2020 DD 08/15/90	S	5/31/2001	(1,550,000)	-	(1,857.422)	1,977.949	120.527	-	-	120.527		
KREF26880402	912810EK0	U S TREASURY BOND	8 125% 08/15/2021 DD 08/15/91	S	3/30/2001	(3,000,000)	-	(3,375.469)	3,916.875	541.406	-	-	541.406		
KREF26880402	912810EL8	U S TREASURY BOND	8 000% 11/15/2021 DD 11/15/91	S	7/18/2001	(200.000)	-	(249.188)	255.273	6.086	-	-	6.086		
KREF26880402	912810FA1	U S TREASURY BOND	06.375% 08/15/2027 DD 08/15/97	S	2/7/2001	(450.000)	-	(486.807)	497.391	10.584	-	-	10.584		
KREF26880402	912810FA1	U S TREASURY BOND	06.375% 08/15/2027 DD 08/15/97	S	2/8/2001	(270.000)	-	(272.700)	296.736	24.036	-	-	24.036		
KREF26880402	912810FA1	U S TREASURY BOND	06.375% 08/15/2027 DD 08/15/97	S	2/28/2001	(2,500.000)	-	(2,415.625)	2,701.172	285.547	-	-	285.547		
KREF26880402	912810FB9	U S TREASURY BOND	06.125% 11/15/2027 DD 11/15/97	S	6/7/2001	(150.000)	-	(147.117)	155.086	7.969	-	-	7.969		
KREF26880402	912810FB9	U S TREASURY BOND	06.125% 11/15/2027 DD 11/15/97	S	9/28/2001	(1,000,000)	-	(980.781)	1,087,500	106,719	-	-	106,719		
KREF26880402	912810FB9	U S TREASURY BOND	05.375% 02/15/2031 DD 02/15/01	S	4/1/2001	(290.000)	-	(286.375)	284.812	(1.563)	-	-	(1.563)		
KREF26880402	912810FB9	U S TREASURY BOND	05.375% 02/15/2031 DD 02/15/01	S	4/5/2001	(1,200.000)	-	(1,185,000)	1,179,563	(5,438)	-	-	(5,438)		
KREF26880402	912810FB9	U S TREASURY BOND	05.375% 02/15/2031 DD 02/15/01	S	4/5/2001	(400,000)	-	(395,000)	392.750	(2,250)	-	-	(2,250)		
KREF26880402	912810FB9	U S TREASURY BOND	05.375% 02/15/2031 DD 02/15/01	S	4/6/2001	(160,000)	-	(158,000)	158.075	75	-	-	75		
KREF26880402	912810FB9	U S TREASURY BOND	05.375% 02/15/2031 DD 02/15/01	S	4/9/2001	(150.000)	-	(148.125)	147.563	(63)	-	-	(63)		
KREF26880402	912810FB9	U S TREASURY BOND	05.375% 02/15/2031 DD 02/15/01	S	5/1/2001	(1,000.000)	-	(973,156)	932.813	(40.344)	-	-	(40.344)		
KREF26880402	912810FB9	U S TREASURY BOND	05.375% 02/15/2031 DD 02/15/01	S	5/1/2001	(500,000)	-	(493,750)	467,051	(26,699)	-	-	(26,699)		
KREF26880402	912810FB9	U S TREASURY BOND	05.375% 02/15/2031 DD 02/15/01	S	5/1/2001	(600,000)	-	(592,500)	556.875	(35.225)	-	-	(35.225)		
KREF26880402	912810FB9	U S TREASURY BOND	05.375% 02/15/2031 DD 02/15/01	S	5/1/2001	(400,000)	-	(375,875)	372.516	(3,359)	-	-	(3,359)		
KREF26880402	912810FP8	U S TREASURY BOND	05.375% 02/15/2031 DD 02/15/01	S	7/5/2001	(500,000)	-	(469.844)	474.375	4.531	-	-	4.531		







Number	Source Account	Security ID	Description 1	Description 2	Transaction Code	Tax Code	Trade Ex Date	Units	Cost	Selling Price	Base Investment	Gain/Loss	Base Currency	Grand Total for Account
			PHOENIX III (I) CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		-	-	-	-		-
			POLARIS III CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		(660.676)	(515.872)	(660.676)	(515.872)		(515,872)
			PROSPECT VE CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		-	-	-	-		-
			PROSPECT VE CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		-	-	-	-		-
			QUESTOR CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		-	-	-	-		-
			R. CHANEY CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		851,399	-	851,399	-		851,399
			RIVERSIDE CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		-	-	-	-		-
			SALIX CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		(1,522.800)	(22,061)	(1,522.800)	(22,061)		(1,522,800)
			SEVIN ROSEN CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		(902,994)	(902,994)	(902,994)	(902,994)		(902,994)
			SOFTBANK IV CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		(1,109,764)	(1,109,764)	(1,109,764)	(1,109,764)		(1,109,764)
			SOFTBANK V CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		(53,988)	(53,988)	(53,988)	(53,988)		(53,988)
			SOFTBANK VI CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		(1,757,973)	(1,757,973)	(1,757,973)	(1,757,973)		(1,757,973)
			SPECTRUM III CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		-	-	-	-		-
			SPUTNIK CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		-	-	-	-		-
			TULLIS DICKI CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		(444,105)	(240,726)	(444,105)	(240,726)		(444,105)
			WARBURG, PI CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		22,310	22,310	22,310	22,310		22,310
			WARBURG, PI CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		-	-	-	-		-
			WARBURG, PI CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		(104,352)	(104,352)	(104,352)	(104,352)		(104,352)
			WARBURG, PI CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		997,687	997,687	997,687	997,687		997,687
			WBLCF CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		(76,630)	(76,630)	(76,630)	(76,630)		(76,630)
			WCAS III CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		135,471	135,471	135,471	135,471		135,471
			WCAS VIII CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		(962,693)	(962,693)	(962,693)	(962,693)		(962,693)
			WCAS IX CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		(164,329)	(164,329)	(164,329)	(164,329)		(164,329)
			WESTON PRE CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		(434,005)	(434,005)	(434,005)	(434,005)		(434,005)
			WHITNEY III CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		1,629,683	1,629,683	1,629,683	1,629,683		1,629,683
			WHITNEY IV CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		(336,964)	(336,964)	(336,964)	(336,964)		(336,964)
			WHITNEY V CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		-	-	-	-		-
			YORKTOWN CAPITAL GAIN/(LOSS) AS REPORTED ON THE K-1				12/31/2001		491	491	491	491		491

Total (Cash Basis per Schedule #3)

(51,030,042)



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The Kresge Foundation (38-1359217)

## Other Income

## K-1 Income

Investment Name	Net Other Income
ACCEL VI	(45)
ACCEL VII	(227,658)
ACCEL - SUPP	2,897
AG&J POWER	2,704,832
APAX V	(53,569)
APOLLO III	(216,484)
APOLLO IV	146,048
APOLLO V	(45,420)
APOLLO RE III	507,232
APOLLO RE IV	113,487
ASLAN REALTY	28,749
ASLAN RE PARTNERS II	41
ATLAS IV VENTURE	(270,360)
ATLAS V VENTURE	(251,356)
ATLAS VI VENTURE	(63,741)
BAIN VII	(140,615)
BC EUROPEAN	261,289
BLACKSTONE CAP III	(19,199)
BLACKSTONE BC CAP	(7,291)
BLACKSTONE CCC CAP	4,378
BLACKSTONE FI CAP	(3,150)
BLACKSTONE F12 CAP	4,740
BLACKSTONE IPCS CAP	(513)
BLACKSTONE TWF2 CAP	(182)
BLACKSTONE UC CAP	4,157
BLACKSTONE UTP CAP	(4,465)
BLACKSTONE RE III	150,601
CHARLES RIVER IX	19,590
CHARLES RIVER X	(170,472)
CHARLES RIVER XI	(85,881)
CLIFFWOOD	1,754,019
CONTRARIAN	1,747,087
CSFB GLOBAL	(96,271)
DAVISON KEMPNER	2,004,067
DOUGHTY HANSON	(38,273)
DOVER STREET III	(101,530)
DOVER STREET IV	(225,458)
DRAPER FISHER	(75,136)
ENCAP ENERGY	603,882
FIRST RESERVE VIII	30,328
FIRST RESERVE IX	(13,496)
FIRST RESERVE AUSTR	-
FREMONT III	(61,509)
HALPERN DENNY II	42,738
HALPERN DENNY III	(163,025)
HMTF EQUITY FUND IV	(296)
HMTF EQ - AMI IV-Q LTD	3,636
HMTF EQ IV #75-2842450	(42,805)
HMTF EQUITY IV CAYMAN LP	330
QUALIFIED FUND C V	(18)
HM4 LP CAYMAN LLC	42,220
HM4 CHANCELLOR	(12)
HMTF PAN AM SPORTS	830
INTERWEST VII	(280,525)
INTERWEST VIII	(118,770)
KB OPP	744,050
LEHMAN BROS	2,316
LONE STAR FUND IV	(675)
MADISON DEARBORN	(56,610)
MERIT C-1	2,535,692
MERIT D-1	68,292
MOHR DAVID V	(115,677)
MOHR DAVID V-L	4,965
MOHR DAVID VI	(225,176)
MOHR DAVID VII	(89,438)
MORGANTHALER V	(66,696)
MORGANTHALER VI	(89,400)
MORGANTHALER VII	(21,983)
MPM BIOEQUITIES FUND	259,412

## Form 990PF

2001

The Kresge Foundation (38-1359217)

## Other Income

## K-1 Income

Investment Name	Net Other Income
NEW CENTURY	18,910
PHOENIX III	8,050
POLARIS II	(179,098)
POLARIS III	(189,101)
PROSPECT	(235,081)
PROSPECT II	(81,651)
QUESTOR	(242,466)
R CHANEY	(100,030)
RIVERSIDE	(125,364)
SALX	(173,525)
SEVIN ROSEN	(63,807)
SOFTBANK IV (Mobius)	(108,248)
SOFTBANK V (Mobius)	(171,330)
SOFTBANK VI (Mobius)	(107,718)
SPECTRUM III	(181,365)
SPECTRUM IV	(92,181)
SPUTNIK VI	(1,799)
SSEAFE	3,123,848
TCW CORPORATE BOND	586,942
TCW HIGH YIELD	1,453,811
TCW INTERNATL FIXED	64,567
TCW LT MORTGAGE	766,178
TCW STRATEGIC	1,117,700
TULLIS-DICKERSON	(472,245)
WARBURG PINCUS EQ	48,349
WARBURG PIN PRI EQ	(80,009)
WARBURG EQUITY VIII	(1,174)
WARBURG INT'L PART	(138,347)
WARBURG INT'L (BERMUDA)	(1,231)
WARBURG PINC VENT LP	2,516,755
WBLCF	205,295
WCAS III	799,657
WCAS VIII	(139,544)
WCAS IX	(72,625)
WELLINGTON TR INTRNTL	938,422
WELLINGTON TR- CAP APP	658,635
WESTON PRESIDIO	(148,238)
WHITNEY III	(215,334)
WHITNEY IV	(102,528)
WHITNEY V	(59,162)
YORKTOWN ENERGY IV	(117,696)
	<u>19,051,853</u>

## Other Alternative Income

Reversal of '00 Accruals	1,304,848
EII Realty, Dividends	1,337,334
RREEF, Dividends	2,895,887
Daystar, Interest	14,549
EII Realty, Interest	19,507
KB Opportunity, Interest	(212)
Interwest VIII, Interest	191
Polaris III, Interest	32,781
Softbank IV, Interest	2,265
Warburg Pincus, Interest	313
WCAS III, Interest	418
Whitney III, Interest	94
Whitney V, Interest	1,394
Spectrum III, Interest	140
	<u>5,609,509</u>

Total, Part I, Line 11

24,661,362

# FORM 990-PF

2001

## THE KRESGE FOUNDATION

38-1359217

### Analysis of Expenses

	Column A	Column B	Column C	Column D
<b>Part I, Line 16a, Legal Fees</b>				
Dykema Gossett & Co/Gamble Rosenberger	46,739			\$44,013
<b>Line 16b, Accounting Fees</b>				
PncewaterhouseCoopers LLP	41,000			\$39,750
<b>Line 16c, Other Professional Fees</b>				
<i>Investment Manager Fees</i>				
CONSULTANT FEES-CAMBRIDGE	375,268	318,522		
INVESTMENT FEES-AXIOM	32,705			
INVESTMENT FEES-EII	142,761	220,622		
INVESTMENT FEES-GMO Core	1,121,144	1,093,928		
INVESTMENT FEES-JPM				
INVESTMENT FEES-MEL	607,534	500,651		
INVESTMENT FEES-MEL BOND	187,285	182,796		
INVESTMENT FEES-Fidelity	6,500			\$8,125
INVESTMENT FEES-Mor Res Enh				
INVESTMENT FEES-MT AUBURN	531,014	655,942		
INVESTMENT FEES-NBD	39,958	42,894		
INVESTMENT FEES-OPPENHEIMER				
INVESTMENT FEES-S&P Options	32,730	50,135		
INVESTMENT FEES-SAGE				
INVESTMENT FEES-STATE ST	58,469	54,417		
INVESTMENT FEES-STEINBERG	880,574	875,354		
INVESTMENT FEES-TCW	806,066	967,644		
INVESTMENT FEES-Tips		12,564		
INVESTMENT FEES-TOWNSEND	78,000	78,000		
INVESTMENT FEES-TPP				
INVESTMENT FEES-TT	135,715	147,377		
INVESTMENT FEES-TUKMAN	560,045	566,840		
INVESTMENT FEES-TWEEDY	39,827			
INVESTMENT FEES-WBC				
INVESTMENT FEES-WELLINGTON	955,760	1,067,283		
INVESTMENT FEES-Westport	2,238,790	1,105,443		
Subtotal	8,830,144	7,940,409		8,125
<b>Other Professional Fees</b>				
The Wyatt Co , Actuanal	28,668			32,843
HBCU Initiative (vanous)	195,000			195,000
Geeks&Guru, Info Age Computer/Website	54,363			54,363
Community Foundation Initiative(Vanous)	87,745			87,745
Green Buildings Initiative	115,759			115,759
Special Opportunities Initiative (Vanous)	75,000			75,000
Other Fees	2,348			2,348
Miscellaneous	28,309			49,792
Subtotal	587,192			612,850
<b>Total Line 16c</b>	<b>9,417,336</b>	<b>7,940,409</b>		<b>\$620,975</b>
<b>Part I, Line 18, Taxes</b>				
Federal Excise Tax	(3,881,774)			
Unrelated Business Income	(3,881,774)			
<b>Part I, Line 23, Other Expenses</b>				
<i>Office Expense</i>				
Membership & Dues	120,442			\$120,442
Vehicle Expense	1,541			1,614
Books & Subscriptions	5,948			6,655
Postage & Shipping	24,005			24,018
Telephone	26,383			26,917
General Supplies	50,974			51,106
Fed Wire Fees	21,928	21,928		
Miscellaneous				
<b>Total Line 23</b>	<b>251,221</b>	<b>21,928</b>		<b>\$230,752</b>



**FORM 990-PF**

**2001**

**THE KRESGE FOUNDATION**  
38-1359217

**Contributions, Gifts, and Grants**

	<u>Column (A)</u>	<u>Column (D)</u>
Grants Approved in 2001 (net of cancellations)	\$111,467,000	
Employee Matching Gifts paid in 2001	<u>299,590</u>	
Total, Line 25, Column (A)	<u><u>111,766,590</u></u>	
Grants Paid in 2001		\$123,292,500
Less 1997 Grants unpaid at 12/31/00 (Set Asides) paid in 2001		(4,180,000)
1998 Grants unpaid at 12/31/00 (Set Asides) paid in 2001		(2,450,000)
1999 Grants unpaid at 12/31/00 (Set Asides) paid in 2001		(28,375,000)
2000 Grants unpaid at 12/31/00 (Set Asides) paid in 2001		<u>(69,444,000)</u>
Total 2001 Grants paid in 2001		18,843,500
Contributions paid to qualified charities through Employee Matching Gifts Program in 2001		<u>299,590</u>
Total, Line 25, Column (D)		<u><u>\$19,143,090</u></u>

THE KRESGE FOUNDATION  
38-1359217

RECONCILIATION BETWEEN 990PF AND AUDITED FINANCIAL STATEMENTS

	TOTAL FIXED INC	CORP STOCK	OTHER	TOTAL INVESTMENTS	CASH EQUIV	TOTAL INVESTMENTS AND CASH EQUIV
<b>MARKET</b>						
990PF	138,103,014	1,229,019,912	823,585,757	2,190,708,683	42,095,774	2,232,804,457
U S GOVT RECLASS	156,241,756	13,030,050	-	169,271,806	213,054	169,484,860
AUDITED FIN STATEMENTS	294,344,769	1,242,049,962	823,585,757	2,359,980,488	42,308,829	2,402,289,317
<b>COST</b>						
990PF	133,413,727	1,161,685,924	754,045,125	2,049,144,776	42,473,410	2,091,618,186
U S GOVT RECLASS	152,034,192	10,176,943	-	162,211,135	213,054	162,424,190
AUDITED FIN STATEMENTS	285,447,919	1,171,862,868	754,045,125	2,211,355,911	42,686,464	2,254,042,376

## The Kresge Foundation (38-1359217)

Form 990PF

Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
18,000,000	A G & J POWER	A G & J POWERFUND L P	22,442,544	23,023,269	(580,725)
8,468,694	ACCEL VI LP	ACCEL VI L P	8,468,694	6,097,942	2,370,752
6,892,794	ACCEL VII LP	ACCEL VII LP	6,892,794	5,906,768	986,026
651,535	ACCEL-SUPPLEMENTAL	ACCEL VI-S	651,535	652,897	(1,362)
1,095,519	APAX PARTNERS V	APAX EUROPE V-A	973,125	1,092,015	(118,890)
19,909,399	APOLLO FUND IV LP	APOLLO INVESTMENT FUND IV L P	19,909,399	17,968,499	1,940,900
582,469	APOLLO FUND V	APOLLO INVESTMENT FUND V LP	582,469	510,019	72,450
23,547,293	APOLLO INVEST III LP	APOLLO INVESTMENT FUND III L P	23,547,293	18,881,666	4,665,627
12,723,248	APOLLO RE FUND IV LP	APOLLO REAL ESTATE INV FD IV	12,723,248	13,111,105	(387,857)
11,427,420	APOLLO RE III LP	APOLLO REAL ESTATE FD III LP	11,427,420	11,286,725	140,695
9,223,439	ASLAN REALTY LP	ASLAN REALTY LP	9,223,439	9,093,418	130,021
7,236,892	ATLAS VENTURE IV	ATLAS VENTURES FUND IV LP	7,236,892	7,339,203	(102,311)
3,458,681	ATLAS VENTURE V	ATLAS VENTURE FUND V LP	3,458,681	4,558,543	(1,099,862)
219,834	ATLAS VI	ATLAS VENTURE FUND VI LP	219,834	181,818	38,016
837,462	BAIN CAPITAL VII LP	BAIN CAPITAL FUND VII LP	837,462	884,539	(47,077)
2,754,577	BC EUROPEAN CAP VI	BC EUROPEAN CAPITAL VI L P	2,452,675	2,725,242	(272,567)
14,893,505	BLACKSTONE CAP PTNR	BLACKSTONE CAPITAL PART III	14,893,505	15,886,082	(992,577)
8,939,294	BLACKSTONE RE III	BLACKSTONE REAL EST PTNRS III	8,939,294	10,061,686	(1,122,392)
181,904	BLAIR LEVERAGE FUND	WILLIAM BLAIR LEVERAGED CAP F	181,904	484,983	(303,079)
4,203,725	CHARLES RIVER IX LP	CHARLES RIVER PARTNERSHIP IX	4,203,725	5,400,380	(1,196,655)
4,278,261	CHARLES RIVER X LP	CHARLES RIVER PARTNERSHIP X	4,278,261	5,368,267	(1,090,006)
54,491	CHARLES RIVER X LP	MOTOROLA INC COM	818,455	265,594	552,861
284,302	CHARLES RVR PART XI	CHARLES RIVER XI LP	284,302	287,869	(3,567)
15,000,000	CLIFFWOOD	CLIFFWOOD EQUITY FUND L P	20,369,400	21,389,602	(1,020,202)
23,000,000	CONTRARIAN	CONTRARIAN CAP FUND L P	22,633,587	24,514,040	(1,880,453)
5,305,345	CSFB GLOBAL OP FUND	CSFB GLOBAL OPPORTUNITIES	5,305,345	5,305,345	-
42,970,395	DAVIDSON KEMPNER	DAVIDSON KEMPNER INSTL	42,970,395	42,228,520	741,875
5,898,622	DOUGHTY HANSON FUND	DOUGHTY HANSON & CO III L P	5,898,622	6,149,397	(250,775)
3,262,772	DOVER STREET III LP	DOVER STREET III L P	3,262,772	6,131,619	(2,868,847)
10,987,912	DOVER STREET IV LP	DOVER STREET IV LP	10,987,912	11,053,792	(65,880)
475,581	DRAPER FISHER VII LP	DRAPER FISHER VII L P	475,581	457,978	17,603
8,500	EII REALTY SEC INC	AMB PPTYS CORP COM	221,000	211,476	9,524
24,007	EII REALTY SEC INC	APARTMENT INVT & MGMT CO CL /	1,097,840	909,530	188,310
34,277	EII REALTY SEC INC	ARCHSTONE SMITH TR COM	901,485	664,142	237,343
13,500	EII REALTY SEC INC	ARDEN RLTY GROUP INC COM	357,750	347,197	10,553
2,476	EII REALTY SEC INC	AVALONBAY CMNTYS INC COM	117,140	89,661	27,478
11,400	EII REALTY SEC INC	BOSTON PPTYS INC COM	433,200	383,276	49,924
12,100	EII REALTY SEC INC	BRANDYWINE RLTY TR SH BEN INT	254,947	211,064	43,883
9,700	EII REALTY SEC INC	BRE PPTYS INC CL A	300,312	269,075	31,237
14,400	EII REALTY SEC INC	BROOKFIELD PPTYS CORP COM	247,680	215,867	31,813
13,300	EII REALTY SEC INC	CAMDEN PPTY TR SHS BEN INT	488,110	481,883	6,227
20,800	EII REALTY SEC INC	CARRAMERICA RLTY CORP COM	626,080	484,743	141,337
5,500	EII REALTY SEC INC	CENTERPOINT PPTYS TR COM	273,900	257,593	16,307
13,500	EII REALTY SEC INC	CHATEAU CMNTYS INC COM	403,650	368,956	34,694
25,100	EII REALTY SEC INC	CRESCENT REAL ESTATE EQUITIE	454,561	444,581	9,980
66,553	EII REALTY SEC INC	EQUITY OFFICE PPTYS TR COM	2,001,914	1,787,714	214,201
28,000	EII REALTY SEC INC	EQUITY RESIDENTIAL SH	803,880	607,011	196,869
6,700	EII REALTY SEC INC	ESSEX PPTY TR	331,047	334,811	(3,764)
25,400	EII REALTY SEC INC	FELCOR LODGING TR INC COM	424,434	490,821	(66,387)
18,200	EII REALTY SEC INC	GENERAL GROWTH PPTYS INC	706,160	664,268	41,892
23,500	EII REALTY SEC INC	HIGHWOODS PPTYS INC COM	609,825	589,726	20,099
26,100	EII REALTY SEC INC	KIMCO RLTY CORP COM	853,209	600,395	252,814
68,900	EII REALTY SEC INC	LA QUINTA PPTYS INC PAIRED CTF	395,486	334,749	60,737
25,500	EII REALTY SEC INC	LIBERTY PPTY TR SHS BEN INT	761,175	659,278	101,897
21,900	EII REALTY SEC INC	MACERICH CO COM	582,540	520,740	61,800
16,500	EII REALTY SEC INC	MACK CALI RLTY CORP COM	511,830	499,055	12,775
6,900	EII REALTY SEC INC	MANUFACTURED HOME CMNTYS II	215,349	165,752	49,598
27,000	EII REALTY SEC INC	MERISTAR HOSPITALITY CORP CO	383,400	395,264	(11,864)
25,300	EII REALTY SEC INC	NATIONWIDE HEALTH PPTYS INC	472,857	363,559	109,298
7,900	EII REALTY SEC INC	PAN PAC RETAIL PPTYS INC COM	226,888	187,704	39,184
16,200	EII REALTY SEC INC	PRENTISS PPTYS TR SH BEN INT	444,690	438,290	6,400
45,727	EII REALTY SEC INC	PROLOGIS INT	983,588	968,755	14,832
19,768	EII REALTY SEC INC	PUBLIC STORAGE INC COM	660,251	513,489	146,762
23,000	EII REALTY SEC INC	RECKSON ASSOC REALTY CORP C	537,280	532,820	4,460
12,900	EII REALTY SEC INC	ROUSE CO COM	377,841	297,524	80,317
32,900	EII REALTY SEC INC	SIMON PPTY GROUP INC NEW COM	964,957	983,278	(18,321)
7,100	EII REALTY SEC INC	SL GREEN REALTY CORP	218,041	154,605	63,436
17,386	EII REALTY SEC INC	STARWOOD HOTELS & RESORTS	518,972	412,297	106,675
12,700	EII REALTY SEC INC	SUN CMNTYS INC COM	473,075	433,149	39,926
22,700	EII REALTY SEC INC	TAUBMAN CENTERS INC	337,095	288,487	48,608
4,000	EII REALTY SEC INC	VORNADO REALTY TR CONV PFD	230,000	210,237	19,763

## The Kresge Foundation (38-1359217)

Form 990PF

Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
13,700	EII REALTY SEC INC	VORNADO RLTY TR COM	569,920	520,932	48,988
10,482,441	ENCAP ENERGY FD III	ENCAP ENERGY CAP FD III	10,482,441	8,230,339	2,252,102
9,160,895	FIRST RESERVE FND VIII	FIRST RESERVE GP VIII L P	9,160,895	9,250,168	(89,273)
770,818	FIRST RESERVE IX	FIRST RESERVE FUND IX LP	770,818	797,977	(27,159)
57,797	FREEMONT III	FREEMONT III LP	57,797	74,462	(16,665)
10,527,062	HALPERN DENNY FD II	HALPERN DENNY FUND II L P	10,527,062	11,061,111	(534,049)
4,898,020	HALPERN DENNY III	HALPERN DENNY FUND III LP	4,898,020	5,057,203	(159,183)
306,240	HARVEST MANAGEMENT	HARVEST OFFSHORE INVESTORS	51,126,773	33,000,000	18,126,773
5,859,358	HICKS MUSE EQ IV LP	HICKS, MUSE, TATE FUND IV L P	5,859,358	6,927,172	(1,067,814)
20,400	INTERWEST PARTNERS	INSPIRE PHARMACEUTICALS INC	287,436	71,400	216,036
10,601,376	INTERWEST PARTNERS	INTERWEST PARTNERS VII L P	10,433,545	8,738,302	1,695,243
1,041,954	INTERWEST VIII	INTERWEST VIII L P	1,041,954	1,056,778	(14,824)
2,829,826	J H WHITNEY IV LP	J H WHITNEY IV LP	2,829,826	3,531,350	(701,524)
6,454,415	KB OPPORTUNITY LP	K/B OPPORTUNITY FUND II LP	6,454,415	2,771,410	3,683,005
2,362,500	LEHMAN BROS RE LP	LEHMAN BROTHERS REAL ESTATE	2,362,500	2,025,000	337,500
25,284	LONE STAR FUND IV, L	LONE STAR FUND IV LP	25,284	25,284	-
8,353,500	MADISON DEARBORN III	MADISON DEARBORN III	8,353,500	7,511,109	842,391
802,524	MERIT ENERGY D-1	MERIT ENERGY PARTNERS D-1 LP	802,524	774,638	27,886
14,215,666	MERIT ENERGY PTNRS	MERIT ENERGY PARTNERS C-I L P	14,215,666	12,909,641	1,306,025
3,434	MOBIUS TECH V LP	RAINDANCE COMMUNICATIONS IN	19,608	15,453	4,155
4,038,206	MOBIUS TECH V LP	SOFTBANK TECHNOLOGY VENTUR	4,038,206	5,331,014	(1,292,808)
3,716	MOBIUS TECH VEN IV	EXODUS COMMUNICATIONS INC C	145	4,507	(4,362)
1,037,670	MOBIUS TECH VEN IV	SOFTBANK TECHNOLOGY VENTUR	1,037,670	1,688,290	(650,620)
2,077,547	MOBIUS TECH VEN VI	SOFTBANK TECH VEN VI L P	2,077,547	2,269,600	(192,053)
9,935,331	MOHR DAVIDOW V LP	MOHR DAVIDOW VENTURES V LP	9,935,331	6,612,531	3,322,800
1,606,851	MOHR DAVIDOW VEN V-L	MOHR DAVIDOW VENTURES V L	1,606,851	2,563,009	(956,158)
6,138,138	MOHR DAVIDOW VI LP	MOHR DAVIDOW VENTURES VI LP	6,138,138	6,608,446	(470,308)
190,049	MOHR DAVIDOW VII	MOHR DAVIDOW VENTURES VII LP	190,049	158,880	31,169
4,587,948	MORGANTHALER VENT VI	MORGANTHALER PARTNERS VI LP	4,587,948	5,233,011	(645,063)
9,362,205	MORGANTHALER VENTURE	MORGENTHALER VENT PTNRS V L	9,362,205	10,874,495	(1,512,290)
237,561	MORGANTHALER VII	MORGENTHALER PARTNERS VII LF	237,561	223,701	13,860
5,000,000	MPM BIOEQUITIES L P	MPM BIOEQUITIES LP	5,000,000	4,834,160	165,840
10,000,000	NEW CENTURY XI LP	NEW CENTURY HOLDINGS XI L P	9,319,110	4,405,850	4,913,260
126,140	PERRY PARTNERS	PERRY PARTNERS INTERNATIONA	42,661,830	23,181,752	19,480,078
1,123,932	PHOENIX EQ PTRS IV	DLJ PHOENIX EQUITY III LP	1,635,770	1,996,371	(360,601)
4,901,571	POLARIS VENTURE II	POLARIS VENTURE PARTNERS II	4,901,571	7,440,699	(2,539,128)
3,645,593	POLARIS VENTURES III	POLARIS VENTURE PTNRS III LP	3,645,593	3,777,067	(131,474)
366,167	PROSPECT II	PROSPECT VENTURE PARTNERS I	366,167	331,203	34,964
6,505,653	PROSPECT VENTURE LP	PROSPECT VENTURE PARTNERS I	6,505,653	6,462,761	42,892
1,553,658	QUESTOR PARTNERS II	QUESTOR PARTNERS FUND II LP	1,553,658	1,512,547	41,111
8,155,907	R CHANEY & PTNRS IV	CHANEY R & PARTNERS IV LP	8,155,907	8,547,790	(391,883)
1,027,700	RIVERSIDE	RIVERSIDE ASSOCIATES L P	1,027,700	1,025,908	1,792
322,556	RREEF	SUBSCRIPTION AGREEMENT	33,553,976	28,351,314	5,202,662
2,310,412	SALIX VENTURES LP	SALIX VENTURES L P	2,310,412	3,506,930	(1,196,518)
396,678	SEVIN ROSEN VIII LP	SEVIN ROSENFUND VIII LP	396,678	407,801	(11,123)
609,825	SPECTRUM EQTY IV LP	SPECTRUM EQUITY IV LP	609,825	681,505	(71,680)
3,776,641	SPECTRUM EQUITY LP	SPECTRUM EQUITY INVESTORS III	3,776,641	5,831,099	(2,054,458)
21,297,707	SPINDRIFT PTNRS LP	SPINDRIFT PARTNERS LP	23,681,036	17,085,601	6,595,435
441,680	SPUTNIK VI LP	SPUTNIK VI L P	441,680	447,853	(6,173)
163,413	TQA INVESTORS LLC	TQA VANTAGE FUND	33,271,403	30,000,000	3,271,403
91,061	TRUST CO OF THE WEST	TCW CORP BOND L P	9,586,748	10,771,407	(1,184,660)
245,315	TRUST CO OF THE WEST	TCW GALILED CONVERTIBLE SEC	2,382,006	2,855,757	(473,751)
304,028	TRUST CO OF THE WEST	TCW GALILEO EMERG MKTS INC FC	2,450,463	2,465,164	(14,701)
168,712	TRUST CO OF THE WEST	TCW HIGH YIELD LIMITED PARTNE	13,008,524	14,739,248	(1,730,724)
40,944	TRUST CO OF THE WEST	TCW INTERNATIONAL EQUITY LIMI	3,467,113	3,719,923	(252,810)
129,292	TRUST CO OF THE WEST	TCW LONG TERM MTG BACKED SE	12,657,103	13,626,551	(969,448)
80,377	TRUST CO OF THE WEST	TCW STRATEGIC MTG BKD L P	5,518,454	7,914,951	(2,396,497)
7,876,575	TULLIS DICKERSON II	TULLIS DICKERSON-CAPITAL LP	7,876,575	5,988,772	1,887,803
20,198,632	WARBURG PINCUS EQ LP	WARBURG PINCUS EQUITY PARTN	20,198,632	16,883,281	3,315,351
2,733,588	WARBURG PINCUS INT'L	WARBURG PINCUS INTL PTRS	2,733,588	3,025,005	(291,417)
2,246,913	WARBURG PRIV EQ VIII	WARBURG PINCUS PRIV EQ VIII	2,246,913	2,215,000	31,913
43,213,279	WARBURG-PINCUS LP	WARBURG PINCUS VENTURES L P	43,213,279	27,534,424	15,678,855
745,883	WCAS IX	WCAS IX L P	745,883	726,432	19,451
8,662,590	WCAS PARTNERS III LP	WCAS CAPITAL PARTNERS III LP	8,662,590	8,981,864	(319,274)
8,000,608	WCAS VIII LP	WCAS (WELSH CARSON ANDERS	8,000,608	8,056,157	(55,549)
3,872,284	WESTON PRESIDIO III	WESTON PRESIDIO CAP III L P	3,872,284	4,264,553	(392,269)
708,023	WHITNEY V, LP	WHITNEY V LP	708,023	687,019	21,004
6,844,854	YORKTOWN ENERGY PTRS	YORKTOWN ENERGY PARTNERS I	6,844,854	6,747,619	97,235
9,352,512	WHITNEY EQ III LP	J H WHITNEY III L P	9,352,512	10,024,931	(672,419)
	TOTAL INVESTMENTS OTHER		823,585,757	754,045,125	69,540,632



## The Kresge Foundation (38-1359217)

Form 990PF

Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
1,422,651	AXIOM INTERNATIONAL	THE KRESGE FOUNDATION PROP	1,422,651	1,422,737	(86)
432,072	BANK ONE	PRIME MONEY MKT CL I	432,072	432,072	-
86,104	CAPITAL GUARDIAN	THE KRESGE FOUNDATION PROP	86,103	86,109	(6)
-	CASH ACCOUNT	BSDT-LATE MONEY DEPOSIT ACCT	-	-	-
6,932,781	CASH ACCOUNT	THE KRESGE FOUNDATION PROP	6,932,781	6,932,781	-
390,346	EII REALTY SEC INC	THE KRESGE FOUNDATION PROP	390,346	390,346	-
3,499,351	GMO-CORE FUND	THE KRESGE FOUNDATION PROP	3,499,351	3,499,351	-
3,608,724	INCOME ACCUM ACCT	THE KRESGE FOUNDATION PROP	3,608,724	3,608,724	-
164,042	J P MORGAN-RESEARCH	THE KRESGE FOUNDATION PROP	164,042	164,042	-
1,161,013	MBA INTER GOVT CORP	THE KRESGE FOUNDATION PROP	1,161,013	1,161,013	-
453,523	MBA LONG GOVT CORP	THE KRESGE FOUNDATION PROP	453,523	453,523	-
1,752,396	MT AUBURN	THE KRESGE FOUNDATION PROP	1,752,396	1,752,396	-
-	S&P 500 OPTIONS	THE KRESGE FOUNDATION PROP	-	-	-
2,089,231	TCW CONCENT CORE	THE KRESGE FOUNDATION PROP	2,089,231	2,089,231	-
898,769	TCW SMALL CAP GROWTH	THE KRESGE FOUNDATION PROP	898,769	898,769	-
9,634	TRUST CO OF THE WEST	THE KRESGE FOUNDATION PROP	9,634	9,634	-
3,163,664	TT INTERNATIONAL	THE KRESGE FOUNDATION PROP	3,163,664	3,163,664	-
3,401,354	TUKMAN CAPITAL	THE KRESGE FOUNDATION PROP	3,401,354	3,401,354	-
8,730,813	TWEEDY BROWNE	THE KRESGE FOUNDATION PROP	8,730,813	8,730,813	-
6,683,609	WESTPORT ASSET MNGT	THE KRESGE FOUNDATION PROP	6,683,609	6,683,609	-
		ACCRUED SALES/PURCH	(91,711)	(91,711)	-
		FOREIGN CURRENCY FLUX	354,564	354,564	-
		PRINCIPAL/INCOME CASH	(3,047,153)	(2,669,609)	(377,544)
	TOTAL INVESTMENTS CASH EQUIVALENTS		42,095,774	42,473,410	(377,635)
1,400,000	MBA INTER GOVT CORP	FEDERAL HOME LN BK CONS BDS	1,456,490	1,388,954	67,536
1,350,000	MBA INTER GOVT CORP	FEDERAL HOME LN BK CONS BDS	1,380,591	1,363,368	17,224
1,200,000	MBA INTER GOVT CORP	FEDERAL HOME LN BK CONS BDS	1,310,400	1,233,504	76,896
2,500,000	MBA INTER GOVT CORP	FEDERAL HOME LN MTG CORP DEI	2,581,250	2,496,700	84,550
1,000,000	MBA INTER GOVT CORP	FEDERAL HOME LN MTG CORP DEI	1,059,220	997,150	62,070
1,500,000	MBA INTER GOVT CORP	FEDERAL HOME LN MTG CORP DEI	1,615,785	1,496,550	119,235
1,000,000	MBA INTER GOVT CORP	FEDERAL HOME LN MTG CORP DEI	1,021,560	1,049,104	(27,544)
1,000,000	MBA INTER GOVT CORP	FEDERAL HOME LN MTG CORP MT	988,280	990,480	(2,200)
7,080,000	MBA INTER GOVT CORP	FEDERAL HOME LN MTG DEBS	7,675,145	7,478,141	197,004
2,000,000	MBA INTER GOVT CORP	FEDERAL NATL MTG ASSN BM NTS	2,057,180	1,951,840	105,340
3,300,000	MBA INTER GOVT CORP	FEDERAL NATL MTG ASSN DEBS	3,269,574	2,884,002	385,572
1,100,000	MBA INTER GOVT CORP	FEDERAL NATL MTG ASSN DEBS	1,159,301	1,119,120	40,181
2,000,000	MBA INTER GOVT CORP	FEDERAL NATL MTG ASSN DEBS	2,130,940	1,996,060	134,880
2,050,000	MBA INTER GOVT CORP	FEDERAL NATL MTG ASSN DEBS	2,264,287	2,284,167	(19,881)
2,100,000	MBA INTER GOVT CORP	FEDERAL NATL MTG ASSN DEBS	2,231,901	2,313,768	(81,867)
250,000	MBA INTER GOVT CORP	FEDERAL NATL MTG ASSN DEBS	253,945	249,210	4,735
5,000,000	MBA INTER GOVT CORP	FEDERAL NATL MTG ASSN DEBS	5,142,200	5,026,563	115,638
1,100,000	MBA INTER GOVT CORP	FEDERAL NATL MTG ASSN DEBS	1,133,341	1,119,484	13,857
1,000,000	MBA INTER GOVT CORP	FEDERAL NATL MTG ASSN DEBS	1,018,280	998,540	19,740
2,000,000	MBA INTER GOVT CORP	U S TREASURY BONDS	2,348,440	2,297,266	51,174
9,800,000	MBA INTER GOVT CORP	U S TREASURY BONDS	11,985,106	12,282,906	(297,800)
2,600,000	MBA INTER GOVT CORP	U S TREASURY BONDS	3,379,584	3,311,750	67,834
1,300,000	MBA INTER GOVT CORP	U S TREASURY BONDS	1,439,958	1,583,563	(143,605)
4,010,000	MBA INTER GOVT CORP	U S TREASURY BONDS	5,027,538	5,584,991	(557,453)
4,500,000	MBA INTER GOVT CORP	U S TREASURY NOTES	5,001,345	4,984,609	16,736
135,000	MBA INTER GOVT CORP	U S TREASURY NOTES	143,290	125,972	17,318
190,000	MBA INTER GOVT CORP	U S TREASURY NOTES	209,000	205,111	3,889
4,195,000	MBA INTER GOVT CORP	U S TREASURY NOTES	4,638,076	4,315,279	322,797
740,000	MBA INTER GOVT CORP	U S TREASURY NOTES	812,846	756,477	56,369
4,240,000	MBA INTER GOVT CORP	U S TREASURY NOTES	4,558,000	4,251,088	306,913
4,550,000	MBA INTER GOVT CORP	U S TREASURY NOTES	4,766,853	4,907,016	(140,163)
5,000,000	MBA INTER GOVT CORP	U S TREASURY NOTES	5,199,200	5,246,289	(47,089)
4,000,000	MBA INTER GOVT CORP	U S TREASURY NOTES	4,348,760	4,262,031	86,729
6,420,000	MBA INTER GOVT CORP	U S TREASURY NOTES	6,734,965	6,709,804	25,161
1,650,000	MBA INTER GOVT CORP	U S TREASURY NOTES	1,742,549	1,731,791	10,757
100,000	MBA INTER GOVT CORP	U S TREASURY NOTES	99,625	99,668	(43)
800,000	MBA LONG GOVT CORP	FEDERAL HOME LN MTG CORP DEI	848,752	816,793	31,959
250,000	MBA LONG GOVT CORP	FEDERAL HOME LN MTG CORP MT	247,070	246,423	648
500,000	MBA LONG GOVT CORP	FEDERAL HOME LN MTG DEBS	530,235	510,703	19,532
1,370,000	MBA LONG GOVT CORP	FEDERAL NATL MTG ASSN DEBS	1,364,219	1,256,854	107,365
1,008,000	MBA LONG GOVT CORP	FEDERAL NATL MTG ASSN DEBS	1,118,568	1,111,550	7,018
300,000	MBA LONG GOVT CORP	FEDERAL NATL MTG ASSN DEBS	337,968	333,563	4,406
500,000	MBA LONG GOVT CORP	U S TREASURY BONDS	676,250	692,520	(16,270)
795,000	MBA LONG GOVT CORP	U S TREASURY BONDS	1,044,431	953,836	90,595
1,120,000	MBA LONG GOVT CORP	U S TREASURY BONDS	1,487,853	1,379,625	108,228
3,500,000	MBA LONG GOVT CORP	U S TREASURY BONDS	4,695,460	4,822,070	(126,610)

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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
6,170,000	MBA LONG GOVT CORP	U S TREASURY BONDS	8,268,787	7,730,722	538,065
2,780,000	MBA LONG GOVT CORP	U S TREASURY BONDS	3,548,420	3,119,188	429,232
10,725,000	MBA LONG GOVT CORP	U S TREASURY BONDS	13,697,863	12,274,770	1,423,093
510,000	MBA LONG GOVT CORP	U S TREASURY BONDS	645,629	635,428	10,201
3,525,000	MBA LONG GOVT CORP	U S TREASURY BONDS	4,317,032	3,873,020	444,013
3,000,000	MBA LONG GOVT CORP	U S TREASURY BONDS	3,285,930	3,238,594	47,336
1,350,000	MBA LONG GOVT CORP	U S TREASURY BONDS	1,501,025	1,505,154	(4,130)
1,220,000	MBA LONG GOVT CORP	U S TREASURY BONDS	1,317,027	1,355,936	(38,909)
3,675,000	MBA LONG GOVT CORP	U S TREASURY BONDS	3,852,429	3,813,762	38,667
75,000	MBA LONG GOVT CORP	U S TREASURY BONDS	72,422	74,194	(1,773)
290,000	MBA LONG GOVT CORP	U S TREASURY BONDS	285,786	286,738	(951)
170,000	TRUST CO OF THE WEST	FEDERAL HOME LN MTG CORP DEI	174,277	174,165	112
250,000	TRUST CO OF THE WEST	FEDERAL NATL MTG ASSN DEBS	254,843	250,164	4,679
140,000	TRUST CO OF THE WEST	U S TREASURY BONDS	195,322	193,296	2,026
160,000	TRUST CO OF THE WEST	U S TREASURY BONDS	167,725	171,617	(3,892)
120,000	TRUST CO OF THE WEST	U S TREASURY NOTES	121,631	121,195	435
215,000	GMO-CORE FUND	U S TREASURY BILL	213,054	213,054	-
30,300	GMO-CORE FUND	FANNIE MAE	2,408,850	2,047,903	360,947
11,800	J P MORGAN-RESEARCH	FANNIE MAE	938,100	783,330	154,770
121,800	TUKMAN CAPITAL	FANNIE MAE	9,683,100	7,345,710	2,337,390
	TOTAL INVESTMENTS US GOVERNMENT		<u>169,484,860</u>	<u>162,424,190</u>	<u>7,060,670</u>
59,493	BANK ONE	ONE GROUP SHORT TERM BOND F	636,572	641,926	(5,354)
500,000	CASH ACCOUNT	ALL AMERN SEMICONDUCTOR INC	325,000	500,000	(175,000)
500,000	MBA INTER GOVT CORP	ABBOTT LABS NTS	510,355	526,130	(15,775)
450,000	MBA INTER GOVT CORP	ABN AMRO BK	490,320	469,120	21,200
350,000	MBA INTER GOVT CORP	ALLSTATE CORP SR NT	372,918	370,230	2,688
700,000	MBA INTER GOVT CORP	AMERICAN GENL FINANCE NOTES	724,136	697,718	26,418
400,000	MBA INTER GOVT CORP	AMERICAN HOME PRODS CORP N1	437,096	427,112	9,984
200,000	MBA INTER GOVT CORP	ANHEUSER BUSCH COS INC	242,498	228,064	14,434
500,000	MBA INTER GOVT CORP	ANHEUSER BUSCH COS INC	529,140	504,185	24,955
450,000	MBA INTER GOVT CORP	ARISTAR INC SR NTS	468,842	439,749	29,093
1,500,000	MBA INTER GOVT CORP	ASIAN DEV BK US\$ GLOBAL BD	1,548,750	1,442,820	105,930
1,100,000	MBA INTER GOVT CORP	ASSOC CORP NA NTS	1,145,397	1,061,962	83,435
250,000	MBA INTER GOVT CORP	ASSOCIATES CORP N A SR DEB A	276,990	283,560	(6,570)
250,000	MBA INTER GOVT CORP	ASSOCIATES CORP N A SUB NTS	264,900	234,233	30,668
150,000	MBA INTER GOVT CORP	ASSOCIATES CORP NORTH AMER	156,704	151,284	5,420
600,000	MBA INTER GOVT CORP	AT & T WIRELESS SVCS INC SR NT	639,540	605,340	34,200
400,000	MBA INTER GOVT CORP	AT&T CORP	427,812	423,848	3,964
350,000	MBA INTER GOVT CORP	AT&T CORP NT	365,281	354,830	10,451
750,000	MBA INTER GOVT CORP	AT&T CORPS BONDS	760,283	746,490	13,793
1,100,000	MBA INTER GOVT CORP	BANC ONE CORP SUB NTS	1,185,613	1,173,172	12,441
320,000	MBA INTER GOVT CORP	BANK AMER CORP NT	350,074	324,330	25,744
1,000,000	MBA INTER GOVT CORP	BANK OF BOSTON CORP SUB NT	1,051,100	1,027,130	23,970
600,000	MBA INTER GOVT CORP	BANKAMERICA CORP SUB NTS	648,912	631,620	17,292
500,000	MBA INTER GOVT CORP	BCH CAYMAN IS LTD SUB NT	537,915	535,975	1,940
1,600,000	MBA INTER GOVT CORP	BEAR STEARNS COS INC GLOBAL I	1,718,368	1,686,624	31,744
450,000	MBA INTER GOVT CORP	BHP FIN USA LTD	465,687	443,439	22,248
500,000	MBA INTER GOVT CORP	BOEING CO SR NT	519,410	483,085	36,325
550,000	MBA INTER GOVT CORP	BRITISH TELECOMMUNICATIONS N	607,673	574,965	32,709
-	MBA INTER GOVT CORP	BSDT-LATE MONEY DEPOSIT ACCT	-	-	-
950,000	MBA INTER GOVT CORP	CANADA GOVT BDS	945,260	856,511	88,749
1,200,000	MBA INTER GOVT CORP	CIT GROUP HLDGS INC SR NT	1,266,552	1,250,424	16,128
500,000	MBA INTER GOVT CORP	CITICORP SUB NTS	537,775	500,765	37,010
1,200,000	MBA INTER GOVT CORP	CITIGROUP INC GLOBAL SUB NT	1,287,156	1,261,080	26,076
400,000	MBA INTER GOVT CORP	COASTAL CORP	411,156	426,280	(15,124)
630,000	MBA INTER GOVT CORP	COMMONWEALTH EDISON CO	646,178	602,009	44,169
600,000	MBA INTER GOVT CORP	CONSOLIDATED EDISON DEBENTL	613,548	591,630	21,918
300,000	MBA INTER GOVT CORP	CORPORACION ANDINA DE FOMEN	313,194	308,688	4,506
1,300,000	MBA INTER GOVT CORP	COX COMMUNICATIONS INC NEW I	1,366,014	1,336,322	29,692
500,000	MBA INTER GOVT CORP	CSX CORP DEB	569,740	586,800	(17,060)
700,000	MBA INTER GOVT CORP	DAIMLER CHRYSLER NORTH AMEF	722,358	698,957	23,401
178,000	MBA INTER GOVT CORP	DAYTON HUDSON CORP DEB	213,219	206,476	6,743
600,000	MBA INTER GOVT CORP	DAYTON HUDSON CORP NTS	624,678	570,522	54,156
500,000	MBA INTER GOVT CORP	DELPHI CORPORATION NT	475,275	496,965	(21,690)
500,000	MBA INTER GOVT CORP	DEUTSCHE BK FINL BK GTD	529,580	496,835	32,745
450,000	MBA INTER GOVT CORP	DEUTSCHE TELEKOM INTL FIN BV	490,545	448,457	42,089
700,000	MBA INTER GOVT CORP	DISNEY GLOBAL BONDS	734,881	687,144	47,737
450,000	MBA INTER GOVT CORP	DOMINION RES INC VA SER A	492,620	481,239	11,381
330,000	MBA INTER GOVT CORP	DU PONT E I DE NEMOURS & CO N	377,461	366,254	11,207

Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
400,000	MBA INTER GOVT CORP	DU PONT E I DENEMOURS & CO NT	439,436	433,120	6,316
550,000	MBA INTER GOVT CORP	DUKE CAP CORP SR NT	580,536	589,364	(8,828)
500,000	MBA INTER GOVT CORP	EOP OPER LTD PARTNERSHIP NT	501,325	498,590	2,735
400,000	MBA INTER GOVT CORP	FINLAND REP NT	418,896	375,328	43,568
550,000	MBA INTER GOVT CORP	FIRST ENERGY CORP NT SER B	538,478	548,081	(9,603)
250,000	MBA INTER GOVT CORP	FLEET FINL GROUP INC NEW	271,258	259,115	12,143
1,630,000	MBA INTER GOVT CORP	FORD MTR CR CO	1,694,630	1,714,511	(19,881)
1,000,000	MBA INTER GOVT CORP	FORD MTR CR CO GLOBAL LAND S	987,280	971,800	15,480
1,200,000	MBA INTER GOVT CORP	FORD MTR CR CO NT	1,190,268	1,179,763	10,505
540,000	MBA INTER GOVT CORP	FORT JAMES CORP SR NTS	533,650	517,612	16,038
750,000	MBA INTER GOVT CORP	FRANCE TELECOM SA NT 144A	787,688	748,860	38,828
3,200,000	MBA INTER GOVT CORP	GENERAL ELEC MTN #TR 00454	3,408,064	3,372,032	36,032
700,000	MBA INTER GOVT CORP	GENERAL MTRS ACCEP CORP GL I	704,991	715,050	(10,059)
500,000	MBA INTER GOVT CORP	GENERAL MTRS CORP MTN # TR 01	525,695	553,820	(28,125)
850,000	MBA INTER GOVT CORP	GENERAL MTRS CORP SR NT	859,384	876,886	(17,502)
700,000	MBA INTER GOVT CORP	GMAC NTS	728,098	716,450	11,648
150,000	MBA INTER GOVT CORP	GMAC SR NT	163,754	166,118	(2,364)
1,000,000	MBA INTER GOVT CORP	GOLDMAN SACHS GROUP INC NT	1,054,060	1,041,820	12,240
500,000	MBA INTER GOVT CORP	GRAND MET INVT CORP GTD NT	537,500	497,265	40,235
450,000	MBA INTER GOVT CORP	GTE SOUTH INC DEB SER C	447,053	416,165	30,888
650,000	MBA INTER GOVT CORP	HANSON OVERSEAS B V GTD SR NT	674,570	668,837	5,733
650,000	MBA INTER GOVT CORP	HELLENIC REP NT	699,608	699,127	481
500,000	MBA INTER GOVT CORP	HERSHEY FOODS CORP NTS	528,925	539,470	(10,545)
1,805,000	MBA INTER GOVT CORP	HOUSEHOLD FIN CORP NT	1,955,663	1,857,573	98,090
100,000	MBA INTER GOVT CORP	INTER AMERN DEV BK SHELF 2	105,838	98,016	7,822
1,000,000	MBA INTER GOVT CORP	INTER AMERN DEV BK US\$ GLOBAL	1,029,470	1,018,260	11,210
1,600,000	MBA INTER GOVT CORP	INTERNATIONAL BK FOR RECON	1,659,520	1,635,520	24,000
200,000	MBA INTER GOVT CORP	INTERNATIONAL PAPER CO	213,736	207,656	6,080
500,000	MBA INTER GOVT CORP	INTERNATIONAL PAPER CO NT	503,495	497,820	5,675
1,300,000	MBA INTER GOVT CORP	ITALY REP NT	1,398,917	1,397,591	1,326
500,000	MBA INTER GOVT CORP	ITT HARTFORD GROUP INC NTS	510,025	496,710	13,315
225,000	MBA INTER GOVT CORP	KELLOGG CO NT SER B	230,414	224,510	5,904
1,000,000	MBA INTER GOVT CORP	KOREA DEVELOPMENT BANK BONI	1,064,580	1,000,340	64,240
500,000	MBA INTER GOVT CORP	KOREA REP NTS	533,125	522,500	10,625
600,000	MBA INTER GOVT CORP	KROGER CO NT	656,052	597,534	58,518
1,500,000	MBA INTER GOVT CORP	LEHMAN BROS HLDGS INC	1,688,910	1,670,591	18,319
750,000	MBA INTER GOVT CORP	LOCKHEED MARTIN GTD	800,745	740,614	60,132
150,000	MBA INTER GOVT CORP	MALAYSIA NT DTD 06/02/1999	167,663	148,902	18,761
350,000	MBA INTER GOVT CORP	MCI COMM CORP NTS	359,195	354,610	4,585
500,000	MBA INTER GOVT CORP	MERITA BK LTD NY BRH SUB NT	521,270	501,055	20,215
235,000	MBA INTER GOVT CORP	MERRILL LYNCH & CO	241,886	237,477	4,409
100,000	MBA INTER GOVT CORP	MERRILL LYNCH & CO INC	104,799	105,262	(463)
330,000	MBA INTER GOVT CORP	MERRILL LYNCH & CO INC NTS	337,943	302,848	35,096
300,000	MBA INTER GOVT CORP	MORGAN J P & CO INC	295,314	260,883	34,431
350,000	MBA INTER GOVT CORP	MORGAN J P & CO INC MTN 00022	347,928	311,906	36,022
900,000	MBA INTER GOVT CORP	MORGAN STANLEY GROUP INC NT	960,156	876,834	83,322
150,000	MBA INTER GOVT CORP	NABISCO INC	152,874	150,251	2,624
250,000	MBA INTER GOVT CORP	NABISCO INC NTS	263,960	245,288	18,673
500,000	MBA INTER GOVT CORP	NATIONAL RURAL UTILITIES	502,905	462,835	40,070
450,000	MBA INTER GOVT CORP	NEWCOURT CR GROUP INC US\$ G	466,515	431,519	34,997
300,000	MBA INTER GOVT CORP	NEWS AMERICA HLDGS INC NTS	314,952	289,062	25,890
750,000	MBA INTER GOVT CORP	NIAGARA MOHAWK PWR CORP 16-	807,878	813,210	(5,333)
800,000	MBA INTER GOVT CORP	NISOURCE FIN CORP GTD NT	836,000	848,872	(12,872)
500,000	MBA INTER GOVT CORP	NORFOLK SOUTHERN CORP NTS	537,235	517,620	19,615
500,000	MBA INTER GOVT CORP	NORWEST FINL INC SR NT	513,320	479,230	34,090
640,000	MBA INTER GOVT CORP	OCCIDENTAL PETROLEUM SR NTS	676,045	638,426	37,619
500,000	MBA INTER GOVT CORP	ONTARIO PROV CDA BD	522,985	475,160	47,825
300,000	MBA INTER GOVT CORP	ORACLE CORP ST NTS	306,990	296,967	10,023
500,000	MBA INTER GOVT CORP	PAINE WEBBER GROUP INC	549,745	541,360	8,385
350,000	MBA INTER GOVT CORP	PHILIP MORRIS COS INC NT	375,053	373,356	1,698
500,000	MBA INTER GOVT CORP	PHILIP MORRIS COS INC NTS	523,875	513,260	10,615
220,000	MBA INTER GOVT CORP	PHILIP MORRIS NTS	235,360	226,736	8,624
500,000	MBA INTER GOVT CORP	PHILLIPS PETE CO NT	582,000	531,140	50,860
750,000	MBA INTER GOVT CORP	PNC FDG CORP NT	797,393	746,768	50,625
800,000	MBA INTER GOVT CORP	PROCTER & GAMBLE CO GLOBAL I	855,712	852,808	2,904
600,000	MBA INTER GOVT CORP	PROGRESS ENERGY INC SR NT	622,764	620,040	2,724
235,000	MBA INTER GOVT CORP	PUBLIC SVC ELEC & GAS CO 1ST	243,617	231,661	11,957
325,000	MBA INTER GOVT CORP	QUEBEC PROV CDA DEB	350,275	359,769	(9,493)
500,000	MBA INTER GOVT CORP	QUEBEC PROVINCE SR UNSUB	501,380	495,610	5,770
1,000,000	MBA INTER GOVT CORP	QWEST CAP FDG INC GTD NT	1,018,660	1,066,220	(47,560)
500,000	MBA INTER GOVT CORP	SANTANDER FIN ISS	526,965	499,420	27,545

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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
500,000	MBA INTER GOVT CORP	SARA LEE CORP NT	507,890	497,535	10,355
645,000	MBA INTER GOVT CORP	SIMON DEBARTOLO GROUP LP NT.	661,809	595,527	66,281
400,000	MBA INTER GOVT CORP	SOCIETE GENERALE NY SUB NTS	431,288	395,020	36,268
450,000	MBA INTER GOVT CORP	SPAIN KINGDOM GLOBAL NT	485,226	449,159	36,068
600,000	MBA INTER GOVT CORP	SPRINT CAP CORP	582,348	544,086	38,262
500,000	MBA INTER GOVT CORP	SUMITOMO BK INTL FIN NV GTD	552,500	497,690	54,810
795,000	MBA INTER GOVT CORP	SUN MICROSYSTEM INC	831,538	805,993	25,545
500,000	MBA INTER GOVT CORP	SWEDEN KINGDOM OF BDS	521,925	500,550	21,375
1,200,000	MBA INTER GOVT CORP	TCI COMMUNICATIONS INC SR NTE	1,244,040	1,228,918	15,122
441,000	MBA INTER GOVT CORP	TIME WARNER ENTMT CO L P	469,749	457,275	12,474
250,000	MBA INTER GOVT CORP	TOSCO CORP SR NTS DTD 05/15/15	273,220	261,065	12,155
650,000	MBA INTER GOVT CORP	TYCO INTL GROUP SA	659,822	664,645	(4,823)
340,000	MBA INTER GOVT CORP	U S WEST COMMUNICATIONS INC	331,024	315,221	15,803
700,000	MBA INTER GOVT CORP	UNILEVER CAP CORP	757,204	746,641	10,563
500,000	MBA INTER GOVT CORP	UNITED MEXICAN STS MTN TR000C	558,750	546,250	12,500
600,000	MBA INTER GOVT CORP	UNITED TECHNOLOGIES CORP NT	643,230	646,835	(3,605)
650,000	MBA INTER GOVT CORP	VERIZON GLOBAL FDG CORP NT	695,169	687,317	7,852
500,000	MBA INTER GOVT CORP	VODAFONE AIRTOUCH PLC NT	545,799	504,865	40,934
500,000	MBA INTER GOVT CORP	WAL MART STORES INC	522,520	469,975	52,545
400,000	MBA INTER GOVT CORP	WAL MART STORES INC NT	428,864	398,432	30,432
500,000	MBA INTER GOVT CORP	WELLS FARGO & CO SUB NTS	543,660	508,740	34,920
1,000,000	MBA INTER GOVT CORP	WORLDCOM INC GA NTS	1,018,920	997,980	20,940
350,000	MBA LONG GOVT CORP	ABN AMRO BK NV CHICAGO BRH G	369,894	348,065	21,830
200,000	MBA LONG GOVT CORP	AETNA INC DEB	196,238	184,004	12,234
125,000	MBA LONG GOVT CORP	ALBERTSONS INC SR DEB	148,808	135,406	13,401
150,000	MBA LONG GOVT CORP	AMERICAN STORES CO NEW BDS	165,071	169,800	(4,730)
260,000	MBA LONG GOVT CORP	ANADARKO FIN CO SR NT	270,247	263,471	6,776
150,000	MBA LONG GOVT CORP	APACHE CORP DEBS	167,544	148,320	19,224
150,000	MBA LONG GOVT CORP	ARCHER DANIELS MIDLAND CO BC	162,863	145,139	17,724
100,000	MBA LONG GOVT CORP	ARCHER DANIELS MIDLAND CO DE	115,275	106,424	8,851
150,000	MBA LONG GOVT CORP	ASSOCIATES CORP N A SR DEB A	166,194	170,136	(3,942)
370,000	MBA LONG GOVT CORP	AT & T CORP BDS	323,206	317,053	6,153
270,000	MBA LONG GOVT CORP	AT & T WIRELESS SVCS INC SR NT	306,026	278,411	27,616
250,000	MBA LONG GOVT CORP	AUBURN HILLS TR GTD CTF EXCH	356,523	375,168	(18,645)
300,000	MBA LONG GOVT CORP	BALTIMORE GAS & ELEC 1ST MTG	307,206	286,158	21,048
300,000	MBA LONG GOVT CORP	BANC ONE CORP SUB DEB	322,278	301,065	21,213
300,000	MBA LONG GOVT CORP	BANQUE PARIBAS SUB NTS	310,287	277,692	32,595
380,000	MBA LONG GOVT CORP	BELLSOUTH TELECOMMUNICATIOI	395,379	372,161	23,218
450,000	MBA LONG GOVT CORP	BHP FIN USA LTD	465,687	441,792	23,895
150,000	MBA LONG GOVT CORP	BOEING CO DEB	153,254	152,271	983
135,000	MBA LONG GOVT CORP	BOWATER INC DEB	144,146	154,834	(10,688)
450,000	MBA LONG GOVT CORP	BRITISH TELECOMMUNICATIONS P	516,393	482,417	33,977
275,000	MBA LONG GOVT CORP	BURLINGTON NORTH SANTA FE	274,194	259,509	14,685
200,000	MBA LONG GOVT CORP	CALENERGY INC SR BDS	211,054	212,784	(1,730)
255,000	MBA LONG GOVT CORP	CANADIAN NATL RY CO NTS	254,222	220,417	33,805
100,000	MBA LONG GOVT CORP	CATERPILLAR INC	113,628	102,247	11,381
150,000	MBA LONG GOVT CORP	CATERPILLAR INC DEB	189,995	186,071	3,924
200,000	MBA LONG GOVT CORP	CHAMPION INTL CORP DEB	188,214	182,166	6,048
400,000	MBA LONG GOVT CORP	CHASE MANHATTAN CORP NEW SI	408,988	376,504	32,484
310,000	MBA LONG GOVT CORP	CITICORP	331,982	303,078	28,904
200,000	MBA LONG GOVT CORP	CITIGROUP INC NTS	225,092	213,530	11,562
275,000	MBA LONG GOVT CORP	COASTAL CORP SR DEB	317,017	321,998	(4,980)
400,000	MBA LONG GOVT CORP	COCA COLA ENTERPRISE INC NT	477,620	452,568	25,052
200,000	MBA LONG GOVT CORP	COMMERCIAL CR GROUP INC NT	242,662	240,078	2,584
250,000	MBA LONG GOVT CORP	COMMONWEALTH EDISON CO 1ST	271,390	261,795	9,595
250,000	MBA LONG GOVT CORP	CONAGRA INC NTS	316,428	297,576	18,852
325,000	MBA LONG GOVT CORP	CONOCO INC SR NTS	330,762	308,880	21,882
300,000	MBA LONG GOVT CORP	CONSOLIDATED NAT GAS CO DEB	304,590	295,290	9,300
400,000	MBA LONG GOVT CORP	CSX CORP DEB	455,792	455,784	8
260,000	MBA LONG GOVT CORP	DEERE & CO SR DEBS	244,267	235,786	8,481
180,000	MBA LONG GOVT CORP	DELHAIZE AMER INC DEB	215,746	202,162	13,585
150,000	MBA LONG GOVT CORP	DELPHI CORPORATION DEB	133,118	148,845	(15,728)
475,000	MBA LONG GOVT CORP	DEUTSCHE TELEKOM INTL FIN BV	527,203	479,570	47,633
230,000	MBA LONG GOVT CORP	DOW CHEM CO NT	250,861	240,667	10,194
230,000	MBA LONG GOVT CORP	DRESDNER BK AG SUB NT	242,652	218,799	23,853
250,000	MBA LONG GOVT CORP	EASTMAN CHEM CO DEB	219,763	246,135	(26,373)
150,000	MBA LONG GOVT CORP	FEDERAL EXPRESS CORP NT	175,893	174,113	1,781
500,000	MBA LONG GOVT CORP	FIRST UN CORP SUB NTS	522,270	480,325	41,945
800,000	MBA LONG GOVT CORP	FORD MTR CO DEL DEBS	667,072	748,881	(81,809)
200,000	MBA LONG GOVT CORP	FORD MTR CO DEL GLOBAL	183,506	192,850	(9,344)
620,000	MBA LONG GOVT CORP	GE GLOBAL INS HLDG CORP	643,926	605,214	38,712

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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
450,000	MBA LONG GOVT CORP	GENERAL MTRS CORP DEBS	466,088	467,703	(1,616)
320,000	MBA LONG GOVT CORP	GEORGIA PAC CORP DEB	342,442	383,626	(41,184)
319,000	MBA LONG GOVT CORP	GRAND MET INVT CORP GTD DEB	385,741	357,861	27,881
300,000	MBA LONG GOVT CORP	GTE CORP	300,498	265,959	34,539
300,000	MBA LONG GOVT CORP	GTE NORTH INC DEB SER D	316,683	288,426	28,257
675,000	MBA LONG GOVT CORP	HOUSEHOLD FINANCE CORP NTS	660,191	609,046	51,145
150,000	MBA LONG GOVT CORP	HOUSTON LTG & PWR CO	166,355	176,655	(10,301)
300,000	MBA LONG GOVT CORP	HYDRO QUEBEC DEBS SER HQ	410,760	387,675	23,085
375,000	MBA LONG GOVT CORP	HYDRO-QUEBEC DEB	450,525	401,695	48,830
200,000	MBA LONG GOVT CORP	IBM CORP	210,882	179,894	30,988
350,000	MBA LONG GOVT CORP	INTERNATIONAL BUS MACHS CORP	395,549	364,270	31,280
180,000	MBA LONG GOVT CORP	INTL BK FOR RECON & DEV BD	232,303	223,034	9,268
230,000	MBA LONG GOVT CORP	INTL PAPER CO DEB	215,788	213,284	2,505
450,000	MBA LONG GOVT CORP	ITALY REP OF DEBS	485,654	423,086	62,568
200,000	MBA LONG GOVT CORP	KFW INTL FIN INC	223,466	217,378	6,088
350,000	MBA LONG GOVT CORP	KOREA ELEC PWR CORP DEB	367,882	327,492	40,390
270,000	MBA LONG GOVT CORP	KROGER CO NTS	262,721	231,822	30,899
230,000	MBA LONG GOVT CORP	LEHMAN BROS HLDGS INC	255,551	244,725	10,826
250,000	MBA LONG GOVT CORP	LILLY ELI & CO	269,308	249,895	19,413
400,000	MBA LONG GOVT CORP	LOCKHEED MARTIN CORP DEB	477,560	415,537	62,023
150,000	MBA LONG GOVT CORP	LORAL CORP SR DEB	171,150	168,654	2,496
300,000	MBA LONG GOVT CORP	MANITOBA PROV CDA DEB	397,875	351,870	46,005
200,000	MBA LONG GOVT CORP	MAY DEPT STORES CO NTS	218,622	206,606	12,016
200,000	MBA LONG GOVT CORP	MAY DEPT STORES NTS	216,524	205,090	11,434
350,000	MBA LONG GOVT CORP	MCDONALDS CORP DEBS 8 875%	423,745	400,477	23,268
600,000	MBA LONG GOVT CORP	MCI COMM CORP NTS	615,762	599,587	16,175
200,000	MBA LONG GOVT CORP	MERCK & CO INC DEBS	199,348	176,106	23,242
300,000	MBA LONG GOVT CORP	MERRILL LYNCH & CO INC NT	300,858	297,948	2,910
600,000	MBA LONG GOVT CORP	MEXICO UNITED MEXICAN STS US:	764,436	696,320	68,116
100,000	MBA LONG GOVT CORP	MOTOROLA INC	93,125	98,269	(5,144)
245,000	MBA LONG GOVT CORP	NABISCO INC DEBS	270,350	244,995	25,355
350,000	MBA LONG GOVT CORP	NATIONSBANK CORP SUB NOTES	381,938	357,952	23,986
300,000	MBA LONG GOVT CORP	NCNB CORP SUB NT	353,295	360,969	(7,674)
400,000	MBA LONG GOVT CORP	NEW YORK TEL CO	465,356	438,904	26,452
579,000	MBA LONG GOVT CORP	NEWS AMER HLDGS INC SR DEB	565,046	559,983	5,063
500,000	MBA LONG GOVT CORP	NORFOLK SOUTHERN CORP BDS	536,230	499,130	37,100
275,000	MBA LONG GOVT CORP	NORSK HYDRO AS	275,080	267,809	7,271
200,000	MBA LONG GOVT CORP	NORTHERN STS PWR CO MINN 1S	181,350	197,652	(16,302)
200,000	MBA LONG GOVT CORP	NORTHERN STS PWR CO MINN SH	195,854	200,266	(4,412)
350,000	MBA LONG GOVT CORP	NOVA SCOTIA PROV CDA	439,075	409,007	30,069
130,000	MBA LONG GOVT CORP	PACIFIC BELL DEB	136,443	130,061	6,382
200,000	MBA LONG GOVT CORP	PHARMACIA CORP DEB	201,116	196,478	4,638
235,000	MBA LONG GOVT CORP	PHILIPS ELEC NV	229,402	239,080	(9,677)
500,000	MBA LONG GOVT CORP	PHILLIPS PETE CO NT	582,000	530,305	51,695
250,000	MBA LONG GOVT CORP	PLACER DOME INC BD NTS	239,033	240,390	(1,358)
300,000	MBA LONG GOVT CORP	POTOMAC ELEC PWR CO 1ST MTG	288,156	272,076	16,080
300,000	MBA LONG GOVT CORP	PPG INDUSTRIES NTS	317,295	298,263	19,032
275,000	MBA LONG GOVT CORP	PROCTER & GAMBLE CO DEB	321,406	307,324	14,083
200,000	MBA LONG GOVT CORP	PROGRESS ENERGY INC SR NT	215,210	203,714	11,496
150,000	MBA LONG GOVT CORP	PUBLIC SVC ELEC & GAS CO 1ST	144,894	141,141	3,753
400,000	MBA LONG GOVT CORP	QUEBEC PROV CDA	442,076	398,920	43,156
235,000	MBA LONG GOVT CORP	QWEST CAP FDG INC NT	226,629	237,209	(10,580)
140,000	MBA LONG GOVT CORP	RALSTON PURINA CO DEB	181,185	161,263	19,922
125,000	MBA LONG GOVT CORP	RALSTON PURINA CO DEBS	140,486	130,024	10,463
320,000	MBA LONG GOVT CORP	RAYTHEON CO BONDS	320,640	303,412	17,228
150,000	MBA LONG GOVT CORP	REPUBLIC N Y CORP SUB NT	183,260	180,003	3,257
1,700,000	MBA LONG GOVT CORP	RESOLUTION FDG CORP	2,223,804	2,106,938	116,867
1,000,000	MBA LONG GOVT CORP	RESOLUTION FDG CORP	1,280,310	1,182,249	98,061
230,000	MBA LONG GOVT CORP	ROHM & HAAS CO DEB	256,163	242,294	13,869
250,000	MBA LONG GOVT CORP	SANTANDER FINL SUB NTS	242,783	230,610	12,173
250,000	MBA LONG GOVT CORP	SANWA FIN ARUBA GTD NT	245,380	249,858	(4,478)
500,000	MBA LONG GOVT CORP	SASKATCHEWAN PROV CDA NOTE	552,145	510,185	41,960
280,000	MBA LONG GOVT CORP	SEARS ROEBUCK & CO DEB	329,448	337,786	(8,338)
250,000	MBA LONG GOVT CORP	SONAT INC NTS	246,123	250,140	(4,018)
185,000	MBA LONG GOVT CORP	SOUTH CAROLINA ELEC & GAS CO	209,202	210,338	(1,136)
250,000	MBA LONG GOVT CORP	SOUTHWESTERNBELL TEL CO DEE	267,133	247,715	19,418
200,000	MBA LONG GOVT CORP	SPIEKER PPTYS INC NTS	202,120	201,660	460
530,000	MBA LONG GOVT CORP	SPRINT CAP CORP	484,786	506,558	(21,772)
165,000	MBA LONG GOVT CORP	TELEFONICA EUROPE BV US NT	179,995	176,674	3,321
250,000	MBA LONG GOVT CORP	TENNECO PACKAGING INC DEB	242,520	249,770	(7,250)
300,000	MBA LONG GOVT CORP	TENNESSEE GAS PIPELINE CO DEI	292,653	292,029	624

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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
1,250,000	MBA LONG GOV'T CORP	TENNESSEE VALLEY AUTH PRIN S'	1,330,650	1,193,450	137,200
300,000	MBA LONG GOV'T CORP	TEXACO CAP INC	404,886	362,652	42,234
460,000	MBA LONG GOV'T CORP	TIME WARNER ENTMT CO LP SR D	514,179	519,829	(5,651)
100,000	MBA LONG GOV'T CORP	TIME WARNER ENTMT CO LP SR N	125,475	131,381	(5,906)
225,000	MBA LONG GOV'T CORP	TIME WARNER INC GTD DEB	219,629	202,150	17,479
300,000	MBA LONG GOV'T CORP	TORCHMARK CORP DEB	320,118	329,436	(9,318)
200,000	MBA LONG GOV'T CORP	TOSCO CORP DEBS	222,484	212,306	10,178
170,000	MBA LONG GOV'T CORP	TYCO INTL GROUP SA	163,093	157,937	5,156
120,000	MBA LONG GOV'T CORP	TYCO INTL GROUP SA CO GUARAN	116,677	117,104	(427)
200,000	MBA LONG GOV'T CORP	U S WEST CAP FDG INC	174,130	203,984	(29,854)
200,000	MBA LONG GOV'T CORP	UNION ELEC CO 1ST MTG	205,654	191,454	14,200
200,000	MBA LONG GOV'T CORP	UNION OIL CO OF CAL	207,050	196,954	10,096
350,000	MBA LONG GOV'T CORP	UNION PACIFIC CORP BDS	336,546	313,495	23,051
200,000	MBA LONG GOV'T CORP	UNION PACIFIC RESOURCES DEB	200,156	208,632	(8,476)
220,000	MBA LONG GOV'T CORP	UNITED MEXICAN STS MTN TR000C	245,850	237,160	8,690
240,000	MBA LONG GOV'T CORP	UNITED TECHNOLOGIES CORP DEI	292,838	281,520	11,318
200,000	MBA LONG GOV'T CORP	UNITED UTILS PLS NTS	174,846	166,414	8,432
330,000	MBA LONG GOV'T CORP	VERIZON GLOBAL FDG CORP NT	366,016	350,259	15,758
225,000	MBA LONG GOV'T CORP	VIACOM IND SR NT	248,389	239,096	9,293
200,000	MBA LONG GOV'T CORP	VIRGINIA ELEC & PWR CO 1ST&RE	216,812	203,894	12,918
150,000	MBA LONG GOV'T CORP	VODAFONE AIRTOUCH PLC NT	169,218	161,042	8,177
240,000	MBA LONG GOV'T CORP	WAL MART STORES INC NT	275,474	267,262	8,213
150,000	MBA LONG GOV'T CORP	WESTVACO CORP DEB	179,985	183,923	(3,938)
240,000	MBA LONG GOV'T CORP	WEYERHAEUSER CO DEB	231,139	232,951	(1,812)
360,000	MBA LONG GOV'T CORP	WISCONSIN ELEC PWR CO SHELF	378,140	355,252	22,889
720,000	MBA LONG GOV'T CORP	WORLDCOM INC GA NEW NT	759,190	736,878	22,311
	TOTAL INVESTMENTS FIXED INCOME		138,103,014	133,413,727	4,689,287
1,690	AXIOM INTERNATIONAL	ALTANA AG NPV	84,117	87,073	(2,956)
16,400	AXIOM INTERNATIONAL	AMVESCAP ORD25P	236,537	221,017	15,521
17,900	AXIOM INTERNATIONAL	ATI TECHNOLOGIES INC COM NPV	225,390	235,255	(9,865)
15,900	AXIOM INTERNATIONAL	AUTOLIV INC SDR USD1	318,312	266,809	51,503
10,800	AXIOM INTERNATIONAL	BAYERISCHE MOTOREN WERKE A'	380,325	374,214	6,111
17,900	AXIOM INTERNATIONAL	BCE INC COM NPV	403,796	399,773	4,023
20,600	AXIOM INTERNATIONAL	BERKELEY GROUP ORD 25P	211,817	182,057	29,760
4,600	AXIOM INTERNATIONAL	BIOVAIL CORP COM	258,750	216,570	42,180
2,310	AXIOM INTERNATIONAL	CAP GEMINI EUR8	166,808	164,797	2,012
8,500	AXIOM INTERNATIONAL	CAPCOM CO Y50	225,050	256,993	(31,944)
42,900	AXIOM INTERNATIONAL	CGI GROUP INC CL A SUB VTG	329,214	291,591	37,623
12,900	AXIOM INTERNATIONAL	COTT CORP COM STK NPV	206,070	197,946	8,124
14,400	AXIOM INTERNATIONAL	CREDIT SUISSE GROUP CHF3	614,058	602,654	11,403
72,000	AXIOM INTERNATIONAL	CSR ORD NPV	250,258	231,922	18,336
45,000	AXIOM INTERNATIONAL	DATAFLIGHT ASIA SGD0 10	98,100	104,380	(6,280)
39,600	AXIOM INTERNATIONAL	DEBENHAMS ORD 10P	238,604	207,214	31,390
13,400	AXIOM INTERNATIONAL	FLEXTRONICS INTERNATIONAL LTI	321,466	335,991	(14,525)
4,400	AXIOM INTERNATIONAL	GROUPE BRUXELLES L NPV	231,344	225,149	6,195
15,500	AXIOM INTERNATIONAL	GRUPO DRAGADOS SA EUR1	207,432	196,997	10,435
33,700	AXIOM INTERNATIONAL	HELLENIC TELECOM ORGANIZATIC	549,119	595,868	(46,749)
76,000	AXIOM INTERNATIONAL	HENDERSON LAND DEVELOPMENT	343,067	328,566	14,501
13,200	AXIOM INTERNATIONAL	HSBC HLDGS USD0 50 HONGKONC	154,465	152,495	1,970
163,300	AXIOM INTERNATIONAL	INVENSYS ORD 25P	283,418	257,720	25,697
47,200	AXIOM INTERNATIONAL	KON KPN NV EUR0 24	239,973	230,249	9,724
7,314	AXIOM INTERNATIONAL	KOOKMIN BK NEW SPONSORED AI	284,515	265,190	19,325
19,700	AXIOM INTERNATIONAL	KOREA TELECOM SPONSORED AD	400,501	418,663	(18,162)
4,100	AXIOM INTERNATIONAL	LOGITECH INTERNATIONAL SA CHI	150,018	136,031	13,987
9,100	AXIOM INTERNATIONAL	MANULIFE FINL CORP COM NPV	237,148	238,756	(1,608)
44,900	AXIOM INTERNATIONAL	NEWS CORPORATION NPV	359,061	327,572	31,489
2,400	AXIOM INTERNATIONAL	NINTENDO CO	420,266	406,172	14,093
61,000	AXIOM INTERNATIONAL	NISSAN MOTOR CO Y50	323,478	281,858	41,620
10,400	AXIOM INTERNATIONAL	NOKIA CORP SPON ADR COM	255,112	231,039	24,073
29,400	AXIOM INTERNATIONAL	NORTEL NETWORKS CORP NEW C	219,324	216,072	3,252
4,800	AXIOM INTERNATIONAL	OMEGA PHARMA NPV(POST SPLIT)	217,329	215,977	1,352
54,800	AXIOM INTERNATIONAL	ORANGE SA EUR1	496,722	475,883	20,839
1,540	AXIOM INTERNATIONAL	PORSCHE AG NON VTG PRF NPV	588,252	506,650	81,602
29,800	AXIOM INTERNATIONAL	PORTUGAL TELECOM SGPS SA EU	232,172	246,380	(14,208)
22,000	AXIOM INTERNATIONAL	RICOH Y50	409,583	408,519	1,065
9,900	AXIOM INTERNATIONAL	ROYAL BANK OF CANADA COM STI	321,441	300,616	20,825
22,000	AXIOM INTERNATIONAL	ROYAL BANK OF SCOTLAND GRP C	535,354	550,231	(14,877)
7,400	AXIOM INTERNATIONAL	SAMSUNG ELECTRS LTD GDR 1995	851,000	619,802	231,198
640	AXIOM INTERNATIONAL	SAP AG ORD NPV	83,889	81,171	2,718
4,400	AXIOM INTERNATIONAL	SONY CORP NPV	201,099	189,399	11,700

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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
14,900	AXIOM INTERNATIONAL	STMICROELECTRONICS N V SHS N	471,883	482,770	(10,887)
42,200	AXIOM INTERNATIONAL	STORA ENSO OYJ SER 'R' NPV	535,058	517,245	17,813
36,100	AXIOM INTERNATIONAL	TAIWAN SEMICONDUCTOR MFG C	619,837	525,669	94,168
9,600	AXIOM INTERNATIONAL	TANDBERG ASA NOK1 (POST SUB	214,064	194,548	19,516
13,500	AXIOM INTERNATIONAL	TELEFONOS DE MEXICO SA ADR	472,770	469,255	3,515
69,000	AXIOM INTERNATIONAL	TELEVISION BROADCAST ORD \$0 C	299,081	271,528	27,553
4,700	AXIOM INTERNATIONAL	TEVA PHARMACEUTICAL INDS ADF	289,661	289,348	313
1,900	AXIOM INTERNATIONAL	TOKYO ELECTRON Y50	93,217	113,855	(20,638)
5,600	AXIOM INTERNATIONAL	TYCO INTL LTD NEW COM	329,840	307,346	22,494
11,700	AXIOM INTERNATIONAL	UBS AG CHF0 80 (REGD)	590,532	573,832	16,700
18,200	AXIOM INTERNATIONAL	USINOR NPV	227,684	192,846	34,838
32,600	AXIOM INTERNATIONAL	VALLEHERMOSO SA EUR1	202,899	214,001	(11,102)
13,500	AXIOM INTERNATIONAL	VAN DER MOOLEN NV EUR0 08	387,658	366,504	21,154
52,000	AXIOM INTERNATIONAL	VENTURE CORP LTD ORD	374,546	346,511	28,035
7,600	AXIOM INTERNATIONAL	VIVENDI UNIVERSAL EUR5 5	416,173	372,641	43,532
20,800	AXIOM INTERNATIONAL	VODAFONE GRP PLC NEW SPONS	534,144	518,335	15,809
21,600	AXIOM INTERNATIONAL	WESFARMERS ORD NPV	342,658	354,015	(11,357)
205,337	BLACK BEAR OFFSHORE	BLACK BEAR OFFSHORE FD LTD	48,871,463	30,000,000	18,871,463
2,364,938	CAPITAL GUARDIAN	CI EMERGING MKTS GROWTH FD II	109,496,650	109,982,817	(486,167)
1,295	CHILTON INTER (BVI)	CHILTON INTL (BVI) LTD	54,022,528	30,000,000	24,022,528
1	CLOSED ACCOUNT RECV	ASIA CEMENT CORP GDR EACH	3	-	3
6,200,000	CLOSED ACCOUNT RECV	BANCO NACIONAL SA PREF SHS N	47,486	116,589	(69,103)
247	CLOSED ACCOUNT RECV	BUNGE ALIMENTOS SA COM NPV	1	1	(0)
247	CLOSED ACCOUNT RECV	SEARA ALIMENTOS SA COM NPU	0	0	(0)
-	CLOSED ACCOUNT RECV	TELEC DE MINAS COM STK NPV	252	251	1
307	CLOSED ACCOUNT RECV	TELEMAR NORTE LESTE S A PREF	8	5	3
110	CLOSED ACCOUNT RECV	TELEMIG CELULAR SA COM NPV	2	2	(1)
-	CURSITOR EATON	BOUYGUES FF50	-	-	-
564,731	EVEREST CAP FRONTIER	EVEREST CAPITAL FRONTIER LTD	9,139,387	15,000,000	(5,860,613)
3,439,802	GMO	GMO INTL INTRINSIC VALUE III	60,196,543	83,863,072	(23,666,529)
252,959	GMO	GMO TR INTL SMALL COS FD	2,590,296	3,486,624	(896,328)
1,900	GMO-CORE FUND	ABBOTT LABS COM	105,925	85,621	20,304
12,300	GMO-CORE FUND	AETNA INC COM NEW	405,777	416,582	(10,805)
1,900	GMO-CORE FUND	AFFILIATED COMPUTER SVCS INC	201,647	142,788	58,859
1,900	GMO-CORE FUND	AIR PRODS & CHEMS INC COM	89,129	46,982	42,147
19,690	GMO-CORE FUND	ALBERTSONS INC COM	620,038	482,832	137,206
13,000	GMO-CORE FUND	ALCOA INC COM	462,150	451,283	10,867
6,200	GMO-CORE FUND	ALLIED WASTE INDS INC NEW COM	87,172	115,683	(28,511)
19,900	GMO-CORE FUND	ALLSTATE CORP COM	670,630	477,015	193,615
12,100	GMO-CORE FUND	ALTERA CORP COM	256,762	324,614	(67,852)
4,000	GMO-CORE FUND	AMEREN CORP	169,200	131,283	37,917
3,600	GMO-CORE FUND	AMERICAN STD COS INC DEL	245,628	214,469	31,159
6,400	GMO-CORE FUND	AMERICREDIT CORP COM	201,920	105,388	96,532
12,900	GMO-CORE FUND	AMR CORP DEL COM	287,670	363,647	(75,977)
4,500	GMO-CORE FUND	AMSOUTH BANCORPORATION COM	85,050	81,478	3,572
15,000	GMO-CORE FUND	AOL TIME WARNER INC COM	481,500	524,165	(42,665)
8,800	GMO-CORE FUND	APPLE COMPUTER INC	192,720	194,832	(2,112)
7,400	GMO-CORE FUND	APPLIED MATLS INC COM	296,740	304,066	(7,326)
162,711	GMO-CORE FUND	AT&T CORP COM	2,951,578	4,211,213	(1,259,635)
7,300	GMO-CORE FUND	AUTONATION INC COM	90,009	74,502	15,507
6,000	GMO-CORE FUND	AUTOZONE INC COM	430,800	168,267	262,533
54,802	GMO-CORE FUND	BANK OF AMERICA CORP	3,449,786	2,626,205	823,580
14,700	GMO-CORE FUND	BANK ONE CORP COM	574,035	525,931	48,104
4,157	GMO-CORE FUND	BEAR STEARNS COS INC COM	243,766	248,806	(5,039)
3,500	GMO-CORE FUND	BED BATH & BEYOND INC COM	118,650	98,020	20,630
14,400	GMO-CORE FUND	BELLSOUTH CORP COM	549,360	623,403	(74,043)
2,600	GMO-CORE FUND	BEST BUY INC COM	193,648	192,322	1,326
4,400	GMO-CORE FUND	BJS WHSL CLUB INC COM	194,040	219,823	(25,783)
14,200	GMO-CORE FUND	BLOCK H & R INC COM	634,740	557,911	76,829
23,000	GMO-CORE FUND	BMC SOFTWARE INC COM	376,510	523,067	(146,557)
28,900	GMO-CORE FUND	BOSTON SCIENTIFIC CORP COM	697,068	536,108	160,960
19,800	GMO-CORE FUND	BRISTOL MYERS SQUIBB CO COM	1,009,800	1,108,850	(99,050)
18,000	GMO-CORE FUND	BURLINGTON NORTH SANTA FE C	513,540	443,536	70,004
5,400	GMO-CORE FUND	CAMPBELL SOUP CO COM	161,298	170,867	(9,569)
15,500	GMO-CORE FUND	CARNIVAL CORP COM	435,240	430,910	4,330
11,700	GMO-CORE FUND	CATERPILLAR INC	611,325	542,623	68,702
5,400	GMO-CORE FUND	CERIDIAN CORP NEW COM	101,250	86,854	14,396
4,570	GMO-CORE FUND	CHARTER ONE FINL INC	124,076	127,140	(3,064)
7,332	GMO-CORE FUND	CHEVRONTEXACO CORP COM	657,021	611,892	45,129
4,300	GMO-CORE FUND	CHIRON CORP COM	188,512	193,715	(5,203)
1,800	GMO-CORE FUND	CIGNA CORP COM	166,770	111,503	55,267

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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
4,600	GMO-CORE FUND	CINERGY CORP COM	153,778	132,985	20,793
9,400	GMO-CORE FUND	CISCO SYS INC COM	170,234	174,464	(4,230)
4,700	GMO-CORE FUND	CITRIX SYS INC COM	106,502	112,353	(5,851)
3,400	GMO-CORE FUND	CNA FINL CORP	99,178	120,980	(21,802)
5,200	GMO-CORE FUND	COCA COLA CO COM	245,180	256,787	(11,607)
3,800	GMO-CORE FUND	COMERICA INC COM	217,740	223,987	(6,247)
4,500	GMO-CORE FUND	COMPASS BANCSHARES INC	127,350	112,526	14,824
31,700	GMO-CORE FUND	COMPUTER ASSOC INTL INC COM	1,093,333	978,352	114,981
24,300	GMO-CORE FUND	COMPUWARE CORP	286,497	220,541	65,956
14,900	GMO-CORE FUND	CONAGRA FOODS INC COM	354,173	301,564	52,609
27,700	GMO-CORE FUND	CONOCO INC COM	783,910	811,714	(27,804)
27,900	GMO-CORE FUND	CONSECO INC COM	124,434	314,438	(190,004)
5,900	GMO-CORE FUND	CONSOLIDATED EDISON INC COM	238,124	183,533	54,591
1,700	GMO-CORE FUND	CONSTELLATION ENGY GRP INC C	45,135	51,304	(6,169)
5,300	GMO-CORE FUND	COUNTRYWIDE CR INDS INC COM	217,141	177,797	39,344
9,100	GMO-CORE FUND	CSX CORP COM	318,955	254,508	64,447
4,000	GMO-CORE FUND	DEERE & CO COM	174,640	149,965	24,675
58,700	GMO-CORE FUND	DELL COMPUTER CORP COM	1,595,466	1,340,651	254,815
5,700	GMO-CORE FUND	DELPHI CORPORATION	77,862	84,162	(6,300)
7,200	GMO-CORE FUND	DELTA AIR LINES INC DEL COM	210,672	385,271	(174,599)
5,200	GMO-CORE FUND	DIME BANCORP INC NEW COM	187,616	199,796	(12,180)
21,133	GMO-CORE FUND	DOW CHEM CO COM	713,873	699,531	14,342
4,500	GMO-CORE FUND	DTE ENERGY CO COM	188,730	148,440	40,290
13,200	GMO-CORE FUND	DU PONT E I DE NEMOURS & CO	561,132	593,302	(32,170)
12,400	GMO-CORE FUND	EASTMAN KODAK CO COM	364,932	675,624	(310,692)
1,500	GMO-CORE FUND	EATON CORP	111,615	93,261	18,354
8,100	GMO-CORE FUND	EBAY INC COM	541,890	487,669	54,221
12,900	GMO-CORE FUND	EDISON INTL COM	194,790	195,616	(826)
1,600	GMO-CORE FUND	ELECTRONIC ARTS	95,920	95,823	97
9,700	GMO-CORE FUND	ELECTRONIC DATA SYS CORP NEV	664,935	594,427	70,508
4,200	GMO-CORE FUND	EMERSON ELEC CO COM	239,820	226,688	13,132
4,500	GMO-CORE FUND	ENTERGY CORP NEW COM	175,995	87,321	88,674
5,300	GMO-CORE FUND	EQUIFAX INC COM	127,995	96,001	31,994
7,944	GMO-CORE FUND	EXXON MOBIL CORP	312,199	341,960	(29,760)
7,600	GMO-CORE FUND	FAMILY DLR STORES INC	227,848	216,820	11,028
6,400	GMO-CORE FUND	FEDERATED DEPT STORES INC DE	261,760	213,867	47,893
-	GMO-CORE FUND	FIFTH THIRD BANCORP	-	-	-
1,600	GMO-CORE FUND	FIRST DATA CORP COM	125,520	108,905	16,615
6,000	GMO-CORE FUND	FIRST HEALTH GROUP CORP COM	148,440	152,100	(3,660)
2,300	GMO-CORE FUND	FIRST TENN NATL CORP	83,398	73,755	9,643
7,313	GMO-CORE FUND	FIRSTENERGY CORP COM	255,809	223,836	31,973
20,400	GMO-CORE FUND	FLEET BOSTON FINL CORP COM	744,600	683,705	60,895
5,100	GMO-CORE FUND	FLUOR CORP NEW COM	190,740	207,219	(16,479)
47,493	GMO-CORE FUND	FORD MTR CO DEL COM PAR \$0 01	746,590	1,242,144	(495,554)
5,800	GMO-CORE FUND	FORTUNE BRANDS INC COM	229,622	171,180	58,442
10,400	GMO-CORE FUND	FOX ENTMT GROUP INC CL A COM	275,912	246,299	29,613
3,100	GMO-CORE FUND	FPL GROUP INC COM	174,840	146,956	27,884
10,700	GMO-CORE FUND	FRANKLIN RES INC COM	377,389	386,858	(9,469)
15,000	GMO-CORE FUND	FREDDIE MAC CORP COM	981,000	711,816	269,184
3,600	GMO-CORE FUND	GANNETT INC COM	242,028	231,378	10,650
16,300	GMO-CORE FUND	GAP INC COM	227,222	453,390	(226,168)
33,800	GMO-CORE FUND	GATEWAY INC	271,752	746,617	(474,865)
10,600	GMO-CORE FUND	GENERAL ELEC CO COM	424,848	475,556	(50,708)
900	GMO-CORE FUND	GENERAL MLS INC COM	46,809	36,637	10,172
22,442	GMO-CORE FUND	GENERAL MTRS CORP COM	1,090,681	1,643,803	(553,122)
6,100	GMO-CORE FUND	GENUINE PARTS CO COM	223,870	159,031	64,839
7,900	GMO-CORE FUND	GEORGIA PAC CORP COM	218,119	226,792	(8,673)
3,500	GMO-CORE FUND	GOODYEAR TIRE & RUBR CO COM	83,335	63,139	20,196
4,300	GMO-CORE FUND	GRAINGER W W INC COM	206,400	196,198	10,202
2,400	GMO-CORE FUND	HARTFORD FINL SVCS GROUP INC	150,792	71,442	79,350
3,300	GMO-CORE FUND	HEINZ H J CO COM	135,696	153,859	(18,163)
11,300	GMO-CORE FUND	HEWLETT PACKARD CO COM	232,102	254,914	(22,812)
19,300	GMO-CORE FUND	HOME DEPOT INC COM	984,493	835,176	149,317
35,500	GMO-CORE FUND	HONEYWELL INTL INC COM	1,200,610	1,499,871	(299,261)
1,600	GMO-CORE FUND	HORMEL FOODS CORP COM	42,992	43,360	(368)
8,300	GMO-CORE FUND	HOUSEHOLD INTL INC COM	480,902	403,102	77,800
3,800	GMO-CORE FUND	HUNTINGTON BANCSHARES INC	65,322	62,952	2,370
2,800	GMO-CORE FUND	IBM CORP COM	338,688	285,782	52,906
3,000	GMO-CORE FUND	ILLINOIS TOOL WKS INC COM	203,160	176,729	26,431
7,400	GMO-CORE FUND	INGERSOLL RAND CO	309,394	290,831	18,563
78,500	GMO-CORE FUND	INTEL CORP	2,468,825	3,577,229	(1,108,404)



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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
2,200	GMO-CORE FUND	INTERNATIONAL PAPER CO COM	88,770	76,105	12,665
3,700	GMO-CORE FUND	ITT INDS INC IND COM	186,850	178,814	8,036
17,230	GMO-CORE FUND	J P MORGAN CHASE & CO COM	626,311	723,473	(97,162)
10,000	GMO-CORE FUND	JC PENNEY CO INC COM	269,000	178,690	90,310
27,304	GMO-CORE FUND	JOHNSON & JOHNSON COM	1,613,666	1,494,250	119,416
4,000	GMO-CORE FUND	JOHNSON CTLS INC COM	323,000	214,443	108,557
6,700	GMO-CORE FUND	JONES APPAREL GROUP INC COM	222,239	201,084	21,155
11,700	GMO-CORE FUND	KELLOGG CO COM	352,170	324,651	27,519
11,700	GMO-CORE FUND	KEYCORP NEW COM	284,778	288,139	(3,361)
700	GMO-CORE FUND	KIMBERLY CLARK CORP COM	41,860	32,928	8,932
4,000	GMO-CORE FUND	KINDER MORGAN ENERGY PARTNI	151,280	141,326	9,954
7,800	GMO-CORE FUND	KLA TENCOR CORP	386,568	342,316	44,252
9,000	GMO-CORE FUND	LAM RESH CORP COM	208,980	214,020	(5,040)
6,600	GMO-CORE FUND	LEGGETT & PLATT INC COM	151,800	126,409	25,391
1,600	GMO-CORE FUND	LEHMAN BROS HLDGS INC COM	106,880	66,744	40,136
4,700	GMO-CORE FUND	LEXMARK INTERNATIONAL INC CO	277,300	210,574	66,726
34,100	GMO-CORE FUND	LIBERTY MEDIA CORP NEW COM S	477,400	457,244	20,156
1,800	GMO-CORE FUND	LINCARE HLDGS INC COM	51,570	48,648	2,922
2,700	GMO-CORE FUND	LINCOLN NATL CORP IND COM	131,139	95,388	35,751
1,900	GMO-CORE FUND	LINEAR TECHNOLOGY CORP COM	74,176	117,715	(43,539)
3,600	GMO-CORE FUND	LOCKHEED MARTIN CORP COM	168,012	67,276	100,736
25,200	GMO-CORE FUND	LOWES COS INC COM	1,169,532	915,582	253,950
22,100	GMO-CORE FUND	LUCENT TECHNOLOGIES INC COM	139,230	154,187	(14,957)
7,000	GMO-CORE FUND	MASCO CORP COM	171,500	177,294	(5,794)
16,100	GMO-CORE FUND	MATTEL INC COM	276,920	272,901	4,019
10,700	GMO-CORE FUND	MAY DEPT STORES CO COM	395,686	286,687	108,999
4,950	GMO-CORE FUND	MBIA INC COM	265,469	198,067	67,402
1,400	GMO-CORE FUND	MCDONALDS CORP COM	37,058	44,598	(7,540)
4,600	GMO-CORE FUND	MCKESSON CORP COM	172,040	122,082	49,958
38,800	GMO-CORE FUND	MERCK & CO INC COM	2,281,440	2,856,403	(574,963)
9,200	GMO-CORE FUND	MGIC INVT CORP WIS COM	567,824	457,403	110,421
72,500	GMO-CORE FUND	MICROSOFT CORP COM	4,803,125	4,866,781	(63,656)
600	GMO-CORE FUND	MINNESOTA MNG & MFG CO COM	70,926	59,846	11,080
3,400	GMO-CORE FUND	MOODYS CORP COM	135,524	139,264	(3,740)
7,600	GMO-CORE FUND	MORGAN STANLEY	425,144	398,603	26,541
34,800	GMO-CORE FUND	MOTOROLA INC COM	522,696	556,125	(33,429)
2,100	GMO-CORE FUND	MURPHY OIL CORP COM	176,484	174,972	1,512
6,000	GMO-CORE FUND	MYLAN LABS INC PA COM	225,000	224,760	240
12,500	GMO-CORE FUND	NATIONAL CITY CORP COM	365,500	364,502	998
6,600	GMO-CORE FUND	NATIONAL SEMICONDUCTOR CORI	203,214	206,910	(3,696)
4,200	GMO-CORE FUND	NEWELL RUBBERMAID INC	115,794	91,321	24,473
4,900	GMO-CORE FUND	NIKE INC CL B COM	275,576	204,878	70,698
14,500	GMO-CORE FUND	NORFOLK SOUTHN CORP COM	265,785	310,354	(44,569)
7,400	GMO-CORE FUND	NORTHFORK BANCORPORATION II	236,726	227,612	9,114
3,200	GMO-CORE FUND	NORTHROP GRUMMAN CORP COM	322,592	228,953	93,639
3,900	GMO-CORE FUND	NUCOR CORP	206,544	164,079	42,465
8,400	GMO-CORE FUND	OCCIDENTAL PETE CORP COM	222,852	232,111	(9,259)
12,000	GMO-CORE FUND	OFFICE DEPOT INC COM	222,480	168,518	53,962
71,500	GMO-CORE FUND	ORACLE CORPORATION COM	987,415	2,358,049	(1,370,634)
3,300	GMO-CORE FUND	PARKER HANNIFIN CORP COM	151,503	129,921	21,582
5,375	GMO-CORE FUND	PFIZER INC COM STK USD0 05	214,194	231,607	(17,413)
16,700	GMO-CORE FUND	PG&E CORP COM	321,308	293,362	27,946
11,400	GMO-CORE FUND	PITNEY BOWES INC COM	428,754	422,641	6,113
3,100	GMO-CORE FUND	PNC FINANCIAL SERVICES GROUP	174,220	211,927	(37,707)
10,800	GMO-CORE FUND	PPG INDS INC COM	558,576	517,709	40,867
9,200	GMO-CORE FUND	PRAXAIR INC COM	508,300	400,598	107,702
2,700	GMO-CORE FUND	PRICE T ROWE GROUP INC COM	93,771	91,125	2,646
10,300	GMO-CORE FUND	PROCTER & GAMBLE CO COM	815,039	745,851	69,188
3,300	GMO-CORE FUND	PROGRESSIVE CORP OHIO COM	492,690	369,065	123,625
14,000	GMO-CORE FUND	PROVIDIAN FINL CORP COM	49,700	673,452	(623,752)
4,400	GMO-CORE FUND	PUBLIC SVC ENTERPRISE GROUP	185,636	166,996	18,640
14,000	GMO-CORE FUND	QUALCOMM INC	707,000	814,467	(107,467)
17,800	GMO-CORE FUND	RAYTHEON CO COM NEW	577,966	641,504	(63,538)
5,400	GMO-CORE FUND	REGIONS FINL CORP COM	161,676	172,045	(10,369)
6,300	GMO-CORE FUND	RELIANT ENERGY INC	167,076	251,319	(84,243)
9,900	GMO-CORE FUND	RF MICRO DEVICES INC COM	190,377	193,941	(3,564)
26,500	GMO-CORE FUND	RITE AID CORP COM	134,090	155,706	(21,616)
9,900	GMO-CORE FUND	ROBERT HALF INTL INC COM	264,330	302,002	(37,672)
4,500	GMO-CORE FUND	ROCKWELL AUTOMATION INC	80,370	64,416	15,954
2,700	GMO-CORE FUND	ROYAL DUTCH PETE CO N Y	132,354	163,930	(31,576)
8	GMO-CORE FUND	S&P 500 INDEX FUTURES CME	-	-	-

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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
3,300	GMO-CORE FUND	SAFEWAY INC NEW COM	137,775	139,590	(1,815)
13,500	GMO-CORE FUND	SARA LEE CORP	300,105	301,674	(1,569)
35,945	GMO-CORE FUND	SBC COMMUNICATIONS INC COM	1,407,966	1,590,477	(182,511)
45,500	GMO-CORE FUND	SCHERING PLOUGH CORP COM	1,629,355	1,865,744	(236,389)
6,200	GMO-CORE FUND	SEALED AIR CORP NEW COM	253,084	241,748	11,336
16,100	GMO-CORE FUND	SEARS ROEBUCK & CO COM	767,004	497,413	269,591
6,100	GMO-CORE FUND	SEMPRA ENERGY COM	149,755	160,086	(10,331)
8,800	GMO-CORE FUND	SHERWIN WILLIAMS CO COM	242,000	191,018	50,982
13,400	GMO-CORE FUND	SMURFIT-STONE CONTAINER COR	213,998	196,608	17,390
9,300	GMO-CORE FUND	SOUTHERN CO COM	235,755	183,595	52,160
4,400	GMO-CORE FUND	SOUTHTRUST CORP COM	108,548	114,134	(5,586)
31,300	GMO-CORE FUND	SPRINT CORP (FON GROUP) COM	628,504	673,240	(44,736)
9,400	GMO-CORE FUND	SPRINT CORP PCS COM SER 1	229,454	230,488	(1,034)
5,500	GMO-CORE FUND	STANLEY WKS	256,135	205,517	50,618
9,100	GMO-CORE FUND	STAPLES INC COM	170,170	174,538	(4,368)
5,700	GMO-CORE FUND	STILWELL FINL INC COM	155,154	154,413	741
7,400	GMO-CORE FUND	SUNTRUST BKS INC	463,980	498,693	(34,713)
3,400	GMO-CORE FUND	SYMANTEC CORP COM	225,522	221,272	4,250
3,600	GMO-CORE FUND	SYNOVUS FINL CORP	90,180	100,375	(10,195)
8,800	GMO-CORE FUND	TARGET CORP COM	361,240	300,485	60,755
7,600	GMO-CORE FUND	TELLABS INC COM	113,696	309,676	(195,980)
4,400	GMO-CORE FUND	TERADYNE INC COM	132,616	132,000	616
13,900	GMO-CORE FUND	TEXAS INSTRS INC COM	389,200	426,508	(37,308)
5,900	GMO-CORE FUND	TEXTRON INC COM	244,614	286,172	(41,558)
3,200	GMO-CORE FUND	TORCHMARK CORP	125,856	98,280	27,576
4,700	GMO-CORE FUND	TOYS R US INC COM	97,478	52,476	45,003
3,700	GMO-CORE FUND	TRICON GLOBAL RESTAURANTS IN	182,040	146,444	35,596
8,300	GMO-CORE FUND	TRW INC	307,432	340,881	(33,449)
9,100	GMO-CORE FUND	TXU CORP	429,065	433,697	(4,632)
2,000	GMO-CORE FUND	UNILEVER N V NEW YORK SHS NE1	115,220	113,063	2,157
3,100	GMO-CORE FUND	UNION PAC CORP COM	176,700	116,506	60,194
6,500	GMO-CORE FUND	UNION PLANTERS CORP TENN COI	293,345	271,930	21,415
9,600	GMO-CORE FUND	UNIONBANCAL CORP	364,800	298,055	66,745
13,800	GMO-CORE FUND	UNUMPROVIDENT CORP	365,838	278,035	87,803
9,400	GMO-CORE FUND	USA INTERACTIVE	256,714	170,223	86,491
16,700	GMO-CORE FUND	USX MARATHON GROUP NEW COM	501,000	490,451	10,549
2,300	GMO-CORE FUND	V F CORP COM	89,723	62,581	27,142
63,466	GMO-CORE FUND	VERIZON COMMUNICATIONS COM	3,012,096	3,496,566	(484,469)
3,600	GMO-CORE FUND	VIACOM INC CL A COMM	159,300	157,896	1,404
39,400	GMO-CORE FUND	WACHOVIA CORP 2ND NEW COM	1,235,584	1,055,598	179,986
15,100	GMO-CORE FUND	WAL MART STORES INC COM	869,005	791,099	77,906
12,400	GMO-CORE FUND	WASHINGTON MUTUAL INC COM	405,480	428,289	(22,809)
11,600	GMO-CORE FUND	WASTE MGMT INC DEL COM	370,156	230,699	139,457
3,100	GMO-CORE FUND	WESTWOOD ONE INC COM	93,155	91,450	1,705
3,200	GMO-CORE FUND	WEYERHAEUSER CO COM	173,056	162,682	10,374
3,200	GMO-CORE FUND	WHIRLPOOL CORP COM	234,656	205,640	29,016
9,300	GMO-CORE FUND	WINN DIXIE STORES INC	132,525	132,583	(58)
87,063	GMO-CORE FUND	WORLDCOM INC-WORLDCOM GRC	1,225,847	1,914,995	(689,148)
35,800	GMO-CORE FUND	XEROX CORP COM	373,036	200,526	172,511
13,200	J P MORGAN-RESEARCH	ABBOTT LABS COM	735,900	578,153	157,747
4,800	J P MORGAN-RESEARCH	ABERCROMBIE & FITCH CO CL A	127,344	110,644	16,700
3,400	J P MORGAN-RESEARCH	ADELPHIA COMMS CORP CL A	106,012	108,645	(2,633)
1,500	J P MORGAN-RESEARCH	ADOBE SYS INC DEL COM	46,575	53,968	(7,393)
300	J P MORGAN-RESEARCH	AES CORP COM	4,905	14,572	(9,667)
10,300	J P MORGAN-RESEARCH	AFLAC INC COM	252,968	285,534	(32,566)
400	J P MORGAN-RESEARCH	AGILENT TECHNOLOGIES INC	11,404	15,751	(4,347)
2,200	J P MORGAN-RESEARCH	AIR PRODS & CHEMS INC COM	103,202	76,218	26,984
6,500	J P MORGAN-RESEARCH	ALCAN INC	233,545	220,271	13,274
10,400	J P MORGAN-RESEARCH	ALCOA INC COM	369,720	318,446	51,274
900	J P MORGAN-RESEARCH	ALLERGAN INC COM	67,545	65,387	2,158
8,000	J P MORGAN-RESEARCH	ALLSTATE CORP COM	269,600	287,564	(17,964)
1,200	J P MORGAN-RESEARCH	ALLTEL CORP	74,076	62,930	11,146
6,600	J P MORGAN-RESEARCH	ALTERA CORP COM	140,052	211,597	(71,545)
3,600	J P MORGAN-RESEARCH	AMBAC FINANCIAL GROUP INC	208,296	162,686	45,610
1,600	J P MORGAN-RESEARCH	AMEREN CORP	67,680	59,895	7,785
6,200	J P MORGAN-RESEARCH	AMERICAN EXPRESS CO COM	221,278	264,003	(42,725)
16,200	J P MORGAN-RESEARCH	AMERICAN HOME PRODS CORP C	994,032	931,519	62,513
20,300	J P MORGAN-RESEARCH	AMERICAN INTL GROUP INC COM	1,611,820	1,352,843	258,977
4,600	J P MORGAN-RESEARCH	AMERICAN TOWER CORP	43,562	66,876	(23,314)
2,300	J P MORGAN-RESEARCH	AMERICREDIT CORP COM	72,565	74,864	(2,299)
11,600	J P MORGAN-RESEARCH	AMGEN INC	654,704	739,547	(84,843)

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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
2,000	J P MORGAN-RESEARCH	AMR CORP DEL COM	44,600	41,839	2,761
3,800	J P MORGAN-RESEARCH	AMSOUTH BANCORPORATION COM	71,820	62,535	9,285
1,300	J P MORGAN-RESEARCH	ANADARKO PETE CORP COM	73,905	81,344	(7,439)
3,600	J P MORGAN-RESEARCH	ANALOG DEVICES INC COM	159,804	239,488	(79,684)
37,100	J P MORGAN-RESEARCH	AOL TIME WARNER INC COM	1,190,910	1,980,916	(790,006)
2,300	J P MORGAN-RESEARCH	APPLERA CORP-APPLIED BIOSYST	90,321	68,639	21,682
9,700	J P MORGAN-RESEARCH	APPLIED MATLS INC COM	388,970	509,762	(120,792)
800	J P MORGAN-RESEARCH	APPLIED MICRO CIRCUITS CORP C	9,056	11,836	(2,780)
500	J P MORGAN-RESEARCH	ARDEN RLTY GROUP INC COM	13,250	12,348	902
1,600	J P MORGAN-RESEARCH	ASTORIA FINL CORP COM	42,336	41,160	1,176
28,200	J P MORGAN-RESEARCH	AT&T CORP COM	511,548	746,148	(234,600)
24,600	J P MORGAN-RESEARCH	AT&T WIRELESS SVCS INC COM	353,502	491,700	(138,198)
300	J P MORGAN-RESEARCH	AUTODESK INC COM	11,181	10,956	225
6,100	J P MORGAN-RESEARCH	AUTOMATIC DATA PROCESSING IN	359,290	324,428	34,862
5,100	J P MORGAN-RESEARCH	BAKER HUGHES INC COM	185,997	148,053	37,944
9,100	J P MORGAN-RESEARCH	BANK NEW YORK INC COM	371,280	396,786	(25,506)
8,800	J P MORGAN-RESEARCH	BANK OF AMERICA CORP	553,960	419,679	134,281
15,100	J P MORGAN-RESEARCH	BANK ONE CORP COM	589,655	449,201	140,454
1,700	J P MORGAN-RESEARCH	BANKNORTH GROUP INC NEW	38,284	32,723	5,561
500	J P MORGAN-RESEARCH	BARD C R INC	32,250	25,241	7,009
8,500	J P MORGAN-RESEARCH	BARRICK GOLD CORP	135,575	130,325	5,250
9,000	J P MORGAN-RESEARCH	BAXTER INTL INC COM	482,670	401,990	80,680
2,300	J P MORGAN-RESEARCH	BB&T CORP COM	83,053	78,145	4,908
1,400	J P MORGAN-RESEARCH	BEA SYS INC COM	21,560	28,639	(7,079)
6,100	J P MORGAN-RESEARCH	BECTON DICKINSON & CO COM	202,215	164,008	38,207
6,700	J P MORGAN-RESEARCH	BED BATH & BEYOND INC COM	227,130	159,514	67,616
13,800	J P MORGAN-RESEARCH	BELLSOUTH CORP COM	526,470	582,923	(56,453)
1,300	J P MORGAN-RESEARCH	BEST BUY INC COM	96,824	58,992	37,832
100	J P MORGAN-RESEARCH	BIOGEN INC COM	5,735	5,372	363
2,000	J P MORGAN-RESEARCH	BLACK & DECKER CORP COM	75,460	78,030	(2,570)
6,800	J P MORGAN-RESEARCH	BOEING CO COM	263,704	337,276	(73,572)
3,200	J P MORGAN-RESEARCH	BOSTON SCIENTIFIC CORP COM	77,184	52,097	25,087
14,100	J P MORGAN-RESEARCH	BRISTOL MYERS SQUIBB CO COM	719,100	725,663	(6,563)
1,800	J P MORGAN-RESEARCH	BROADCOM CORP CL A COM	73,566	313,766	(240,200)
200	J P MORGAN-RESEARCH	BROCADE COMMN SYS INC COM	6,624	5,912	712
8,600	J P MORGAN-RESEARCH	BURLINGTON NORTH SANTA FE CC	245,358	234,902	10,456
-	J P MORGAN-RESEARCH	C H ROBINSON WORLDWIDE INC	-	-	-
200	J P MORGAN-RESEARCH	CALPINE CORP COM	3,358	3,835	(477)
300	J P MORGAN-RESEARCH	CAMPBELL SOUP CO COM	8,961	8,981	(20)
6,400	J P MORGAN-RESEARCH	CAPITAL ONE FINL CORP	345,280	304,386	40,894
3,100	J P MORGAN-RESEARCH	CARDINAL HEALTH INC COM	200,446	225,029	(24,583)
4,100	J P MORGAN-RESEARCH	CARNIVAL CORP COM	115,128	104,821	10,307
4,600	J P MORGAN-RESEARCH	CATERPILLAR INC	240,350	233,171	7,179
16,400	J P MORGAN-RESEARCH	CENDANT CORP COM	321,604	257,815	63,789
7,400	J P MORGAN-RESEARCH	CHARTER COMMUNICATIONS INC I	121,582	111,231	10,351
3,900	J P MORGAN-RESEARCH	CHARTER ONE FINL INC	105,885	86,104	19,781
12,100	J P MORGAN-RESEARCH	CHEVRONTEXO CO CORP COM	1,084,281	913,627	170,654
400	J P MORGAN-RESEARCH	CHIRON CORP COM	17,536	17,262	274
3,800	J P MORGAN-RESEARCH	CIENA CORP COM	54,378	109,896	(55,518)
4,200	J P MORGAN-RESEARCH	CIGNA CORP COM	389,130	320,689	68,441
3,300	J P MORGAN-RESEARCH	CINERGY CORP COM	110,319	111,444	(1,125)
76,900	J P MORGAN-RESEARCH	CISCO SYS INC COM	1,392,659	2,793,520	(1,400,861)
52,800	J P MORGAN-RESEARCH	CITIGROUP INC COM	2,665,344	2,137,720	527,624
3,000	J P MORGAN-RESEARCH	CITRIX SYS INC COM	67,980	70,965	(2,985)
4,000	J P MORGAN-RESEARCH	CMS ENERGY CORP COM	96,120	132,858	(36,738)
24,100	J P MORGAN-RESEARCH	COCA COLA CO COM	1,136,315	1,226,504	(90,189)
7,500	J P MORGAN-RESEARCH	COLGATE PALMOLIVE CO	433,125	431,961	1,164
10,700	J P MORGAN-RESEARCH	COMCAST CORP CL A SPL	385,200	406,144	(20,944)
7,600	J P MORGAN-RESEARCH	COMPAQ COMPUTER CORP COM	74,176	124,209	(50,033)
700	J P MORGAN-RESEARCH	COMPASS BANCSHARES INC	19,810	14,425	5,385
4,500	J P MORGAN-RESEARCH	COMPUTER ASSOC INTL INC COM	155,205	149,577	5,628
1,700	J P MORGAN-RESEARCH	COMPUTER SCIENCES CORP COM	83,266	61,733	21,533
9,100	J P MORGAN-RESEARCH	CONOCO INC COM	257,530	270,986	(13,456)
1,300	J P MORGAN-RESEARCH	CONSOLIDATED EDISON INC COM	52,468	45,019	7,449
500	J P MORGAN-RESEARCH	CONSTELLATION ENGY GRP INC C	13,275	11,536	1,739
3,200	J P MORGAN-RESEARCH	COOPER CAMERON CORP	129,152	213,240	(84,088)
1,700	J P MORGAN-RESEARCH	COOPER INDS LTD COM	59,364	85,120	(25,756)
4,500	J P MORGAN-RESEARCH	COSTCO WHSL CORP NEW COM	199,710	162,746	36,964
9,100	J P MORGAN-RESEARCH	COUNTRYWIDE CR INDS INC COM	372,827	375,677	(2,850)
2,100	J P MORGAN-RESEARCH	CSX CORP COM	73,605	71,784	1,821
800	J P MORGAN-RESEARCH	CVS CORP	23,680	27,551	(3,871)

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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
3,100	J P MORGAN-RESEARCH	DANAHER CORP COM	186,961	171,400	15,561
24,100	J P MORGAN-RESEARCH	DELL COMPUTER CORP COM	655,038	994,337	(339,299)
7,800	J P MORGAN-RESEARCH	DELPHI CORPORATION	106,548	130,077	(23,529)
4,200	J P MORGAN-RESEARCH	DELTA AIR LINES INC DEL COM	122,892	162,481	(39,589)
3,800	J P MORGAN-RESEARCH	DIAMOND OFFSHORE DRILLING IN	115,520	128,518	(12,998)
3,200	J P MORGAN-RESEARCH	DISNEY WALT CO COM	66,304	98,534	(32,230)
1,900	J P MORGAN-RESEARCH	DOMINION RES INC VA NEW COM	114,190	114,720	(530)
300	J P MORGAN-RESEARCH	DOVER CORP COM	11,121	12,803	(1,682)
12,100	J P MORGAN-RESEARCH	DOW CHEM CO COM	408,738	388,354	20,384
4,200	J P MORGAN-RESEARCH	DTE ENERGY CO COM	176,148	156,588	19,560
1,400	J P MORGAN-RESEARCH	DU PONT E I DE NEMOURS & CO	59,514	60,894	(1,380)
1,800	J P MORGAN-RESEARCH	DUKE ENERGY CORP COM	70,668	69,065	1,603
6,400	J P MORGAN-RESEARCH	DYNEGY INC NEW CL A	163,200	247,586	(84,386)
11,400	J P MORGAN-RESEARCH	E TRADE GROUP INC	116,850	264,280	(147,430)
2,000	J P MORGAN-RESEARCH	EASTMAN KODAK CO COM	58,860	80,822	(21,962)
2,000	J P MORGAN-RESEARCH	EATON CORP	148,820	128,284	20,536
700	J P MORGAN-RESEARCH	EBAY INC COM	46,830	36,388	10,443
9,900	J P MORGAN-RESEARCH	EDISON INTL COM	149,490	102,796	46,694
1,600	J P MORGAN-RESEARCH	EDWARDS A G INC COM	70,672	72,920	(2,248)
9,700	J P MORGAN-RESEARCH	EL PASO CORP COM	432,717	516,005	(83,288)
4,100	J P MORGAN-RESEARCH	ELECTRONIC DATA SYS CORP NEV	281,055	231,493	49,562
13,200	J P MORGAN-RESEARCH	EMC CORP MASS	177,408	943,245	(765,837)
4,000	J P MORGAN-RESEARCH	EMERSON ELEC CO COM	228,400	251,367	(22,967)
8,500	J P MORGAN-RESEARCH	ENTERGY CORP NEW COM	332,435	196,007	136,428
3,900	J P MORGAN-RESEARCH	EQUITY OFFICE PPTYS TR COM	117,312	111,580	5,732
62,400	J P MORGAN-RESEARCH	EXXON MOBIL CORP	2,452,320	2,252,290	200,030
3,900	J P MORGAN-RESEARCH	FEDERATED DEPT STORES INC DE	159,510	131,446	28,064
3,400	J P MORGAN-RESEARCH	FEDEX CORP COM	176,392	141,472	34,920
464	J P MORGAN-RESEARCH	FIRSTENERGY CORP COM	16,231	16,397	(167)
300	J P MORGAN-RESEARCH	FIRSTMERIT CORP	8,127	6,932	1,195
10,100	J P MORGAN-RESEARCH	FORD MTR CO DEL COM PAR \$0 01	158,772	221,331	(62,559)
3,700	J P MORGAN-RESEARCH	FOREST LABS INC CL A COM	303,215	223,129	80,086
2,200	J P MORGAN-RESEARCH	FOX ENTMT GROUP INC CL A COM	58,366	57,419	947
2,200	J P MORGAN-RESEARCH	FPL GROUP INC COM	124,080	97,725	26,355
8,000	J P MORGAN-RESEARCH	FREDDIE MAC CORP COM	523,200	439,561	83,639
5,500	J P MORGAN-RESEARCH	GANNETT INC COM	369,765	371,823	(2,058)
2,700	J P MORGAN-RESEARCH	GAP INC COM	37,638	86,047	(48,409)
500	J P MORGAN-RESEARCH	GATX CORP COM	16,260	21,849	(5,589)
7,200	J P MORGAN-RESEARCH	GEMSTAR-TV GUIDE INTL INC	199,440	241,891	(42,451)
2,400	J P MORGAN-RESEARCH	GENERAL DYNAMICS CORP COM	191,136	188,776	2,360
83,900	J P MORGAN-RESEARCH	GENERAL ELEC CO COM	3,362,712	3,201,232	161,480
500	J P MORGAN-RESEARCH	GENERAL GROWTH PPTYS INC	19,400	18,339	1,061
2,600	J P MORGAN-RESEARCH	GENERAL MTRS CORP COM	126,360	164,705	(38,345)
4,300	J P MORGAN-RESEARCH	GEORGIA PAC CORP COM	118,723	146,332	(27,609)
10,500	J P MORGAN-RESEARCH	GILLETTE CO COM	350,700	331,527	19,173
2,100	J P MORGAN-RESEARCH	GOLDEN ST BANCORP INC COM	54,915	56,987	(2,072)
3,400	J P MORGAN-RESEARCH	GOLDMAN SACHS GROUP INC COM	315,350	318,106	(2,756)
3,000	J P MORGAN-RESEARCH	GOODRICH CORP	79,860	100,939	(21,079)
2,500	J P MORGAN-RESEARCH	GRAINGER W W INC COM	120,000	80,958	39,042
2,900	J P MORGAN-RESEARCH	GREENPOINT FINL CORP COM	103,675	102,881	794
4,100	J P MORGAN-RESEARCH	GUIDANT CORP COM	204,180	207,101	(2,921)
2,100	J P MORGAN-RESEARCH	HARLEY DAVIDSON INC COM	114,051	88,427	25,624
1,100	J P MORGAN-RESEARCH	HARTFORD FINL SVCS GROUP INC	69,113	70,860	(1,747)
4,500	J P MORGAN-RESEARCH	HASBRO INC COM	73,035	55,160	17,875
6,500	J P MORGAN-RESEARCH	HCA INC	250,510	202,992	47,518
4,700	J P MORGAN-RESEARCH	HEINZ H J CO COM	193,264	170,413	22,851
400	J P MORGAN-RESEARCH	HERSHEY FOODS CORP	27,080	25,529	1,551
16,500	J P MORGAN-RESEARCH	HEWLETT PACKARD CO COM	338,910	707,680	(368,770)
1,600	J P MORGAN-RESEARCH	HIBERNIA CORP CL A COM	28,464	32,600	(4,136)
24,900	J P MORGAN-RESEARCH	HOME DEPOT INC COM	1,270,149	1,080,827	189,322
4,700	J P MORGAN-RESEARCH	HONEYWELL INTL INC COM	158,954	177,823	(18,869)
600	J P MORGAN-RESEARCH	HOSPITALITY PPTYS TR COM SHS	17,700	16,645	1,055
5,400	J P MORGAN-RESEARCH	HOUSEHOLD INTL INC COM	312,876	287,122	25,754
5,000	J P MORGAN-RESEARCH	HUMAN GENOME SCIENCES INC C	168,600	220,118	(51,518)
17,200	J P MORGAN-RESEARCH	IBM CORP COM	2,080,512	1,519,397	561,115
1,400	J P MORGAN-RESEARCH	ILLINOIS TOOL WKS INC COM	94,808	86,977	7,831
900	J P MORGAN-RESEARCH	INDYMAC BANCORP INC COM	21,042	24,410	(3,368)
3,500	J P MORGAN-RESEARCH	INGERSOLL RAND CO	146,335	139,808	6,527
2,700	J P MORGAN-RESEARCH	INSTINET GROUP INC COM	27,135	31,528	(4,393)
58,800	J P MORGAN-RESEARCH	INTEL CORP	1,849,260	2,237,692	(388,432)
4,900	J P MORGAN-RESEARCH	INTERPUBLIC GROUP COS INC COI	144,746	149,659	(4,913)

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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
2,400	J P MORGAN-RESEARCH	ITT INDS INC IND COM	121,200	83,550	37,650
18,500	J P MORGAN-RESEARCH	JDS UNIPHASE CORP COM	160,580	285,228	(124,648)
2,900	J P MORGAN-RESEARCH	JEFFERSON PILOT CORP COM	134,183	124,348	9,835
25,800	J P MORGAN-RESEARCH	JOHNSON & JOHNSON COM	1,524,780	945,319	579,461
2,200	J P MORGAN-RESEARCH	JOHNSON CTLS INC COM	177,650	122,738	54,912
3,300	J P MORGAN-RESEARCH	JONES APPAREL GROUP INC COM	109,461	102,947	6,514
2,900	J P MORGAN-RESEARCH	JUNIPER NETWORKS INC COM	54,955	63,348	(8,393)
5,800	J P MORGAN-RESEARCH	KELLOGG CO COM	174,580	153,074	21,506
3,300	J P MORGAN-RESEARCH	KEYCORP NEW COM	80,322	83,933	(3,611)
5,500	J P MORGAN-RESEARCH	KIMBERLY CLARK CORP COM	328,900	327,357	1,543
5,800	J P MORGAN-RESEARCH	KOHL'S CORP COM	408,552	301,144	107,408
6,700	J P MORGAN-RESEARCH	KRAFT FOODS INC CL A	228,001	213,454	14,547
7,300	J P MORGAN-RESEARCH	KROGER CO COM	152,351	127,055	25,296
1,900	J P MORGAN-RESEARCH	LATTICE SEMICONDUCTOR CORP	39,083	57,085	(18,002)
1,700	J P MORGAN-RESEARCH	LEAR CORP COM	64,838	56,007	8,832
11,000	J P MORGAN-RESEARCH	LIBERTY MEDIA CORP NEW COM S	154,000	232,862	(78,862)
500	J P MORGAN-RESEARCH	LIBERTY PPTY TR SHS BEN INT	14,925	13,310	1,615
10,000	J P MORGAN-RESEARCH	LILLY ELI & CO COM	785,400	781,252	4,148
800	J P MORGAN-RESEARCH	LIMITED BRANDS INC	11,776	12,139	(363)
3,400	J P MORGAN-RESEARCH	LINCOLN NATL CORP IND COM	165,138	123,804	41,334
4,200	J P MORGAN-RESEARCH	LINEAR TECHNOLOGY CORP COM	163,968	247,557	(83,589)
5,400	J P MORGAN-RESEARCH	LOCKHEED MARTIN CORP COM	252,018	196,860	55,158
5,100	J P MORGAN-RESEARCH	LOWES COS INC COM	236,691	129,799	106,892
1,900	J P MORGAN-RESEARCH	LSI LOGIC CORP COM	29,982	48,904	(18,922)
28,500	J P MORGAN-RESEARCH	LUCENT TECHNOLOGIES INC COM	179,550	587,495	(407,945)
5,100	J P MORGAN-RESEARCH	MARRIOTT INTL INC NEW CL A	207,315	151,683	55,632
400	J P MORGAN-RESEARCH	MARSH & MCLENNAN COS INC COI	42,980	34,645	8,335
700	J P MORGAN-RESEARCH	MARSHALL & ILSLEY CORP	44,296	39,061	5,235
7,600	J P MORGAN-RESEARCH	MASCO CORP COM	186,200	156,906	29,294
12,700	J P MORGAN-RESEARCH	MATTEL INC COM	218,440	193,387	25,053
3,000	J P MORGAN-RESEARCH	MAXIM INTEGRATED PRODS INC C	157,530	169,245	(11,715)
1,700	J P MORGAN-RESEARCH	MAY DEPT STORES CO COM	62,866	62,646	220
3,600	J P MORGAN-RESEARCH	MBIA INC COM	193,068	158,366	34,702
8,000	J P MORGAN-RESEARCH	MBNA CORP COM	281,600	256,873	24,727
15,000	J P MORGAN-RESEARCH	MCDONALDS CORP COM	397,050	464,873	(67,823)
6,700	J P MORGAN-RESEARCH	MEDTRONIC INC COM	343,107	323,605	19,502
1,200	J P MORGAN-RESEARCH	MELLON FINL CORP COM	45,144	43,659	1,485
16,000	J P MORGAN-RESEARCH	MERCK & CO INC COM	940,800	907,989	32,811
2,500	J P MORGAN-RESEARCH	MERRILL LYNCH & CO INC	130,300	139,095	(8,795)
11,500	J P MORGAN-RESEARCH	METLIFE INC COM	364,320	338,457	25,863
3,400	J P MORGAN-RESEARCH	MICRON TECHNOLOGY INC COM	105,400	128,121	(22,721)
48,400	J P MORGAN-RESEARCH	MICROSOFT CORP COM	3,206,500	3,857,639	(651,139)
600	J P MORGAN-RESEARCH	MONSANTO CO NEW COM	20,280	20,934	(654)
6,300	J P MORGAN-RESEARCH	MORGAN STANLEY	352,422	374,775	(22,353)
31,400	J P MORGAN-RESEARCH	MOTOROLA INC COM	471,628	761,959	(290,331)
2,400	J P MORGAN-RESEARCH	NATIONAL COMM FINL CORP COM	60,720	42,993	17,727
6,600	J P MORGAN-RESEARCH	NCR CORP NEW	243,276	305,198	(61,922)
1,900	J P MORGAN-RESEARCH	NETWORK APPLIANCE INC COM	41,553	28,853	12,700
7,900	J P MORGAN-RESEARCH	NEXTEL COMMUNICATIONS INC CL	86,584	188,484	(101,900)
3,100	J P MORGAN-RESEARCH	NIKE INC CL B COM	174,344	147,439	26,905
300	J P MORGAN-RESEARCH	NORFOLK SOUTHN CORP COM	5,499	6,342	(843)
4,700	J P MORGAN-RESEARCH	NORTEL NETWORKS CORP NEW C	35,062	29,504	5,558
3,700	J P MORGAN-RESEARCH	NORTHERN TR CORP COM	222,814	214,477	8,337
1,700	J P MORGAN-RESEARCH	OMNICARE INC COM	42,296	35,741	6,555
1,700	J P MORGAN-RESEARCH	OMNICOM GROUP INC COM	151,895	135,754	16,141
48,700	J P MORGAN-RESEARCH	ORACLE CORPORATION COM	672,547	1,584,274	(911,727)
1,700	J P MORGAN-RESEARCH	PARK PL ENTMT CORP COM	15,589	13,604	1,985
1,200	J P MORGAN-RESEARCH	PARKER HANNIFIN CORP COM	55,092	46,941	8,151
1,400	J P MORGAN-RESEARCH	PEOPLESOFT INC COM	56,280	44,739	11,541
15,700	J P MORGAN-RESEARCH	PEPSICO INC COM	764,433	624,306	140,127
3,300	J P MORGAN-RESEARCH	PEREGRINE SYS INC COM	48,939	73,702	(24,763)
50,500	J P MORGAN-RESEARCH	PFIZER INC COM STK USD0 05	2,012,425	1,688,777	323,648
12,100	J P MORGAN-RESEARCH	PG&E CORP COM	232,804	114,776	118,028
7,500	J P MORGAN-RESEARCH	PHARMACIA CORP COM	319,875	376,835	(56,960)
2,500	J P MORGAN-RESEARCH	PHILLIPS PETE CO COM	150,650	140,288	10,362
2,000	J P MORGAN-RESEARCH	PINNACLE WEST CAP CORP COM	83,700	86,700	(3,000)
1,500	J P MORGAN-RESEARCH	PMC SIERRA INC	31,890	38,522	(6,632)
6,000	J P MORGAN-RESEARCH	PNC FINANCIAL SERVICES GROUP	337,200	342,446	(5,246)
1,100	J P MORGAN-RESEARCH	POTOMAC ELEC PWR CO COM	24,827	25,269	(442)
4,500	J P MORGAN-RESEARCH	PPG INDS INC COM	232,740	246,129	(13,389)
2,000	J P MORGAN-RESEARCH	PPL CORP COM	69,700	88,758	(19,058)

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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
4,700	J P MORGAN-RESEARCH	PRAXAIR INC COM	259,675	189,791	69,884
2,000	J P MORGAN-RESEARCH	PRICE T ROWE GROUP INC COM	69,460	72,399	(2,939)
12,800	J P MORGAN-RESEARCH	PROCTER & GAMBLE CO COM	1,012,864	953,444	59,420
5,300	J P MORGAN-RESEARCH	PROGRESS ENERGY INC COM	238,659	179,042	59,617
800	J P MORGAN-RESEARCH	PROLOGIS INT	17,208	15,834	1,374
800	J P MORGAN-RESEARCH	PROTECTIVE LIFE CORP COM	23,144	24,582	(1,438)
3,900	J P MORGAN-RESEARCH	PRUDENTIAL FINL INC	129,441	115,821	13,620
6,400	J P MORGAN-RESEARCH	QUALCOMM INC	323,200	457,917	(134,717)
21,400	J P MORGAN-RESEARCH	QWEST COMMUNICATIONS INTL IN	302,382	1,037,285	(734,903)
500	J P MORGAN-RESEARCH	REGIONAL SOFTWARE CORP NEW	9,750	6,765	2,985
400	J P MORGAN-RESEARCH	REGIONS FINL CORP COM	11,976	11,700	277
3,500	J P MORGAN-RESEARCH	RELIANT ENERGY INC	92,820	109,959	(17,139)
2,900	J P MORGAN-RESEARCH	ROCKWELL AUTOMATION INC	51,794	49,907	1,887
2,300	J P MORGAN-RESEARCH	ROHM & HAAS CO COM	79,649	72,156	7,493
400	J P MORGAN-RESEARCH	ROUSE CO COM	11,716	10,600	1,116
17,100	J P MORGAN-RESEARCH	ROYAL DUTCH PETE CO N Y	838,242	908,652	(70,410)
11,400	J P MORGAN-RESEARCH	SAFeway INC NEW COM	475,950	564,165	(88,215)
25,200	J P MORGAN-RESEARCH	SBC COMMUNICATIONS INC COM	987,084	1,218,233	(231,149)
17,200	J P MORGAN-RESEARCH	SCHERING PLOUGH CORP COM	615,932	613,082	2,850
22,100	J P MORGAN-RESEARCH	SCHWAB CHARLES CORP NEW CC	341,887	456,784	(114,897)
3,100	J P MORGAN-RESEARCH	SEAGATE TECHNOLOGY ESCROW	-	-	-
8,200	J P MORGAN-RESEARCH	SIEBEL SYS INC	229,436	373,452	(144,016)
4,400	J P MORGAN-RESEARCH	SOUTHTRUST CORP COM	108,548	108,109	439
1,300	J P MORGAN-RESEARCH	SOUTHWEST AIRLS CO COM	24,024	24,705	(681)
3,900	J P MORGAN-RESEARCH	SPRINT CORP (FON GROUP) COM	78,312	85,605	(7,293)
11,500	J P MORGAN-RESEARCH	SPRINT CORP PCS COM SER 1	280,715	271,522	9,193
1,700	J P MORGAN-RESEARCH	ST JUDE MED INC COM	132,005	61,104	70,901
5,300	J P MORGAN-RESEARCH	STARWOOD HOTELS & RESORTS	158,205	159,709	(1,504)
3,500	J P MORGAN-RESEARCH	STILWELL FINL INC COM	95,270	111,182	(15,912)
30,700	J P MORGAN-RESEARCH	SUN MICROSYSTEMS INC COM	377,610	883,022	(505,412)
2,300	J P MORGAN-RESEARCH	SUNTRUST BKS INC	144,210	143,958	252
10,700	J P MORGAN-RESEARCH	SYSCO CORP COM	280,554	264,184	16,370
11,800	J P MORGAN-RESEARCH	TARGET CORP COM	484,390	350,358	134,032
600	J P MORGAN-RESEARCH	TCF FINL CORP	28,788	27,638	1,150
1,000	J P MORGAN-RESEARCH	TECO ENERGY INC COM	26,240	25,885	355
1,600	J P MORGAN-RESEARCH	TEMPLE INLAND INC COM	90,768	86,289	4,479
4,800	J P MORGAN-RESEARCH	TENET HEALTHCARE CORP COM	281,856	166,884	114,972
800	J P MORGAN-RESEARCH	TERADYNE INC COM	24,112	26,745	(2,633)
14,500	J P MORGAN-RESEARCH	TEXAS INSTRS INC COM	406,000	756,824	(350,824)
8,600	J P MORGAN-RESEARCH	TJX COS INC NEW COM	342,796	225,650	117,146
2,700	J P MORGAN-RESEARCH	TORCHMARK CORP	106,191	75,942	30,249
3,500	J P MORGAN-RESEARCH	TRANSOCEAN INC	118,370	104,297	14,073
900	J P MORGAN-RESEARCH	TXU CORP	42,435	39,752	2,683
24,700	J P MORGAN-RESEARCH	TYCO INTL LTD NEW COM	1,454,830	955,919	498,911
7,200	J P MORGAN-RESEARCH	UNILEVER N V NEW YORK SHS NE	414,792	350,934	63,858
2,300	J P MORGAN-RESEARCH	UNION PLANTERS CORP TENN CO	103,799	96,846	6,953
200	J P MORGAN-RESEARCH	UNITED HEALTH GROUP INC COM	14,154	13,770	384
5,800	J P MORGAN-RESEARCH	UNITED TECHNOLOGIES CORP CO	374,854	389,999	(15,145)
3,500	J P MORGAN-RESEARCH	UNUMPROVIDENT CORP	92,785	86,356	6,429
32,600	J P MORGAN-RESEARCH	US BANCORP DEL COM NEW	682,318	594,946	87,372
1,700	J P MORGAN-RESEARCH	VERISIGN INC COM	64,668	67,542	(2,874)
3,400	J P MORGAN-RESEARCH	VERITAS SOFTWARE CO COM	152,422	254,891	(102,469)
26,400	J P MORGAN-RESEARCH	VERIZON COMMUNICATIONS COM	1,252,944	1,399,403	(146,459)
2,000	J P MORGAN-RESEARCH	VERTEX PHARMACEUTICALS INC C	49,180	84,883	(35,703)
17,600	J P MORGAN-RESEARCH	VIACOM INC CL B COM	777,040	867,845	(90,805)
3,700	J P MORGAN-RESEARCH	VISTEON CORP COM	55,648	72,534	(16,886)
800	J P MORGAN-RESEARCH	VITESSE SEMICONDUCTOR CORP	9,944	19,963	(10,019)
8,300	J P MORGAN-RESEARCH	WACHOVIA CORP 2ND NEW COM	260,288	267,014	(6,726)
34,300	J P MORGAN-RESEARCH	WAL MART STORES INC COM	1,973,965	1,720,134	253,831
5,700	J P MORGAN-RESEARCH	WALGREEN CO	191,862	211,520	(19,658)
16,700	J P MORGAN-RESEARCH	WASHINGTON MUTUAL INC COM	546,090	485,295	60,795
11,600	J P MORGAN-RESEARCH	WASTE MGMT INC DEL COM	370,156	302,004	68,152
1,100	J P MORGAN-RESEARCH	WELLPOINT HEALTH NETWORK IN	128,535	106,039	22,496
4,400	J P MORGAN-RESEARCH	WELLS FARGO & CO NEW COM	191,268	209,872	(18,604)
3,200	J P MORGAN-RESEARCH	WEYERHAEUSER CO COM	173,056	174,073	(1,017)
300	J P MORGAN-RESEARCH	WILLAMETTE INDS INC	15,636	13,527	2,109
3,700	J P MORGAN-RESEARCH	WILLIAMS COS INC COM	94,424	122,757	(28,333)
400	J P MORGAN-RESEARCH	WILMINGTON TR CORP	25,324	24,285	1,039
3,800	J P MORGAN-RESEARCH	WISCONSIN ENERGY CORP COM	85,728	89,872	(4,144)
700	J P MORGAN-RESEARCH	WORLDCOM INC-MCI GROUP COM	8,890	9,995	(1,105)
31,100	J P MORGAN-RESEARCH	WORLDCOM INC-WORLDCOM GRC	437,888	1,063,350	(625,462)

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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
5,500	J P MORGAN-RESEARCH	XCEL ENERGY INC COM	152,570	155,798	(3,228)
5,500	J P MORGAN-RESEARCH	XILINX INC COM	214,775	406,828	(192,053)
900	J P MORGAN-RESEARCH	ZIMMER HLDGS INC COM	27,486	22,822	4,664
79,950	MAVERICK FUND, LTD	MAVERICK FUND LTD	52,318,499	30,000,000	22,318,499
40,000	MT AUBURN	AMERICAN INTL GROUP INC COM	3,176,000	3,040,553	135,447
125,000	MT AUBURN	AOL TIME WARNER INC COM	4,012,500	3,678,141	334,360
24,000	MT AUBURN	BEST BUY INC COM	1,787,520	1,779,393	8,127
76,000	MT AUBURN	CARDINAL HEALTH INC COM	4,914,160	5,127,247	(213,087)
70,000	MT AUBURN	FIRST DATA CORP COM	5,491,500	4,711,309	780,191
50,000	MT AUBURN	GENENTECH INC	2,712,500	2,798,077	(85,577)
200,000	MT AUBURN	SOLETRON CORP	2,256,000	5,455,012	(3,199,012)
237,500	MT AUBURN	SUN MICROSYSTEMS INC COM	2,921,250	6,595,101	(3,673,851)
120,000	MT AUBURN	TEXAS INSTRS INC COM	3,360,000	5,375,144	(2,015,144)
75,000	MT AUBURN	WAL MART STORES INC COM	4,316,250	4,056,403	259,847
75,000	MT AUBURN	WALGREEN CO	2,524,500	3,278,262	(753,762)
19	OZ OVERSEAS FUND	OZ OVERSEAS FD LTD TRANCHE C	-	19,486	(19,486)
5	OZ OVERSEAS FUND	OZ OVERSEAS FD LTD-TRANCH C/	4,961	4,961	(0)
19	OZ OVERSEAS FUND	OZ OVERSEAS FD SLO C/19	18,991	18,991	(0)
43	OZ OVERSEAS FUND	OZ OVERSEAS FD TRANCHE C/16 L	43,598	43,182	417
43	OZ OVERSEAS FUND	OZ OVERSEAS FD TRANCHE C/17 L	39,149	43,182	(4,033)
12	OZ OVERSEAS FUND	OZ OVERSEAS FD TRANCHE C/18 L	12,490	12,490	(0)
26	OZ OVERSEAS FUND	OZ OVERSEAS FUND C/21	26,093	26,093	-
28,992	OZ OVERSEAS FUND	OZ OVERSEAS FUND LTD	46,464,952	34,476,074	11,988,879
315	OZ OVERSEAS FUND	OZ OVERSEAS FUND LTD TRANCH	29,577	315,244	(285,666)
69	OZ OVERSEAS FUND	OZ OVERSEAS FUND LTD TRANCH	-	69,374	(69,374)
49	OZ OVERSEAS FUND	OZ OVERSEAS FUND LTD TRANCH	48,873	48,873	0
11	OZ OVERSEAS FUND	OZ OVERSEAS FUND LTD TRANCH	11,060	11,060	0
39	OZ OVERSEAS FUND	OZ OVERSEAS FUND TRANCHE C/2	38,649	38,649	-
69	OZ OVERSEAS FUND	OZ OVERSEAS TRANCHE C/7	83,624	68,792	14,832
231	OZ OVERSEAS FUND	OZ OVERSEAS TRANCHE C/8	231,106	231,050	57
5,746	S&P 500 OPTIONS	COM TO PUR CBOE S&P 500 INDEX	17,812,600	20,063,111	(2,250,511)
(3,706)	S&P 500 OPTIONS	S & P 500 FLEX INDEX	(15,153,834)	(12,785,700)	(2,368,134)
(2,040)	S&P 500 OPTIONS	S&P 500 FLEX INDEX	(8,216,294)	(7,257,300)	(958,994)
175,594	SR GLOBAL INT'L LP	SR GBL FD ASIAN PORT CL B	41,784,298	25,000,000	16,784,298
-	STATE STREET EAFE	AIR LIQUIDE (L') EUR11	-	-	-
-	STATE STREET EAFE	SEB SA FF20	-	-	-
7,322,641	STATE STREET EAFE	STATE STREET EAFE INTL LENDIN	73,085,381	79,930,138	(6,844,757)
60,652	STEINBERG ASSET	AETNA INC COM NEW	2,000,909	1,891,137	109,772
350,000	STEINBERG ASSET	AGRIUM INC COM	3,710,000	3,762,881	(52,881)
100,000	STEINBERG ASSET	ALBERTA ENERGY LTD	3,785,000	4,238,622	(453,622)
150,000	STEINBERG ASSET	AMERICAN PWR CONVERSION COI	2,169,000	1,569,752	599,248
200,000	STEINBERG ASSET	ARCH CAPITAL GROUP LTD SHS	5,150,000	3,219,544	1,930,456
509,600	STEINBERG ASSET	AVAYA INC COM	6,191,640	6,123,592	68,048
145,050	STEINBERG ASSET	BERGESEN D Y A S SPONSORED A	2,296,432	2,426,965	(130,534)
37,000	STEINBERG ASSET	BROADWING INC COM	351,500	602,717	(251,217)
430,000	STEINBERG ASSET	BROWN TOM INC NEW COM	11,614,300	6,367,454	5,246,846
409,600	STEINBERG ASSET	CHARMING SHOPPES INC PA COM	2,174,976	2,107,057	67,919
372,500	STEINBERG ASSET	EFUNDS CORP COM	5,121,875	4,113,354	1,008,521
69,400	STEINBERG ASSET	EVEREST RE GROUP INC COM	4,906,580	2,004,516	2,902,064
383,500	STEINBERG ASSET	FAIRCHILD CORP CL A	1,112,150	2,502,198	(1,390,048)
50,000	STEINBERG ASSET	FRONTLINE LTD SHS	512,500	527,702	(15,202)
84,300	STEINBERG ASSET	GARTNER INC	985,467	774,828	210,639
51,800	STEINBERG ASSET	GARTNER INC	580,160	469,403	110,757
90,300	STEINBERG ASSET	GATX CORP COM	2,936,556	2,993,318	(56,762)
24,000	STEINBERG ASSET	GENERAL DYNAMICS CORP COM	1,911,360	1,464,894	446,466
266,350	STEINBERG ASSET	GENTIVA HEALTH SVCS INC	5,846,383	2,527,615	3,318,768
171,000	STEINBERG ASSET	GLOBAL PWR EQUIP GROUP INC C	2,575,260	2,918,683	(343,423)
72,800	STEINBERG ASSET	GRANT PRIDECO INC COM	837,200	1,578,072	(740,872)
162,000	STEINBERG ASSET	INTL FLAVORS & FRAGRANCES INC	4,813,020	3,235,216	1,577,804
1,000	STEINBERG ASSET	JONES APPAREL GROUP INC COM	33,170	25,060	8,110
44,600	STEINBERG ASSET	KINDRED HEALTHCARE INC COM	2,319,200	2,058,803	260,397
56,800	STEINBERG ASSET	KRAFT FOODS INC CL A	1,932,904	1,875,276	57,628
20,000	STEINBERG ASSET	LABORATORY CORP AMER HLDGS	1,617,000	263,897	1,353,103
317,306	STEINBERG ASSET	METHANEX CORP	1,757,875	2,028,880	(271,005)
65,000	STEINBERG ASSET	NEIMAN-MARCUS GROUP INC CL B	1,930,500	1,573,967	356,533
467,500	STEINBERG ASSET	NEWPARK RES INC PAR \$0 01 NEV	3,693,250	3,506,870	186,380
118,900	STEINBERG ASSET	OCULAR SCIENCES INC COM	2,770,370	1,903,769	866,601
200,000	STEINBERG ASSET	OSCA INC CL A	4,170,000	2,919,147	1,250,853
131,700	STEINBERG ASSET	PACIFICARE HEALTH SYS INC DEL	2,107,200	2,076,087	31,113
149,600	STEINBERG ASSET	SHAW COMMUNICATIONS INC CL E	3,171,520	3,340,414	(168,894)
16,907,337	STEINBERG ASSET	THE KRESGE FOUNDATION PROP	16,907,337	16,907,337	-

## The Kresge Foundation (38-1359217)

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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
20,000	STEINBERG ASSET	TRANSOCEAN INC	676,400	848,750	(172,350)
105,500	STEINBERG ASSET	USA INTERACTIVE	2,881,205	2,598,811	282,394
269,900	STEINBERG ASSET	VASOGEN INC COM	1,230,744	1,557,986	(327,242)
76,500	TCW CONCENT CORE	ABGENIX INC COM	2,573,460	3,467,561	(894,101)
22,800	TCW CONCENT CORE	AMERICAN INTL GROUP INC COM	1,810,320	1,495,407	314,913
58,600	TCW CONCENT CORE	AMGEN INC	3,307,384	3,570,948	(263,564)
68,065	TCW CONCENT CORE	APPLIED MATLS INC COM	2,729,407	1,335,290	1,394,116
74,300	TCW CONCENT CORE	CISCO SYS INC COM	1,345,573	1,222,958	122,615
136,600	TCW CONCENT CORE	DELL COMPUTER CORP COM	3,712,788	4,701,602	(988,814)
71,800	TCW CONCENT CORE	GENENTECH INC	3,895,150	5,389,983	(1,494,833)
75,600	TCW CONCENT CORE	INTEL CORP	2,377,620	1,760,150	617,470
89,100	TCW CONCENT CORE	JDS UNIPHASE CORP COM	773,388	7,485,626	(6,712,238)
62,400	TCW CONCENT CORE	JUNIPER NETWORKS INC COM	1,182,480	3,754,682	(2,572,202)
88,000	TCW CONCENT CORE	MAXIM INTEGRATED PRODS INC C	4,620,880	2,882,700	1,738,180
47,200	TCW CONCENT CORE	MICROSOFT CORP COM	3,127,000	2,834,656	292,344
117,700	TCW CONCENT CORE	NETWORK APPLIANCE INC COM	2,574,099	6,522,108	(3,948,009)
64,475	TCW CONCENT CORE	PAYCHEX INC COM	2,246,954	1,553,336	693,618
77,400	TCW CONCENT CORE	PIXAR COM	2,783,304	3,025,649	(242,345)
44,800	TCW CONCENT CORE	PROGRESSIVE CORP OHIO COM	6,688,640	2,509,824	4,178,816
59,500	TCW CONCENT CORE	QUALCOMM INC	3,004,750	4,445,517	(1,440,767)
150,000	TCW CONCENT CORE	SCHWAB CHARLES CORP NEW CC	2,320,500	2,910,660	(590,160)
89,900	TCW CONCENT CORE	SIEBEL SYS INC	2,515,402	2,206,082	309,320
120,400	TCW CONCENT CORE	STILWELL FINL INC COM	3,277,288	2,718,812	558,476
15,100	TCW CONCENT CORE	WAL MART STORES INC COM	869,005	681,765	187,240
64,100	TCW CONCENT CORE	XILINX INC COM	2,503,105	5,208,564	(2,705,459)
6,200	TCW SMALL CAP GROWTH	99 CENTS ONLY STORES	237,150	204,910	32,240
10,000	TCW SMALL CAP GROWTH	ABGENIX INC COM	336,400	329,657	6,743
3,071	TCW SMALL CAP GROWTH	ACCLAIM ENTMT INC WTS TO PUR	-	-	-
5,300	TCW SMALL CAP GROWTH	ACCREDO HEALTH INC COM	210,410	156,019	54,391
15,400	TCW SMALL CAP GROWTH	ACTIVE POWER INC	104,720	465,288	(360,568)
8,700	TCW SMALL CAP GROWTH	ADVANCED FIBER COMMUNICATIO	153,729	202,845	(49,116)
6,300	TCW SMALL CAP GROWTH	ADVISORY BOARD CO	174,510	144,372	30,138
6,100	TCW SMALL CAP GROWTH	AGILE SOFTWARE CORP DEL COM	105,042	243,733	(138,691)
4,400	TCW SMALL CAP GROWTH	ALBANY MOLECULAR RESH INC CC	116,556	151,684	(35,128)
9,050	TCW SMALL CAP GROWTH	ALKERMES INC COM	238,558	261,121	(22,563)
2,500	TCW SMALL CAP GROWTH	AMERICAN HEALTHWAYS INC	79,850	57,912	21,938
1,700	TCW SMALL CAP GROWTH	AMERICAN PHARMACEUTICALS	35,360	27,200	8,160
8,300	TCW SMALL CAP GROWTH	ANDRX GROUP	584,403	482,593	101,810
10,600	TCW SMALL CAP GROWTH	ARENA PHARMACEUTICALS INC C	127,518	237,384	(109,866)
6,500	TCW SMALL CAP GROWTH	BRITESMILE INC COM	32,500	61,026	(28,526)
6,700	TCW SMALL CAP GROWTH	CALIFORNIA PIZZA KITCHEN INC	165,825	186,653	(20,828)
6,300	TCW SMALL CAP GROWTH	CELGENE CORP	201,096	290,515	(89,419)
5,600	TCW SMALL CAP GROWTH	CHECKFREE CORP NEW COM	100,800	232,205	(131,405)
43,500	TCW SMALL CAP GROWTH	CONSECO INC COM	194,010	376,605	(182,595)
30,800	TCW SMALL CAP GROWTH	CORPORATE EXECUTIVE BD CO C	1,130,360	861,858	268,502
15,400	TCW SMALL CAP GROWTH	COST PLUS INC CALIF	408,100	493,027	(84,927)
14,700	TCW SMALL CAP GROWTH	COX RADIO INC CL A	374,556	366,742	7,814
29,900	TCW SMALL CAP GROWTH	CSG SYS INTL INC	1,209,455	1,665,869	(456,414)
5,000	TCW SMALL CAP GROWTH	CV THERAPEUTICS INC COM	260,100	298,029	(37,929)
1,800	TCW SMALL CAP GROWTH	DIAMONDCLUSTER INTL INC	23,580	30,505	(6,925)
7,900	TCW SMALL CAP GROWTH	DIGEX INC DEL CL A COM	23,621	658,020	(634,399)
13,900	TCW SMALL CAP GROWTH	DIGITAL THINK INC COM	150,120	376,774	(226,654)
16,300	TCW SMALL CAP GROWTH	DOCENT INC COM	51,671	229,995	(178,324)
4,700	TCW SMALL CAP GROWTH	DUANE READE INC COM	142,645	165,755	(23,110)
6,400	TCW SMALL CAP GROWTH	EBAY INC COM	428,160	511,475	(83,315)
4,500	TCW SMALL CAP GROWTH	ELANTEC SEMICONDUCTOR INC C	172,800	142,784	30,016
9,600	TCW SMALL CAP GROWTH	ENDOCARE INC	172,128	167,116	5,012
4,800	TCW SMALL CAP GROWTH	ENTERCOM COMMUNICATIONS CC	240,000	210,091	29,909
13,600	TCW SMALL CAP GROWTH	EXAR CORP COM	283,560	444,371	(160,811)
6,800	TCW SMALL CAP GROWTH	FIRST HEALTH GROUP CORP COM	168,232	179,851	(11,619)
36,700	TCW SMALL CAP GROWTH	GEMSTAR-TV GUIDE INTL INC	1,016,590	2,045,394	(1,028,804)
5,500	TCW SMALL CAP GROWTH	GLOBAL SPORTS INC COM	109,725	108,583	1,142
3,366	TCW SMALL CAP GROWTH	GLOBESPANVIRATA INC COM	43,590	208,681	(165,091)
11,800	TCW SMALL CAP GROWTH	HNC SOFTWARE INC COM	243,080	103,723	139,357
10,371	TCW SMALL CAP GROWTH	IMCLONE SYSTEMS INC	481,837	413,013	68,824
7,350	TCW SMALL CAP GROWTH	IMPAX LABORATORIES INC COM	98,784	79,254	19,530
27,100	TCW SMALL CAP GROWTH	INFORMATICA CORP COM	393,221	702,768	(309,547)
16,200	TCW SMALL CAP GROWTH	INTERNEURON PHARMACEUTICAL	179,658	140,884	38,774
45,000	TCW SMALL CAP GROWTH	INTERWOVEN INC	438,300	776,787	(338,487)
2,600	TCW SMALL CAP GROWTH	KINDRED HEALTHCARE INC COM	135,200	120,230	14,971
1,300	TCW SMALL CAP GROWTH	KOPIN CORP	18,200	18,200	-



Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
12,000	TCW SMALL CAP GROWTH	LEXICON GENETICS INC COM	138,480	235,157	(96,677)
10,800	TCW SMALL CAP GROWTH	LINENS N THINGS INC COM	275,400	313,815	(38,415)
18,600	TCW SMALL CAP GROWTH	MACROVISION CORP COM	655,092	1,061,122	(406,030)
14,100	TCW SMALL CAP GROWTH	MANUGISTICS GROUP INC	297,228	443,524	(146,296)
9,300	TCW SMALL CAP GROWTH	MAXIM INTEGRATED PRODS INC C	488,343	580,755	(92,412)
5,400	TCW SMALL CAP GROWTH	MCDATA CORP CL A	132,300	100,290	32,010
20,900	TCW SMALL CAP GROWTH	MEDIACOM COMMUNICATIONS CO	381,634	237,624	144,010
10,000	TCW SMALL CAP GROWTH	MERCURY INTERACTIVE CORP	339,800	746,093	(406,293)
13,500	TCW SMALL CAP GROWTH	MICREL INC	354,105	315,476	38,629
12,000	TCW SMALL CAP GROWTH	MICROMUSE INC	180,000	532,942	(352,942)
14,000	TCW SMALL CAP GROWTH	MULTILINK TECHNOLOGY CORP CL	90,720	148,301	(57,581)
2,300	TCW SMALL CAP GROWTH	MYRIAD GENETICS INC	121,072	247,108	(126,036)
7,740	TCW SMALL CAP GROWTH	NUMERICAL TECH INC COM	272,448	209,033	63,415
3,400	TCW SMALL CAP GROWTH	OAKLEY INC COM	55,284	58,540	(3,256)
3,600	TCW SMALL CAP GROWTH	ODYSSEY HEALTHCARE INC COM	93,384	67,997	25,387
5,000	TCW SMALL CAP GROWTH	ODYSSEY RE HLDGS CORP COM	88,500	90,000	(1,500)
9,813	TCW SMALL CAP GROWTH	OPENWAVE SYS INC	96,069	501,916	(405,847)
8,200	TCW SMALL CAP GROWTH	OPTION CARE INC	160,310	124,917	35,393
15,900	TCW SMALL CAP GROWTH	OVERTURE SVCS INC COM	563,337	622,529	(59,192)
10,100	TCW SMALL CAP GROWTH	PEETS COFFEE & TEA INC COM	113,928	81,618	32,310
20,500	TCW SMALL CAP GROWTH	PEREGRINE SYS INC COM	304,015	777,321	(473,306)
16,900	TCW SMALL CAP GROWTH	POLYCOM INC	575,783	711,500	(135,717)
20,700	TCW SMALL CAP GROWTH	QUEST SOFTWARE INC COM	457,677	694,221	(236,544)
14,300	TCW SMALL CAP GROWTH	RADIO ONE INC CL A	264,121	254,975	9,146
28,600	TCW SMALL CAP GROWTH	RADIO ONE INC CL D NON VTG	515,086	572,024	(56,938)
11,300	TCW SMALL CAP GROWTH	RAINDANCE COMMUNICATIONS IN	64,523	75,366	(10,843)
29,200	TCW SMALL CAP GROWTH	READ RITE CORP COM	193,012	278,066	(85,054)
4,200	TCW SMALL CAP GROWTH	RESOURCES CONNECTION INC CC	110,586	112,426	(1,840)
35,537	TCW SMALL CAP GROWTH	RETEK INC COM	1,061,490	1,183,535	(122,045)
14,400	TCW SMALL CAP GROWTH	SAPIENT CORP	111,168	251,489	(140,321)
16,800	TCW SMALL CAP GROWTH	SEEBEYOND TECHNOLOGY CORP	162,960	296,175	(133,215)
28,900	TCW SMALL CAP GROWTH	SELECTICA INC DEL COM	174,845	906,384	(731,539)
23,000	TCW SMALL CAP GROWTH	SEMTECH CORP	820,870	710,585	110,285
23,200	TCW SMALL CAP GROWTH	SIEBEL SYS INC	649,136	1,297,147	(648,011)
17,800	TCW SMALL CAP GROWTH	SILICON IMAGE INC COM	66,928	522,892	(455,964)
200	TCW SMALL CAP GROWTH	SIMPLEX SOLUTIONS INC COM	3,310	2,400	910
18,800	TCW SMALL CAP GROWTH	SMARTFORCE PUB LTD CO	465,300	530,474	(65,174)
13,100	TCW SMALL CAP GROWTH	SONUS NETWORKS INC COM	60,522	211,110	(150,588)
26,200	TCW SMALL CAP GROWTH	SPANISH BROADCASTING SYS INC	259,118	286,194	(27,076)
8,150	TCW SMALL CAP GROWTH	SUNRISE ASSISTED LIVING INC	237,247	237,792	(545)
3,600	TCW SMALL CAP GROWTH	THORATEC CORP COM NEW	61,200	60,739	461
25,700	TCW SMALL CAP GROWTH	TIBCO SOFTWARE INC COM	383,701	1,678,721	(1,295,020)
7,400	TCW SMALL CAP GROWTH	TRANSWITCH CORP	33,300	305,738	(272,438)
2,400	TCW SMALL CAP GROWTH	VASTERA INC OC COM	39,864	41,674	(1,810)
24,100	TCW SMALL CAP GROWTH	VENTIV HEALTH INC COM	88,206	285,720	(197,514)
10,100	TCW SMALL CAP GROWTH	VERISIGN INC COM	384,204	1,359,488	(975,284)
2,300	TCW SMALL CAP GROWTH	VERTEX PHARMACEUTICALS INC C	56,557	114,927	(58,370)
21,800	TCW SMALL CAP GROWTH	WEBEX COMMNS INC COM	541,730	508,389	33,341
900	TCW SMALL CAP GROWTH	WEIGHT WATCHERS INTL INC	30,438	21,600	8,838
15,800	TCW SMALL CAP GROWTH	WESTWOOD ONE INC COM	474,790	484,366	(9,576)
7,700	TCW SMALL CAP GROWTH	WILLIAMS SONOMA INC COM	330,330	257,351	72,979
-	TT INTERNATIONAL	ALCATEL EUR10	-	-	-
4,245	TT INTERNATIONAL	ALLIANZ AG NPV REG VINKULIERT	1,003,523	1,036,979	(33,456)
-	TT INTERNATIONAL	AMADEUS GLOBAL TRAVEL DIST	-	-	-
58,060	TT INTERNATIONAL	AMVESCAP ORD25P	837,400	590,528	246,872
46,754	TT INTERNATIONAL	ANGLO AMERICAN PLC USD0 50	708,356	686,225	22,132
13,207	TT INTERNATIONAL	ASML HLDG NV EURO 02	229,546	177,478	52,068
38,700	TT INTERNATIONAL	ASSICURAZIONI GENERALI EUR1	1,075,105	1,144,883	(69,778)
29,100	TT INTERNATIONAL	AVENTIS EUR3 82	2,066,374	2,017,252	49,121
106,648	TT INTERNATIONAL	BAA ORD L1	854,461	972,612	(118,151)
-	TT INTERNATIONAL	BANCO SANTANDER CENTRAL	-	-	-
33,429	TT INTERNATIONAL	BAYER AG ORD NPV	1,062,617	1,012,038	50,579
12,029	TT INTERNATIONAL	BAYERISCHE MOTOREN WERKE A	423,605	366,636	62,969
44,502	TT INTERNATIONAL	BHP BILLITON LIMITED	239,196	236,321	2,875
-	TT INTERNATIONAL	BIC EUR3 82	-	-	-
-	TT INTERNATIONAL	BIC FRF50	-	-	-
-	TT INTERNATIONAL	BNP PARIBAS EUR4	-	-	-
24,453	TT INTERNATIONAL	BOUYGUES EUR1	801,245	770,675	30,570
119,353	TT INTERNATIONAL	BP PLC ORD USD 25	927,592	1,049,520	(121,928)
78,467	TT INTERNATIONAL	BRITISH SKY BRDCSTG	863,359	853,326	10,032
17,000	TT INTERNATIONAL	CANON INC Y50	584,999	546,241	38,758

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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
-	TT INTERNATIONAL	CAP GEMINI EUR8	-	-	-
-	TT INTERNATIONAL	CASINO GUICH-PERR EUR1 53	-	-	-
-	TT INTERNATIONAL	CASTORAMA DUBOIS INVEST FF25	-	-	-
84,000	TT INTERNATIONAL	CHEUNG KONG(HLDGS) HK\$0 50	872,543	845,738	26,805
48,000	TT INTERNATIONAL	DEUTSCHE LUFTHANSA AG ORD N	645,362	661,675	(16,313)
-	TT INTERNATIONAL	DEUTSCHE TELEKOM AG NPV (RE	-	-	-
-	TT INTERNATIONAL	DEXIA (EX-DEXIA BEL NPV)	-	-	-
7,443	TT INTERNATIONAL	ELAN PLC ADR	335,382	384,994	(49,613)
145,044	TT INTERNATIONAL	ENI EUR1	1,818,392	1,792,754	25,638
-	TT INTERNATIONAL	ERGO VERSICHERUNGSGRUPPE #	-	-	-
-	TT INTERNATIONAL	ESSILOR INTL EUR3 5	-	-	-
9,000	TT INTERNATIONAL	FUJI PHOTO FILM LTD ORD Y50	321,380	322,838	(1,459)
12,084	TT INTERNATIONAL	GROUPE BRUXELLES L NPV	635,354	695,191	(59,837)
115,433	TT INTERNATIONAL	HBOS ORD GBP0 25	1,337,289	1,224,904	112,386
4,391	TT INTERNATIONAL	HERMES INTL FRF10 POST SPLIT	676,386	604,072	72,314
100	TT INTERNATIONAL	HOYA CORP Y50	5,974	6,854	(879)
600	TT INTERNATIONAL	KEYENCE CORP Y50	99,756	110,231	(10,475)
184,792	TT INTERNATIONAL	KON KPN NV EUR0 24	939,517	883,167	56,350
36,346	TT INTERNATIONAL	KONINKLIJKE PHILIPS ELECTRONIC	1,080,260	892,505	187,754
18,465	TT INTERNATIONAL	KOOKMIN BANK KRW5000	700,089	627,776	72,314
7,300	TT INTERNATIONAL	KYOCERA CORP Y50	476,232	541,504	(65,271)
17,639	TT INTERNATIONAL	LAFARGE SA EUR4 00	1,647,535	1,580,956	66,578
-	TT INTERNATIONAL	LEND LEASE CORP NPV	-	-	-
153,372	TT INTERNATIONAL	LLOYDS TSB GROUP ORD 25P	1,665,203	1,486,955	178,249
294,095	TT INTERNATIONAL	MARKS & SPENCER ORD 25P	1,545,173	1,097,218	447,955
32,548	TT INTERNATIONAL	MERCK KGAA NPV	1,191,108	1,042,300	148,809
406,796	TT INTERNATIONAL	MM02 ORD GBP0 001	512,124	491,005	21,119
1,200	TT INTERNATIONAL	MURATA MANUFACTURING CO Y50	71,967	84,373	(12,406)
25,000,000	TT INTERNATIONAL	NEC CORP CVT BDS JPY5000000	197,906	207,926	(10,020)
47,000	TT INTERNATIONAL	NEC CORP Y50	479,467	504,968	(25,501)
9,207	TT INTERNATIONAL	NESTLE SA CHF1	1,963,066	1,916,157	46,909
-	TT INTERNATIONAL	NEWS CORPORATION NPV	-	-	-
3,600	TT INTERNATIONAL	NINTENDO CO	630,398	541,755	88,643
44,690	TT INTERNATIONAL	NOKIA (AB) OY EUR0 06	1,152,376	854,803	297,573
2,100	TT INTERNATIONAL	NOMURA RESEARCH INSTITUTE NI	246,437	217,230	29,207
45,742	TT INTERNATIONAL	NOVO-NORDISK AS DKK2	1,870,676	1,824,879	45,797
-	TT INTERNATIONAL	PRIMAGAZ(CIE DES GAZ PETROLE	-	-	-
31,395	TT INTERNATIONAL	REED ELSEVIER PLC GBP0 125	260,446	270,030	(9,584)
10,000	TT INTERNATIONAL	RICOH Y50	186,174	180,353	5,821
3,300	TT INTERNATIONAL	ROHM CO Y50	428,300	450,664	(22,364)
256,306	TT INTERNATIONAL	SAINSBURY(J) ORD 25P	1,365,282	1,538,831	(173,549)
4,920	TT INTERNATIONAL	SAMSUNG ELECTRS KSWN5000	1,045,056	778,378	266,678
19,580	TT INTERNATIONAL	SANOFI-SYNTHELABO EUR2	1,460,972	1,306,059	154,912
4,457	TT INTERNATIONAL	SAP AG ORD NPV	584,205	822,680	(238,475)
50,446	TT INTERNATIONAL	SCOTTISH PWR ORD GBP 0 50	278,993	295,380	(16,387)
15,900	TT INTERNATIONAL	SEGA CORPORATION JPY50	317,248	299,993	17,255
246,337	TT INTERNATIONAL	SHELL TRANS & TRDG ORD 25P RE	1,692,209	2,028,974	(336,765)
8,000	TT INTERNATIONAL	SHIN-ETSU CHEMICALS CO Y50	287,502	285,304	2,198
28,000	TT INTERNATIONAL	SHIONOGI & CO Y50	478,559	497,374	(18,815)
17,200	TT INTERNATIONAL	SONY CORP NPV	786,113	816,415	(30,302)
-	TT INTERNATIONAL	STMICROELECTRONICS	-	-	-
-	TT INTERNATIONAL	SUEZ EUR10	-	-	-
54,819	TT INTERNATIONAL	SUEZ EUR2	1,659,568	1,785,990	(126,422)
-	TT INTERNATIONAL	SWATCH GROUP CHF50(BR)	-	-	-
-	TT INTERNATIONAL	SWISS REINSURANCE CHF10 (REC	-	-	-
12,000	TT INTERNATIONAL	TAIWAN SEMICONDUCTOR MFG C	206,040	196,527	9,513
10,000	TT INTERNATIONAL	TAKEDA CHEMICAL INDUSTRIES Y'	452,465	462,699	(10,235)
3,300	TT INTERNATIONAL	TDK CORP	155,608	172,252	(16,644)
4,315	TT INTERNATIONAL	TECHNIP COFLEXIP SA EUR	576,311	606,638	(30,326)
42,016	TT INTERNATIONAL	TELEFONICA SA EUR1	562,288	588,870	(26,582)
-	TT INTERNATIONAL	TELSTRA CORP NPV	-	-	-
23,721	TT INTERNATIONAL	TF1-TV FRANCAISE EUR0 2	599,630	579,482	20,148
-	TT INTERNATIONAL	THALES EUR3	-	-	-
48,197	TT INTERNATIONAL	UBS AG CHF0 80 (REGD)	2,432,638	2,272,279	160,359
-	TT INTERNATIONAL	UBS AG CHF10	-	-	-
9,084	TT INTERNATIONAL	VESTAS WIND SYSTEM DKK1	248,030	289,712	(41,682)
11,121	TT INTERNATIONAL	VIVENDI UNIVERSAL EUR5 5	608,982	590,914	18,068
786,855	TT INTERNATIONAL	VODAFONE GROUP PLC ORD USDI	2,058,477	1,851,414	207,063
15,000	TT INTERNATIONAL	YAMATO TRANSPORT Y50	282,695	333,313	(50,618)
127,900	TUKMAN CAPITAL	AMERICAN HOME PRODS CORP C	7,847,944	6,286,618	1,561,326
119,525	TUKMAN CAPITAL	AMERICAN INTL GROUP INC COM	9,490,285	6,305,362	3,184,923

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Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
144,500	TUKMAN CAPITAL	DISNEY WALT CO COM	2,994,040	5,033,776	(2,039,736)
95,700	TUKMAN CAPITAL	ELECTRONIC DATA SYS CORP NEV	6,560,235	4,657,914	1,902,321
113,200	TUKMAN CAPITAL	GANNETT INC COM	7,610,436	7,694,449	(84,013)
146,400	TUKMAN CAPITAL	GENERAL ELEC CO COM	5,867,712	5,087,363	780,349
52,500	TUKMAN CAPITAL	GOLDMAN SACHS GROUP INC COM	4,869,375	4,560,790	308,585
117,800	TUKMAN CAPITAL	HEINZ H J CO COM	4,843,936	5,248,563	(404,627)
34,100	TUKMAN CAPITAL	IBM CORP COM	4,124,736	3,737,619	387,117
110,500	TUKMAN CAPITAL	PEPSICO INC COM	5,380,245	3,927,339	1,452,906
74,900	TUKMAN CAPITAL	PROCTER & GAMBLE CO COM	5,926,837	4,602,318	1,324,519
125,500	TUKMAN CAPITAL	WAL MART STORES INC COM	7,222,525	4,480,984	2,741,541
201,000	TUKMAN CAPITAL	WELLS FARGO & CO NEW COM	8,737,470	7,047,176	1,690,294
25,400	TWEEDY BROWNE	ABN AMRO HLDGS NV EUR0 56	409,126	401,748	7,378
4,900	TWEEDY BROWNE	AKZO NOBEL NV EUR2	218,802	199,516	19,286
6,200	TWEEDY BROWNE	ALMANIJ ALGEM MAATSCH VOOR	207,018	191,535	15,483
26,100	TWEEDY BROWNE	ALTADIS SA SER 'A' EUR0 60	443,873	402,711	41,163
12,000	TWEEDY BROWNE	AMATSUJI STEEL BALL	76,454	97,008	(20,554)
19,800	TWEEDY BROWNE	BAYER AG ORD NPV	629,388	612,168	17,220
29,200	TWEEDY BROWNE	BBA GROUP ORD 25P	120,268	100,050	20,219
5,975	TWEEDY BROWNE	BOWE SYSTEC AG NPV	109,063	102,430	6,633
200,000	TWEEDY BROWNE	CARTER HOLT HARVEY LTD NPV	141,576	137,266	4,310
1,800	TWEEDY BROWNE	CVG CROWN VAN GELDER CVA NL	17,390	16,217	1,172
360	TWEEDY BROWNE	FORBO HLDGS AG CHF50 (REGD)	109,498	99,722	9,776
31,000	TWEEDY BROWNE	FUJI-TEC Y50	98,871	114,690	(15,820)
161,500	TWEEDY BROWNE	GRUPO CONTL SA COM SER I	237,798	200,735	37,063
40,095	TWEEDY BROWNE	HOLLINGER INTL INC CL A	469,112	403,232	65,879
8,375	TWEEDY BROWNE	INDUSTRIE NATUZZI SPA ADR	122,610	100,249	22,361
10,000	TWEEDY BROWNE	KAWASUMI LABORATORIES INC Y5	99,191	97,307	1,884
17,500	TWEEDY BROWNE	MERCK KGAA NPV	640,420	602,771	37,649
14,000	TWEEDY BROWNE	MIRAI INDUSTRY CO LTD	93,789	102,042	(8,253)
2,000	TWEEDY BROWNE	NESTLE SA CHF1	426,429	415,663	10,766
12,000	TWEEDY BROWNE	NIPPON CABLE SYSTEM INC Y50	95,681	103,907	(8,225)
20,000	TWEEDY BROWNE	NISSHA PRINTING Y50	91,561	103,474	(11,913)
17,200	TWEEDY BROWNE	NOVARTIS AG CHF0 50 (REGD)	621,574	631,446	(9,872)
28,290	TWEEDY BROWNE	PANAMERICAN BEVERAGE INC CL	420,389	453,138	(32,748)
7,500	TWEEDY BROWNE	PHARMACIA CORP COM	319,875	304,015	15,860
17,000	TWEEDY BROWNE	PROSIEBENSATI MEDIA AG NPV	82,496	102,717	(20,222)
700	TWEEDY BROWNE	PUBLIGROUPE AG CHF20 REGD	141,240	101,651	39,589
20,600	TWEEDY BROWNE	RANDSTAD HLDGS EUR0 1	274,033	219,928	54,105
10,750	TWEEDY BROWNE	RHODIA EUR15	85,955	102,189	(16,235)
11,600	TWEEDY BROWNE	SANYO SHINPAN FINANCE CO Y50	307,127	316,254	(9,128)
270	TWEEDY BROWNE	SARNA KUNSTOFF HOL SZF100(RE	211,408	204,174	7,233
16,340	TWEEDY BROWNE	SCHERING PLOUGH CORP COM	585,135	601,863	(16,727)
7,800	TWEEDY BROWNE	SCHWARZ PHARMA ORD NPV	199,672	196,779	2,894
386,000	TWEEDY BROWNE	SCMP GROUP HKD0 10	242,552	199,178	43,375
7,000	TWEEDY BROWNE	SHINGAKUKAI CO Y50	19,762	18,586	1,176
2,165	TWEEDY BROWNE	SIG SCHWEIZ INDUSTRIE-GES HLD	207,333	206,069	1,264
1,100	TWEEDY BROWNE	SIKA FINANZ AG SZF60 (BR)	245,136	216,774	28,362
12,470	TWEEDY BROWNE	SPRINGER A VERLAG NPV	629,556	620,199	9,357
12,700	TWEEDY BROWNE	STORK NV EUR5	102,564	100,304	2,260
117,500	TWEEDY BROWNE	SWIRE PACIFIC 'B'HK\$0 12	84,382	71,142	13,240
1,950	TWEEDY BROWNE	SYNGENTA AG CHF10	101,006	100,815	190
4,100	TWEEDY BROWNE	TAMEDIA CHF0 10	249,413	200,527	48,886
25,600	TWEEDY BROWNE	TELEGRAAF HLDG MIJ DE EUR0 25	389,554	401,355	(11,802)
75,000	TWEEDY BROWNE	THISTLE HOTELS ORD 25 13/20P	126,565	101,892	24,673
50,600	TWEEDY BROWNE	TRINITY MIRROR ORD 10P	300,295	297,368	2,927
57,000	TWEEDY BROWNE	TT ELECTRONICS ORD GPB0 25	129,829	100,783	29,046
12,455	TWEEDY BROWNE	TWENTSCHE KABEL HLDGS CVA E	206,273	226,423	(20,150)
31,000	TWEEDY BROWNE	UNITED OVERSEAS BANK SG\$1	213,214	163,928	49,287
29,400	TWEEDY BROWNE	WEGENER NV CVA EUR0 30	205,495	204,460	1,036
65,000	TWEEDY BROWNE	WING HANG BANK HK\$1	208,389	199,934	8,455
4,103,238	WELLINGTON-SELECT	WELLINGTON CTF VALUE YIELD	82,516,125	76,682,818	5,833,307
46,650	WESTPORT ASSET MNGT	AAR CORP	420,317	1,039,889	(619,573)
20,000	WESTPORT ASSET MNGT	ARBITRON INC COM	683,000	459,749	223,251
20,000	WESTPORT ASSET MNGT	ASTORIA FINL CORP COM	529,200	461,250	67,950
150,000	WESTPORT ASSET MNGT	BEASLEY BROADCASTING GRP INC	1,951,500	1,518,750	432,750
100,000	WESTPORT ASSET MNGT	CERIDIAN CORP NEW COM	1,875,000	1,393,251	481,749
55,750	WESTPORT ASSET MNGT	COMMERCIAL FED CORP COM	1,310,125	1,278,766	31,359
11,268	WESTPORT ASSET MNGT	COMPUTER ASSOC INTL INC COM	388,633	510,000	(121,367)
45,000	WESTPORT ASSET MNGT	CONEXANT SYSTEMS INC	646,200	340,776	305,424
60,000	WESTPORT ASSET MNGT	CONSTELLATION BRANDS INC CL /	2,571,000	1,657,500	913,500
33,000	WESTPORT ASSET MNGT	DEVON ENERGY CORP NEW COM	1,275,450	1,178,950	96,500

The Kresge Foundation (38-1359217)  
Form 990PF

Units	Reporting Account Name	Security Description	Market Value	Cost	Unrealized Gain/(Loss)
50,000	WESTPORT ASSET MNGT	DUANE READE INC COM	1,517,500	1,635,426	(117,926)
50,000	WESTPORT ASSET MNGT	EGL INC COM	697,500	983,313	(285,813)
100,000	WESTPORT ASSET MNGT	EL PASO ELEC CO COM NEW	1,450,000	855,000	595,000
60,000	WESTPORT ASSET MNGT	EMMIS COMMUNICATIONS CORP C	1,418,400	1,424,457	(6,057)
44,100	WESTPORT ASSET MNGT	GAYLORD ENTMT CO NEW COM	1,084,860	1,270,993	(186,133)
37,400	WESTPORT ASSET MNGT	HELMERICH & PAYNE INC COM	1,248,412	673,200	575,212
50,000	WESTPORT ASSET MNGT	HILB ROGAL & HAMILTON CO	2,802,500	1,702,500	1,100,000
53,251	WESTPORT ASSET MNGT	HUDSON LTD BANCORP COM	1,528,304	1,397,453	130,851
65,000	WESTPORT ASSET MNGT	INSIGHT COMMN INC CL A COM	1,570,400	1,615,000	(44,600)
13,000	WESTPORT ASSET MNGT	ISHARES TR RUSSELL 2000 INDEX	1,252,550	1,244,255	8,295
73,000	WESTPORT ASSET MNGT	ITT EDL SVCS INC COM	2,691,510	1,134,420	1,557,090
150,000	WESTPORT ASSET MNGT	JLG INDS INC COM	1,597,500	1,582,500	15,000
160,000	WESTPORT ASSET MNGT	LINCARE HLDGS INC COM	4,584,000	2,324,200	2,259,800
41,600	WESTPORT ASSET MNGT	MEDIA GEN INC CL A	2,072,928	2,063,700	9,228
103,000	WESTPORT ASSET MNGT	MRO SOFTWARE INC COM	2,408,140	2,148,817	259,324
16,000	WESTPORT ASSET MNGT	NATIONAL WESTN LIFE INS CO	1,779,200	1,664,566	114,634
69,000	WESTPORT ASSET MNGT	OUTBACK STEAKHOUSE INC COM	2,363,250	1,776,750	586,500
147,900	WESTPORT ASSET MNGT	PEROT SYS CORP CDT CL A	3,020,118	1,524,831	1,495,288
43,100	WESTPORT ASSET MNGT	PITTSTON CO BRINKS GROUP COM	952,510	1,305,930	(353,420)
75,000	WESTPORT ASSET MNGT	POGO PRODUCING CO COM	1,970,250	1,015,315	954,935
97,500	WESTPORT ASSET MNGT	SEACOAST FINL SVCS CORP COM	1,672,125	996,563	675,563
21,900	WESTPORT ASSET MNGT	TELEFLEX INC COM	1,036,089	984,131	51,958
43,792	WESTPORT ASSET MNGT	TEXAS INSTRS INC COM	1,226,176	727,317	498,859
72,646	WESTPORT ASSET MNGT	TYCO INTL LTD NEW COM	4,278,849	1,802,514	2,476,335
90,000	WESTPORT ASSET MNGT	UNIVERSAL HEALTH SVCS INC CL I	3,850,200	1,519,745	2,330,455
86,755	WESTPORT ASSET MNGT	VISHAY INTERTECHNOLOGY INC	1,691,723	595,718	1,096,005
41,532	WESTPORT ASSET MNGT	WEBSTER FINL CORP WATERBUR	1,309,504	1,154,226	155,278
	TOTAL INVESTMENTS CORPORATE STOCK		1,229,019,912	1,161,685,924	67,333,988
	<b>GRAND TOTAL INVESTMENTS</b>		<b>2,402,289,317</b>	<b>2,254,042,375</b>	<b>148,246,942</b>

**THE KRESGE FOUNDATION**

**38-1359217**

**2001**

**Investments – Other**

Schedule not required for 2001 See schedule #8, Other Investments, for detail

**FORM 990-PF**  
**2001**  
**THE KRESGE FOUNDATION**  
38-1359217

**Analysis of Other Assets**

12/31/2001

Part II, Other Assets, Line 15

Accrued Interest Receivable	\$6,759,603
Accrued Dividends Receivable	2,965,238
Other Receivables	53
Misc Income Receivable	337
Prepaid Excise Tax	817,911
Other Receivables	2,180
<b>Total Line 15</b>	<u><u>\$10,545,322</u></u>

Part II, Other Assets, Line 9

Prepaid Expenses	<u>\$35,819</u>
<b>Total Other Assets per 990PF</b>	<u><u>\$10,581,141</u></u>

<i>Per Audited Financial Statements</i>	
<i>Accrued Interest and Dividends</i>	\$9,724,841
<i>Other</i>	856,300
<b><i>Total Other Assets per Audited Financial Statements</i></b>	<u><u>\$10,581,141</u></u>

**FORM 990-PF**  
**2001**

**THE KRESGE FOUNDATION**  
**38-1359217**

**Summary of Grants and Payments  
and Qualifying Distribution Set Asides**

<u>Year</u> <u>Grant Approved</u>	<u>Grants</u> <u>Unpaid 1/1/01</u>	<u>Grants Approved</u> <u>in 2001</u>	<u>Grants</u> <u>Canceled in 2001</u>	<u>Grants</u> <u>Paid in 2001</u>	<u>Grants</u> <u>Unpaid 12/31/01</u>
1996	3,680,000			3,680,000	0
1997	900,000			500,000	400,000
1998	3,250,000			2,450,000	800,000
1999	31,325,000			28,375,000	2,950,000
2000	121,544,000			69,444,000	52,100,000
2001		111,467,000		18,843,500	92,623,500
Subtotal	160,699,000	111,467,000	0	123,292,500	148,873,500
Matching Gifts	124,492	339,108	4,506	299,590	159,504
<b>Part II, Line 18, Grants</b>	<b>\$160,823,492</b>	<b>\$111,806,108 (A)</b>	<b>\$4,506 (B)</b>	123,592,090	149,033,004

**Grants approved in 2001 net of cancellations (A)-(B) 111,766,590**

Less, Qualifying Distribution Set Asides included in  
Grants at 12/31/00 which were paid in 2001

1996	3,680,000
1997	500,000
1998	2,450,000
1999	28,375,000
2000	69,444,000
Subtotal	104,449,000

**Part I, Line 25, Col D, Contributions, Gifts, Grants Paid in 2001** \$19,143,090

Less, Unpaid Balance at 12/31/01 of Qualifying  
Distribution Set Asides

1997	400,000
1998	800,000
1999	2,950,000
2000	52,100,000
Subtotal	56,250,000

Gross Set Asides 92,623,500

Cancellations • 0

**Part XII, Line 3a, Gross Qualifying Distribution Set Asides 2001** Net Set Asides \$92,623,500

\* - Cancellation of grants previously reported as distributions

Refund of \$750,000 reported in Part XI, Line 4a as recovery of amounts treated as qualifying distributions

# FORM 990-PF

2001

## THE KRESGE FOUNDATION

38-1359217

### Compensation of Officers, Directors and Trustees

#### Part VIII

Title and Time Devoted to Position	Compensation	Contributions to Employee Benefit Plans	Expense Account and Other Allowances (Note 4)
John E Marshall, III 3215 West Big Beaver Road Troy, MI 48084 President, CEO and Trustee 100%	\$423,333	Note 3	\$3,333
Edward M Hunia 3215 West Big Beaver Road Troy, MI 48084 Treasurer, Senior Vice President 100%	232,167	Note 3	3,033
Elizabeth C Sullivan 3215 West Big Beaver Road Troy, MI 48084 Vice President Program and Board Secretary 100%	193,833	Note 3	444
Dr Bruce A Kresge 3215 West Big Beaver Road Troy, MI 48084 Board Chair, Trustee Note 1	24,500	-	-
Lee C Bollinger 3215 West Big Beaver Road Troy, MI 48084 Trustee Note 1	14,300	-	-
Jane L Delgado, Ph D 3215 West Big Beaver Road Troy, MI 48084 Trustee Note 1	22,000	-	-
Irene Y Hirano 3215 West Big Beaver Road Troy, MI 48084 Trustee Note 1	13,800	-	-
George D Langdon, Jr 3215 West Big Beaver Road Troy, MI 48084 Trustee Note 1	22,000	-	-
Robert C Larson 3215 West Big Beaver Road Troy, MI 48084 Trustee Note 1	23,500	-	-
Deborah E McDowell 3215 West Big Beaver Road Troy, MI 48084 Trustee Note 1	20,500	-	-
David K Page 3215 West Big Beaver Road Troy, MI 48084 Trustee Note 1	24,500	-	-
Robert D Storey 3215 West Big Beaver Road Troy, MI 48084 Trustee Note 1	26,000	-	-
Alfred H Taylor, Jr 3215 West Big Beaver Road Troy, MI 48084 Former Trustee Retired 6/2001 Note 1 & Note 3	8,700	Note 3	-



**FORM 990-PF**  
**2001**  
**THE KRESGE FOUNDATION**  
38-1359217

**Compensation of Officers, Directors and Trustees**  
**Part VIII**

	<u>Title and Time Devoted to Position</u>	<u>Compensation</u>	<u>Contributions to Employee Benefit Plans</u>	<u>Expense Account and Other Allowances (Note 4)</u>
Jill K Conway 3215 West Big Beaver Road Troy, MI 48084	Former Chair & Trustee Retired 6/2001 Note 1	9,700	-	-
Margaret T Smith 3215 West Big Beaver Road Troy, MI 48084	Former Chair & Trustee Retired 6/1997 Note 2	-	-	-

Note 1 Attendance at four Board of Trustee meetings (approximately 4+ hours each), participation in and review of grant applications for approval or declination and attendance at various functions and committee meetings, etc

Note 2 Former Trustee Chair, Margaret T Smith, retired in 1997 Distributions from a non-qualified plan in the amount of \$37,018 were made during 2001

Note 3 Former Trustee Alfred Taylor is a participant in the Foundation's defined benefit pension plan Annual Contributions are actuarially determined for the group Individually determined amounts may be provided by our actuary For the year 2001, the total contribution to the plan for all employees was \$500,000

Alfred Taylor received distributions from The Kresge Foundation Supplemental Executive plan in the amount of \$14,124 during the year John Marshall, Ed Hunia, and Elizabeth Sullivan accrued \$158,146, \$20,027, and \$ \$7,591 respectively, in future benefits under this plan

Note 4 Expense Account and Other Allowances include (1) Taxable excess life insurance benefits of \$2,838, \$2,239, and \$444 for John E Marshall, Edward M Hunia, and Elizabeth C Sullivan, respectively and (2) Medical expense reimbursement of \$495, \$794, and \$0 for John E Marshall, Edward M Hunia and Elizabeth C Sullivan, respectively

**FORM 990-PF**

**2001**

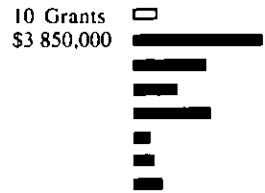
**THE KRESGE FOUNDATION**

**38-1359217**

**End of**

**Detail of Grants, Grant Cancellations, and Grant Payments**

**Health and  
Long-Term Care**



	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Access Community Health Network</b> Chicago, Illinois <i>Purchase of building as part of plan to renovate expand and consolidate family health centers</i>	350,000		350,000
<b>The Benjamin Rose Institute</b> Cleveland, Ohio <i>Renovation of facility to expand housing for low-income older adults living independently</i>	200,000		200,000
<b>Beth Israel Medical Center</b> New York New York <i>Renovation of outpatient treatment rooms and clinical research areas for Center for Health and Healing</i>		350,000	
<b>Chinatown Health Clinic</b> New York New York <i>Renovation of facility for outpatient health care</i>		250,000	
<b>Home of the Innocents</b> Louisville Kentucky <i>Construction of Children s Village to provide emergency shelter for abused and neglected children transitional residence pediatric skilled nursing care facility and central building with offices, health care clinic and dining area</i>			750,000
<b>Hospice Savannah</b> Savannah Georgia <i>Expansion and renovation of residential hospice facility providing services and care for terminally ill patients and their families</i>	350,000		350,000
<b>The Hospice of Lansing</b> Ionia Michigan <i>Purchase of property and construction of residential hospice facility providing services and care for terminally ill patients and their families</i>	100,000		100,000

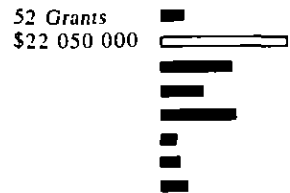
## Health and Long-Term Care

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>La Rabida Children's Hospital and Research Center</b> Chicago Illinois <i>Construction of addition to building to expand inpatient area for children with chronic illnesses</i>	600,000		600,000
<b>Lakeside Health System</b> Brockport New York <i>Renovation of outpatient surgery area and obstetrics department</i>	300,000		300,000
<b>Lyngblomsten</b> Saint Paul, Minnesota <i>Renovation and reconfiguration of nursing care facility</i>	250,000		250,000
<b>Mary Health of the Sick Convalescent and Nursing Hospital</b> Newbury Park California <i>Renovation of skilled nursing care facility to replace HVAC and upgrade resident rooms and recreational areas</i>			400,000
<b>The MetroHealth System</b> Cleveland Ohio <i>Construction of skilled nursing care facility</i>		300,000	
<b>Montefiore Medical Center</b> Bronx New York <i>Construction of Children's Hospital with emergency room, outpatient clinics, and inpatient areas including pediatric ICU</i>		1,500,000	
<b>Morristown Memorial Hospital</b> Morristown New Jersey <i>Construction of Children's Medical Center with inpatient and critical care units, emergency room, and outpatient clinic</i>		600,000	
<b>PinnacleHealth Hospitals</b> Harrisburg, Pennsylvania <i>Renovation of facility to house outpatient clinics for Community Health Center</i>	450,000		450,000
<b>Pocono Medical Center</b> East Stroudsburg Pennsylvania <i>Renovation and expansion of Emergency Department to enhance exam, treatment, triage, and assessment areas</i>			400,000

## Health and Long-Term Care

	2001 Grants	December 31, 2001 Paid      Unpaid
<b>Richard J. Caron Foundation</b> Wernersville Pennsylvania <i>Renovation of residential units as part of  construction and expansion of facilities for  substance abuse treatment programs  serving youth and adults</i>		300 000
<b>Scottsdale Healthcare System</b> Scottsdale Arizona <i>Construction of facility for outpatient care  with exam rooms radiation and chemo-  therapy treatment areas and classrooms</i>	1,000,000	1 000 000
<b>St. Joseph Mercy Hospital</b> Ann Arbor Michigan <i>Construction of Women's Health Center  with mammography suites library,  classrooms and exercise area</i>		600 000
<b>Sunshine Terrace Foundation</b> Logan, Utah <i>Construction of assisted living apartments  and purchase of property and construction  of Adult Day Care Center</i>		300 000
<b>United Indian Health Services</b> Trinidad California <i>Purchase of land and construction  of outpatient health care and  educational facilities</i>		500 000
<b>Visiting Nurse Association of Porter County</b> Valparaiso Indiana <i>Construction of residential hospice facility</i>	250,000	250 000
<b>Waveny Care Center</b> New Canaan Connecticut <i>Construction of residential wing for  long-term care of patients suffering  from dementia</i>		300 000
<b>Women &amp; Infants Hospital of Rhode Island</b> Providence Rhode Island <i>Renovation of space to provide exam  rooms offices and patient library for  Breast Health Center</i>		250 000

**Human Services**



	2001 Grants	December 31, 2001 Paid      Unpaid
<b>African American Family Services</b> Minneapolis Minnesota <i>Purchase and renovation of facility to house program services and offices</i>		240 000
<b>Al Sigi Center for Rehabilitation Agencies</b> Rochester, New York <i>Construction and renovation of office and program facilities for agencies serving people with disabilities and their families</i>		750 000
<b>Alternatives For Girls</b> Detroit Michigan <i>Construction of facilities to provide emergency shelter counseling rooms and recreational areas</i>	600,000	600 000
<b>American Cancer Society, Florida Division</b> Tampa Florida <i>Construction of short-term residential facility for cancer patients receiving medical treatment</i>	400,000	400 000
<b>American Red Cross</b> Vero Beach, Florida <i>Construction of building to provide training disaster relief and educational programs</i>		100 000
<b>American Red Cross of the Quad Cities Area</b> Moline, Illinois <i>Construction of facility with offices and classrooms for training and disaster relief programs</i>		150 000
<b>American Red Cross - Siouxland Area Chapter</b> Sioux City Iowa <i>Purchase of facility to provide administrative and program areas</i>		100,000
<b>Asian Pacific American Legal Center of Southern California</b> Los Angeles, California <i>Purchase and renovation of headquarters facility</i>	350,000	350 000
<b>Boy Scouts of America</b> Cincinnati Ohio <i>Construction of program areas for Cub Scout Adventure World as part of development and expansion of year-round camp facilities at Scout Reservation</i>		850,000

Production Facility  
Foothills Vocational Opportunities  
Pasadena California

## Human Services

	2001 Grants	December 31, 2001 Paid      Unpaid
<b>Boys and Girls Club of Minneapolis</b> St Paul Minnesota <i>Renovation and expansion of camp facilities at Voyageur Environmental Learning Center as part of capital and endowment campaign</i>		500 000
<b>Boys &amp; Girls Club of Ramona</b> Ramona California <i>Construction of addition to main club house to provide gym and multipurpose facilities</i>		200 000
<b>Boys &amp; Girls Clubs of Cleveland</b> Cleveland Ohio <i>Construction of facility to house gym computer lab multipurpose areas and offices</i>		600 000
<b>Boys &amp; Girls Clubs of Greater Portland</b> Portland, Maine <i>Renovation of main clubhouse and renovation and expansion of South Portland clubhouse to update facilities</i>	500,000	500 000
<b>Boys &amp; Girls Clubs of Metro Richmond</b> Richmond, Virginia <i>Renovation of Central Club as part of renovation and expansion of facilities and camp</i>	450,000	450 000
<b>Bread for the City</b> Washington District of Columbia <i>Construction of facility to provide medical and dental clinic, counseling rooms, clothing and food distribution areas and offices</i>		200,000
<b>Building Futures with Women and Children</b> San Leandro, California <i>Renovation of facilities for transitional and permanent housing for homeless women and their children</i>		150 000
<b>Camp JORI</b> Providence Rhode Island <i>Construction of pool and athletic fields as part of development of camp facilities</i>	500,000	500 000
<b>Canine Companions for Independence</b> Santa Rosa, California <i>Construction of canine training center in Orlando, FL to assist disabled individuals</i>		250 000

## Human Services

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Carole Robertson Center for Learning</b> Chicago Illinois <i>Construction of facility to provide early childhood after-school family support and health care programs</i>		300,000	
<b>Catholic Charities of Brooklyn and Queens</b> Brooklyn New York <i>Purchase of management information system equipment for comprehensive human service agency</i>	100,000		100,000
<b>Center for Women in Transition</b> Holland Michigan <i>Renovation of shelter for victims of domestic violence and purchase renovation and expansion of facility for program center</i>	300,000		300 000
<b>The Children's Center</b> Detroit, Michigan <i>Construction of building to provide facilities for counseling and admin- istrative support</i>	900,000		900 000
<b>Children's Home Society of Minnesota</b> St Paul, Minnesota <i>Construction of administrative facility and renovation of building for adoption programs</i>	750,000		750 000
<b>Chrysalis A Center for Women</b> Minneapolis Minnesota <i>Purchase of property as part of campaign to construct facility for educational support and mental health programs for women</i>		350 000	
<b>Churchill School and Center for Learning Disabilities</b> New York New York <i>Purchase and renovation of facility to provide classrooms auditorium library, art studios and science labs for students with special needs</i>	500,000		500,000
<b>The Community House</b> Birmingham, Michigan <i>Renovation and expansion of kitchen as part of campaign to support educational and enrichment programs</i>			175,000



## Human Services

	2001 Grants	December 31, 2001 Paid                  Unpaid
<b>Covenant House</b> Charleston, West Virginia <i>Purchase of property and construction of facility to provide drop-in center and programs for homeless individuals</i>	300,000	300,000
<b>Dakota Resources and Transportation for Seniors (DARTS)</b> West St Paul, Minnesota <i>Renovation of administrative facility for programs providing transportation and home services for older adults</i>		500,000
<b>East Texas Crisis Center</b> Tyler Texas <i>Purchase of property and construction of program and support facilities including emergency shelter for abused women and their children</i>	450,000	450,000
<b>Elderhostel</b> Boston, Massachusetts <i>Purchase and renovation of facility to provide meeting rooms and offices for educational and travel programs serving older adults</i>		350,000
<b>Ele's Place</b> Lansing Michigan <i>Construction of facility for bereavement and grief programs serving children who experienced the death of a parent or family member</i>		300,000
<b>Elementary Institute of Science</b> San Diego, California <i>Construction of facility with classrooms and laboratories for hands-on science enrichment programs for youth</i>		350,000
<b>The Enrichment Center</b> Winston-Salem, North Carolina <i>Purchase and renovation of facility for programs serving adults with disabilities</i>		250,000
<b>Fair Winds Girl Scout Council</b> Swartz Creek Michigan <i>Construction of pool and shower house as part of renovation and expansion of facilities at Camp O'Fair Winds</i>		300,000

## Human Services

	2001 Grants	December 31, 2001 Paid      Unpaid
<b>Family &amp; Children's Service</b> Minneapolis, Minnesota <i>Purchase of building to house program and support facilities</i>	275,000	275,000
<b>Family &amp; Children's Services</b> Tulsa Oklahoma <i>Purchase of property and construction of building to provide prevention, interven- tion, and treatment services for at-risk children and families</i>		400 000
<b>The Family Center</b> Bristol, Connecticut <i>Renovation of main facility and construc- tion of building to house child care center and children's museum with interactive exhibits on math, science, and technology</i>		400 000
<b>Family Service of the Piedmont</b> Greensboro North Carolina <i>Renovation of facility for expanded domestic violence shelter and offices for support services</i>		225,000
<b>Florence Crittenton Services of Arizona</b> Phoenix Arizona <i>Purchase of property as part of development of residential academic and counseling facilities for abused neglected, and/or adjudicated girls</i>	400,000	400 000
<b>Foothill Vocational Opportunities</b> Pasadena California <i>Renovation of manufacturing production facility employing developmentally disabled adults and construction of counseling center</i>	150,000	150 000
<b>Fox River Area Girl Scout Council</b> Appleton, Wisconsin <i>Purchase of property and construction of facilities for volunteer training and programs</i>	250,000	250 000
<b>The Fresh Air Fund</b> New York New York <i>Renovation and construction of cabins dining halls and multipurpose buildings at Camp Tommy and Camp Anita Bliss Coler</i>		500 000

## Human Services

	2001 Grants	December 31, 2001 Paid      Unpaid
<b>Germaine Lawrence</b> Arlington Massachusetts <i>Construction of residential treatment facility for girls with serious emotional and behavioral problems</i>		150,000
<b>Girl Scout Council of St. Croix Valley</b> Saint Paul Minnesota <i>Construction of multipurpose activity and dining building at Camp Lakamaga as part of renovation and expansion of facilities</i>		650 000
<b>Girl Scouts of Chicago</b> Chicago Illinois <i>Construction of multipurpose building with dining area kitchen meeting rooms, and offices at Butternut Springs Camp as part of expansion of camp facilities</i>		350 000
<b>Girl Scouts - Lone Star Council</b> Austin, Texas <i>Renovation and expansion of buildings at Camp TexLake to provide cabins equestrian barn and program facilities</i>	650,000	650 000
<b>Girl Scouts of Manitowish Council</b> Sheboygan Wisconsin <i>Renovation and expansion of facilities at Camps Evelyn and Manitowish</i>		200 000
<b>Girl Scouts of Rhode Island</b> Providence, Rhode Island <i>Renovation and construction of facilities at Camp Hoffmann to replace water system add dining hall, and upgrade existing structures</i>	400,000	400 000
<b>Girl Scouts - Rock River Valley Council</b> Rockford, Illinois <i>Construction of program center at Camp Medill McCormack with two swimming pools activity area with kitchen, and overnight accommodations</i>	180,000	180 000
<b>Girls Inc. of Metro Denver</b> Denver, Colorado <i>Construction of facilities with science and math labs technology center performing arts space, gymnasium, teen center, and game room</i>	250,000	250 000

## Human Services

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Girls Inc of the Berkshires</b> Pittsfield, Massachusetts <i>Renovation of facility to upgrade building systems and reconfigure space</i>			400 000
<b>Goodwill Industries of Dallas</b> Dallas Texas <i>Purchase of property and construction of facility with offices and classrooms for vocational and rehabilitation services</i>		500 000	
<b>Goodwill Industries of West Michigan</b> Muskegon Michigan <i>Renovation of building to expand vocational, counseling and support programs</i>	150,000		150 000
<b>Henry Street Settlement</b> New York New York <i>Renovation of facilities for education leadership employment and recreational programs for youth</i>		400 000	
<b>High Hopes Therapeutic Riding</b> Old Lyme, Connecticut <i>Renovation and expansion of facilities for therapeutic riding program serving children and adults with physical disabilities and mental illnesses</i>		220 000	
<b>Hope House</b> Independence, Missouri <i>Construction of facility in Lee s Summit Missouri to provide emergency shelter child care, and program support for abused women and their children</i>	400,000	400 000	
<b>Houston Area Women's Center</b> Houston Texas <i>Purchase of property and construction of facility to provide emergency shelter, classrooms medical clinic and counseling areas for abused women and their children</i>	300,000	300 000	
<b>Howard Area Community Center</b> Chicago Illinois <i>Purchase and renovation of two buildings to consolidate and expand child care programs</i>	220,000		220 000

## Human Services

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Humane Society of Sonoma County</b> Santa Rosa California <i>Construction of animal care facility with kennels, veterinary clinic, and educational center plus barn and stable for farm animals</i>	500,000		500,000
<b>Integrity, Inc</b> Newark, New Jersey <i>Renovation of facility to provide education job readiness, medical, and prevention services for individuals in substance abuse treatment programs</i>	140,000		140,000
<b>Interfaith Nutrition Network (The INN)</b> Hempstead New York <i>Purchase and renovation of facility to house kitchen and dining area for free meal program, space for clothing distribution and offices</i>		350,000	
<b>International House</b> New York New York <i>Renovation of residence for students pursuing graduate studies and internships</i>	750,000		750,000
<b>Jewish Community Center of Metropolitan Detroit</b> West Bloomfield Michigan <i>Renovation of facility to reconfigure and expand fitness areas, gymnasium, child development center and cultural hall</i>		1,500,000	
<b>Jewish Family Services</b> Milwaukee Wisconsin <i>Purchase and renovation of building for human service and mental health programs</i>			300,000
<b>Jewish Federation of Metropolitan Detroit</b> Bloomfield Hills, Michigan <i>Construction of Hillel with meeting space, dining room, library, and offices on campus of Michigan State University</i>		300,000	
<b>The Julian Center</b> Indianapolis, Indiana <i>Construction of emergency shelter and program facility for women and children who are victims of domestic violence</i>		400,000	

## Human Services

	2001 Grants	December 31, 2001 Paid      Unpaid
<b>Kennedy Krieger Institute</b> Baltimore, Maryland <i>Purchase of property and construction            and renovation of classroom and training            facility for school serving adolescents with            developmental disabilities</i>	750,000	
<b>Kianda Foundation</b> Nairobi Kenya <i>Expansion and renovation of conference            center and vocational training facility            for women</i>		75,000
<b>Kindering Center</b> Bellevue Washington <i>Renovation and expansion of building to            provide neurodevelopmental programs for            infants and children who are at-risk            disabled or medically fragile</i>		400,000
<b>La Casa de Esperanza</b> Waukesha, Wisconsin <i>Renovation and expansion of facilities            for child care, education, and health            programs serving low-income Latino            community</i>		250,000
<b>La Salle School</b> Albany New York <i>Renovation of five buildings for residential            treatment program serving boys with            emotional and behavioral problems</i>	200,000	
<b>Lakeside Treatment &amp; Learning Center</b> Kalamazoo Michigan <i>Construction and renovation of facilities            for residential treatment program for            youth with emotional and behavioral            problems</i>	400,000	
<b>Latin American Association</b> Atlanta, Georgia <i>Purchase of property and construction            of building with offices, classrooms, and            multipurpose areas for employment, youth            and family, and language programs</i>	500,000	
<b>Lenox Hill Neighborhood House</b> New York New York <i>Renovation of pool for human service            agency providing child care, residential            programs for women, and adult day care            and meals for older adults</i>	150,000	

## Human Services

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Lighthouse of Oakland County</b> Pontiac, Michigan <i>Construction of building with offices and multipurpose areas for vocational training emergency services and older adult programs</i>		750,000	
<b>The Link Counseling Center</b> Atlanta Georgia <i>Construction and renovation of facilities to provide meeting rooms offices, and library for counseling and support programs for individuals children, and families</i>		400 000	
<b>Little Red School House</b> Lynnwood Washington <i>Renovation of facilities for educational and therapeutic programs serving children with development delays or disabilities</i>		250 000	
<b>Livingston Area Council Against Spouse Abuse (LACASA)</b> Howell Michigan <i>Purchase of property and construction of shelter and program facility for victims of domestic violence</i>		400 000	
<b>Loaves &amp; Fishes Centers</b> Portland Oregon <i>Construction of facility with kitchen, storage and offices to expand preparation and delivery of meals to older adults</i>	500,000		500,000
<b>Louisville Central Community Centers</b> Louisville Kentucky <i>Renovation and expansion of facility to create multiservice center</i>			300 000
<b>Lutheran Family and Children's Services</b> St. Louis Missouri <i>Purchase of building as part of renovation and expansion of facilities to provide adoption, child care, counseling and other human service programs</i>			500 000
<b>Methodist Home for Children</b> Raleigh North Carolina <i>Construction of facility for child care center and teacher training programs</i>		400 000	

## Human Services

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Milwaukee Rescue Mission</b> Milwaukee Wisconsin <i>Renovation of facility to provide residential and program space for homeless women and youth</i>	500,000		500 000
<b>Minnesota Program Development</b> Duluth Minnesota <i>Purchase and renovation of facility to create Center for Nonviolence with classrooms and offices</i>		250,000	
<b>National Children's Advocacy Center</b> Huntsville Alabama <i>Purchase of land and construction of facilities to house programs aiding in the investigation of child abuse</i>	650,000		650 000
<b>National Federation of the Blind</b> Baltimore, Maryland <i>Construction of addition with classrooms and support areas to enhance job training and literacy for individuals who are blind</i>	800,000		800 000
<b>New Hampshire Society for the Prevention of Cruelty to Animals</b> Stratham New Hampshire <i>Construction of addition to expand administrative and animal care facilities</i>		200 000	
<b>New York City Outward Bound Center</b> Long Island City New York <i>Purchase and renovation of facility to provide offices and meeting rooms for youth leadership and training programs</i>		400,000	
<b>Northeast Parent &amp; Child Society</b> Schenectady New York <i>Expansion and renovation of school with classrooms, library, and gym for residential treatment program serving abused, homeless and troubled youth</i>			400 000
<b>Open Arms</b> Dallas Texas <i>Purchase and renovation of facility to provide day respite and short-term residential care for children with HIV/AIDS</i>		450 000	



## Human Services

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Open Hands</b>		215 000	
Santa Fe New Mexico <i>Purchase of property as part of campaign to construct facility to provide human service and adult day care programs</i>			
<b>Orchard Place-Child Guidance Center</b>	300,000		300 000
Des Moines Iowa <i>Purchase and renovation of school with classrooms library gym, and dining room to provide academic support programs for at risk youth</i>			
<b>Oregon Food Bank</b>	400,000	400,000	
Portland Oregon <i>Construction of food warehouse and distribution facility</i>			
<b>Outside In</b>		250 000	
Portland Oregon <i>Construction of facility with medical clinic counseling areas, and transitional housing residence for homeless youth</i>			
<b>PACER Center</b>		500,000	
Minneapolis Minnesota <i>Purchase of facility to provide classrooms multipurpose hall, and offices for statewide programs educating parents about opportunities for their physically and/or developmentally disabled children</i>			
<b>Pace School</b>	250,000		250 000
Pittsburgh, Pennsylvania <i>Renovation and expansion of building to provide academic and support facilities for children with learning disabilities</i>			
<b>Peace Neighborhood Center</b>	200,000		200 000
Ann Arbor, Michigan <i>Renovation and expansion of community center providing counseling, educational, and advocacy programs for youth and adults</i>			
<b>Peninsula Volunteers</b>		300 000	
Menlo Park, California <i>Construction of facility to provide adult day care for frail elderly</i>			

# Human Services

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>People Serving People, Inc.</b> Minneapolis Minnesota <i>Purchase and renovation of building to provide emergency shelter and transitional living units for homeless individuals and families</i>	400,000		400,000
<b>Planned Parenthood of Nassau County</b> Hempstead New York <i>Purchase and renovation of facility in Massapequa NY as part of capital improvements plan</i>		300,000	
<b>Planned Parenthood of Southeast Michigan</b> Detroit Michigan <i>Purchase and renovation of building to provide facilities for educational and advocacy programs on family planning and reproductive health care</i>			350,000
<b>Progreso Latino</b> Central Falls Rhode Island <i>Construction and renovation of facility to provide child care immigrant services adult day care for elderly, and youth programs</i>			200,000
<b>Ramapo Anchorage Camp</b> Rhinebeck New York <i>Construction of winterized cabin as part of expansion of camp facilities</i>	250,000		250,000
<b>Resource Area For Teachers (RAFT)</b> San Jose California <i>Purchase and renovation of facility to distribute recycled materials for area teachers to use in their classrooms</i>	400,000		400,000
<b>Ronald McDonald House Charities of Western Washington</b> Seattle Washington <i>Construction of residence including bone marrow transplant unit for children receiving medical treatment and their families</i>	750,000		750,000
<b>Rural Advancement Foundation International-USA</b> Pittsboro, North Carolina <i>Purchase of property and construction of facility to provide education research and support programs on sustainable agriculture and healthy environments</i>		150,000	

## Human Services

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>SAMMinistries</b>		500 000	
San Antonio, Texas <i>Purchase and renovation of facility to provide health clinic classrooms child care center, and transitional housing for families</i>			
<b>SERVE, Inc</b>			350 000
Manassas Virginia <i>Purchase of land and construction of three facilities to provide emergency shelter for families offices and program space and emergency assistance center for assessment and food distribution</i>			
<b>The Salvation Army</b>		750 000	
Atlanta Georgia <i>Renovation and expansion of Boys &amp; Girls Club West End Unit</i>			
<b>The Salvation Army</b>	750,000		750 000
Columbus Ohio <i>Purchase and renovation of building to provide educational recreational and job training programs as part of plan to upgrade facilities and summer camp</i>			
<b>Siskin Children's Institute</b>	500,000		500 000
Chattanooga Tennessee <i>Purchase, renovation and expansion of building to provide resource center and school for children with special needs</i>			
<b>South Shore Y Jewish Community Center</b>		400 000	
Oceanside New York <i>Purchase, renovation, and expansion of building for community center with child care gymnasium, exercise areas, enrichment classrooms and auditorium</i>			
<b>Sunflower House</b>	400,000		400 000
Overland Park, Kansas <i>Purchase of property and construction of facilities to provide child abuse prevention and intervention services</i>			
<b>United South End Settlements</b>		400 000	
Boston Massachusetts <i>Renovation of facility to create Family and Children's Center with preschool and after school programs</i>			

## Human Services

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Variety Pre-Schooler's Workshop</b> Syosset, New York <i>Renovation and expansion of facility to provide classrooms and support areas for school serving children with disabilities</i>		400,000	
<b>Victory Programs</b> Boston Massachusetts <i>Purchase and renovation of administrative facility for substance abuse recovery programs</i>		145 000	
<b>Vietnamese American Initiative for Development</b> Dorchester, Massachusetts <i>Construction of community center with multipurpose rooms child care area kitchen and offices for programs serving Vietnamese immigrants and refugees</i>			250 000
<b>West Side Ecumenical Ministry</b> Cleveland Ohio <i>Renovation of three buildings to provide child care center theatre and youth wellness center as part of purchase and renovation of facilities to expand human service programs</i>	250,000		250 000
<b>Women's Support and Community Services</b> St. Louis, Missouri <i>Purchase of building for crisis intervention counseling and community education programs for women who have been abused or raped</i>			100 000
<b>YMCA</b> Akron, Ohio <i>Construction of facility in Green OH to provide swimming pool gymnasium family activity and child care areas and offices</i>		500,000	
<b>Basking Ridge</b> New Jersey <i>Phase I construction of addition to main building for family wellness child care, and community programs as part of two-phased plan to expand facilities</i>	400,000		400,000
<b>Chicago</b> Illinois <i>Construction of facility for Logan Square Branch with child development center educational classrooms and recreational areas as part of expansion of several facilities</i>		1 000 000	

## Human Services

	2001 Grants	December 31, 2001	
		Paid	Unpaid
Columbus Ohio <i>Construction of branch in Grove City as part of plan to construct three branches and renovate downtown site</i>	750,000		750,000
Des Moines Iowa <i>Renovation and expansion of facility for wellness center teen programs, and nursery as part of capital improvement plan for branches</i>		500,000	
Fort Wayne Indiana <i>Construction of facility with natatorium indoor running track fitness center and multipurpose areas</i>		300,000	
Hanover, Massachusetts <i>Renovation of facility and construction of indoor aquatic center with therapeutic pool</i>			650,000
Lincoln, Nebraska <i>Construction of facility with pool gym fitness areas and child care center</i>		350,000	
Madison New Jersey <i>Renovation and expansion of facility for fitness center multipurpose rooms and offices</i>		350,000	
Malden Massachusetts <i>Renovation and expansion of facility to provide therapeutic and competition swimming pools child care center gym fitness center and offices</i>	700,000		700,000
Milwaukee Wisconsin <i>Construction of addition to branch for swimming pool, gym teen and family center and program space</i>			500,000
Norfolk Virginia <i>Construction of camp facilities including family cottages swimming pools multipurpose pavilion and program buildings</i>		250,000	

## Human Services

	2001 Grants	December 31, 2001	
		Paid	Unpaid
Red Wing, Minnesota <i>Renovation and expansion of facility to provide swimming pool, wellness center and space for teen programs</i>	300,000		300,000
St Paul, Minnesota <i>Construction of facility with teen center, computer lab, two pools, gym, fitness areas, and child care center</i>		400,000	
Wallingford, Connecticut <i>Renovation of main building as part of purchase and expansion of facilities</i>			100,000
Wilkes-Barre, Pennsylvania <i>Renovation and expansion of downtown facility for wellness center, child care, swimming pool, and youth gymnasium</i>		400,000	
Worcester, Massachusetts <i>Construction of facility to provide swimming pool, child care area, gymnasium, fitness and health center, multipurpose rooms, and offices</i>		600,000	
<b>YWCA</b>		325,000	
Asheville, North Carolina <i>Construction of addition to expand youth programs and provide administrative offices</i>			
Canton, Ohio <i>Renovation of main building to reconfigure and expand child care, community program space, and emergency shelter for homeless women and children</i>		300,000	
Clinton, Iowa <i>Renovation and construction of facilities to provide expanded child care center, fitness and multipurpose rooms, kitchen, and locker rooms</i>	100,000		100,000
Portland, Oregon <i>Renovation of main meeting and dining building as part of facility improvements at Camp Westwind</i>			400,000

## Human Services

	2001 Grants	December 31, 2001	
		Paid	Unpaid
Seattle Washington <i>Construction of downtown facility with day center and residences for homeless women and families plus offices, computer lab and support areas for job readiness and training programs</i>	1,000,000		1,000,000
Topeka, Kansas <i>Construction of addition to expand and consolidate program and administrative areas</i>		225,000	
<b>Yad Ezra</b> Oak Park Michigan <i>Purchase and renovation of facility to serve as food distribution warehouse</i>	<b>175,000</b>		175,000
<b>Youth and Family Services</b> Rapid City South Dakota <i>Purchase of property and renovation and expansion of facilities to provide child care center, gym, classrooms dining room counseling areas, and offices</i>	<b>210,000</b>		210,000

**Public Affairs**

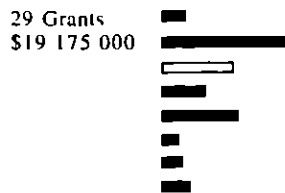
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	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Legal Aid Society of Greater Cincinnati</b> Cincinnati Ohio <i>Renovation of facility to create Community Law Center</i>		350 000	
<b>Vera Institute of Justice</b> New York, New York <i>Renovation of facility to provide offices and conference rooms for programs to increase efficiency and fairness of justice system</i>			500 000



# Arts and Humanities



	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Alaska Native Heritage Center</b> Anchorage Alaska <i>Phase III renovation and construction of facilities to provide cultural programs and museum exhibitions</i>		500 000	
<b>The Almeida Theatre Company</b> London, England <i>Renovation of facilities to rebuild stage upgrade infrastructure and expand support areas</i>	275,000		275 000
<b>American Antiquarian Society</b> Worcester Massachusetts <i>Expansion and renovation of research library to add collection space and upgrade preservation systems</i>	800,000		800 000
<b>Artram USA</b> Ann Arbor Michigan <i>Purchase and renovation of five replacement railcars to travel across nation presenting visual arts exhibits</i>			500 000
<b>Atlanta Shakespeare Company</b> Atlanta Georgia <i>Purchase and renovation of current theatre to improve visitor amenities expand seating and reconfigure stage</i>		150 000	
<b>Berkeley Public Library</b> Berkeley, California <i>Purchase of fixed shelving as part of renovation and expansion of library</i>		300 000	
<b>Bethlehem Musikfest Association</b> Bethlehem Pennsylvania <i>Purchase and renovation of facilities to expand studio art programs and exhibit areas</i>	250,000		250 000
<b>Boca Raton Museum of Art</b> Boca Raton Florida <i>Construction of museum with galleries library, offices, auditorium and sculpture garden</i>		700 000	

Museum  
Spanish Colonial Arts Society Museum  
Santa Fe New Mexico

## Arts and Humanities

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Brockton Public Library</b> Brockton, Massachusetts <i>Renovation and expansion of building to improve access to open stacks and add facilities for children's and public education programs</i>		200,000	
<b>Canterbury Shaker Village</b> Canterbury New Hampshire <i>Construction of Visitor Education Center with orientation exhibit and classrooms</i>			500,000
<b>Carnegie Hall Society</b> New York, New York <i>Reconstruction of space for performance hall</i>		1,500,000	
<b>Center Stage</b> Baltimore, Maryland <i>Renovation of theatre including seat replacement and lobby improvements</i>		600,000	
<b>Chesapeake Bay Maritime Museum</b> St. Michaels, Maryland <i>Restoration of three historic residences to provide administrative space as part of renovation and expansion of exhibits and facility</i>			500,000
<b>Chicago Theatre Group</b> Chicago, Illinois <i>Construction of facility with main stage and studio theatres, support areas, and offices</i>		850,000	
<b>Children's Museum of Atlanta</b> Atlanta, Georgia <i>Renovation of facility to provide hands-on exhibits, learning labs, and offices</i>	500,000		500,000
<b>City of Auburn</b> Auburn, Maine <i>Renovation and expansion of library to increase space for collections and programs</i>	300,000		300,000
<b>Columbus Association for the Performing Arts</b> Columbus, Ohio <i>Renovation and expansion of Ohio Theatre to provide support areas</i>		250,000	

## Arts and Humanities

	2001 Grants	December 31, 2001 Paid      Unpaid
<b>Community Hall Foundation</b> Akron, Ohio <i>Renovation and expansion of Akron Civic Theater to restore auditorium, upgrade infrastructure and expand support areas</i>	750,000	750,000
<b>Concord Community Music School</b> Concord New Hampshire <i>Renovation and expansion of facility to provide multipurpose performance room, studios, and ensemble rooms</i>		250,000
<b>Connecticut Public Broadcasting</b> Hartford Connecticut <i>Purchase of equipment for conversion to digital format</i>	750,000	750,000
<b>Contemporary Arts Center</b> Cincinnati Ohio <i>Construction of museum with galleries theatre and offices</i>		800,000
<b>Cranbrook Educational Community</b> Bloomfield Hills Michigan <i>Phase II renovation of Cranbrook Institute of Science to create exhibits enhance and add classrooms, and upgrade building systems</i>		750,000
<b>Crooked Tree Arts Center</b> Petoskey, Michigan <i>Renovation and expansion of arts center to provide multipurpose room dance and music studios, ceramics facility exhibit area and offices</i>	400,000	400,000
<b>Dance Theater Workshop</b> New York New York <i>Construction of facility to provide theatre studios and support areas</i>	400,000	400,000
<b>Delaware Center for the Contemporary Arts</b> Wilmington, Delaware <i>Purchase and renovation of building for galleries, classrooms, artist studios, and performance space</i>		150,000
<b>Detroit Science Center</b> Detroit, Michigan <i>Renovation and expansion of facility for new exhibits and educational center</i>		2,000,000

## Arts and Humanities

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Detroit Zoological Society</b> Royal Oak, Michigan <i>Construction of Arctic Ring of Life habitat featuring three polar environments as part of renovation and expansion of facilities</i>			2,500,000
<b>Eastern Washington State Historical Society</b> Spokane Washington <i>Renovation of Cheney Cowles Museum and construction of amphitheater and adjacent building with galleries and classrooms to create Northwest Museum of Arts and Culture campus</i>		300,000	
<b>Eugene Public Library</b> Eugene Oregon <i>Construction of library with reading and study areas conference center and meeting/tutoring rooms</i>		325,000	
<b>Forest Park Forever</b> St. Louis, Missouri <i>Restoration of Grand Basin area to enhance lake and landscaping and to upgrade roads, walkways, and infrastructure systems as part of improvements to entire park</i>			1,500,000
<b>Franklin and Eleanor Roosevelt Institute</b> Hyde Park New York <i>Renovation of FDR Presidential Library and Museum and construction of facility with auditorium and multipurpose meeting rooms for conferences and educational programs</i>			900,000
<b>Grand Rapids Public Library</b> Grand Rapids Michigan <i>Renovation of main library to reopen original entrance upgrade building systems and reconfigure and expand space for collections and children's programs</i>		500,000	
<b>Hampton Roads Educational Telecommunications Association (WHRO)</b> Norfolk Virginia <i>Renovation of facilities and purchase of equipment for conversion to digital format</i>			500,000

## Arts and Humanities

	2001 Grants	December 31, 2001 Paid                      Unpaid
<b>Hidalgo County Historical Museum</b> Edinburg, Texas <i>Renovation and expansion of museum to provide exhibition space and to enhance office and public areas</i>		350,000
<b>Hidden Villa</b> Los Altos Hills, California <i>Construction of Education Center for programs focused on fostering racial harmony and ecological stewardship</i>		500,000
<b>Holter Museum of Art</b> Helena, Montana <i>Renovation and expansion of museum for contemporary art</i>		225,000
<b>The Horace Bushnell Memorial Hall</b> Hartford, Connecticut <i>Construction of addition to house second performing arts theater, offices, dressing rooms, and classrooms</i>		900,000
<b>Indiana Repertory Theatre</b> Indianapolis, Indiana <i>Phase IV renovation of mainstage theatre as part of Phase I-IV facility restoration plan</i>		500,000
<b>International Center of Photography</b> New York, New York <i>Renovation of facilities for School of Photography including darkrooms, photo/digital labs, lecture hall, and classrooms</i>		800,000
<b>John Michael Kohler Arts Center</b> Sheboygan, Wisconsin <i>Renovation and expansion of Arts Center to provide additional galleries and visitor amenities</i>		700,000
<b>Johnstown Area Heritage Association</b> Johnstown, Pennsylvania <i>Renovation of facility to create Johnstown Heritage Discovery Center with core exhibit and support areas</i>		200,000
<b>KCPT Public Television 19, Inc.</b> Kansas City, Missouri <i>Renovation of adjacent buildings to upgrade infrastructure for production and editing suites and provide offices and community meeting space</i>	750,000	750,000

## Arts and Humanities

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Mark Morris Dance Group</b> Brooklyn, New York <i>Purchase and renovation of facility for use as dance center with studios and support areas</i>		300 000	
<b>McCarter Theatre Company</b> Princeton, New Jersey <i>Construction of addition to facility to create second theatre and provide additional rehearsal halls, classrooms and offices</i>		800 000	
<b>Milwaukee Public Museum</b> Milwaukee, Wisconsin <i>Construction of addition to house Butterfly Wing with exhibits vivarium and program areas</i>		800 000	
<b>Minnesota Historical Society</b> Saint Paul Minnesota <i>Construction of St Anthony Falls Heritage Center within former flour mill to provide exhibits and classrooms</i>			1 000 000
<b>Minnetonka Center for the Arts</b> Wayzata, Minnesota <i>Construction of visual arts center with studios galleries and offices</i>	350,000		350 000
<b>The Montclair Art Museum</b> Montclair, New Jersey <i>Expansion of museum to provide additional galleries, classrooms children's resource room studios and exhibit preparation area</i>			600 000
<b>Montshire Museum of Science</b> Norwich, Vermont <i>Construction of outdoor Science Park with amphitheatre exhibits, and trailhead kiosks</i>		400 000	
<b>Music Conservatory of Westchester</b> White Plains New York <i>Renovation of facility with teaching and rehearsal studios, recital hall and media center</i>			500 000
<b>Mystic Seaport Museum</b> Mystic Connecticut <i>Renovation of facility for core research collections on American maritime and curatorial departments</i>		950 000	

## Arts and Humanities

	2001 Grants	December 31, 2001 Paid	Unpaid
<b>Nantucket Maria Mitchell Association</b> Nantucket, Massachusetts <i>Construction of facility with offices and staff residences for science and cultural history organization</i>		300,000	
<b>National Civil Rights Museum</b> Memphis, Tennessee <i>Expansion and renovation of facilities to provide additional interpretive galleries</i>	475,000		475,000
<b>National Trust for Historic Preservation</b> Washington, District of Columbia <i>Renovation and construction of facilities at Chesterwood in Massachusetts, purchase of property and renovation of visitors center at Shadows-on-the-Teche in Louisiana and purchase of computer equipment to facilitate communications between Trust sites</i>			675,000
<b>The New York Public Library</b> New York, New York <i>Renovation of Library for Performing Arts at Lincoln Center as part of capital and endowment campaign</i>		2 000 000	
<b>Oglebay Institute</b> Wheeling West Virginia <i>Construction of facility for environmental education programs</i>		125 000	
<b>Oklahoma City Museum of Art</b> Oklahoma City Oklahoma <i>Construction of museum with galleries classrooms theatre, offices and support areas</i>	750,000		750,000
<b>Old Dartmouth Historical Society</b> New Bedford Massachusetts <i>Renovation and expansion of New Bedford Whaling Museum to expand exhibits and visitor areas</i>		500 000	
<b>Oregon Public Broadcasting</b> Portland, Oregon <i>Purchase of equipment for conversion to digital format</i>		900,000	
<b>Oregon Shakespeare Festival</b> Ashland, Oregon <i>Construction and renovation of facilities to expand black box theatre and create rehearsal and program space</i>		900 000	

## Arts and Humanities

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>The Peter White Public Library</b> Marquette Michigan <i>Renovation and expansion of library</i>		200 000	
<b>Portland Museum of Art</b> Portland Maine <i>Restoration of McLellan-Sweat House to house study center for 19th century American art as part of campaign also to restore Sweat Memorial Galleries</i>	600,000		600,000
<b>Public Broadcasting Foundation of Northwest Ohio</b> Toledo Ohio <i>Construction of facility with editing and production studios for television and radio programs</i>	400,000		400 000
<b>The Regional Performing Arts Center</b> Philadelphia Pennsylvania <i>Construction of Center for Performing Arts with three performance venues and educational center</i>	2,000,000		2 000 000
<b>Richmond Ballet</b> Richmond Virginia <i>Renovation and expansion of building for dance school rehearsal space and administrative support areas</i>		550 000	
<b>Robert Abbe Museum of Stone Age Antiquities</b> Bar Harbor, Maine <i>Purchase and renovation of museum focused on Native American Indians of Maine Coast</i>		400 000	
<b>Rochester Art Center</b> Rochester Minnesota <i>Construction of facility to provide exhibition areas and classrooms for educational programs</i>	450,000		450,000
<b>Sandusky Library Association</b> Sandusky Ohio <i>Purchase of property as part of plan to renovate and expand main library</i>	325,000		325 000
<b>Sciencenter</b> Ithaca New York <i>Construction of addition for exhibit classrooms, laboratory amphitheater, and support areas</i>		350 000	



## Arts and Humanities

	2001 Grants	December 31, 2001 Paid      Unpaid
<b>The Shakespeare Theatre</b> Washington, District of Columbia <i>Purchase and renovation of facility to house administrative offices Academy for Classical Training and classrooms for community education programs</i>		800,000
<b>Signature Theatre Company</b> New York New York <i>Renovation of theatre to create new stage and upgrade building systems</i>		200,000
<b>South Coast Repertory</b> Costa Mesa, California <i>Construction and renovation of facilities to create proscenium theatre and upgrade performing and support areas</i>	750,000	750 000
<b>South Street Theater</b> Morristown New Jersey <i>Renovation of performing arts facility</i>		525 000
<b>South Texas Public Broadcasting System</b> Corpus Christi Texas <i>Purchase of equipment for conversion to digital format</i>	500,000	500 000
<b>Spanish Colonial Arts Society Museum</b> Santa Fe New Mexico <i>Renovation and expansion of facilities to add conservation center and upgrade galleries and support areas</i>	500,000	500 000
<b>Spoletto Festival USA</b> Charleston South Carolina <i>Renovation of administrative facility to support performing and visual arts programs</i>	750,000	750 000
<b>Springfield Library and Museums Association</b> Springfield Massachusetts <i>Installation of elevator and compact storage equipment in Library as part of upgrade and renovation of five cultural institutions</i>		400 000
<b>St John's Museum of Art</b> Wilmington North Carolina <i>Construction of museum with galleries auditorium classrooms and studios</i>		500 000

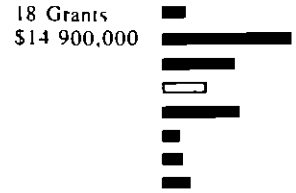
## Arts and Humanities

	2001 Grants	December 31, 2001 Paid	Unpaid
<b>Symphony Space</b> New York New York <i>Renovation and expansion of facility to add second performance space and upgrade visitors' and artists' amenities</i>	500,000		500 000
<b>Tacoma Art Museum</b> Tacoma Washington <i>Construction of museum with galleries, classrooms, library, and offices</i>			750 000
<b>Texas State Aquarium</b> Corpus Christi, Texas <i>Construction of dolphin habitat and exhibit</i>	750,000		750 000
<b>Thirteen/WNET</b> New York New York <i>Phase II purchase and installation of digital antenna transmitter, and high definition equipment as part of a two- phase plan to upgrade and equip public television station</i>		2 000 000	
<b>Toledo Museum of Art</b> Toledo, Ohio <i>Renovation of property including creation of parking areas and signage as part of plan to upgrade and improve facilities</i>	1,500,000		1 500 000
<b>Utah Opera Company</b> Salt Lake City Utah <i>Renovation and expansion of facility to add studios and rehearsal hall and upgrade support areas</i>	500,000		500 000
<b>Vermont Youth Orchestra Association</b> Burlington, Vermont <i>Renovation of building to provide rehearsal rooms, classrooms practice studios offices, and library</i>		100 000	
<b>Wausau Area Performing Arts Foundation</b> Wausau Wisconsin <i>Construction and renovation of facilities to expand stage add support areas, and upgrade performing venues</i>	400,000		400 000
<b>Williamstown Art Conservation Center</b> Williamstown Massachusetts <i>Renovation and expansion of facility to enhance conservation laboratories and upgrade building systems</i>			500 000

## Arts and Humanities

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Window To The World Communications</b> Chicago, Illinois <i>Purchase of equipment for conversion to digital format and to expand production capabilities</i>	2,000,000		2,000,000
<b>Worcester Art Museum</b> Worcester Massachusetts <i>Renovation and reconstruction of museum to upgrade building systems and install elevator</i>			750 000
<b>Wustum Museum Art Association</b> Racine Wisconsin <i>Renovation of building for Racine Art Museum with galleries educational facilities and support areas</i>	500,000		500 000

**Science and  
The Environment**



	2001 Grants	December 31, 2001 Paid      Unpaid
<b>Appalachian Mountain Club</b> Boston Massachusetts <i>Construction of lodge and educational center in Crawford Notch New Hampshire</i>	1,000,000	1 000 000
<b>Bernheim Arboretum and Research Forest</b> Clermont Kentucky <i>Construction of visitors orientation center as part of expansion of facilities for environmental education and horticultural research programs</i>	400,000	400 000
<b>Black Rock Forest Consortium</b> Cornwall New York <i>Construction of classroom/laboratory building and lodge for research and environmental educational programs on Black Rock Forest</i>		400 000
<b>Chicago Botanic Garden</b> Glencoe, Illinois <i>Construction of educational facilities as part of expansion of display gardens and habitats</i>	1,500,000	1 500 000
<b>Cleveland Botanical Garden</b> Cleveland, Ohio <i>Renovation and expansion of facilities for additional habitat displays and educational areas</i>	1,500,000	1 500 000
<b>Delaware Nature Society</b> Hockessin Delaware <i>Renovation and expansion of facility to upgrade space for visitors orientation and educational programs</i>	500,000	500 000
<b>Ducks Unlimited, Inc</b> Memphis, Tennessee <i>Purchase of property to preserve grassland in Missouri Coteau</i>	500,000	500 000
<b>Elachee Nature Science Center</b> Gainesville, Georgia <i>Construction of classroom and office building to provide environmental education programs</i>		175 000

Community Boathouse  
Riverfront Recapture Inc  
Hartford Connecticut

**Science and  
The Environment**

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Friends of Schlitz Audubon Nature Center</b> Milwaukee, Wisconsin <i>Construction of environmental education center with classrooms, auditorium and exhibit areas</i>	500,000		500 000
<b>Indian River Land Trust</b> Vero Beach, Florida <i>Restoration of waterways and streams in McKee Botanical Garden as part of purchase and renovation of property</i>		500 000	
<b>Jackson Hole Land Trust</b> Jackson, Wyoming <i>Purchase of conservation easement to property to preserve natural habitat and wildlife</i>	1,000,000		1 000 000
<b>Kalamazoo County Parks and Recreation Development Foundation</b> Kalamazoo, Michigan <i>Construction of recreational facilities at Marklin Glen Park including swimming lake with beach tennis courts campground sports fields and picnic pavilions</i>			400 000
<b>Marine Biological Laboratory</b> Woods Hole Massachusetts <i>Construction of Environmental Sciences Building with laboratories, classrooms and offices</i>		500 000	
<b>Mote Marine Laboratory</b> Sarasota, Florida <i>Construction of facility for marine, estuarine and environmental educational programs</i>	500,000		500 000
<b>The Nature Conservancy Illinois Chapter</b> Chicago Illinois <i>Purchase of two parcels of land to preserve natural habitat and wildlife</i>	1,000,000		1 000 000
<b>Kansas Chapter</b> Topeka Kansas <i>Purchase of Smoky Valley Ranch to preserve mixed grass and shortgrass prairie habitats</i>		500 000	

**Science and  
The Environment**

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Maine Chapter</b>		1 500 000	
Brunswick, Maine <i>Purchase of forest land along upper Saint John River to preserve wetlands and rare plants</i>			
<b>Montana Chapter</b>			600 000
Helena Montana <i>Purchase of land and conservation easement to preserve Glaciated Plains ecosystem in eastern Montana</i>			
<b>Rhode Island Chapter</b>	1,500,000		1,500 000
Providence Rhode Island <i>Purchase of property to protect and preserve natural habitat and wildlife</i>			
<b>Texas Chapter</b>	750,000		750 000
San Antonio, Texas <i>Construction of two education centers as part of expansion of centers across the state and purchase of property and conservation easements to protect natural habitats</i>			
<b>Washington Chapter</b>		700 000	
Seattle Washington <i>Purchase of land to protect shrub-steppe habitat in Columbia Plateau</i>			
<b>New England Forestry Foundation</b>		1 000 000	
Groton, Massachusetts <i>Purchase of conservation easement along upper Saint John River in Maine to preserve area habitat</i>			
<b>New England Wild Flower Society</b>		350,000	
Framingham Massachusetts <i>Purchase of residence for internship program as part of facility and endowment campaign</i>			
<b>New York Botanical Garden</b>	2,000,000		2,000 000
Bronx, New York <i>Construction of Visitor Center to improve amenities and orientation</i>			
<b>Piedmont Park Conservancy</b>		750 000	
Atlanta Georgia <i>Phase I restoration of Lake Clara Meer to stabilize banks and improve marine ecosystem plus construction of bridge and docks</i>			

**Science and  
The Environment**

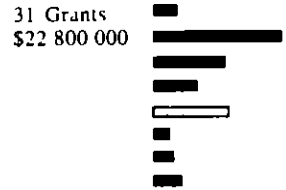
	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Prospect Park Alliance</b> Brooklyn New York <i>Restoration of interpretive nature trails as part of renovation of Prospect Park</i>	750,000		750,000
<b>Riverfront Recapture, Inc</b> Hartford Connecticut <i>Construction of community boathouse with boat storage locker rooms offices and multipurpose room</i>	300,000		300,000
<b>Save-the-Redwoods League</b> San Francisco California <i>Purchase of property to preserve giant sequoia forest</i>	250,000		250,000
<b>Sea Education Association</b> Woods Hole Massachusetts <i>Construction of replacement vessel for marine educational and scientific programs</i>		500,000	
<b>Society for the Protection of New Hampshire Forests</b> Concord New Hampshire <i>Purchase of property and construction of addition to provide space for conservation organizations</i>		300,000	
<b>South Carolina Aquarium</b> Charleston South Carolina <i>Construction of aquarium with exhibits classrooms and laboratories</i>		950,000	
<b>Student Conservation Association</b> Charlestown, New Hampshire <i>Renovation and expansion of headquarters facility for national youth development and conservation program</i>	750,000		750,000
<b>Tip of the Mitt Watershed Council</b> Petoskey Michigan <i>Renovation of office and meeting facility in Petoskey and purchase of property in Conway for outdoor education programs</i>			100,000
<b>Western Pennsylvania Conservancy</b> Pittsburgh Pennsylvania <i>Construction of wastewater treatment center as part of Phase I renovation of Frank Lloyd Wright's Fallingwater residence</i>			650,000

**Science and  
The Environment**

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Woods Hole Research Center</b>			500 000
Woods Hole, Massachusetts <i>Purchase renovation and expansion of building for research and public policy programs on the global environment</i>			
<b>Yosemite National Institutes</b>	200,000		200 000
Sausalito California <i>Construction of administration building with offices and conference rooms for Olympic Park Institute in Washington</i>			



# Higher Education



	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Bard College</b> Annandale-on-Hudson New York <i>Construction of Performing Arts Center with main theatre black box studio classrooms and outdoor amphitheater</i>			900 000
<b>Baylor College of Medicine</b> Houston Texas <i>Renovation of facilities for Biology of Inflammation Center with classrooms and laboratories</i>	750,000		750 000
<b>Benedictine College</b> Atchison, Kansas <i>Renovation of facility to create dormitory</i>		900,000	
<b>Bloomfield College</b> Bloomfield New Jersey <i>Construction of library</i>		500 000	
<b>California Lutheran University</b> Thousand Oaks California <i>Construction of building to house School of Education and Technology Center</i>		500 000	
<b>California State University, San Marcos</b> San Marcos California <i>Construction of Field House to provide athletic center</i>			350,000
<b>Calumet College of St. Joseph</b> Whiting Indiana <i>Phase II repair of elevator as part of renovation of main academic and administrative building</i>			200 000
<b>Carthage College</b> Kenosha Wisconsin <i>Construction of library</i>		800 000	
<b>Case Western Reserve University</b> Cleveland, Ohio <i>Construction of academic building for Weatherhead School of Management</i>			1 000 000
<b>Coe College</b> Cedar Rapids Iowa <i>Renovation of residential hall</i>		500 000	

Science Facility  
Gettysburg College  
Gettysburg Pennsylvania

## Higher Education

	2001 Grants	December 31, 2001 Paid      Unpaid
<b>College Misericordia</b> Dallas Pennsylvania <i>Renovation of administration and classroom building plus reconstruction of athletic fields</i>		300,000
<b>College of Charleston</b> Charleston South Carolina <i>Construction of library</i>		700,000
<b>Colorado College</b> Colorado Springs Colorado <i>Construction of Science Center with classrooms laboratories and lecture hall</i>		1,000,000
<b>Columbia University</b> New York New York <i>Construction of classroom building for School of Social Work</i>		500,000
<b>Concordia College</b> Moorhead Minnesota <i>Construction of residential and program facilities for Spanish Village at Concordia Language Villages</i>	400,000	400,000
<b>Converse College</b> Spartanburg South Carolina <i>Construction of classroom and laboratory facility for science and technology departments</i>	750,000	750,000
<b>Davidson College</b> Davidson North Carolina <i>Renovation and expansion of facility for student union center and performance hall</i>		900,000
<b>Dordt College</b> Sioux Center Iowa <i>Construction of Student Life and Learning Center with meeting space classrooms, and offices</i>	500,000	500,000
<b>Drury University</b> Springfield, Missouri <i>Construction of science building with research laboratories classrooms auditorium and offices</i>		750,000

## Higher Education

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Earlham College</b> Richmond Indiana <i>Construction of academic building with classrooms and offices</i>	800,000	800,000	
<b>Emory University</b> Atlanta Georgia <i>Construction of performing arts center with concert hall dance studio theatre and classrooms</i>	750,000		750 000
<b>Endicott College</b> Beverly Massachusetts <i>Construction of addition to library</i>	350,000		350,000
<b>Gallaudet University</b> Washington District of Columbia <i>Construction of Student Academic Center with classrooms, multimedia facilities and offices for student services</i>			800 000
<b>George Fox University</b> Newberg, Oregon <i>Construction of student center with offices for student services</i>			500 000
<b>Georgetown University</b> Washington District of Columbia <i>Construction of Southwest Quadrangle complex with residence halls dining hall and parking garage</i>	2,000,000		2 000 000
<b>Georgia State University</b> Atlanta Georgia <i>Purchase of property to construct academic building with classrooms auditoriums computer lab and student/faculty lounges</i>		650 000	
<b>Gettysburg College</b> Gettysburg Pennsylvania <i>Construction and renovation of classroom and laboratory facilities for science departments</i>	1,000,000		1 000 000
<b>Gordon-Conwell Theological Seminary</b> South Hamilton Massachusetts <i>Construction of academic building with classrooms offices and auditorium for Charlotte North Carolina campus</i>			600 000

## Higher Education

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Gulford College</b> Greensboro North Carolina <i>Construction of Science Center with classrooms observatory auditorium and offices</i>			1 000 000
<b>Harding University</b> Searcy Arkansas <i>Construction of Wellness Center with fitness areas and Physiology of Exercise Laboratory</i>	850,000		850 000
<b>Hastings College</b> Hastings Nebraska <i>Construction of sports arena</i>	500,000		500 000
<b>Illinois College</b> Jacksonville Illinois <i>Construction of Science Learning Center with classrooms and laboratories</i>		750 000	
<b>Imperial College of Science, Technology and Medicine</b> London England <i>Phase I construction of office and research building for Institute of Reproductive and Developmental Biology at Hammersmith Hospital</i>		800 000	
<b>Indiana University</b> Bloomington, Indiana <i>Construction of academic and administrative facility for School of Law in Indianapolis</i>		450 000	
<b>John Brown University</b> Siloam Springs Arkansas <i>Construction of Campus Community Center with residence hall student support and faculty offices and lounges</i>		800 000	
<b>Johns Hopkins University</b> Baltimore Maryland <i>Construction of Student Arts Center with theatre, art studios digital media center and multipurpose rooms</i>		1 000 000	
<b>Johnson C Smith University</b> Charlotte North Carolina <i>Renovation of Biddle Memorial Hall for academic and administrative offices</i>			500 000

## Higher Education

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Juniata College</b> Huntingdon, Pennsylvania <i>Construction of classroom and laboratory facility for science departments</i>	800,000		800,000
<b>Lancaster Theological Seminary</b> Lancaster, Pennsylvania <i>Renovation of facility for student residences</i>	500,000		500,000
<b>Lasell College</b> Newton, Massachusetts <i>Renovation of facility to provide classrooms and faculty offices</i>		400,000	
<b>Lawrence Technological University</b> Southfield, Michigan <i>Construction of facility for classrooms, laboratories, design studios and offices</i>	800,000		800,000
<b>Lenoir-Rhyne College</b> Hickory, North Carolina <i>Construction of athletic facility with classrooms and offices for allied health sciences</i>	600,000		600,000
<b>Luther College</b> Decorah, Iowa <i>Construction of Center for the Arts with black box theatre and classrooms and expansion of recital hall to increase seating and offices</i>	750,000		750,000
<b>Marquette University</b> Milwaukee, Wisconsin <i>Construction of building with classrooms laboratories and clinical areas for School of Dentistry</i>	1,000,000		1,000,000
<b>Marygrove College</b> Detroit, Michigan <i>Renovation of Marygrove Theatre to provide multipurpose lecture hall and performance space</i>			750,000
<b>Marywood University</b> Scranton, Pennsylvania <i>Construction of Studio Arts Center with offices and studios for photography, printmaking, ceramics, painting, and sculpture</i>		750,000	

## Higher Education

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>McGill University</b> Montreal Quebec Canada <i>Phase IV renovation of clinical facilities as part of the development of Brain Tumor Research Center at Montreal Neurological Institute</i>	800,000		800,000
<b>Medaille College</b> Buffalo, New York <i>Renovation and expansion of academic building to provide auditorium and facilities for Veterinary Technology program</i>	200,000		200,000
<b>Merrimack College</b> North Andover Massachusetts <i>Renovation and expansion of student center to add athletic and wellness facilities and enhance dining areas lounges and offices</i>		600,000	
<b>Mount Allison University</b> Sackville New Brunswick Canada <i>Renovation and expansion of building to provide classrooms laboratories auditorium and observatory for science departments</i>		650,000	
<b>Olivet Nazarene University</b> Kankakee Illinois <i>Construction of academic building for Division of Social Sciences</i>		600,000	
<b>Otterbein College</b> Westerville Ohio <i>Construction of athletic facility with indoor track practice courts and cardiovascular fitness area</i>	450,000		450,000
<b>Pacific Lutheran University</b> Tacoma Washington <i>Renovation of academic and classroom building</i>		500,000	
<b>Polytechnic University</b> Brooklyn New York <i>Construction of addition to main academic building to provide gymnasium cafeteria, classrooms and laboratories</i>			1,000,000
<b>Quincy University</b> Quincy, Illinois <i>Renovation and expansion of health and fitness center with gymnasium swimming pool and training areas</i>		650,000	

## Higher Education

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Randolph-Macon College</b> Ashland, Virginia <i>Renovation of Blackwell Auditorium to create studio/black box theatre and renovation of Old Chapel to provide classrooms and faculty offices</i>		500,000	
<b>Reconstructionist Rabbinical College</b> Wyncote Pennsylvania <i>Renovation and expansion of facilities for library</i>		200,000	
<b>Roberts Wesleyan College</b> Rochester New York <i>Construction of building to provide offices for administration and student services</i>		500 000	
<b>Rochester College</b> Rochester Hills, Michigan <i>Construction of library and renovation of existing library, for use as academic facility with offices and classrooms</i>	400,000		400 000
<b>Saint Louis University</b> St. Louis Missouri <i>Renovation and expansion of School of Business and Administration to provide auditorium classrooms study areas and offices</i>			750 000
<b>St. Ambrose University</b> Davenport, Iowa <i>Construction of University Center with student offices, lounges and multipurpose areas</i>	850,000		850 000
<b>St. John Fisher College</b> Rochester, New York <i>Renovation and expansion of academic classroom building</i>			800 000
<b>Transylvania University</b> Lexington, Kentucky <i>Construction of athletic and recreation center to include basketball arena gymnasium, fitness area, and offices</i>		600 000	

## Higher Education

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Trinity College</b> Hartford, Connecticut <i>Renovation and expansion of library to enhance collection and study areas and to create Computing Center</i>		1 500 000	
<b>Trinity College</b> Washington District of Columbia <i>Construction of athletic facility with swimming pool gymnasium and exercise areas and renovation of Alumnae Hall</i>	650,000		650 000
<b>Tufts University</b> Medford Massachusetts <i>Construction of classroom and laboratory facility for School of Veterinary Medicine</i>		400 000	
<b>Tulane University</b> New Orleans Louisiana <i>Construction of academic and administrative facility for School of Business</i>	1,000,000		1 000,000
<b>University of Connecticut</b> Storrs, Connecticut <i>Construction of facility to provide classrooms and offices for School of Business</i>		750 000	
<b>University of Denver</b> Denver Colorado <i>Construction of performing arts center with concert hall recital hall, theatre and academic facilities for School of Music</i>	1,000,000		1 000 000
<b>University of Massachusetts at Amherst</b> Amherst Massachusetts <i>Construction of classroom and office addition to School of Management building</i>		850 000	
<b>University of Minnesota</b> Minneapolis, Minnesota <i>Construction of addition to Law School to provide seminar rooms offices and media/technology center</i>	1,000,000		1 000 000
<b>University of New England</b> Biddeford Maine <i>Construction of building to provide classrooms laboratories and marine mammal rehabilitation for marine science education and research</i>	750,000		750 000



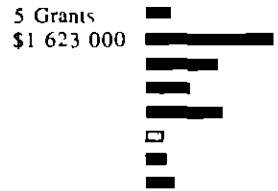
## Higher Education

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>University of New Mexico</b> Albuquerque New Mexico <i>Construction and renovation of facilities for School of Law to expand academic and administrative areas</i>	750,000		750 000
<b>University of Redlands</b> Redlands California <i>Renovation and expansion of Memorial Chapel with auditorium/concert hall</i>		350 000	
<b>University of Rhode Island</b> Kingston Rhode Island <i>Renovation of Ballentine Hall for College of Business Administration and research centers</i>		500 000	
<b>University of Sioux Falls</b> Sioux Falls South Dakota <i>Renovation of facilities for classrooms and offices and renovation of Fine Arts Center to enhance handicap accessibility</i>	250,000		250 000
<b>Wake Forest University</b> Winston-Salem North Carolina <i>Construction of classroom addition to School of Business and Accountancy</i>	750,000		750,000
<b>Wartburg Theological Seminary</b> Dubuque Iowa <i>Installation of campus-wide geothermal heating and cooling system as part of renovation and construction of campus facilities</i>		700 000	
<b>Wayne State University</b> Detroit Michigan <i>Renovation of Law School Building and construction of addition to provide auditorium moot courtroom expanded law library and offices</i>		750 000	
<b>Wheaton College</b> Norton, Massachusetts <i>Renovation and expansion of academic and studio facilities for art music and theatre departments</i>		1 000 000	

# Higher Education

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Wheelock College</b> Boston, Massachusetts <i>Renovation of two buildings to upgrade and expand classroom facilities</i>		800,000	
<b>Whittier College</b> Whittier California <i>Renovation and expansion of library</i>	850,000		850,000

**Science Initiative**



	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Boston Biomedical Research Institute</b> Watertown Massachusetts <i>\$200 000 toward purchase of equipment for cell biology research and \$200,000 toward endowment restricted for equipment repair and replacement</i>	400,000	200,000	200 000
<b>College of Mount St Joseph</b> Cincinnati, Ohio <i>\$150 000 toward purchase of science equipment for Departments of Biology, Chemistry, Physical Science, and Computer Science and \$150 000 toward endowment restricted for future equipment repair and replacement</i>		150 000	
<b>Cornell University</b> Ithaca, New York <i>\$250 000 toward purchase of linear accelerator for College of Veterinary Medicine and \$250 000 toward endowment restricted for equipment repair and replacement</i>	500,000		500,000
<b>DeSales University</b> Center Valley, Pennsylvania <i>\$50 000 toward purchase of equipment for undergraduate science education and research and \$50 000 toward endowment restricted for equipment repair and replacement</i>	100,000	50 000	50,000
<b>Kalamazoo College</b> Kalamazoo Michigan <i>\$125 000 toward purchase of scientific equipment for Departments of Chemistry and Biology and \$125 000 toward endowment restricted for future equipment repair and replacement</i>		125,000	
<b>Lafayette College</b> Easton, Pennsylvania <i>\$200,000 toward purchase of equipment for chemistry laboratories and \$200,000 toward endowment restricted for future equipment repair and replacement</i>		200 000	

## Science Initiative

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Loeb Health Research Institute at the Ottawa Hospital</b> Ottawa Ontario Canada <i>\$250 000 toward purchase of science equipment for core research programs in neuroscience hormones molecular science, and diseases of aging and \$250 000 toward endowment restricted for future equipment repair and replacement</i>			500 000
<b>Middlebury College</b> Middlebury, Vermont <i>\$250 000 toward purchase of scientific equipment for Chemistry, Geology and Physics Departments and \$250,000 toward endowment restricted for future equipment repair and replacement</i>		250,000	
<b>State University of New York at Buffalo</b> Buffalo New York <i>\$250 000 toward the purchase of scientific instrumentation for School of Pharmacy and \$250 000 toward endowment restricted for future equipment repair and replacement</i>		250 000	250 000
<b>University of Delaware</b> Newark, Delaware <i>\$250 000 toward purchase of Nuclear Magnetic Resonance Spectrometer for Delaware Biotechnology Institute and \$250,000 toward endowment restricted for future equipment repair and replacement</i>		250 000	250 000
<b>University of Pittsburgh</b> Pittsburgh Pennsylvania <i>\$250 000 toward purchase of equipment for School of Engineering laboratory and \$250,000 toward endowment restricted for future equipment repair and replacement</i>		250 000	
<b>University of Portland</b> Portland Oregon <i>\$204 500 toward purchase of scientific equipment for chemistry, biology and environmental sciences programs and \$204,500 toward endowment restricted for future equipment repair and replacement</i>		204 500	204 500

## Science Initiative

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Vanderbilt University</b>	<b>500,000</b>		500 000
Nashville Tennessee <i>\$250 000 toward purchase of mass spectrometry equipment for Vanderbilt-Ingram Cancer Center and \$250 000 toward endowment restricted for equipment repair and replacement</i>			
<b>William Woods University</b>		50 000	
Fulton Missouri <i>\$50 000 toward purchase of chemistry equipment and \$50 000 toward endowment restricted for future equipment repair and replacement</i>			
<b>Worcester State College</b>	<b>123,000</b>	61 500	61 500
Worcester Massachusetts <i>\$61 500 toward purchase of nuclear magnetic resonance spectrometer and \$61 500 toward endowment restricted for equipment repair and replacement</i>			

**Detroit Initiative**

7 Grants  
\$13,355,000



	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Arts Centered Education Program</b> Detroit, Michigan <i>Support for partnerships of Detroit Public Schools' cultural organizations, and community groups working to enhance student learning by utilizing arts as a central part of students' daily academic studies (fiscal agent: Wayne State University)</i> Total \$500,000 commitment approved in 1995		80,000	
<b>City Connect Detroit, Inc</b> Detroit, Michigan <i>Support for five-year plan to facilitate collaboration between private and public sectors to more effectively address area issues</i>	1,000,000	200,000	800,000
<b>City Year, Inc</b> Boston, Massachusetts <i>Establishment of reserve and endowment fund for development of City Year Detroit program: a youth leadership and community service program</i>		500,000	500,000
<b>Community Foundation for Southeastern Michigan</b> Detroit, Michigan <i>Support for 5-year GreenWays Initiative including demonstration projects funded by a Green Venture Fund: technical assistance and training for nonprofits, public education, and outreach</i> Total \$10,000,000 commitment approved in 2000		2,500,000	2,500,000
<b>Detroit 300</b> Detroit, Michigan <i>Phase I construction of downtown park and establishment of conservancy endowment fund as part of Detroit's 300th anniversary legacy projects</i>	2,000,000		2,000,000
<b>Detroit Institute of Arts</b> Detroit, Michigan <i>Support of comprehensive campaign to renovate museum to address environmental issues, reinstall core galleries to improve the visitors' experience, create and expand new programs, and add endowment to stabilize finances</i> Total \$7,000,000 commitment approved in 2000		2,000,000	

## Detroit Initiative

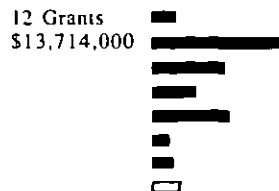
	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Detroit Public Schools</b>	1,000,000	1,000,000	
<i>Detroit Michigan Support for implementation of Malcolm Baldrige Approach for School Improve- ment and Performance Excellence which provides specific criteria for student outcomes and accountability</i>			
<b>Detroit Regional Chamber</b>	1,355,000	700 000	655 000
<i>Detroit Michigan Support for Career Start Program developed to increase number of high school students pursuing skilled and technical occupations</i>			
<b>Detroit Symphony Orchestra Hall</b>	1,500,000		1 500 000
<i>Detroit, Michigan Development of Orchestra Place including an office building, addition to Orchestra Hall and Detroit High School for the Fine and Performing Arts plus support for endowment Total \$6 500 000 commitment approved in 1997</i>			
<b>Focus HOPE</b>		427 500	2 287,500
<i>Detroit Michigan Support for student loan program for Machinist Training Institute which provides training in precision machining and metalworking plus retirement of operating debt as part of comprehensive campaign Total \$5 000 000 commitment approved in 2000</i>			
<b>Greater Downtown Partnership, Inc</b>		450 000	
<i>Detroit Michigan Support for Downtown Reinvestment Strategy to expand housing and rehabilitate buildings, in order to accelerate the physical and economic revitalization of Detroit's downtown core</i>			
<b>Local Initiatives Support Corporation Detroit Community Development Fundors' Collaborative</b>	3,500,000	1 000 000	2 500 000
<i>Detroit Michigan Support for LISC's economic and community redevelopment programs including commercial revitalization initiative and Phase II program of Detroit Community Development Fundors' Collaborative to build the operating and program capacity of community develop- ment organizations</i>			

## Detroit Initiative

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Schools of the 21st Century Initiative</b>		2 000 000	
Detroit Michigan <i>Support for 5-year \$60 000,000 comprehensive effort in Detroit Public Schools, initiated by Annenberg Foundation to improve student performance by enhancing community/school partnerships redefining School/District relationships, and improving academic instruction</i>			
Total \$5 000,000 commitment approved in 1996			
<b>United Way Community Services</b>	3,000,000	1 500 000	1 500 000
Detroit Michigan <i>Support for capital campaign on behalf of member agencies and development of Nonprofit Facilities Assistance Center in partnership with Nonprofit Finance Fund New York City</i>			
<b>Visiting Nurse Association</b>		500,000	
Oak Park Michigan <i>Support for VNA Training Institute for certified home health aides</i>			
<b>YMCA of Metropolitan Detroit</b>			7 500 000
Detroit, Michigan <i>Construction of downtown facility with pool, fitness areas climbing wall and child care center as part of campaign to renovate and construct facilities in Metropolitan Detroit</i>			
<b>Youth Sports and Recreation Commission</b>		800,000	
Detroit, Michigan <i>Renovation of three recreation centers and development of a park in Detroit to create multiservice facilities serving as community focal points</i>			
Total \$3 500 000 approved in 1996			



# Special



	2001 Grants	December 31, 2001 Paid      Unpaid
<b>Berkshire Taconic Community Foundation</b> Great Barrington, Massachusetts <i>Grant made to general operating endowment fund to honor Alfred H Taylor Jr upon his retirement as a Kresge Trustee</i>	100,000	100 000
<b>CARE, USA</b> Atlanta Georgia <i>Support for long-term rehabilitation activities in Gujarat India and El Salvador following earthquakes and aftershocks in 2001</i>	2,000,000	2 000,000
<b>Community Foundation for Southeastern Michigan</b> Detroit Michigan <i>Development and implementation of planned giving challenge and training program for nonprofit organizations in southeastern Michigan Total \$10,800 000 commitment approved in 1996</i>		800 000
<b>Council on Foundations</b> Washington District of Columbia <i>Support of Special Projects Fund for Community Foundations</i>	100,000	100,000
<b>The Foundation Center</b> New York, New York <i>Relocation and renovation of regional Foundation Center in Washington DC to expand training programs and enhance resource library facilities</i>		75,000
<b>National Public Radio</b> Washington District of Columbia <i>Support for Endowment Fund for Excellence</i>	500,000	500 000

## Special

	2001 Grants	December 31, 2001 Paid            Unpaid
<b>Partnership to Raise Community Capital</b>		
<i>An \$18,000,000 challenge grant program to develop permanent endowment assets for six community foundations and area nonprofits</i>		
Total \$3,000,000 commitment to each community foundation approved in 1999		
<b>Community Foundation of Broward</b> Ft. Lauderdale, Florida		2,000,000
<b>Community Foundation of the Eastern Shore</b> Salisbury, Maryland	2,000,000	2,000,000
<b>Community Foundation of South Alabama</b> Mobile, Alabama		2,000,000
<b>Saginaw Community Foundation</b> Saginaw, Michigan	2,000,000	2,000,000
<b>Sioux Falls Area Community Foundation</b> Sioux Falls, South Dakota		2,000,000
<b>Wyoming Community Foundation</b> Laramie, Wyoming		2,000,000
<b>Smith College</b> Northampton, Massachusetts <i>Grant made to Jill Ker Conway Scholarship Fund of the Ada Comstock Scholars Program to honor Jill Ker Conway upon her retirement as a Kresge Trustee</i>	300,000	300,000
<b>Southern Education Foundation</b> Atlanta, Georgia <i>Support for Kresge HBCU Initiative, a 5-year program to support advancement efforts at historically Black colleges and universities</i> The Trustees intend to authorize it conditions warrant, additional grants in 2002 through 2004 for total \$18,000,000 commitment	3,164,000	3,164,000
<b>United Negro College Fund</b> Fairfax, Virginia <i>Purchase of computer equipment and software as part of initiative to upgrade campus information technology at member institutions</i>	1,000,000	1,000,000

# Special

	2001 Grants	December 31, 2001	
		Paid	Unpaid
<b>Williams College</b> Williamstown, Massachusetts <i>Grant made toward endowed scholarship fund to honor Alfred H Taylor Jr upon his retirement as a Kresge Trustee</i>	<b>200,000</b>	200 000	
In response to the terrorists' attacks on September 11 2001, the Trustees approved the following grants			
<b>Arab Community Center for Economic and Social Services (ACCESS)</b> Dearborn, Michigan <i>Support for two-year statewide, public education and community outreach initiative to foster understanding of Arab and Islamic cultures</i>	<b>350,000</b>	350 000	
<b>Nonprofit Finance Fund</b> New York New York <i>Support for Nonprofit Recovery Fund established to provide assessment and recovery aid including grants and technical assistance, for New York City organizations</i>	<b>2,000,000</b>	2 000 000	
<b>Subtotal</b>	<b>\$111,467,000</b>	\$123,292,500	\$148,873 500
<b>Employee/Trustee Matching Gifts</b>	<b>334,602</b>	299,590	159,504
<b>Totals</b>	<b>\$111,801,602</b>	<b>\$123,592,090</b>	<b>\$149,033,004</b>

Following Page  
Academic Facility  
Lawrence Technological University  
Southfield Michigan

## History of The Foundation

Sebastian S. Kresge established the S. S. Kresge Company in 1899 with \$8,000 and half ownership of two five and ten cent stores. During the next 25 years, he devoted all his energy to the growth and development of that company. By the end of that period, he had developed a very profitable chain of stores. A strong religious upbringing made Sebastian Kresge a thrifty and caring individual with an increasing sense of responsibility to return to society a major portion of his already sizeable wealth. To commemorate the 25th anniversary of his company, he established The Kresge Foundation in 1924 through an initial gift of \$1.3 million. By the time of his death, at the age of 99 in 1966, Sebastian Kresge had made additional personal gifts totaling over \$60 million.

Sebastian Kresge's instructions to the incorporating Trustees were set forth in brief terms. The Foundation's income was to be used 'to promote the well-being of mankind.' The Foundation's early recipient institutions were located primarily in the northeastern quarter of the United States, because the initial Trustees felt it was appropriate to support institutions which were situated in the region where the S. S. Kresge Company had flourished. It is important to emphasize, however, that this is no longer the case and that the Foundation is not affiliated or associated with the former S. S. Kresge Company, now known as the Kmart Corporation, or any other corporation.

The Foundation's basic policies have stood the test of subsequent examination and have continued to the present day. These broad policies provide that Foundation grants be confined to established charitable institutions, without limitation as to field of interest or location. Specifically, Foundation assistance is directed to the maintenance or expansion of those institutions rather than for program or operating support. The rather natural outgrowth of this latter policy led to the Foundation's central and continuing focus in the area of bricks and mortar.

Initially, grants were made on an outright basis. Over the years, however, the concept evolved of awarding grants to institutions on a conditional or challenge basis—thereby providing an incentive to help them expand their fund raising capabilities. By the early 1960's, the challenge concept had become a formal component of the Foundation's policies.

Since its establishment, the Foundation has awarded a total of 8,065 grants for \$1.812 billion.

**Sebastian Kresge's instructions to the incorporating Trustees were set forth in brief terms. The Foundation's income was to be used "to promote the well-being of mankind."**

## General Information



Residential Facility  
Visiting Nurse Association  
Valparaiso Indiana

### Who may apply?

Tax-exempt, charitable organizations operating in fields of higher education (awarding baccalaureate and/or graduate degrees), health care and long-term care human services, science and the environment arts and humanities, and public affairs are eligible to apply. Governmental agencies are also eligible to apply.

Full accreditation is required for higher education and hospital applicants and preferred in all other fields that offer it.

### Who may not apply?

Religious organizations elementary and secondary schools, community colleges private foundations and individuals are not eligible to apply. However accredited seminaries are eligible to apply. Also, agencies operated by religious organizations that serve secular needs may be eligible if the programs have financial and governing autonomy separate from the parent organization. They must also have space formally dedicated to their programs.

Some elementary and secondary schools may be eligible in our Human Services category, if they predominantly serve individuals with physical and/or developmental disabilities. If you have questions about the eligibility of your organization please call or write for clarification.

### What projects are eligible?

- 1 Construction of facilities
- 2 Renovation of facilities
- 3 Purchase of major equipment or an integrated system at a cost of at least \$300,000. Equipment costs may include computer software expenses, if applicable.
- 4 Purchase of real estate

### **What are ineligible requests?**

The Foundation does not make grants toward projects that are substantially completed at the time of application. Also, Kresge grant funds may not be applied toward retirement of long-term debt.

Minor equipment, furnishings, operating/program support, and endowment by themselves are not eligible. These needs, however, may be combined with an eligible component described above and submitted in an application. If a grant is approved, Kresge funds must be applied specifically toward the eligible project; however, the dollars raised in response to the challenge grant may be used for minor equipment, furnishings, operating funds, etc.



Food Warehouse/  
Distribution Facility  
Oregon Food Bank  
Portland, Oregon

### **What is The Kresge Foundation Science Initiative?**

The Science Initiative is a challenge grant program to upgrade and endow scientific equipment and laboratories in colleges and universities, teaching hospitals, medical schools, and research institutions. You may submit a Science Initiative application even if a proposal for our capital projects program is under consideration.

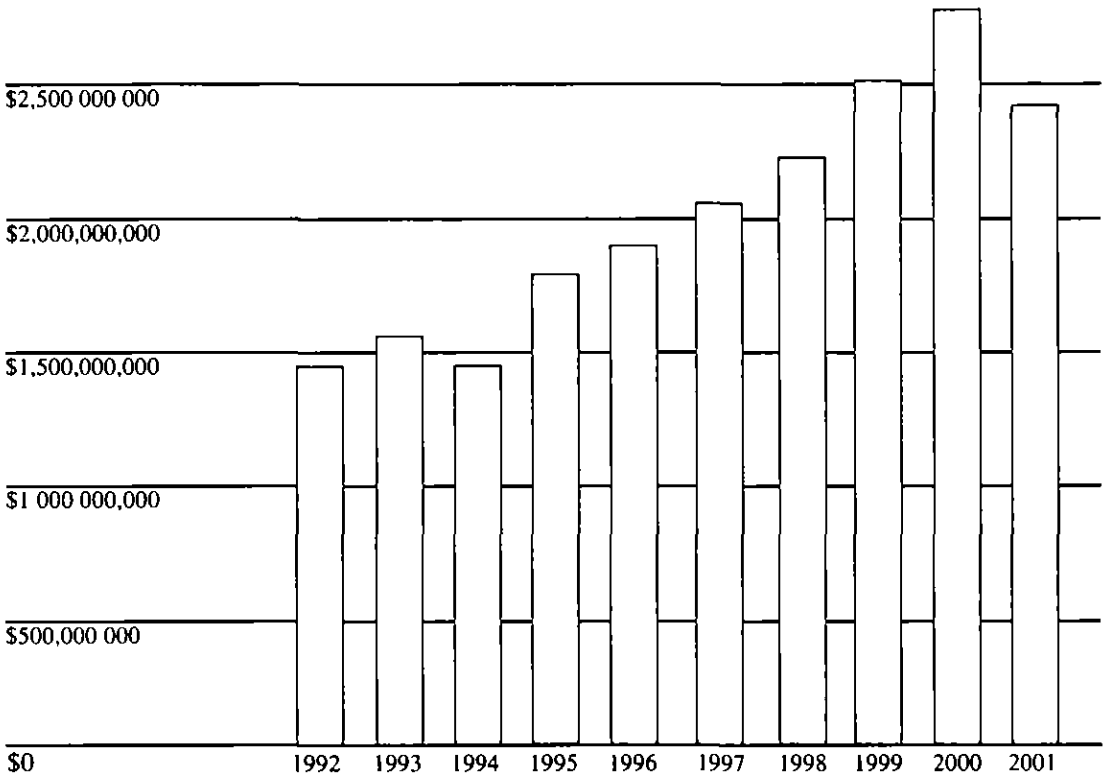
For additional information, please contact the Foundation for a pamphlet describing the Science Initiative.

Following page  
Studio/Rehearsal Facility  
Utah Opera Company  
Salt Lake City, Utah

**1992 to 2001**  
**Comparison of Foundation**  
**Assets and Grants**

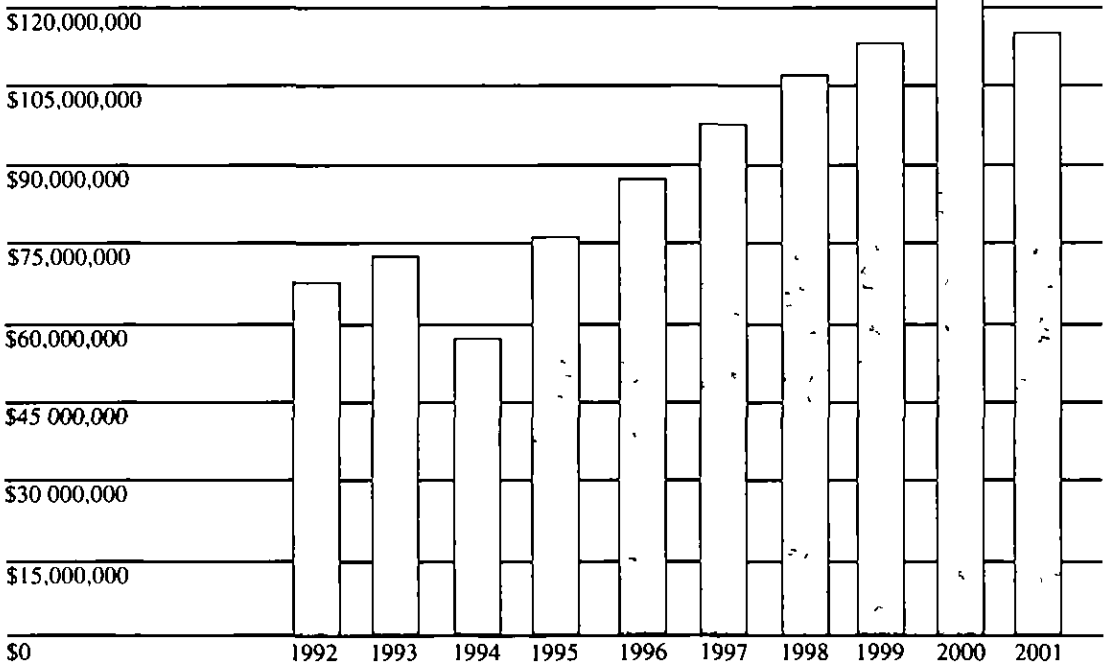
**Assets**

\$3,000,000,000



**Grants**

\$135,000,000



## Report of Independent Accountants

April 4, 2002

To the Board of Trustees of  
The Kresge Foundation

In our opinion, the accompanying statements of financial position and the related statements of income, expenditures and changes in unrestricted net assets and of cash flows present fairly, in all material respects, the financial position of The Kresge Foundation at December 31, 2001 and 2000 and the results of its operations and its cash flows for the years then ended in conformity with accounting principles generally accepted in the United States of America. These financial statements are the responsibility of the Foundation's management; our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits of these statements in accordance with auditing standards generally accepted in the United States of America, which require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements; assessing the accounting principles used and significant estimates made by management; and evaluating the overall financial statement presentation. We believe that our audits provide a reasonable basis for our opinion.

*Dickens & Coopers LLP*



**The Kresge Foundation**  
(A Michigan Trustee Corporation)

**Statements of Financial Position**

	<b>December 31,</b>	
	<b>2001</b>	<b>2000</b>
<b>Assets</b>		
Cash	\$ 54,328	\$ 755,577
Investments, at fair market value (Note 1)	2 402 289 316	2 754 362 949
Accrued interest and dividends	9,724,841	11,613,366
Property and equipment, net (Note 2)	3,047,056	2,958,050
Other	856,300	840,951
<b>Total assets</b>	<b>\$2,415 971 841</b>	<b>\$2,770 530 893</b>
<b>Liabilities</b>		
Approved grants pending payment (Note 3)	\$ 149,033 004	\$ 160 823 492
Accounts payable and other liabilities	8,045,779	6,808,500
Deferred federal excise taxes (Note 4)	3 166,526	8 180,523
<b>Total liabilities</b>	<b>160 245,309</b>	<b>175,812,515</b>
<b>Unrestricted net assets</b>	<b>2,255,726 532</b>	<b>2,594,718,378</b>
<b>Total liabilities and unrestricted net assets</b>	<b>\$2 415,971,841</b>	<b>\$2,770,530,893</b>

See accompanying notes to financial statements

**The Kresge Foundation**  
(A Michigan Trustee Corporation)

**Statements of Income, Expenditures and Changes in Unrestricted Net Assets**

	Year ended December 31,	
	2001	2000
Interest income	\$ 26,022,345	\$ 30,992,844
Dividend income	16,636,872	13,740,777
Net realized gains (loss)	(59,743,775)	77,070,398
Income from alternative investments	50,969,386	167,031,203
Change in net unrealized market appreciation (depreciation)	(250,906,080)	30,538,186
Investment management fees	(8,845,571)	(8,510,856)
<b>Total investment income (loss)</b>	<b>(225,866,823)</b>	<b>310,862,552</b>
Grants approved (Note 3)	111,801,602	131,669,426
Grant refund	(750,000)	-
Administrative expenses	5,955,195	5,200,649
Federal excise tax provision (benefit) (Note 4)	(3,881,774)	3,498,422
<b>Total grants and expenses</b>	<b>113,125,023</b>	<b>140,368,497</b>
Excess (deficiency) of income over grants and expenses	(338,991,846)	170,494,055
<b>Unrestricted net assets</b>		
Beginning of year	2,594,718,378	2,424,224,323
End of year	<b>\$2,255,726,532</b>	<b>\$2,594,718,378</b>

See accompanying notes to financial statements

**The Kresge Foundation**  
(A Michigan Trustee Corporation)

**Statements of Cash Flows**

	Year ended December 31,	
	2001	2000
<b>Cash flows from operating activities</b>		
Excess (deficiency) of income over grants and expenses	\$(338,991,846)	\$ 170,494,055
Adjustments to reconcile excess of income over grants and expenses to net cash used for operating activities		
Net realized (gain) loss	54,436,395	(185,353,452)
Change in net unrealized market (appreciation) depreciation	250,906,080	(30,538,186)
Depreciation	192,608	157,332
(Increase) decrease in accrued interest and dividends	1,888,525	(3,031,037)
(Increase) in other assets	(15,349)	(718,373)
Increase (decrease) in approved grants pending payment	(11,790,488)	23,713,289
Increase in accounts payable and other liabilities	1,237,279	311,677
Increase (decrease) in deferred federal excise taxes	(5,013,997)	587,316
<b>Net cash used for operating activities</b>	<b>(47,150,793)</b>	<b>(24,377,379)</b>
<b>Cash flows from investing activities</b>		
Net sales of investments	46,731,158	25,183,488
Purchases of property and equipment	(281,614)	(105,679)
<b>Net cash provided by investing activities</b>	<b>46,449,544</b>	<b>25,077,809</b>
Net increase (decrease) in cash	(701,249)	700,430
Cash at beginning of year	755,577	55,147
Cash at end of year	\$ 54,328	\$ 755,577

See accompanying notes to financial statements

**The Kresge Foundation**  
**(A Michigan Trustee Corporation)**

Notes to Financial Statements

**1. Investments**

The Kresge Foundation (the "Foundation") reports marketable securities on the basis of quoted market values. The Foundation records its alternative investments based on industry standards and in accordance with Internal Revenue Service guidelines. Limited Partnerships which do not have readily determinable market values as of December 31, 2001 are valued based on available partner capital account balances as reported by the partnerships to the Foundation as of September 30, 2001 adjusted for capital contributions and distributions during the period from October 1, 2001 through December 31, 2001. Limited partnerships are valued in a consistent manner at December 31, 2000. The partnership valuations necessarily involve assumptions and methods that are reviewed by the Foundation. Alternative investments are comprised of real estate, private equities, absolute return funds, oil and gas and other types of limited partnerships. Investment income and expenses are reported on the accrual basis and investment transactions are reported on a trade-date basis. Net realized gains (losses) and change in net unrealized market appreciation (depreciation) are determined by comparing cost to proceeds and fair market value, respectively. Cost is determined on a first-in first-out basis. Income from alternative investments is comprised of interest and dividend income and net realized gains (losses), net of partnership fees and expenses.

	December 31,			
	2001		2000	
	Fair market value	Cost	Fair market value	Cost
Marketable securities				
Temporary investments	\$ 42,308,829	\$ 42,686,465	\$ 67,783,553	\$ 67,853,156
Fixed income securities	294,344,769	285,447,919	377,066,255	365,342,434
U.S. equity securities	860,018,013	771,532,249	901,936,765	766,769,464
Foreign equity securities	382,031,949	400,330,620	458,719,554	476,203,902
Alternative investments	<u>823,585,756</u>	<u>754,045,125</u>	<u>948,856,822</u>	<u>679,040,975</u>
Total investments	<u>\$2,402,289,316</u>	<u>\$2,254,042,378</u>	<u>\$2,754,362,949</u>	<u>\$2,355,209,931</u>

At December 31, 2001, the Foundation had commitments to contribute approximately \$273,504,000 in additional capital under the terms of various agreements covering alternative partnership investments.

The Foundation permits certain of its investment managers to enter into various types of financial futures contracts to meet investment objectives. These contracts are considered held for trading purposes. The Foundation permits certain investment managers to leverage the assets with a hedge position that will result in a liability not to exceed the carrying value of the related investment. The notional value of U.S. equity futures contracts was approximately \$3,244,000 and \$4,676,000 at December 31, 2001 and 2000, respectively. These futures contracts are commitments to either purchase or sell a financial instrument at a future date and may be settled in cash or through delivery of the underlying financial instruments. The risk of futures contracts is limited due to the daily cash settlements of the net change in the value of open contracts. The collateral for these futures contracts at December 31, 2001 and 2000 was approximately \$565,000 and \$2,105,000, respectively. This collateral consists of cash and U.S. Treasuries held by the brokers. The net losses resulting from futures contracts trading activity amounted to approximately \$513,000 and \$358,000 for the years ended December 31, 2001 and 2000, respectively.

# **The Kresge Foundation**

(A Michigan Trustee Corporation)

## **1. Investments (continued)**

At December 31, 2001, the Foundation held hedge contracts on a portion of its U.S. equity holdings. These contracts created a twelve month collar, which utilizes S&P 500 Index options, has a put strike price at 950, a call strike price at 1,287 and a notional value of \$650,000,000. The net market value was a liability of \$5,558,000 and the unrealized loss of this hedge position at December 31, 2001 was \$5,578,000. Foreign currency forward contracts are used by certain investment managers to reduce the Foundation's exposure to foreign currency risk. Net foreign currency forward contracts outstanding were approximately \$6,703,000 at December 31, 2001.

## **2. Property and Equipment**

Property and equipment represents primarily land and buildings. The property and equipment is depreciated on the straight-line basis over the estimated useful lives of the assets, which range from five to forty-five years. The associated accumulated depreciation was \$2,561,000 and \$2,398,000 at December 31, 2001 and 2000, respectively.

## **3. Grants**

Grants generally require matching funds to be raised before payment is made. It has been the Foundation's experience that substantially all grantees meet the matching requirement. Accordingly, grants are considered unconditional and recorded as expense in the year approved. Grants approved in 2000 are net of cancellations of \$675,000. Grants payable are reported at net settlement value which approximates present value. Grant payments in 2001 and 2000 were \$123,592,000 and \$107,938,000, respectively.

## **4. Excise Tax Requirements**

The Foundation is exempt from federal income taxes under Section 501(c)3 of the Internal Revenue Code (the "Code"), but is subject to a 2% (1% if certain criteria are met) federal excise tax on net investment income, including realized gains, as defined in the Code. The current excise tax is provided at 2% for 2001 and 1% for 2000. The deferred excise tax provision is calculated assuming a 2% rate and is based on projected gains that assume complete liquidation of all assets. The current and deferred portions of the excise tax provision for 2001 were approximately \$1,132,000 and \$(5,014,000), respectively, and for 2000 were approximately \$2,911,000 and \$587,000, respectively. Excise tax payments in 2001 and 2000 were \$1,150,000 and \$3,650,000, respectively.

**The Kresge Foundation**  
(A Michigan Trustee Corporation)

**5. Retiree Pension Plan and Post Retirement Employee Benefits**

The Foundation has a non-contributory defined benefit pension plan covering substantially all current and former full-time employees. Additionally, the Foundation provides certain health care and life insurance benefits for retired employees. Substantially all of the Foundation's employees may become eligible for these post retirement employee benefits. Net periodic pension expense was \$733,000 and \$762,000 for the years ended December 31, 2001 and 2000, respectively. Net periodic post retirement healthcare and life insurance benefit cost was \$415,000 and \$237,000 for the years ended December 31, 2001 and 2000, respectively.

The accumulated benefit obligation of the pension plan was \$6,605,481 and \$6,462,588 as of December 31, 2001 and 2000, respectively. The related market value of the Plan assets was \$6,229,210 and \$5,953,658 at December 31, 2001 and 2000, respectively.

**6. Use of Estimates**

The preparation of financial statements in conformity with generally accepted accounting principles requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, income and expenses. Actual results could differ from those estimates.

## Application for Extension of Time To File an Exempt Organization Return

OMB No 1545-1709

▶ File a separate application for each return

- If you are filing for an **Automatic 3-Month Extension**, complete only **Part I** and check this box
- If you are filing for an **Additional (not automatic) 3-Month Extension**, complete only **Part II** (on page 2 of this form)

**Note** Do not complete Part II unless you have already been granted an automatic 3-month extension on a previously filed Form 8868.

**Part I Automatic 3-Month Extension of Time**—Only submit original (no copies needed)

**Note** Form 990-T corporations requesting an automatic 6-month extension—check this box and complete Part I only

All other corporations (including Form 990-C filers) must use Form 7004 to request an extension of time to file income tax returns. Partnerships, REMICs and trusts must use Form 8736 to request an extension of time to file Form 1065, 1066, or 1041

<b>Type or print</b>	Name of Exempt Organization <b>The Kresge Foundation</b>	Employer identification number <b>38 : 1359217</b>
File by the due date for filing your return. See instructions.	Number, street, and room or suite no. If a P O box, see instructions <b>3215 W. Big Beaver Road</b>	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions <b>Troy, MI 48084</b>	

Check type of return to be filed (file a separate application for each return)

- |   |  |                                    |
|---|--|------------------------------------|
| <input type="checkbox"/> Form 990               | <input type="checkbox"/> Form 990-T (corporation)                | <input type="checkbox"/> Form 4720 |
| <input type="checkbox"/> Form 990-BL            | <input type="checkbox"/> Form 990-T (sec 401(a) or 408(a) trust) | <input type="checkbox"/> Form 5227 |
| <input type="checkbox"/> Form 990-EZ            | <input type="checkbox"/> Form 990-T (trust other than above)     | <input type="checkbox"/> Form 6069 |
| <input checked="" type="checkbox"/> Form 990-PF | <input type="checkbox"/> Form 1041-A                             | <input type="checkbox"/> Form 8870 |

- If the organization does not have an office or place of business in the United States, check this box
- If this is for a **Group Return**, enter the organization's four digit Group Exemption Number (GEN) \_\_\_\_\_ If this is for the **whole group**, check this box  If it is for part of the group, check this box  and attach a list with the names and EINs of all members the extension will cover

1 I request an automatic 3-month (6-month, for 990-T corporation) extension of time until August 15, 2002 to file the exempt organization return for the organization named above. The extension is for the organization's return for  
 ▶  calendar year 2001 or  
 ▶  tax year beginning \_\_\_\_\_, 20\_\_\_\_, and ending \_\_\_\_\_, 20\_\_\_\_

2 If this tax year is for less than 12 months, check reason  Initial return  Final return  Change in accounting period

3a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions. \$ 1,132,223

b If this application is for Form 990-PF or 990-T, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit. \$ 1,725,946

c **Balance Due** Subtract line 3b from line 3a. Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions. \$(593,723)

### Signature and Verification

Under penalties of perjury, I declare that I have examined this form including accompanying schedules and statements and to the best of my knowledge and belief it is true, correct, and complete and that I am authorized to prepare this form.

Edward M. Hunia

Signature ▶ E. Hunia Title ▶ Sr. VP & Treasurer Date ▶ 5/15/02

- If you are filing for an **Additional (not automatic) 3-Month Extension**, complete only Part II and check this box  **Note Only complete Part II if you have already been granted an automatic 3-month extension on a previously filed Form 8868.**
- If you are filing for an **Automatic 3-Month Extension**, complete only Part I (on page 1)

**Part II Additional (not automatic) 3-Month Extension of Time—Must File Original and One Copy.**

Type or print  File by the extended due date for filing the return See instructions	Name of Exempt Organization <b>The Kresge Foundation</b>	Employer identification number <b>38 : 1359217</b>
	Number, street, and room or suite no. If a P O box, see instructions <b>3215 W. Big Beaver</b>	For IRS use only
	City, town or post office, state, and ZIP code For a foreign address, see instructions <b>Troy, MI 48084</b>	

Check type of return to be filed (File a separate application for each return)

- Form 990  Form 990-EZ  Form 990-T (sec 401(a) or 408(a) trust)  Form 1041-A  Form 5227  Form 8870
- Form 990-BL  Form 990-PF  Form 990-T (trust other than above)  Form 4720  Form 6069

**STOP Do not complete Part II if you were not already granted an automatic 3-month extension on a previously filed Form 8868.**

- If the organization does not have an office or place of business in the United States, check this box
- If this is for a **Group Return**, enter the organization's four digit Group Exemption Number (GEN) \_\_\_\_\_ If this is for the whole group, check this box  If it is for part of the group, check this box  and attach a list with the names and EINs of all members the extension is for

4 I request an additional 3-month extension of time until November 15, 2002

5 For calendar year 2001, or other tax year beginning \_\_\_\_\_, 20\_\_ and ending \_\_\_\_\_, 20\_\_\_\_

6 If this tax year is for less than 12 months, check reason  Initial return  Final return  Change in accounting period

7 State in detail why you need the extension Additional time is necessary to prepare a complete and accurate return. The Foundation has still not received several K-1's from its investments in fund-of-fund partnerships.

8a If this application is for Form 990-BL, 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits See instructions \$1,132,223.

b If this application is for Form 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made Include any prior year overpayment allowed as a credit and any amount paid previously with Form 8868 \$1,725,946.

c **Balance Due** Subtract line 8b from line 8a Include your payment with this form, or, if required, deposit with FTD coupon or, if required, by using EFTPS (Electronic Federal Tax Payment System) See instructions \$ (593,723.)

**Signature and Verification**

Under penalties of perjury, I declare that I have examined this form including accompanying schedules and statements, and to the best of my knowledge and belief it is true correct, and complete and that I am authorized to prepare this form

Signature Eduard M. (H...) Title Sr. Vice President & Treasurer Date 7/28/02

**Notice to Applicant—To Be Completed by the IRS**

- We have approved this application Please attach this form to the organization's return
- We have not approved this application However, we have granted a 10-day grace period from the later of the date shown below or the due date of the organization's return (including any prior extensions) This grace period is considered to be a valid extension of time for elections otherwise required to be made on a timely return Please attach this form to the organization's return
- We have not approved this application After considering the reasons stated in item 7, we cannot grant your request for an extension of time to file We are not granting a 10-day grace period
- We cannot consider this application because it was filed after the due date of the return for which an extension was requested
- Other \_\_\_\_\_

**EXTENSION APPROVED**

**AUG 13 2002**

Director \_\_\_\_\_ By \_\_\_\_\_ Date \_\_\_\_\_  
 LINDA WEISKOPE, FIELD DIRECTOR,  
 SUBMISSION PROCESSING, OGDEN

**Alternate Mailing Address** — Enter the address if you want the copy of this application for an additional 3-month extension returned to an address different than the one entered above

Type or print	Name
	Number and street (include suite, room, or apt. no.) Or a P.O. box number
	City or town, province or state, and country (including postal or ZIP code)