

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

2004

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 2004, or tax year beginning _____, 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: **The California Wellness Foundation**

Number and street (or P O box number if mail is not delivered to street address): **6320 Canoga Avenue**

Room/suite: _____

City or town, state, and ZIP code: **Woodland Hills, CA 91367**

A Employer identification number: **95-4292101**

B Telephone number: **(818) 593-6600**

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): **\$ 1,095,660,990.** (Part I, column (d) must be on cash basis.)

J Accounting method: Cash Accrual
 Other (specify) _____

C If exemption application is pending, check here
 D 1. Foreign organizations, check here
 2. Foreign organizations meeting the 85% test, check here and attach computation
 E If private foundation status was terminated under section 507(b)(1)(A), check here
 F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here

Analysis of Revenue and Expenses (The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a))		(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 ..				
2	Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch B				
3	Interest on savings and temporary cash investments	813,986.	813,986.		
4	Dividends and interest from securities	21,088,060.	22,101,084.		
5a	Gross rents				
b	Net rental income or (loss)				
6a	Net gain or (loss) from sale of assets not on line 10	50,403,514.			
b	Gross sales price for all assets on line 6a 1299250998.				
7	Capital gain net income (from Part IV, line 2)		51,759,141.		
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)				
11	Other income	245,434.	245,434.		
12	Total. Add lines 1 through 11	72,550,994.	74,919,645.		
13	Compensation of officers, directors, trustees, etc.	1,074,333.	107,433.		966,901.
14	Other employee salaries and wages	2,184,772.	218,477.		1,909,995.
15	Pension plans, employee benefits	1,163,129.	116,313.		908,717.
16a	Legal fees Stmt 5	79,710.	7,971.		70,981.
b	Accounting fees Stmt 6	82,679.	8,268.		25,294.
c	Other professional fees Stmt 7	3,621,762.	2,856,506.		739,870.
17	Interest				
18	Taxes Stmt 8	3,153,497.	0.		0.
19	Depreciation and depletion	82,937.	0.		
20	Occupancy	1,007,132.	100,713.		929,247.
21	Travel, conferences, and meetings	440,251.	44,025.		405,526.
22	Printing and publications	168,522.	3,567.		151,765.
23	Other expenses Stmt 9	310,476.	53,084.		267,905.
24	Total operating and administrative expenses. Add lines 13 through 23	13,369,200.	3,516,357.		6,376,201.
25	Contributions, gifts, grants paid	34,603,877.			40,505,102.
26	Total expenses and disbursements. Add lines 24 and 25	47,973,077.	3,516,357.		46,881,303.
27	Subtract line 26 from line 12:				
a	Excess of revenue over expenses and disbursements	24,577,917.			
b	Net investment income (if negative, enter -0-)		71,403,288.		
c	Adjusted net income (if negative, enter -0-)			N/A	

Envelope
 POSTMARK DATE AUG 15 2005

SCANNED SEP 12 2008

Operating and Administrative Expenses

LHA For Privacy Act and Paperwork Reduction Act Notice, see the instructions.

Form 990-PF (2004)

NE
1

Part I Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only		
		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash - non-interest-bearing			
	2 Savings and temporary cash investments	86,078,497.	17,900,013.	17,900,013.
	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			
	7 Other notes and loans receivable			
	Less: allowance for doubtful accounts			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges	122,383.	85,662.	85,662.
	10a Investments - U.S. and state government obligations Stmt 12	141,167,605.	164,703,103.	164,703,103.
	b Investments - corporate stock Stmt 13	711,495,530.	798,920,508.	798,920,508.
	c Investments - corporate bonds Stmt 14	99,720,291.	85,619,838.	85,619,838.
11 Investments - land, buildings, and equipment basis				
Less accumulated depreciation				
12 Investments - mortgage loans				
13 Investments - other				
14 Land, buildings, and equipment: basis 1,204,600.				
Less accumulated depreciation Stmt 11 1,011,599.	126,396.	193,001.	193,001.	
15 Other assets (describe Statement 15)	5,687,990.	28,238,865.	28,238,865.	
16 Total assets (to be completed by all filers)	1044398692.	1095660990.	1095660990.	
Liabilities	17 Accounts payable and accrued expenses	2,585,931.	4,578,523.	
	18 Grants payable	19,555,501.	13,797,183.	
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable			
22 Other liabilities (describe Statement 16)	76,332,211.	43,342,622.		
23 Total liabilities (add lines 17 through 22)	98,473,643.	61,718,328.		
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	945,925,049.	1033942662.	
	25 Temporarily restricted			
	26 Permanently restricted			
	Organizations that do not follow SFAS 117, check here <input type="checkbox"/> and complete lines 27 through 31.			
	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	945,925,049.	1033942662.		
31 Total liabilities and net assets/fund balances	1044398692.	1095660990.		

Part II 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	945,925,049.
2 Enter amount from Part I, line 27a	2	24,577,917.
3 Other increases not included in line 2 (itemize) See Statement 10	3	63,439,696.
4 Add lines 1, 2, and 3	4	1033942662.
5 Decreases not included in line 2 (itemize)	5	0.
6 Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 30	6	1033942662.

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			
b	See Attached Statements		
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	1,299,250,998.	1,248,934,398.	51,759,141.

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(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	(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))
a			
b			
c			
d			
e			51,759,141.

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	51,759,141.
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). If (loss), enter -0- in Part I, line 8	3	N/A

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 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))
2003	46,961,314.	830,045,072.	.0565768
2002	53,284,140.	846,723,276.	.0629298
2001	47,844,970.	949,001,045.	.0504161
2000	49,753,872.	1,064,885,593.	.0467223
1999	46,503,033.	1,027,472,432.	.0452596

2 Total of line 1, column (d)	2	.2619046
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	.0523809
4 Enter the net value of noncharitable-use assets for 2004 from Part X, line 5	4	965,393,745.
5 Multiply line 4 by line 3	5	50,568,193.
6 Enter 1% of net investment income (1% of Part I, line 27b)	6	714,033.
7 Add lines 5 and 6	7	51,282,226.
8 Enter qualifying distributions from Part XII, line 4	8	47,015,890.

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.

Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948 - see instructions)

1a	Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1. Date of ruling letter: _____ (attach copy of ruling letter if necessary-see instructions)		
b	Domestic organizations that meet the section 4940(e) requirements in Part V, check here <input type="checkbox"/> and enter 1% of Part I, line 27b	1	1,428,066.
c	All other domestic organizations enter 2% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b)		
2	Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	2	0.
3	Add lines 1 and 2	3	1,428,066.
4	Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)	4	0.
5	Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	1,428,066.
6	Credits/Payments:		
a	2004 estimated tax payments and 2003 overpayment credited to 2004	6a	1,264,203.
b	Exempt foreign organizations - tax withheld at source	6b	
c	Tax paid with application for extension of time to file (Form 8868)	6c	150,000.
d	Backup withholding erroneously withheld	6d	
7	Total credits and payments. Add lines 6a through 6d	7	1,414,203.
8	Enter any penalty for underpayment of estimated tax. Check here <input checked="" type="checkbox"/> if Form 2220 is attached	8	
9	Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed	9	13,863.
10	Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	
11	Enter the amount of line 10 to be: Credited to 2005 estimated tax <input type="checkbox"/> Refunded <input checked="" type="checkbox"/>	11	

Statements Regarding Activities

	Yes	No
1a		X
1b		X
1c		X
2		X
3		X
4a		X
4b		
5		X
6	X	
7	X	
8a		
8b	X	
9		X
10		X
11	X	

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

- 1a 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?
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?
(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)?
(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.)

- 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 20 of the instructions)? Organizations relying on a current notice regarding disaster assistance check here
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 2004?

- 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 2004, did the organization have any undistributed income (lines 6d and 6e, Part XIII) for tax year(s) beginning before 2004? If "Yes," list the years
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 instructions.)
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here.

- 3a Did the organization hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?
b If "Yes," did it have excess business holdings in 2004 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 2004.)

- 4a Did the organization invest during the year any amount in a manner that would jeopardize its charitable purposes?
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 2004?

- 5a 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))?
(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?
(3) Provide a grant to an individual for travel, study, or other similar purposes?
(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)?
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?

- 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 instructions)? Organizations relying on a current notice regarding disaster assistance check here
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).

- 6a Did the organization, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?
b Did the organization, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If you answered "Yes" to 6b, also file Form 8870.

Table with 2 columns: Yes, No. Rows 1b, 1c, 2b, 3b, 4a, 4b, 5b, 6b. Marked with 'X' in the 'No' column for 1b, 1c, 4a, 4b, 5b, 6b.

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

1 List all officers, directors, trustees, foundation managers and their compensation.

(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 Statement 17		1074333.	210,803.	2,528.

2 Compensation of five highest-paid employees (other than those included on line 1). 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
Ruth Brousseau One Kearny Street, San Francisco, CA	Dir of Evaluation 50	131,923.	21,108.	0.
Pauline Daniels 6320 Canoga Ave, #1700, Woodland Hill	Program Director 50	118,840.	19,014.	0.
Ruth Holton One Kearny Street, San Francisco, CA	Dir. of Public Policy 50	119,769.	19,163.	0.
Joan Hurley 6320 Canoga Ave, #1700, Woodland Hill	Dir of Grants Mgmt 50	98,545.	15,767.	0.
Bruce Minnich 6320 Canoga Ave, #1700, Woodland Hill	IS Manager 50	86,407.	13,825.	0.
Total number of other employees paid over \$50,000				13

3 Five highest-paid independent contractors for professional services. If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
Brandes Investment Partners 11988 El Camino Real #500, San Diego, CA 92119	Investment Management	878,667.
Snyder Capital Management 350 California St., Suite 1460, San Francisco,	Investment Management	483,623.
Wellington Management Company 75 State Street, Boston, MA 02109	Investment Management	307,493.
Duncan-Hurst Capital Mgmt 4365 Executive Dr., Suite 1520, San Diego, CA	Investment Management	131,491.
i.e. communications 785 Market Street, San Francisco, CA 94103	Communications/PR	104,035.
Total number of others receiving over \$50,000 for professional services		3

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 N/A	
2	
3	
4	

Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1 N/A	
2	
3	
All other program-related investments. See instructions.	
Total. Add lines 1 through 3	0.

Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see 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	978,450,851.
b Average of monthly cash balances	1b	1,379,369.
c Fair market value of all other assets	1c	264,953.
d Total (add lines 1a, b, and c)	1d	980,095,173.
e Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2 Acquisition indebtedness applicable to line 1 assets	2	0.
3 Subtract line 2 from line 1d	3	980,095,173.
4 Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions)	4	14,701,428.
5 Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	965,393,745.
6 Minimum investment return. Enter 5% of line 5	6	48,269,687.

Distributable Amount (see 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	48,269,687.
2a Tax on investment income for 2004 from Part VI, line 5	2a	1,428,066.
b Income tax for 2004. (This does not include the tax from Part VI.)	2b	
c Add lines 2a and 2b	2c	1,428,066.
3 Distributable amount before adjustments. Subtract line 2c from line 1	3	46,841,621.
4 Recoveries of amounts treated as qualifying distributions	4	142,907.
5 Add lines 3 and 4	5	46,984,528.
6 Deduction from distributable amount (see instructions)	6	0.
7 Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1	7	46,984,528.

Qualifying Distributions (see 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	46,881,303.
b Program-related investments - total from Part IX-B	1b	0.
2 Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	134,587.
3 Amounts set aside for specific charitable projects that satisfy the:		
a Suitability test (prior IRS approval required)	3a	
b Cash distribution test (attach the required schedule)	3b	
4 Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	47,015,890.
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	5	0.
6 Adjusted qualifying distributions. Subtract line 5 from line 4	6	47,015,890.

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 III Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2003	(c) 2003	(d) 2004
1 Distributable amount for 2004 from Part XI, line 7				46,984,528.
2 Undistributed income, if any, as of the end of 2003				
a Enter amount for 2003 only			27,507,929.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2004:				
a From 1999				
b From 2000				
c From 2001				
d From 2002				
e From 2003				
f Total of lines 3a through e	0.			
4 Qualifying distributions for 2004 from Part XII, line 4: ▶ \$ 47,015,890.				
a Applied to 2003, but not more than line 2a			27,507,929.	
b Applied to undistributed income of prior years (Election required - see instructions)		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2004 distributable amount				19,507,961.
e Remaining amount distributed out of corpus	0.			
5 Excess distributions carryover applied to 2004 (if an amount appears in column (d), the same amount must be shown in column (a))	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	0.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
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		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2003. Subtract line 4a from line 2a. Taxable amount - see instr.			0.	
f Undistributed income for 2004. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2005				27,476,567.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(E) or 4942(g)(3)	0.			
8 Excess distributions carryover from 1999 not applied on line 5 or line 7	0.			
9 Excess distributions carryover to 2005. Subtract lines 7 and 8 from line 6a	0.			
10 Analysis of line 9:				
a Excess from 2000				
b Excess from 2001				
c Excess from 2002				
d Excess from 2003				
e Excess from 2004				

Private Operating Foundations (see instructions and Part VII-A, question 9) N/A

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 2004, 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) 2004	(b) 2003	(c) 2002	(d) 2001	
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					

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 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:
Director of Grants Management
6320 Canoga Avenue, Suite 1700, Woodland Hills, CA 91367, 818-593-6600

b The form in which applications should be submitted and information and materials they should include:
See Statement 18

c Any submission deadlines:
 None

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:
See Statement 19

Part XV Supplementary Information (continued)

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

Recipient Name and address (home or business)	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
<i>a</i> Paid during the year				
Grant Payments - See Attached Detail	N/A	See Attached	See Attached	40318818.
Matching Gift Payments - See Attached Detail	N/A	Public Charity, School or Govt	See Attached	186,284.
Total				40505102.
<i>b</i> Approved for future payment				
Grants Approved for Future Payment -- See Attached Detail	N/A	Public Charity, School or Govt	See Attached	13797183.
Total				13797183.

Analysis of Income-Producing Activities

Enter gross amounts unless otherwise indicated.

Table with 5 main columns: (a) Business code, (b) Amount, (c) Exclusion code, (d) Amount, and (e) Related or exempt function income. Rows include Program service revenue, Membership dues, Interest on investments, Dividends, Net rental income, and other revenue.

Relationship of Activities to the Accomplishment of Exempt Purposes

Table with 2 columns: Line No. and Explain below how each activity for which income is reported in column (e) of Part XVI-A contributed importantly to the accomplishment of the organization's exempt purposes.

Information Regarding Transfers To and Transactions and Relationships With Noncharitable Exempt Organizations

1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) of the Code (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?

	Yes	No
a Transfers from the reporting organization to a noncharitable exempt organization of:		
(1) Cash		X
(2) Other assets		X
b Other transactions:		
(1) Sales of assets to a noncharitable exempt organization		X
(2) Purchases of assets from a noncharitable exempt organization		X
(3) Rental of facilities, equipment, or other assets		X
(4) Reimbursement arrangements		X
(5) Loans or loan guarantees		X
(6) Performance of services or membership or fundraising solicitations		X
c Sharing of facilities, equipment, mailing lists, other assets, or paid employees		X
1c		X

a Transfers from the reporting organization to a noncharitable exempt organization of:

(1) Cash

(2) Other assets

b Other transactions:

(1) Sales of assets to a noncharitable exempt organization

(2) Purchases of assets from a noncharitable exempt organization

(3) Rental of facilities, equipment, or other assets

(4) Reimbursement arrangements

(5) Loans or loan guarantees

(6) Performance of services or membership or fundraising solicitations

c Sharing of facilities, equipment, mailing lists, other assets, or paid employees

d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting organization. If the organization received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.

(a) Line no.	(b) Amount involved	(c) Name of noncharitable exempt organization	(d) Description of transfers, transactions, and sharing arrangements
		N/A	

2a Is the organization directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) of the Code (other than section 501(c)(3)) or in section 527?

Yes No

b If "Yes," complete the following schedule.

(a) Name of organization	(b) Type of organization	(c) Description of relationship
	N/A	

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 or fiduciary) is based on all information of which preparer has any knowledge.

Signature of officer or trustee: *[Signature]* 8/15/05 President & CEO

Sign Here

Preparer's signature: *[Signature]*
 Firm's name (or yours if self-employed), address, and ZIP code: **KPMG LLP**
355 South Grand Avenue,
Los Angeles, CA 90071-1

Capital Gains and Losses for Non-Resident 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 Brandes	P	Various	Various
b Calamos	P	Various	Various
c Capital International	P	Various	Various
d Duncan-Hurst	P	Various	Various
e DFA	P	Various	Various
f Mazama	P	Various	Various
g Northern Trust	P	Various	Various
h NT S&P 500	P	Various	Various
i Snyder	P	Various	Various
j Wellington	P	Various	Various
k WAMCO - TIPS	P	Various	Various
l WAMCO - CorePlus K-1 Adj	P	Various	Various
m WAMCO - CorePlus K-1 Adj	P	Various	Various
n WAMCO - High Yield K-1	P	Various	Various
o WAMCO - International K-1	P	Various	Various

(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 36,420,942.		18,592,618.	17,828,324.
b 33,733,758.		31,798,597.	1,935,161.
c 3,000,000.		2,443,397.	556,603.
d 25,436,126.		21,654,977.	3,781,149.
e 7,988,242.		5,005,360.	2,982,882.
f 13,401,356.		11,980,684.	1,420,672.
g 5,213.			5,213.
h 20,000,000.		19,771,675.	228,325.
i 24,876,567.		19,145,490.	5,731,077.
j 31,052,467.		22,204,949.	8,847,518.
k 170,436,345.		167,694,613.	2,741,732.
l 932,899,982.		928,555,124.	4,344,858.
m -2,961,000.		-2,336,180.	-624,820.
n		-167,420.	167,420.
o 2,559,000.		2,337,444.	221,556.

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(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	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			17,828,324.
b			1,935,161.
c			556,603.
d			3,781,149.
e			2,982,882.
f			1,420,672.
g			5,213.
h			228,325.
i			5,731,077.
j			8,847,518.
k			2,741,732.
l			4,344,858.
m			-624,820.
n			167,420.
o			221,556.

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
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). If (loss), enter "-0-" in Part I, line 8	3

Capital Gains and Losses for Non-Resident 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 WAMCO - Emerging Markets K-1	P	Various	Various
b WAMCO High Yield K-1 Other Income	P	Various	Various
c WAMCO - Intnatl K-1 Other Income	P	Various	Various
d			
e			
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

(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 402,000.		253,070.	148,930.
b			4,134.
c			1,438,407.
d			
e			
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(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	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			148,930.
b			4,134.
c			1,438,407.
d			
e			
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

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	51,759,141.
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). If (loss), enter "-0-" in Part I, line 8	3	N/A

Asset No	Description	Date Acquired	Method	Life	Line No	Unadjusted Cost Or Basis	Bus % Excl	* Reduction In Basis	Basis For Depreciation	Accumulated Depreciation	Current Sec 179	Amount Of Depreciation
2	PC Network Equipment	Varies	SL	.000	16	134,001.			134,001.	124,163.		6,967.
3	Automobiles	Varies	SL	.000	16	35,918.			35,918.	35,918.		
4	Furniture	Varies	SL	.000	16	362,093.			362,093.	356,892.		2,802.
5	Leasehold Improvements	Varies	SL	.000	16	237,437.			237,437.	213,427.		10,154.
6	Other Office Equipment	Varies	SL	.000	16	234,671.			234,671.	92,306.		25,365.
7	Computer Equipment	Varies	SL	.000	16	291,230.			291,230.	287,966.		3,264.
* Total 990-PF Pg 1												
Depr						1204600.		0.	1204600.	928,662.	0.	82,937.

Form 990-PF Gain or (Loss) from Sale of Assets Statement 1

(a) Description of Property	(b) Gross Sales Price	(c) Value at Time of Acq.	(d) Expense of Sale	Manner Acquired (e) Deprec.	Date Acquired (f) Gain or Loss	Date Sold
Brandes	36,420,942.	18,592,618.	0.	Purchased	Various	Various
					0.	17,828,324.

(a) Description of Property	(b) Gross Sales Price	(c) Value at Time of Acq.	(d) Expense of Sale	Manner Acquired (e) Deprec.	Date Acquired (f) Gain or Loss	Date Sold
Calamos	33,733,758.	31,798,597.	0.	Purchased	Various	Various
					0.	1,935,161.

(a) Description of Property	(b) Gross Sales Price	(c) Value at Time of Acq.	(d) Expense of Sale	Manner Acquired (e) Deprec.	Date Acquired (f) Gain or Loss	Date Sold
Capital International	3,000,000.	2,443,397.	0.	Purchased	Various	Various
					0.	556,603.

(a) Description of Property	(b) Gross Sales Price	(c) Value at Time of Acq.	(d) Expense of Sale	Manner Acquired	Date Acquired	Date Sold
Duncan-Hurst	25,436,126.	21,654,977.	0.	Purchased	Various	Various
				(e) Deprec.	(f) Gain or Loss	
				0.	0.	3,781,149.

(a) Description of Property	(b) Gross Sales Price	(c) Value at Time of Acq.	(d) Expense of Sale	Manner Acquired	Date Acquired	Date Sold
DFA	7,988,242.	5,005,360.	0.	Purchased	Various	Various
				(e) Deprec.	(f) Gain or Loss	
				0.	0.	2,982,882.

(a) Description of Property	(b) Gross Sales Price	(c) Value at Time of Acq.	(d) Expense of Sale	Manner Acquired	Date Acquired	Date Sold
Mazama	13,401,356.	11,980,684.	0.	Purchased	Various	Various
				(e) Deprec.	(f) Gain or Loss	
				0.	0.	1,420,672.

(a) Description of Property	(b) Gross Sales Price	(c) Value at Time of Acq.	(d) Expense of Sale	Manner Acquired	Date Acquired	Date Sold
Northern Trust	5,213.	0.	0.	Purchased	Various	Various
				(e) Deprec.	(f) Gain or Loss	
				0.	0.	5,213.

(a) Description of Property	(b) Gross Sales Price	(c) Value at Time of Acq.	(d) Expense of Sale	Manner Acquired	Date Acquired	Date Sold
NT S&P 500	20,000,000.	19,771,675.	0.	Purchased	Various	Various
				(e) Deprec.	(f) Gain or Loss	
				0.	0.	228,325.

(a) Description of Property	(b) Gross Sales Price	(c) Value at Time of Acq.	(d) Expense of Sale	Manner Acquired	Date Acquired	Date Sold
Snyder	24,876,567.	19,145,490.	0.	Purchased	Various	Various
				(e) Deprec.	(f) Gain or Loss	
				0.	0.	5,731,077.

(a) Description of Property	(b) Gross Sales Price	(c) Value at Time of Acq.	(d) Expense of Sale	Manner Acquired	Date Acquired	Date Sold
Wellington	31,052,467.	22,204,949.	0.	Purchased	Various	Various
				(e) Deprec.	(f) Gain or Loss	
				0.	0.	8,847,518.

(a) Description of Property	(b) Gross Sales Price	(c) Value at Time of Acq.	(d) Expense of Sale	Manner Acquired	Date Acquired	Date Sold
WAMCO - TIPS	170,436,345.	167,694,613.	0.	Purchased	Various	Various
				(e) Deprec.	(f) Gain or Loss	
				0.	0.	2,741,732.

(a) Description of Property	(b) Gross Sales Price	(c) Value at Time of Acq.	(d) Expense of Sale	Manner Acquired (e) Deprec.	Date Acquired (f) Gain or Loss	Date Sold
WAMCO - CorePlus K-1 Adj	932,899,982.	928,555,124.	0.	Purchased	Various	Various
Capital Gains Dividends from Part IV						0.
Total to Form 990-PF, Part I, line 6a						50,403,514.

Form 990-PF Interest on Savings and Temporary Cash Investments Statement 2

Source	Amount
Northern Trust - Checking	10,118.
Northern Trust - STIF	803,868.
Total to Form 990-PF, Part I, line 3, Column A	813,986.

Form 990-PF Dividends and Interest from Securities Statement 3

Source	Gross Amount	Capital Gains Dividends	Column (A) Amount
Fidelity	2,258.	0.	2,258.
Northern Trust - Equities	15,403,901.	0.	15,403,901.
Northern Trust - Fixed Income	5,681,901.	0.	5,681,901.
Total to Fm 990-PF, Part I, ln 4	21,088,060.	0.	21,088,060.

Form 990-PF	Other Income	Statement	4
<u>Description</u>			<u>Amount</u>
Securities Lending Income			189,162.
Commission Recapture			48,329.
Foreign Tax Reclaim			7,943.
Total to Form 990-PF, Part I, line 11, Column A			<u>245,434.</u>

Form 990-PF	Legal Fees			Statement	5
<u>Description</u>	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
General legal services	79,710.	7,971.		70,981.	
To Fm 990-PF, Pg 1, ln 16a	<u>79,710.</u>	<u>7,971.</u>		<u>70,981.</u>	

Form 990-PF	Accounting Fees			Statement	6
<u>Description</u>	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
General accounting & auditing	82,679.	8,268.		25,294.	
To Form 990-PF, Pg 1, ln 16b	<u>82,679.</u>	<u>8,268.</u>		<u>25,294.</u>	

Form 990-PF	Other Professional Fees			Statement	7
<u>Description</u>	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes	
Investment advisory services	135,000.	135,000.		0.	
Investment management fees	2,713,093.	2,713,093.		0.	
Communications services	584,006.	0.		577,514.	
Program consultants	105,532.	0.		77,181.	
Other consultants	84,131.	8,413.		85,175.	
To Form 990-PF, Pg 1, ln 16c	<u>3,621,762.</u>	<u>2,856,506.</u>		<u>739,870.</u>	

Form 990-PF	Taxes			Statement 8
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Accrued excise tax	3,153,497.	0.		0.
To Form 990-PF, Pg 1, ln 18	3,153,497.	0.		0.

Form 990-PF	Other Expenses			Statement 9
Description	(a) Expenses Per Books	(b) Net Invest- ment Income	(c) Adjusted Net Income	(d) Charitable Purposes
Other investment costs	17,886.	17,886.		0.
WAMCO K-1 adjustment	0.	9,174.		0.
Employee meeting	21,763.	2,176.		18,692.
Office supplies	36,096.	3,610.		32,714.
Freight & postage	38,409.	3,841.		36,810.
Telephone	80,168.	8,017.		72,629.
Association memberships	9,875.	987.		8,383.
Event sponsorships	32,400.	0.		32,400.
Insurance	71,271.	7,127.		63,885.
Other miscellaneous costs	2,608.	266.		2,392.
To Form 990-PF, Pg 1, ln 23	310,476.	53,084.		267,905.

Form 990-PF	Other Increases in Net Assets or Fund Balances	Statement 10
Description		Amount
Net Unrealized Gains on Investments		63,439,696.
Total to Form 990-PF, Part III, line 3		63,439,696.

Form 990-PF Depreciation of Assets Not Held for Investment Statement 11

Description	Cost or Other Basis	Accumulated Depreciation	Book Value	Fair Market Value
PC Network Equipment	134,001.	131,130.	2,871.	2,871.
Automobiles	35,118.	35,118.		0.
Furniture	362,093.	359,694.	2,399.	2,399.
Leasehold Improvements	237,437.	223,876.	13,561.	13,561.
Other Office Equipment	234,671.	117,671.	117,000.	117,000.
Computer Equipment	201,280.	144,110.	57,170.	57,170.
To 990-PF, Part II, ln 14	1,204,600.	1,011,599.	193,001.	193,001.

Form 990-PF U.S. and State/City Government Obligations Statement 12

Description	U.S. Gov't	Other Gov't	Book Value	Fair Market Value
U.S. and State Government Obl	X		164,703,103.	164,703,103.
Total U.S. Government Obligations			164,703,103.	164,703,103.
Total State and Municipal Government Obligations				
Total to Form 990-PF, Part II, line 10a			164,703,103.	164,703,103.

Form 990-PF Corporate Stock Statement 13

Description	Book Value	Fair Market Value
Corporate Stock	798,920,508.	798,920,508.
Total to Form 990-PF, Part II, line 10b	798,920,508.	798,920,508.

Form 990-PF	Corporate Bonds	Statement	14
<u>Description</u>		<u>Book Value</u>	<u>Fair Market Value</u>
Corporate Bonds		85,619,838.	85,619,838.
Total to Form 990-PF, Part II, line 10c		85,619,838.	85,619,838.

Form 990-PF	Other Assets	Statement	15
<u>Description</u>		<u>Book Value</u>	<u>Fair Market Value</u>
Foreign Government Obligations		6,771,213.	6,771,213.
Investment Receivables		18,216,757.	18,216,757.
Accrued Income Receivable		3,250,895.	3,250,895.
Total to Form 990-PF, Part II, line 15		28,238,865.	28,238,865.

Form 990-PF	Other Liabilities	Statement	16
<u>Description</u>			<u>Amount</u>
Investment Payables			43,342,622.
Total to Form 990-PF, Part II, line 22, Column B			43,342,622.

Form 990-PF Part VIII - List of Officers, Directors Trustees and Foundation Managers Statement 17

Name and Address	Title and Avrg Hrs/Wk	Compen- sation	Employee Ben Plan Contrib	Expense Account
Gary L. Yates 6320 Canoga Avenue, Suite 1700 Woodland Hills, CA 91367	President & CEO 55 - 60	466,725.	135,787.	2,528.
Margaret W. Minnich 6320 Canoga Avenue, Suite 1700 Woodland Hills, CA 91367	V.P. of Finance & CFO 50 - 55	141,452.	22,632.	0.
Cristina Regalado 6320 Canoga Avenue, Suite 1700 Woodland Hills, CA 91367	V.P. of Programs 50 - 55	138,714.	22,194.	0.
Magdalena Beltran-del Olmo 6320 Canoga Avenue, Suite 1700 Woodland Hills, CA 91367	V.P. of Communications 40	105,090.	16,814.	0.
Peggy Ericson Graham 6320 Canoga Avenue, Suite 1700 Woodland Hills, CA 91367	Secretary to Board 50 - 55	83,602.	13,376.	0.
Ezra C. Davidson, Jr., M.D. 6320 Canoga Avenue, Suite 1700 Woodland Hills, CA 91367	Director 1 - 3	17,250.	0.	0.
Stewart Kwoh, J.D. 6320 Canoga Avenue, Suite 1700 Woodland Hills, CA 91367	Director 1 - 3	16,750.	0.	0.
Luz Vega-Marquis 6320 Canoga Avenue, Suite 1700 Woodland Hills, CA 91367	Director 1 - 3	16,750.	0.	0.
Barbara Marshall 6320 Canoga Avenue, Suite 1700 Woodland Hills, CA 91367	Director 1 - 3	16,500.	0.	0.
Earl G. Mink 6320 Canoga Avenue, Suite 1700 Woodland Hills, CA 91367	Chairman 1 - 3	20,000.	0.	0.
Douglas Patino, Ph D. 6320 Canoga Avenue, Suite 1700 Woodland Hills, CA 91367	Director 1 - 3	18,000.	0.	0.

Peggy Saika 6320 Canoga Avenue, Suite 1700 Woodland Hills, CA 91367	Director 1 - 3	17,000.	0.	0.
Barbara Stagers, M.D. 6320 Canoga Avenue, Suite 1700 Woodland Hills, CA 91367	Director 1 - 3	16,500.	0.	0.
Totals included on 990-PF, Page 6, Part VIII		<u>1,074,333.</u>	<u>210,803.</u>	<u>2,528.</u>

Form 990-PF Part XV, Line 2b Statement 18
Application Requirements

Description

1 to 2 page letter of interest that describes the organization's mission and activities, the region and populations served, how the funds will be used and the total funds requested. If requesting project funding, include project goals, leadership and duration.

Form 990-PF Part XV, Line 2d Statement 19
Award Restrictions and Limitations

Description

Generally public charities described in IRC 501(c)(3) or public agencies within California are funded. Grants should be for health promotion, wellness education or disease prevention. Requests for core operating support are encouraged.

Underpayment of Estimated Tax by Corporations

Department of the Treasury
Internal Revenue Service

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

Form **990-PF**

2004

Name The California Wellness Foundation	Employer identification number 95-4292101
---	---

Note: In most cases, the corporation is not required to file Form 2220. (see Part I below for exceptions) because the IRS will figure any penalty owed and bill the corporation. Even if Form 2220 is not required, the corporation may still use it to figure the penalty. In such a case, enter the amount from page 2, line 38 on the estimated tax penalty line of the corporation's income tax return, but **do not** attach Form 2220.

Reasons for Filing - Check the boxes below that apply. If any boxes are checked, and line 6, below, is \$500 or more, the corporation must file Form 2220, even if it does not owe a penalty.

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

Figuring the Underpayment

4 Total tax (see instructions)		4	1,428,066.
5 a Personal holding company tax (Schedule PH (Form 1120), line 26) included on line 4	5a		
b Look-back interest included on line 4 under section 460(b)(2) for completed long-term contracts or of section 167(g) for depreciation under the income forecast method	5b		
c Credit for Federal tax paid on fuels (see instructions)	5c		
d Total. Add lines 5a through 5c		5d	
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	1,428,066.
7 Enter the tax shown on the corporation's 2003 income tax return. Caution: If the tax is zero or the tax year was for less than 12 months, skip this line and enter the amount from line 6 on line 8		7	389,651.
8 Enter the smaller of line 6 or line 7. If the corporation is required to skip line 7, enter the amount from line 6		8	389,651.

		(a)	(b)	(c)	(d)	(e)
9 Installment due dates. Enter in col (a) through (d) the 15th day of the 4th (Form 990-PF filers: Use 5th month), 6th, 9th, and 12th mos of the corporation's tax year	9	05/15/04	06/15/04	09/15/04	10/01/04	12/15/04
Exception. If one of your installment due dates is Sept 15, 2004, see the instructions						
10 Required installments. If the box on line 1 and/or line 2 above is checked, enter the amounts from Schedule A, line 38. If the box on ln 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 ln 8 above in each column	10	97,413.	97,413.	77,930.	19,482.	97,413.
11 Estimated tax paid or credited for each period (see instructions). For column (a) only, enter the amount from line 11 on line 15. Complete lines 12 through 18 of one column before going to the next column.	11	374,203.	260,000.	280,000.		350,000.
12 Enter amount, if any, from line 18 of the preceding column	12		276,790.	439,377.	641,447.	621,965.
13 Add lines 11 and 12	13		536,790.	719,377.	641,447.	971,965.
14 Add amounts on lines 16 and 17 of the preceding column	14					
15 Subtract line 14 from line 13. If zero or less, enter -0-	15	374,203.	536,790.	719,377.	641,447.	971,965.
16 If the amount on line 15 is zero, subtract line 13 from line 14. Otherwise, enter -0-	16		0.	0.	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	17					
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	18	276,790.	439,377.	641,447.	621,965.	

Go to Part III on page 2 to figure the penalty. Do not go to Part III if there are no entries on line 17 - no penalty is owed.

Figuring the Penalty

	(a)	(b)	(c)	(d)	(e)
19 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 990-1 filers: Use 5th month instead of 3rd month)	19				
20 Number of days from due date of installment on line 9 to the date shown on line 19	20				
21 Number of days on line 20 after 4/15/2004 and before 7/1/2004	21				
22 Underpayment on line 17 x Number of days on line 21 x 5% 366	22	\$	\$	\$	\$
23 Number of days on line 20 after 6/30/2004 and before 10/1/2004	23				
24 Underpayment on line 17 x Number of days on line 23 x 4% 366	24	\$	\$	\$	\$
25 Number of days on line 20 after 9/30/2004 and before 1/1/2005	25				
26 Underpayment on line 17 x Number of days on line 25 x 5% 366	26	\$	\$	\$	\$
27 Number of days on line 20 after 12/31/2004 and before 4/1/2005	27				
28 Underpayment on line 17 x Number of days on line 27 x 5% 365	28	\$	\$	\$	\$
29 Number of days on line 20 after 3/31/2005 and before 7/1/2005	29				
30 Underpayment on line 17 x Number of days on line 29 x % 365	30	\$	\$	\$	\$
31 Number of days on line 20 after 6/30/2005 and before 10/1/2005	31				
32 Underpayment on line 17 x Number of days on line 31 x % 365	32	\$	\$	\$	\$
33 Number of days on line 20 after 9/30/2005 and before 1/1/2006	33				
34 Underpayment on line 17 x Number of days on line 33 x % 365	34	\$	\$	\$	\$
35 Number of days on line 20 after 12/31/2005 and before 2/16/2006	35				
36 Underpayment on line 17 x Number of days on line 35 x % 365	36	\$	\$	\$	\$
37 Add lines 22, 24, 26, 28, 30, 32, 34, & 36	37	\$	\$	\$	\$
38 Penalty. Add columns (a) through (e), of line 37. Enter the total here and on Form 1120; line 33, Form 1120-A, line 29; or the comparable line for other income tax returns				38	\$ 0.

* For underpayments paid after March 31, 2005: For lines 30, 32, 34, and 36, 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 website at www.irs.gov. You can also call 1-800-829-1040 to get interest rate information.

JWA

Form 2220 (2004)

Adjusted Seasonal Installment Method and Annualized Income Installment Method (see instructions)

Form 1120S filers: For lines 1, 2, 3, and 21, below, "taxable income" refers to excess net passive income or the amount on which tax is imposed under section 1374(a), whichever applies.

Part I - 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.)

		(a)	(b)	(c)	(d)
		First 3 months	First 5 months	First 8 months	First 11 months
1	Enter taxable income for the following periods:				
a	Tax year beginning in 2001	1a			
b	Tax year beginning in 2002	1b			
c	Tax year beginning in 2003	1c			
2	Enter taxable income for each period for the tax year beginning in 2004.	2			
3	Enter taxable income for the following periods:	First 4 months	First 6 months	First 9 months	Entire year
a	Tax year beginning in 2001	3a			
b	Tax year beginning in 2002	3b			
c	Tax year beginning in 2003	3c			
4	Divide the amount in each column on line 1a by the amount in column (d) on line 3a.	4			
5	Divide the amount in each column on line 1b by the amount in column (d) on line 3b.	5			
6	Divide the amount in each column on line 1c by the amount in column (d) on line 3c.	6			
7	Add lines 4 through 6.	7			
8	Divide line 7 by 3.	8			
9	Divide line 2 by line 8.	9			
10	Figure the tax on the amt on ln 9 using the instr for Form 1120, Sch J, ln 3 (or comparable ln of corp's return).	10			
11a	Divide the amount in columns (a) through (c) on line 3a by the amount in column (d) on line 3a.	11a			
11b	Divide the amount in columns (a) through (c) on line 3b by the amount in column (d) on line 3b.	11b			
11c	Divide the amount in columns (a) through (c) on line 3c by the amount in column (d) on line 3c.	11c			
12	Add lines 11a through 11c.	12			
13	Divide line 12 by 3.	13			
14	Multiply the amount in columns (a) through (c) of line 10 by columns (a) through (c) of line 13. In column (d), enter the amount from line 10, column (d).	14			
15	Enter any alternative minimum tax for each payment period (see instructions).	15			
16	Enter any other taxes for each payment period (see instr)	16			
17	Add lines 14 through 16.	17			
18	For each period, enter the same type of credits as allowed on Form 2220, lines 4 and 5c (see instructions).	18			
19	Total tax after credits. Subtract line 18 from line 17. If zero or less, enter -0-.	19			

Part II - Annualized Income Installment Method **

		(a)	(b)	(c)	(d)
		First <u>2</u> months	First <u>3</u> months	First <u>6</u> months	First <u>9</u> months
20 Annualization periods (see instructions).	20				
21 Enter taxable income for each annualization period (see instructions).	21	12,230,876.	18,855,094.	28,459,606.	46,520,652.
22 Annualization amounts (see instructions).	22	6.000000	4.000000	2.000000	1.333333
23 Annualized taxable income. Multiply line 21 by line 22.	23	73,385,256.	75,420,376.	56,919,212.	62,027,520.
24 Figure the tax on the amount on line 23 using the instructions for Form 1120, Schedule J, line 3 (or comparable line of corporation's return).	24	1,467,705.	1,508,408.	1,138,384.	1,240,550.
25 Enter any alternative minimum tax for each payment period (see instructions).	25				
26 Enter any other taxes for each payment period (see instr)	26				
27 Total tax. Add lines 24 through 26.	27	1,467,705.	1,508,408.	1,138,384.	1,240,550.
28 For each period, enter the same type of credits as allowed on Form 2220, lines 4 and 5c (see instructions).	28				
29 Total tax after credits. Subtract line 28 from line 27. If zero or less, enter -0-.	29	1,467,705.	1,508,408.	1,138,384.	1,240,550.
30 Applicable percentage.	30	25%	50%	75%	100%
31 Multiply line 29 by line 30.	31	366,926.	754,204.	853,788.	1,240,550.

Part III - Required Installments

		1st installment	2nd installment	3rd installment	4th installment
Note: Complete lines 32 through 38 of one column before completing the next column.					
32 If only Part I or Part II is completed, enter the amount in each column from line 19 or line 31. If both parts are completed, enter the smaller of the amounts in each column from line 19 or line 31.	32	366,926.	754,204.	853,788.	1,240,550.
33 Add the amounts in all preceding columns of line 38 (see instructions).	33		97,413.	194,826.	292,238.
34 Adjusted seasonal or annualized income installments. Subtract line 33 from line 32. If zero or less, enter -0-.	34	366,926.	656,791.	658,962.	948,312.
35 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.)	35	97,413.	97,413.	97,412.	97,413.
36 Subtract line 38 of the preceding column from line 37 of the preceding column.	36				
37 Add lines 35 and 36.	37	97,413.	97,413.	97,412.	97,413.
38 Required installments. Enter the smaller of line 34 or line 37 here and on page 1 of Form 2220, line 10. (see instructions).	38	97,413.	97,413.	97,412.	97,413.

JWA

Form 2220 (2004)

** Annualized Income Installment Method Using Standard Option

**THE CALIFORNIA WELLNESS FOUNDATION
PART XV, Supplementary Information
3.a. Grants and Contributions Paid During the Year**

95-4292101

Payee Organization	Amount	Non-	Receipt	Done
Request Primary Contact	Check #	Deduct Tax	Sched.	Done
Project Title	Grant Number	Amount	Amount Status	Date
605 Citizenship Project Macias, Elena California State University, Long Beach Office of Sponsored Programs 6300 State University Dr., Suite 252 Long Beach, CA 90815 <i>To support a radio program to provide health information to immigrants in Southern California.</i>	2004-187	\$5,000.00 13662 8/25/2004	\$5,000.00 \$0 00 501 (c) 3 Advance Ruling Period	
A Home Within Inc. Heineman, Toni Vaughn 2481 Clay St., #201 San Francisco, CA 94115 <i>For core operating support to continue providing pro bono mental health counseling services to foster children and youth in Alameda, San Francisco and Sonoma Counties</i>	2004-221	\$120,000.00 13737 10/25/2004	\$120,000 00 \$0.00 501 (c) 3 Advance Ruling Period	
A S Foundation Orange County Witchey, Alan 17982 Sky Park Circle, Suite J Irvine, CA 92614 <i>To provide nutritionally rich food to people living with HIV/AIDS in Orange County to enhance medical care</i>	2004-382	\$5,000.00 14036 12/23/2004	\$5,000.00 \$0.00 501 (c) 3 509 (a)	
Academy Health Muldoon, Jennifer 1801 K Street NW, Suite 701-L Washington, DC 20006 <i>To support the National Health Policy Conference in January 2004 in Washington, D.C</i>	2004-005	\$5,000.00 13353 1/26/2004	\$5,000.00 \$0 00 501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	--- Receipt ---	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.		
Project Title	Paid Date	Amount Status	Date	Date	
Academy Health Helms, W David 1801 K Street NW, Suite 701-L Washington, DC 20006 <i>To provide for two-three California state officials to attend the National Health Policy Conference in February 2005 in Washington, D C</i>	2004-198	\$5,000 00 13690 9/24/2004	\$5,000.00	\$0.00 501 (c) 3 509 (a)	
Access Institute for Psychological Services Magee, Bart 110 Gough St , Suite 301 San Francisco, CA 94102-5945 <i>To provide mental health counseling services for low- and moderate-income individuals in San Francisco</i>	2004-222	\$100,000.00 13738 10/25/2004	\$100,000 00	\$0.00 501 (c) 3 509 (a)	
ACCESS, Inc. Stewart, Robert E 2612 Daniel Avenue San Diego, CA 92111-6026 <i>To develop mental health services for participants in the Youth Empowerment Services program in the San Diego area</i>	2003B-130	\$115,000.00 13332 1/26/2004	\$115,000.00	\$0.00 501 (c) 3 509 (a)	
Adult Day Services of Orange County Dick-Muchlke, Cordula 9451 Indianapolis Ave Huntington Beach, CA 92646 <i>For core operating support to continue to provide services, support and education to seniors and families affected by Alzheimer's disease or dementia</i>	2004-215	\$115,000.00 13731 10/25/2004	\$115,000.00	\$0 00 501 (c) 3 509 (a)	
Afghan Center Rouhani, Nafisa 37416 Joseph St. Fremont, CA 94536 <i>For core operating support to provide health and health-related referral services to immigrant families in Alameda County</i>	2004-183	\$40,000 00 13660 8/25/2004	\$40,000.00	\$0.00 501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Amount	Amount Status	Date	
African Scientific Institute Cherry, Lee O PO Box 12161 Oakland, CA 94604 <i>To support an outreach event to expose African-American men and women in the Bay Area to career opportunities in nursing.</i>	2004-178	\$10,000 00 13631 7/26/2004	\$10,000 00	\$0.00 501 (c) 3 509 (a)	
AIDS Partnership California Lacon, Colin 625 Market Street, 15th Floor San Francisco, CA 94105 <i>To support an educational workshop on HIV/AIDS policy issues for about 100 attendees in Sacramento in March 2005</i>	2004-297	\$8,250.00 14010 11/24/2004	\$8,250 00	\$0.00 501 (c) 3 509 (a)	
The Aja Project Ogden, Warren PO Box 70174 San Diego, CA 92167 <i>To continue to provide a photography-based therapeutic storytelling program as a mental health strategy for refugee youth in San Diego</i>	2004-134	\$60,000.00 13592 7/26/2004	\$60,000 00	\$0.00 501 (c) 3 Advance Ruling Period	
Alameda Health Consortium Silber, Ralph 1320 Harbor Bay Parkway, Suite 250 Alameda, CA 94502 <i>For core operating support to strengthen the consortium's infrastructure and sustain the provision of primary and preventive health services by member clinics</i>	2003B-115	\$250,000.00 13317 1/26/2004	\$250,000 00	\$0.00 501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	Request Primary Contact	Check #	Deduct	Tax	Sched.	Done
Project Title	Grant Number	Amount	Project Title	Check #	Amount	Status	Date	Date
				Check #				
				Check #				
				Check #				
Alliance for Rural Community Health	2003B-074	\$100,000.00		13279	\$100,000.00	\$0.00	501 (c) 3	
Banks, JP				13279			509 (a)	
776 S. State Street, Suite 102B				1/26/2004				
Ukiah, CA 95482								
<i>To provide educational scholarships to people of color who are community members and employees at member community health centers in Mendocino and Lake Counties</i>								
Alliance Medical Center	2003B-086	\$135,000.00		13289	\$135,000.00	\$0.00	501 (c) 3	
Dunn, Max				13289			509 (a)	
1301 University St				1/26/2004				
Healdsburg, CA 95448-3314								
<i>For core operating support to sustain the provision of preventive health care services to Latino farmworkers and their families in rural northern Sonoma County</i>								
Alta Bates Summit Foundation	2004-231	\$175,000.00		13746	\$175,000.00	\$0.00	501 (c) 3	
Baillergeau, Gail G				13746			509 (a)	
2450 Ashby Avenue				10/25/2004				
Berkeley, CA 94705								
<i>For core operating support for the Ethnic Health Institute to continue to provide health screenings and education for underserved, uninsured and underinsured Alameda County residents.</i>								
Alternative Family Services, Inc.	2003B-136	\$50,000.00		13338	\$50,000.00	\$0.00	501 (c) 3	
Berlin, Jay A				13338			509 (a)	
Five Keller St , Suite D				1/26/2004				
Petaluma, CA 94952								
<i>For core operating support to enhance organizational capacity to improve mental health service delivery for program participants in the foster care system in the San Francisco Bay Area</i>								

Payee Organization	Amount	Non-	Receipt			
Request Primary Contact	Check #	Deduct Tax	Sched.	Done		
Project Title	Paid Date	Amount	Date	Date		
Grant Number						
Alzheimers Services of the East Bay, Incorporated Grimsich, Karen 2320 Channing Way Berkeley, CA 94704 <i>For core operating support to strengthen capacity to provide quality adult day services, assistance to caregivers and advocacy for increased access to integrated long-term care services</i>	2003B-072	\$120,000.00	\$120,000.00	\$0.00	501 (c) 3 509 (a)	
		13277	1/26/2004			
American Indian Training Institute, Inc. Vallo, David M. 4221 Northgate Blvd., Suite 2 Sacramento, CA 95834 <i>To support scholarships for women attending the 16th Annual Conference for American Indian Women on alcohol and drug-related issues in Sacramento in December 2004</i>	2004-294	\$2,500.00	\$2,500.00	\$0.00	501 (c) 3 509 (a)	
		14008	11/24/2004			
American Lung Association of Sacramento Emigrant Trails Hagedorn, Jane 909 12th Street, Suite 110 Sacramento, CA 95814 <i>For core operating support to continue lung health and environmental health education and advocacy efforts in El Dorado, Placer, Sacramento and Yolo Counties.</i>	2004-208	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)	
		13724	10/25/2004			
American Youth Work Center Treanor, William W 1200 17th St , N W , 4th Floor Washington, DC 20036 <i>To continue the California distribution of Youth Today, a newspaper targeting health and human service organizations.</i>	2004-227	\$165,000.00	\$165,000.00	\$0.00	501 (c) 3 509 (a)	
		13742	10/25/2004			

Payee Organization	Amount	Non-	Receipt	Done
Request Primary Contact	Check #	Deduct Tax	Sched.	Date
Project Title	Grant Number	Amount	Amount Status	Date
Applied Research Center Delgado, Gary 3781 Broadway Oakland, CA 94611 <i>To summarize information about community organizing as a health improvement strategy</i>	2004-118	\$15,000.00 13544 6/25/2004	\$15,000.00 \$0.00 501 (c) 3 509 (a)	
Asian American Senior Citizens Service Center Inc. Lin, Donna 309 West Civic Center Dr Santa Ana, CA 92701 <i>For core operating support to continue to provide health promotion programs and an osteoporosis education campaign for Chinese-American women.</i>	2004-047	\$120,000.00 13447 4/26/2004	\$120,000.00 \$0.00 501 (c) 3 509 (a)	
Asian Americans-Pacific Islanders in Philanthropy Saika, Peggy 200 Pine Street Suite 700 San Francisco, CA 94104 <i>To support 2004 annual membership to continue to bring a diverse range of Asian and Pacific Islander Community concerns to the attention of health grantmakers</i>	2004-009	\$10,000.00 13357 1/26/2004	\$10,000.00 \$0.00 501 (c) 3 509 (a)	
Asian Community Center of Sacramento Valley, Inc. Yee, Donna L. 7375 Park City Dr Sacramento, CA 95831 <i>For core operating support to provide a respite program for care givers of seniors in the Sacramento area.</i>	2004-191	\$30,000.00 13717 10/25/2004	\$30,000.00 \$0.00 501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	Receipt	Done
Request Primary Contact	Check #	Deduct Tax		
Project Title	Grant Number	Amount	Status	Date
Asian Law Caucus, Inc. Ting, Philip Y 939 Market St., Suite 201 San Francisco, CA 94103 <i>For core operating support to sustain the provision of workplace health and safety education, public policy advocacy and legal services to low-wage immigrant workers and their families</i>	2004-062	\$135,000.00	\$135,000.00	\$0.00 501 (c) 3 509 (a)
		13462		
		4/26/2004		
The Asian Pacific American Medical Students Association Incorporated Patel, Kartik 710 Lake Shore Drive Chicago, IL 60611 <i>To support a conference in September 2004 in Los Angeles to raise awareness of disparities in health care and promote practices that encourage culturally competent care.</i>	2004-119	\$5,000.00	\$5,000.00	\$0.00 501 (c) 3 509 (a)
		13545		
		6/25/2004		
Asian Pacific American Legal Center of Southern California Kwoh, Stewart 1145 Wilshire Blvd., 2nd Floor Los Angeles, CA 90017 <i>For core operating support of the California Immigrant Welfare Collaborative to preserve and expand health and human service programs that serve immigrants in California.</i>	2004-229	\$150,000.00	\$150,000.00	\$0.00 501 (c) 3 509 (a)
		13744		
		10/25/2004		
Asian Pacific Women's Center Chen, Chun-Yen H. 1145 Wilshire Blvd., Suite 102 Los Angeles, CA 90017 <i>For core operating support to provide domestic violence support services in the San Gabriel Valley and Los Angeles</i>	2004-121	\$10,000.00	\$10,000.00	\$0.00 501 (c) 3 509 (a)
		13547		
		6/25/2004		

Payee Organization		Amount		Non-		--- Receipt ---	
Request Primary Contact		Check #	Deduct	Deduct Tax	Sched.		Done
Project Title	Grant Number	Paid Date	Amount	Amount Status	Date		Date
Association for the Advancement of Filipino American Arts & Culture Canizares-Tanedo, Jilly 3121 W Temple St Los Angeles, CA 90026 <i>To support health screenings of Southern Californian Filipino-Americans at the Wellness Community component of the Annual Festival of Philippine Arts & Culture in September 2004 in San Pedro.</i>	2004-115	\$5,000.00 13541 6/25/2004	\$5,000.00	\$0.00 501 (c) 3		Advance Ruling Period	
Association of Black Foundation Executives, Inc. Austin, Kenneth 23 Gramercy Park South New York, NY 10003 <i>For core operating support to increase philanthropy in low-income communities in California with a focus on health education</i>	2004-173	\$15,000.00 13716 10/25/2004	\$15,000.00	\$0.00 501 (c) 3 509 (a)			
Association of Fundraising Professionals, Golden Gate Chapter Carlson, Lorraine 2075 Ironstone Circle Santa Rosa, CA 95407 <i>To support participation by grassroots organizations in the Fundraising Day 2004 conference in June in San Francisco, to train health nonprofit organization leaders in the area of fundraising</i>	2004-107	\$5,000.00 13513 5/25/2004	\$5,000.00	\$0.00 501 (c) 3 509 (a)			
Barrio Station Ortiz, Rachael 2175 Newton Ave. San Diego, CA 92113 <i>For core operating support to enhance organizational capacity to strengthen violence prevention programs for at-risk Latino and African-American youth in San Diego.</i>	2004-059	\$150,000.00 13459 4/26/2004	\$150,000.00	\$0.00 501 (c) 3 509 (a)			

Payee Organization	Amount	Non-	Receipt	Done
Request Primary Contact	Check #	Deduct Tax		
Project Title	Grant Number	Amount	Status	Date
	Check #	Amount		Date
Bass, Karen	2003B-040	\$12,500.00	\$12,500.00	\$0.00
Bass, Karen	13275			
8101 South Vermont Ave.	1/26/2004			
Los Angeles, CA 90044				
<i>For the 2003 California Peace Prize Award, which acknowledges the past violence prevention activities of this individual working to address the root causes of violence in her community.</i>				
Bay Area Blacks in Philanthropy	2004-299	\$5,000.00	\$5,000.00	\$0.00
Brown, Kelly	14011			501 (c) 3
200 Pine St., Suite 700	11/24/2004			509 (a)
San Francisco, CA 94104				
<i>To support the Western Regional Conference of the National Center for Black Philanthropy "The Future Is Now: Strengthening California's African American Communities Through Philanthropy" in Oakland in October 2004</i>				
Bay Area Community Resources	2002-259	\$300,000.00	\$300,000.00	\$0.00
Weinstein, Martin	13572			501 (c) 3
171 Carlos Drive	7/26/2004			509 (a)
San Rafael, CA 94903-2005				
<i>For support to continue the Amandela Project to provide community-based teen pregnancy prevention services in the south Richmond area.</i>				
Bay Area Girls Center	2004-018	\$5,000.00	\$5,000.00	\$0.00
Hentschel, Kristina	13391			501 (c) 3
3543 18th St., Suite 18	2/25/2004			509 (a)
San Francisco, CA 94110				
<i>To support violence prevention mentoring, leadership development, and youth development activities for adolescent girls in the Bay Area</i>				

Payee Organization	Amount	Non-	Request Primary Contact	Check #	Deduct	Tax	Sched.	Done
Project Title	Grant Number	Amount	Project Title	Paid Date	Amount	Status	Date	Date
Berkeley Public Education	2004-386	\$25,000.00	Berkeley Public Education		\$25,000 00	\$0.00	501 (c) 3	
Ostrander, Trina		14039	Ostrander, Trina				509 (a)	
1835 Allston Way		12/23/2004	1835 Allston Way					
Berkeley, CA 94703			Berkeley, CA 94703					
<i>To support the development of a youth-to-youth health education program for 15 middle and high school students at Community Partnership Academy</i>								
Billey-Sevedge, Linda	2004-079	\$25,000.00	Billey-Sevedge, Linda		\$25,000.00	\$0.00		
Billey-Sevedge, Linda		13477	Billey-Sevedge, Linda					
716 Riviera Lane		4/26/2004	716 Riviera Lane					
Santa Maria, CA 93455			Santa Maria, CA 93455					
<i>For the 2004 Champions of Health Professions Diversity Award to recognize and acknowledge individuals who have made substantial contributions to the diversity of California's health professions</i>								
California Association of Area Agencies on Aging	2003B-105	\$150,000.00	California Association of Area Agencies on Aging		\$150,000 00	\$0.00	501 (c) 3	
Kelch, Derrell		13308	Kelch, Derrell				509 (a)	
980 Ninth St , Suite 700B		1/26/2004	980 Ninth St , Suite 700B					
Sacramento, CA 95814			Sacramento, CA 95814					
<i>For core operating support to sustain coordination of the InfoVan program, a statewide information and education program that provides seniors and caregivers with access to home and community-based healthy aging services</i>								
California Association of Food Banks	2004-063	\$135,000 00	California Association of Food Banks		\$135,000.00	\$0.00	501 (c) 3	
Eghigian, Sharon		13463	Eghigian, Sharon				509 (a)	
909 12th Street		4/26/2004	909 12th Street					
Suite 203			Suite 203					
Sacramento, CA 95814			Sacramento, CA 95814					
<i>To expand food stamp participation among working people, particularly those accessing the Food Banks' emergency food network statewide</i>								

Payee Organization	Amount		Non-		Receipt	
Request Primary Contact	Check #	Deduct	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Amount	Amount Status	Date	Date	
California Association of Nonprofits Green, Florence L 520 South Grand Avenue, Suite 695 Los Angeles, CA 90071 <i>To support the CAN Policy Days "Taking Charge! Healthy Communities for a Healthy Economy" event for nonprofit and government leaders in Sacramento in March 2004</i>	2004-110	\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 509 (a)	
		13515				
		5/25/2004				
California Black Women's Health Project Crawford, Crystal 101 North La Brea Ave , Suite 610 Inglewood, CA 90301 <i>To support the California Black Women's Health Project's 4th Annual Policy Summit in February 2004 in Sacramento, to highlight a mental health initiative and policy advocacy in the current fiscal environment.</i>	2004-019	\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 509 (a)	
		13392				
		2/25/2004				
California Center Muldavin, James C 1220 H Street, Suite 102 Sacramento, CA 95814 <i>To support the Policy Leadership Program on School Health, a statewide youth advocacy effort to increase support for, and access to, school health services.</i>	2004-228	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)	
		13743				
		10/25/2004				
California Center for Public Health Advocacy Goldstein, Harold P O. Box 2309 Davis, CA 95617 <i>For core operating support to strengthen capacity to advocate for improved access to chronic disease prevention and treatment programs in low-income communities, and to build organizational infrastructure</i>	2004-070	\$100,000.00	\$100,000.00	\$0.00	501 (c) 3 509 (a)	
		13536				
		6/25/2004				

Payee Organization	Amount		Non-		Receipt	
Request Primary Contact	Check #	Deduct	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Paid Date	Amount	Amount Status	Date	Date
California Coalition for Youth White, Regina 1220 H Street Suite 103 Sacramento, CA 95814 <i>For support for the continued operation of the California Youth Crisis Line, a statewide hotline serving homeless, runaway and other at-risk youth.</i>	2003B-139	1/26/2004	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)
California Coalition for Youth White, Regina 1220 H Street Suite 103 Sacramento, CA 95814 <i>For support for the continued operation of the California Youth Crisis Line, a statewide hotline serving homeless, runaway and other at-risk youth.</i>	2003B-139	5/25/2004	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)
California Coalition for Youth White, Regina 1220 H Street Suite 103 Sacramento, CA 95814 <i>To provide emergency funding for core operating support to continue operation of the California Youth Crisis Line, a statewide hotline serving homeless, runaway and other at-risk youth</i>	2004-300	11/4/2004	\$75,000.00	\$75,000.00	\$0.00	501 (c) 3 509 (a)
California Environmental Protection Agency, Office of Environmental Health Hazard Assessment Denton, Joan E 1001 I Street Sacramento, CA 95814 <i>To support the Border Environmental Health Program to provide environmental health training to health providers and community leaders along the border with Baja California</i>	2004-263	10/25/2004	\$145,000.00	\$145,000.00	\$0.00	Government Tax Exempt Entity

Payee Organization	Amount		Non-		Receipt	
Request Primary Contact	Check #	Deduct	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Amount	Amount Status	Date	Date	
California Family Health Council, Inc. Fites Seigle, Margie 3600 Wilshire Boulevard, Suite 600 Los Angeles, CA 90010-0605 <i>To continue to improve and increase staff development and training opportunities for youth-serving professionals and paraprofessionals on issues related to healthy adolescent sexuality and teen pregnancy prevention.</i>	2002-379	\$200,000.00	\$200,000.00	\$0.00 501 (c) 3 509 (a)		
		13272				
		1/26/2004				
California Family Health Council, Inc. Fites Seigle, Margie 3600 Wilshire Boulevard, Suite 600 Los Angeles, CA 90010-0605 <i>To continue support for the Peer Provider Program that provides reproductive health services for the prevention of teen pregnancy</i>	2003-429	\$500,000.00	\$500,000.00	\$0.00 501 (c) 3 509 (a)		
		13438				
		4/26/2004				
California Family Health Council, Inc. Fites Seigle, Margie 3600 Wilshire Boulevard, Suite 600 Los Angeles, CA 90010-0605 <i>To continue to improve and increase staff development and training opportunities for youth-serving professionals and paraprofessionals on issues related to healthy adolescent sexuality and teen pregnancy prevention.</i>	2002-379	\$200,000.00	\$200,000.00	\$0.00 501 (c) 3 509 (a)		
		13578				
		7/26/2004				
California Family Health Council, Inc. Fites Seigle, Margie 3600 Wilshire Boulevard, Suite 600 Los Angeles, CA 90010-0605 <i>To continue support for the Peer Provider Program that provides reproductive health services for the prevention of teen pregnancy</i>	2003-429	\$500,000.00	\$500,000.00	\$0.00 501 (c) 3 509 (a)		
		13712				
		10/25/2004				

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Amount	Status	Date	
California Food Policy Advocates, Inc. Hecht, Kenneth 116 New Montgomery St., Suite 530 San Francisco, CA 94105 <i>For core operating support to continue to advocate and strengthen state and local policies that increase access to the Food Stamp Program by Californians.</i>	2004-270	\$135,000.00	\$135,000 00	\$0.00 501 (c) 3 509 (a)	13782 10/25/2004
California Food Policy Advocates, Inc. Hecht, Kenneth 116 New Montgomery St., Suite 530 San Francisco, CA 94105 <i>To support the 2004 California Food Stamp Forum to promote the health of low-wage working families in Sacramento in October 2004</i>	2004-287	\$5,000.00	\$5,000 00	\$0.00 501 (c) 3 509 (a)	13796 10/25/2004
The California Health Care Safety-Net Institute Jameson, Wendy J 70 Washington St., Suite 310 Oakland, CA 94607 <i>For core operating support to strengthen capacity to educate policymakers and opinion leaders about the importance of maintaining a strong public health care safety net.</i>	2003B-109	\$150,000.00	\$150,000.00	\$0.00 501 (c) 3 509 (a)	13312 1/26/2004
California Institute for Mental Health Naylor Goodwin, Sandra 2030 J Street Sacramento, CA 95814 <i>To support the 12th Annual Cultural Competence and Mental Health Summit in Anaheim in October 2004</i>	2004-172	\$25,000.00	\$25,000.00	\$0.00 501 (c) 3 509 (a)	13626 7/26/2004
California Network of Mental Health Clients Zinman, Sally 1722 J Street, Suite 324 Sacramento, CA 95814 <i>For core operating support to continue providing training and technical assistance to empower mental health consumer leaders throughout the state of California.</i>	2004-223	\$120,000 00	\$120,000.00	\$0.00 501 (c) 3 509 (a)	13739 10/25/2004

Payee Organization	Amount	Non-	Receipt	Done			
Request Primary Contact	Check #	Deduct Tax	Sched.	Date			
Project Title	Grant Number	Amount	Status	Date			
California Primary Care Association Castellano, Carmela R 1215 K Street, Suite 700 Sacramento, CA 95814 <i>For support to advocate for policies that improve access to oral health services for low-income Californians</i>	2004-073	\$100,000.00	\$100,000.00	\$0.00	501 (c) 3 509 (a)		
		13472					
		4/26/2004					
California Primary Care Association Castellano, Carmela R 1215 K Street, Suite 700 Sacramento, CA 95814 <i>To support the Tenth Annual Conference and Gala Celebration for California's community clinics and health centers in Sacramento in October 2004.</i>	2004-202	\$5,000.00	\$5,000.00	\$0.00	501 (c) 3 509 (a)		
		13719					
		10/25/2004					
California Public Health Association-Northern Division Amodeo, Adele 555 12th Street, 10th Floor Oakland, CA 94607-4046 <i>To support the Annual Meeting, "Childhood Obesity. From Statistics to Solutions" in Oakland in March 2004.</i>	2004-091	\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 509 (a)		
		13509					
		5/25/2004					
California Rural Legal Assistance, Inc. Ponting, Jeffrey 631 Howard St , Suite 300 San Francisco, CA 94105-3907 <i>To support the 10th Anniversary Celebration, to highlight the health and social conditions of indigenous farmworkers in California.</i>	2003B-065	\$5,000.00	\$5,000.00	\$0.00	501 (c) 3 509 (a)		
		13382					
		2/25/2004					
California State Senate Office of John Vasconcellos Schmidt, Greg State Capitol, Room 5108 Sacramento, CA 95814 <i>To support the Preventing School Violence Summit in January 2004 in Sacramento</i>	2004-012	\$7,600.00	\$7,600.00	\$0.00	Government Tax Exempt Entity		
		13386					
		2/25/2004					

Payee Organization	Amount	Non-	--- Receipt ---
Request Primary Contact	Check #	Deduct Tax	Done
Project Title	Paid Date	Amount Status	Date
California State University, Long Beach Foundation DeRosa, Susanne 6300 State University Drive, #332 Long Beach, CA 90815 <i>To provide information to be classified as a "Hispanic serving institution" to increase access to health resources for California State University, Long Beach students.</i>	2004-166 13620 7/26/2004	\$5,000.00 \$5,000.00 \$0.00 501 (c) 3 509 (a)	
California State University, Fresno Foundation Smits, Peter 5241 N. Maple Ave MSTA 118 Fresno, CA 93740 <i>To support the third annual Central California Health Conference, "2004 Health Communities in the California Heartland A Call to Action," focusing on improving health in the Central San Joaquin Valley.</i>	2004-027 13412 3/25/2004	\$5,000.00 \$5,000.00 \$0.00 501 (c) 3 509 (a)	
The California Works Foundation Covington, Sally 600 Grand Ave., Suite 420 Oakland, CA 94610-3561 <i>To support a statewide health care education, training and alliance-building program to increase workers' access to affordable and high-quality health care and to garner public support for policies that improve health for low-wage workers</i>	2004-077 13475 4/26/2004	\$135,000.00 \$135,000.00 \$0.00 501 (c) 3 Advance Ruling Period	
California Youth Connections Knipe, Janet 604 Mission Street, 9th Floor San Francisco, CA 94105 <i>For core operating support to continue to educate and inform the public and policymakers about strategies for improving mental health and transition services for foster youth</i>	2004-131 13589 7/26/2004	\$150,000.00 \$150,000.00 \$0.00 501 (c) 3 509 (a)	

Payee Organization	Amount		Non-		Receipt	
Request Primary Contact	Check #	Deduct	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Amount	Amount Status	Date	Date	
Californians for Justice Education Fund Soltani, Abdi 1611 Telegraph Avenue, Suite 317 Oakland, CA 94612 <i>For core operating support to continue the Student Health and Wellness campaign to hold school districts accountable for facility cleanliness standards and to strengthen infrastructure.</i>	2004-071	\$100,000.00	\$100,000.00	\$0.00 501 (c) 3 509 (a)		
		13470				
		4/26/2004				
Californians Together Spiegel-Coleman, Shelly 525 E. 7th Street, Suite 117 Long Beach, CA 90813 <i>To coordinate a convening of grantees working in the issue of environmental health to promote networking and best practices</i>	2003B-137	\$110,000.00	\$110,000.00	\$0.00 501 (c) 3 509 (a)		
		13339				
		1/26/2004				
Californians Together Spiegel-Coleman, Shelly 525 E. 7th Street, Suite 117 Long Beach, CA 90813 <i>For core operating support to provide health education activities for California teachers to integrate into their classrooms</i>	2004-096	\$10,000.00	\$10,000.00	\$0.00 501 (c) 3 509 (a)		
		13486				
		4/26/2004				
Californians Together Spiegel-Coleman, Shelly 525 E. 7th Street, Suite 117 Long Beach, CA 90813 <i>To support two full-day workshops for teachers to learn about integrating health education and activities into their classrooms</i>	2004-097	\$10,000.00	\$10,000.00	\$0.00 501 (c) 3 509 (a)		
		13487				
		4/26/2004				

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Amount	Status	Date	
The Cambodian Family Hirsch, Rifka 1111 E Wakeham Ave , Suite E Santa Ana, CA 92705 <i>For core operating support to continue to provide an after-school youth program for at-risk Cambodian and Latino youth in Santa Ana as a violence prevention strategy</i>	2004-061	\$150,000.00	\$150,000.00	\$0.00 501 (c) 3 509 (a)	4/26/2004
Cardenas, Zelenne Cardenas, Zelenne 250 E. Rowland St. Covina, CA 91723 <i>For the 2004 California Peace Prize, which acknowledges the past violence prevention activities of this individual working to address the root causes of violence in her community</i>	2004-273	\$12,500.00	\$12,500.00	\$0.00	14005 11/24/2004
Casa Familiar, Inc. Skorepa, Andrea 119 West Hall Ave. San Ysidro, CA 92173 <i>For core operating support to sustain the provision of access to technology training programs for low-income youth and residents in San Ysidro as a health promotion strategy</i>	2003B-131	\$100,000.00	\$100,000.00	\$0.00 501 (c) 3 509 (a)	13333 1/26/2004
Catticus Corporation Kessler, Shirley 2600 Tenth Street Berkeley, CA 94710 <i>To support the environmental health agenda in a public television documentary on the work of Lideres Campesinas, a network of Latina farmworkers and community leaders in California</i>	2004-125	\$10,000.00	\$10,000.00	\$0.00 501 (c) 3 509 (a)	13551 6/25/2004

Payee Organization	Amount	Non-	Receipt	Done		
Request Primary Contact	Check #	Deduct	Tax			
Project Title	Grant Number	Amount	Status	Sched. Date		
	Check #	Amount	Status	Date		
Center for Community Action and Environmental Justice	2003B-087	\$135,000.00	\$135,000.00	\$0.00	501 (c) 3	
Newman, Penny J.	13290				509 (a)	
PO Box 33124	1/26/2004					
Riverside, CA 92519						
<i>For core operating support to strengthen efforts to improve the environmental health of residents in Riverside and San Bernardino Counties</i>						
Center for Community Action and Environmental Justice	2004-214	\$100,000.00	\$100,000.00	\$0.00	501 (c) 3	
Newman, Penny J	13730				509 (a)	
PO Box 33124	10/25/2004					
Riverside, CA 92519						
<i>For core operating support for Westside Residents for Clean Air Now, to continue environmental health education and advocacy to improve air quality and eliminate environmental hazards in western San Bernardino</i>						
Center for Community Advocacy	2003B-088	\$135,000.00	\$135,000.00	\$0.00	501 (c) 3	
Uranga, Juan	13291				509 (a)	
22 W. Gabilan Street	1/26/2004					
Salinas, CA 93901						
<i>For core operating support to sustain the provision of the Promotores de Salud program, a health education and leadership training program for farmworker families in Santa Cruz and Monterey Counties</i>						
Center for Community Change	2004-254	\$145,000.00	\$145,000.00	\$0.00	501 (c) 3	
Bhargava, Deepak	13769				509 (a)	
8201 Fourth Street, Suite G	10/25/2004					
Downey, CA 90241						
<i>For core operating support for the California Partnership to continue and expand advocacy efforts to improve health policies that affect low-wage workers</i>						

Payee Organization	Amount		Non-	Receipt		Done
Request Primary Contact	Check #	Deduct	Deduct Tax		Sched.	
Project Title	Grant Number	Amount	Amount	Status	Date	Date
The Center for Effective Philanthropy Buchanan, Phil 678 Massachusetts Ave , Suite 903 Cambridge, MA 02139 <i>To support a conference in March 2005 in San Francisco to provide health foundation leaders with management and governance tools</i>	2004-117	\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 Advance Ruling Period	
		13543				
		6/25/2004				
Center for Health Care Rights Harper, Aileen 520 S. Lafayette Park Place Suite 214 Los Angeles, CA 90057 <i>For core operating support to continue health education, counseling and legal service programs for Medicare beneficiaries and policy advocacy activities in Los Angeles County</i>	2004-216	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)	
		13732				
		10/25/2004				
Center for Health Improvement Inc. Powers, Patricia E. 1330 21st Street, Suite 100 Sacramento, CA 95814 <i>For policy research, analysis and public education to promote safe and effective medication use among Californians 65 and older</i>	2003B-128	\$215,000.00	\$215,000.00	\$0.00	501 (c) 3 509 (a)	
		13330				
		1/26/2004				
Center For Human Services Kovacs, Linda 1700 McHenry Village Way, Suite 11 Modesto, CA 95350 <i>For core operating support to continue to sustain the provision of the Community Counseling program serving uninsured individuals and families throughout Stanislaus County</i>	2003B-097	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)	
		13300				
		1/26/2004				

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct	Tax		
Project Title	Grant Number	Amount	Status	Sched. Date	
	Paid Date	Amount		Date	
Center for Labor Research and Training Olney, Peter B 2567 26th Ave San Francisco, CA 94116 <i>To develop a strategic plan to promote the health of young workers in San Francisco</i>	2004-035	\$15,000.00 13439 4/26/2004	\$15,000.00	\$0.00 501 (c) 3 509 (a)	
Center for Positive Prevention Alternatives, Inc. Fields, Michael 729 North California Street Stockton, CA 95202-1817 <i>For core operating support to sustain the provision of youth violence prevention programming</i>	2003B-098	\$180,000 00 13301 1/26/2004	\$180,000.00	\$0.00 501 (c) 3 509 (a)	
Central Valley Health Network, Inc. Bice, Yvonne 1107 Ninth St , Suite 810 Sacramento, CA 95814 <i>For core operating support to strengthen the network's infrastructure and sustain the provision of primary and preventive health services by member clinics</i>	2004-135	\$300,000 00 13593 7/26/2004	\$300,000 00	\$0.00 501 (c) 3 509 (a)	
Charles R. Drew University of Medicine and Science Douglas, Harry E 1731 East 120th Street Los Angeles, CA 91792 <i>For core operating support to increase the number of minority students prepared to enter the health professions in Los Angeles County</i>	2003B-075	\$110,000.00 13383 2/25/2004	\$110,000 00	\$0.00 501 (c) 3 509 (a)	
Charles R. Drew University of Medicine and Science Lau, Ron 1731 E. 120th Street Los Angeles, CA 90059 <i>For core operating support to prepare disadvantaged community college students in Los Angeles for careers in allied health</i>	2003B-076	\$300,000 00 13384 2/25/2004	\$300,000.00	\$0.00 501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	Receipt	Done
Request Primary Contact	Check #	Deduct Tax	Sched.	Date
Project Title	Grant Number	Amount	Status	Date
Child Advocates of San Bernardino County Fosdick, Karen 1635 North D Street San Bernardino, CA 92405 <i>For core operating support to sustain the provision of mentoring and advocacy services to abused and neglected youth in San Bernardino County</i>	2003B-099	\$150,000.00	\$0.00	501 (c) 3 509 (a)
		13302		
		1/26/2004		
Children's Bureau of Southern California Johann, Tina 3731 Wilshire Blvd., Suite 512 Los Angeles, CA 90010 <i>To support violence prevention programs for victims of child abuse and neglect in Los Angeles</i>	2004-093	\$25,000.00	\$0.00	509 (a) 501 (c) 3
		13484		
		4/26/2004		
Children's Enrichment Program Langness, Teresa 5755 Rodeo Road Los Angeles, CA 90016 <i>To support an after-school program for at-risk youth in the Los Angeles area that provides supervised activities for children, as a violence prevention strategy</i>	2004-199	\$5,000.00	\$0.00	509 (a) 501 (c) 3
		13691		
		9/24/2004		
Childrens Hospital of Los Angeles Conger, Shelley L 4650 Sunset Blvd., Mail Stop #29 Los Angeles, CA 90027 <i>For core operating support to sustain the provision of primary and preventive health services to underserved and uninsured at-risk youth in Los Angeles.</i>	2003B-116	\$300,000.00	\$0.00	501 (c) 3 509 (a)
		13318		
		1/26/2004		
Childrens Hospital of Los Angeles Conger, Shelley L. 4650 Sunset Blvd , Mail Stop #29 Los Angeles, CA 90027 <i>To implement a mental health internship program targeting homeless, runaway, immigrant and other underserved youth in Los Angeles</i>	2004-050	\$225,000.00	\$0.00	501 (c) 3 509 (a)
		13450		
		4/26/2004		

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Amount	Status	Date	
Childrens Hospital of Los Angeles Noce, Walter W P.O. Box 54700, MS #1 Los Angeles, CA 90054-0700 <i>For support to continue the Hollywood Teen Community Project to provide community-based teen pregnancy prevention services in Hollywood area of Los Angeles</i>	2002-260	\$300,000.00	\$300,000.00	\$0.00 501 (c) 3 509 (a)	7/26/2004
Childrens Hospital of Los Angeles, Division of Adolescent Medicine Carreathers, Sylvester Research Institute Mail Stop #84 4650 Sunset Boulevard Los Angeles, CA 90027 <i>For core operating support to provide medical, psychological and case management services to adolescents in Los Angeles</i>	2004-278	\$15,000 00	\$15,000 00	\$0.00 501 (c) 3 509 (a)	10/25/2004
CHIME Charter Elementary School Cox, Annie R P O. Box 280310 Northridge, CA 91324 <i>For core operating support to provide a developmentally appropriate learning environment for children with special needs</i>	2004-290	\$7,000.00	\$7,000.00	\$0 00 501 (c) 3 509 (a)	10/25/2004
Chinese for Affirmative Action Cheu, Brian 17 Walter U Lum Place San Francisco, CA 94108 <i>For core operating support to provide advocacy services to make government-sponsored health and social service programs more accessible to immigrant populations</i>	2004-175	\$10,000.00	\$10,000.00	\$0.00 501 (c) 3 509 (a)	7/26/2004

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Amount	Status	Date	
Choice USA Plati, Crystal 1010 Wisconsin Ave., NW, Suite 410 Washington, DC 20007 <i>For core operating support of women's health programs in California</i>	2003B-142	\$20,000.00 13344 1/26/2004	\$20,000 00	\$0.00 501 (c) 3 509 (a)	
The Chrysalis Center Wertman, Adlai 1837 Lincoln Blvd Santa Monica, CA 90404-4505 <i>To support the Workplace Health and Safety Program</i>	2004-259	\$150,000.00 13773 10/25/2004	\$150,000.00	\$0.00 501 (c) 3 509 (a)	
City of Sacramento Fire Department Cherry, Julius Joe 5770 Freeport Blvd., #200 Sacramento, CA 95822 <i>To support a program to prevent injuries due to falls among adults 65 and older in Sacramento County</i>	2004-127	\$120,000.00 13715 10/27/2004	\$120,000.00	\$0 00 Government Tax Exempt Entity	
Claremont McKenna College Garris, Jerome H 500 E Ninth Street Claremont, CA 91711 <i>To investigate the impact of California's new Paid Family Leave Act and to engage in a media campaign to inform California's low-wage workers of the availability and benefits of paid family leave</i>	2004-076	\$80,000.00 13474 4/26/2004	\$80,000 00	\$0.00 501 (c) 3 509 (a)	
Clinicas de Salud del Pueblo, Inc. Bell, Yvonne 1166 K St Brawley, CA 92227 <i>For core operating support to sustain the provision of prenatal education to Latinas in Imperial County.</i>	2003B-077	\$150,000 00 13280 1/26/2004	\$150,000 00	\$0.00 501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	Receipt	Done
Request Primary Contact	Check #	Deduct Tax	Sched.	Date
Project Title	Grant Number	Amount	Amount Status	Date
Coalition for Community Health Levine, Julie 3655 S Grand Ave., Suite 260 Los Angeles, CA 90007 <i>For core operating support to sustain the provision of environmental health education and comprehensive asthma services to low-income families in Los Angeles</i>	2004-040	\$135,000.00 13440 4/26/2004	\$135,000.00 \$0.00 501 (c) 3 Advance Ruling Period	
Coalition of Orange County Community Clinics Richmond, Fredric 2107 N Broadway, Suite 102 Santa Ana, CA 92706 <i>For core operating support to strengthen the coalition's infrastructure and sustain the provision of primary and preventive health services by member clinics</i>	2003B-117	\$250,000.00 13319 1/26/2004	\$250,000.00 \$0.00 501 (c) 3 509 (a)	
Coalition to Abolish Slavery and Trafficking Buck, Kay G. 5042 Wilshire Blvd., Suite 586 Los Angeles, CA 90036 <i>For core operating support to sustain the provision of intensive case management services to improve the overall health and well-being of women and girls trafficked for forced labor to Los Angeles</i>	2004-064	\$135,000.00 13464 4/26/2004	\$135,000.00 \$0.00 501 (c) 3 Advance Ruling Period	
Committee of 100, Inc. Mong, Alice 677 Fifth Ave., 3rd Floor New York, NY 10022 <i>For core operating support for an HIV/AIDS and SARS educational seminar in April 2004 in Pasadena</i>	2004-085	\$20,000.00 13421 3/25/2004	\$20,000.00 \$0.00 501 (c) 3 501 (c) 3	

Payee Organization	Amount		Non-		Receipt	
Request Primary Contact	Check #	Deduct	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Amount	Amount Status	Date	Date	
Commonweal Parker, David R P O. Box 316 Bolinas, CA 94924 <i>To inform policymakers about effective health and mental health programs for youth in the juvenile justice system</i>	2004-087	\$25,000.00	\$25,000.00	\$0.00 501 (c) 3 509 (a)		
		13423				
		3/25/2004				
Communities for a Better Environment Kidokoro, Yuki 5610 Pacific Blvd , Suite 203 Huntington Park, CA 90255 <i>For core operating support to strengthen and continue statewide environmental health and justice efforts.</i>	2003B-089	\$135,000.00	\$135,000.00	\$0.00 501 (c) 3 509 (a)		
		13292				
		1/26/2004				
Community Bridges Storey, Sam 236 Santa Cruz Ave Aptos, CA 95003 <i>For core operating support for the Agricultural Workers' Health Access Project, which seeks to decrease farmworker injury and illness and to increase access to health care</i>	2004-067	\$135,000.00	\$135,000.00	\$0.00 501 (c) 3 509 (a)		
		13467				
		4/26/2004				
Community Clinic Association of Los Angeles County Johnson, Mandy 1545 Wilshire Boulevard, Suite 400 Los Angeles, CA 90017 <i>For core operating support to strengthen the infrastructure of the association and support the delivery of pharmaceutical services to member clinics.</i>	2003B-118	\$300,000.00	\$300,000.00	\$0.00 501 (c) 3 509 (a)		
		13320				
		1/26/2004				

Payee Organization	Amount	Non-	Receipt
Request Primary Contact	Check #	Deduct Tax	Done
Project Title	Grant Number	Amount Status	Date
Community Clinic Association of Los Angeles County Johnson, Mandy 1545 Wilshire Boulevard, Suite 400 Los Angeles, CA 90017 <i>For core operating support to strengthen the infrastructure of the association and support the delivery of pharmaceutical services to member clinics.</i>	2003B-118	(\$300,000.00) 13320 2/5/2004	\$0.00 501 (c) 3 509 (a)
Community Clinic Association of Los Angeles County Johnson, Mandy 1545 Wilshire Boulevard, Suite 400 Los Angeles, CA 90017 <i>For core operating support to strengthen the infrastructure of the association and support the delivery of pharmaceutical services to member clinics.</i>	2003B-118	\$300,000.00 13380 2/5/2004	\$0.00 501 (c) 3 509 (a)
Community Health Alliance of Pasadena Martinez, Margaret B 1855 North Fair Oaks Avenue, 2nd Floor Pasadena, CA 91103 <i>For core operating support to sustain the provision of primary and preventive health services to the uninsured and low-income residents of the greater San Gabriel Valley</i>	2004-053	\$150,000.00 13453 4/26/2004	\$0.00 501 (c) 3 509 (a)
Community Health Clinic Ole Bostick, Beatrice 1141 Pear Tree Lane Napa, CA 94558 <i>For core operating support to sustain the provision of primary and preventive health services to uninsured and low-income residents of Napa County.</i>	2004-054	\$150,000.00 13454 4/26/2004	\$0.00 501 (c) 3 509 (a)

Payee Organization	Amount	Non-	Receipt
Request Primary Contact	Check #	Deduct Tax	Done
Project Title	Paid Date	Amount Status	Date
Community Health Councils, Inc. Galloway-Gilliam, Lark 3761 Stocker St., Suite 201 Los Angeles, CA 90008 <i>For core operating support to continue advocacy efforts to improve access to health care in Los Angeles and strengthen organizational infrastructure.</i>	2003B-111	\$150,000.00 13313 1/26/2004	\$150,000.00 \$0.00 501 (c) 3 509 (a)
Community Health Councils, Inc. Galloway-Gilliam, Lark 3761 Stocker St., Suite 201 Los Angeles, CA 90008 <i>To support the Covering Kids & Families Health Coverage Summit in May 2004 in Sacramento to develop a strategy to promote universal coverage for children in California based on local county initiatives, and to share best practices of local initiatives</i>	2004-109	\$5,000.00 13514 5/25/2004	\$5,000.00 \$0.00 501 (c) 3 509 (a)
Community Health Councils, Inc. Galloway-Gilliam, Lark 3761 Stocker St., Suite 201 Los Angeles, CA 90008 <i>To support the U.S. Department of Health and Human Services Region IX Obesity and Overweight Prevention Conference in Los Angeles in August 2004</i>	2004-197	\$10,000.00 13689 9/24/2004	\$10,000.00 \$0.00 501 (c) 3 509 (a)
Community Health Councils, Inc. Galloway-Gilliam, Lark 3761 Stocker St., Suite 201 Los Angeles, CA 90008 <i>To provide for the participation of 10 community-based leaders to attend the U.S. Department of Health and Human Services Region IX Obesity and Overweight Prevention Conference in Los Angeles in August 2004</i>	2004-289	\$10,000.00 13798 10/25/2004	\$10,000.00 \$0.00 501 (c) 3 509 (a)

Payee Organization	Amount	Non-	Receipt				
Request Primary Contact	Check #	Deduct Tax	Sched.				
Project Title	Grant Number	Amount	Date				
	Paid Date	Amount	Status				
			Done				
			Date				
Community Health Partnership of Santa Clara County, Incorporated McClinton-Brown, Rhonda P.O. Box 21940 San Jose, CA 95151-1940 <i>For core operating support to strengthen the partnership's infrastructure and sustain the provision of primary and preventive health services by member clinics</i>	2003B-119	\$250,000.00	\$250,000.00	\$0.00	501 (c) 3 509 (a)		
Community Partners Vandeventer, Paul J 606 South Olive Street, Suite 2400 Los Angeles, CA 90014 <i>To support a post-fire recovery program to protect the health and wellbeing of communities affected by the 2003 Southern California Firestorms</i>	2004-004	\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 509 (a)		
Community Partners Elliott, Janet 606 South Olive Street, Suite 2400 Los Angeles, CA 90014 <i>To support the implementation of a program that addresses health needs in neighborhoods surrounding downtown Los Angeles by strengthening local social networks</i>	2004-089	\$5,000.00	\$5,000.00	\$0.00	501 (c) 3 509 (a)		
Community Partners Vandeventer, Paul J. 606 South Olive Street, Suite 2400 Los Angeles, CA 90014 <i>To support the implementation of a mentoring program to promote the mental, physical and social health development of African-American female youth in South Los Angeles</i>	2004-176	\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 509 (a)		

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Amount	Amount Status	Date	
Community Partners Vandeventer, Paul J 606 South Olive Street, Suite 2400 Los Angeles, CA 90014 <i>For core operating support for the California Environmental Rights Alliance to continue to advocate for policies that improve environmental health and justice</i>	2004-209	\$150,000.00	\$150,000.00	\$0.00 501 (c) 3 509 (a)	10/25/2004
Community Partners Vandeventer, Paul J. 606 South Olive Street, Suite 2400 Los Angeles, CA 90014 <i>For core operating support to sustain college-based mentoring and health education after-school programs in nine middle schools in low-income communities in California</i>	2004-253	\$120,000.00	\$120,000.00	\$0.00 501 (c) 3 509 (a)	10/25/2004
Community Services & Employment Training, Inc. Rose, Carolyn P.O. Box 1350 Visalia, CA 93279 <i>To support the community technology center to provide technology training, leadership development and career training to youth and young adults in the Goshen and Cutler-Orosi communities of Tulare County as a health promotion strategy.</i>	2003B-091	\$150,000.00	\$150,000.00	\$0.00 501 (c) 3 509 (a)	1/26/2004
CompassPoint Nonprofit Services Masaoka, Jan 706 Mission Street, 5th Floor San Francisco, CA 94103-3113 <i>To provide logistics support for TCWF's annual conference on violence prevention</i>	2004-164	\$110,000.00	\$110,000.00	\$0.00 501 (c) 3 509 (a)	7/26/2004

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax			
Project Title	Grant Number	Amount	Status	Date	
Cornerstone Consulting Group, Inc. Edwards, Sharon Lovick One Greenway Plaza, Suite 550 Houston, TX 77046-0103 <i>To provide meeting planning and logistics support for the Teen Pregnancy Prevention Initiative Technical Support Program</i>	2003B-143	\$25,000.00 13345 1/26/2004	\$25,000.00	\$0.00	
Cornerstone Consulting Group, Inc. Edwards, Sharon Lovick One Greenway Plaza, Suite 550 Houston, TX 77046-0103 <i>To provide training and technical support for the Community Action Program of the California-focused Teen Pregnancy Prevention Initiative.</i>	2002-264	\$263,334.00 13577 7/26/2004	\$263,334.00	\$0.00	
Cornerstone Consulting Group, Inc. Edwards, Sharon Lovick One Greenway Plaza, Suite 550 Houston, TX 77046-0103 <i>To provide meeting planning and logistics support for the Teen Pregnancy Prevention Initiative Technical Support Program.</i>	2003B-143	\$25,000.00 13713 10/25/2004	\$25,000.00	\$0.00	
Project Cornerstone Thornton, David G. 1922 The Alameda, 3rd Floor San Jose, CA 95126 <i>To provide 15 scholarships to Santa Clara County residents to attend the "Healthy Communities-Healthy Youth Conference: Assets in Action, Making a Difference" in November 2004 in Minneapolis</i>	2004-305	\$10,000.00 14035 12/23/2004	\$10,000.00	\$0.00	501 (c) 3 509 (a)

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Amount	Status	Date	
<p>Coro Southern California, Inc. Lopez, Carrie 811 Wilshire Blvd., Suite 1025 Los Angeles, CA 90017-2624 <i>To support the development and implementatton of an after-school leadership development and violence prevention program for high school students in South Los Angeles</i></p>	2004-268	\$80,000.00	\$80,000.00	\$0.00 501 (c) 3 509 (a)	10/25/2004
<p>Council of Community Clinics Mizel, Vicki PO Box 880969 San Diego, CA 92168-0969 <i>For core operating support to strengthen the network activities and support the provision of primary and preventve health services by member clinics in San Diego and Imperial Counties.</i></p>	2003B-120	\$300,000.00	\$300,000.00	\$0.00 501 (c) 3 509 (a)	1/26/2004
<p>Council on Foundations, Inc. Ridings, Dorothy S. 1828 L Street N W. Suite 300 Washington, DC 20036-5168 <i>To renew TCWF's 2004 membership in the Council on Foundations in order to support their mission to enhance the role and value of foundations</i></p>	2004-011	\$40,000 00	\$40,000.00	\$0 00 501 (c) 3 509 (a)	1/26/2004
<p>Council on Foundations, Inc. Gallagher, Janne G 1828 L Street N W Washington, DC 20036-5168 <i>To support the Building Strong and Ethical Foundations: Doing It Right project, to develop new guiding principles and governance standards and increase professional development in and for foundations in California</i></p>	2004-152	\$150,000 00	\$150,000 00	\$0.00 501 (c) 3 509 (a)	7/26/2004

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Amount	Amount Status	Date	
Creating Healthy Lives, Inc. Chapman, Margarita 139 N Balsam St Ridgecrest, CA 93555 <i>To support two events, the Annual Community Health Fair and the Annual Hispanic Health Fair providing health education, information and screenings in the rural Indian Wells Valley area</i>	2004-028	\$5,000.00	\$5,000.00	\$0.00 501 (c) 3 Advance Ruling Period	
				13413	
				3/25/2004	
CRLA Foundation Perez, Amagda 2210 K Street, Suite 201 Sacramento, CA 95816 <i>For support to continue the Teen Life Challenge program to provide community-based teen pregnancy prevention services in West Modesto</i>	2002-261	\$300,000.00	\$300,000.00	\$0.00 501 (c) 3 509 (a)	
				13574	
				7/26/2004	
CRLA Foundation Perez, Amagda 2210 K Street, Suite 201 Sacramento, CA 95816 <i>For support to continue the Teen Life Challenge program to provide community-based teen pregnancy prevention services in West Modesto</i>	2002-261	\$300,000.00	\$300,000.00	\$0.00 501 (c) 3 509 (a)	
				13685	
				9/20/2004	
CRLA Foundation Perez, Amagda 2210 K Street, Suite 201 Sacramento, CA 95816 <i>For support to continue the Teen Life Challenge program to provide community-based teen pregnancy prevention services in West Modesto</i>	2002-261	(\$300,000.00)	(\$300,000.00)	\$0.00 501 (c) 3 509 (a)	
				13574	
				9/23/2004	

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Amount	Status	Date	
Crystal Stairs, Inc. Mitchell, Holly J 5200 W. Century Blvd , Suite 100 Los Angeles, CA 90045-5928 <i>For core operating support to continue to provide outreach and health promotion/education for underserved older women and kinship caregivers in South Los Angeles</i>	2004-217	\$150,000.00 13733 10/25/2004	\$150,000.00	\$0.00 501 (c) 3 509 (a)	
CSULA Auxiliary Services, Inc. Calvo, R Dean 5151 State University Drive, ADM 306 Los Angeles, CA 90032 <i>For core operating support to provide health care policy research, outreach and advocacy in the Los Angeles area.</i>	2003B-038	\$10,000 00 13381 2/25/2004	\$10,000.00	\$0.00 501 (c) 3 509 (a)	
Cultural Marketing Center Morales, Melody 2225 W. Shaw #117 Fresno, CA 93711 <i>To support the environmental health agenda at the Central California Environmental Justice Network conference in June 2004.</i>	2004-039	\$8,000.00 13420 3/25/2004	\$8,000 00	\$0.00 501 (c) 3 Advance Ruling Period	
Culture to Culture Foundation, Inc. Chien, Chia-Chia 1121 Douglas Court Alamo, CA 94507 <i>For support to enhance the Chinese American Mental Health Network for the Asian community in the Bay Area</i>	2003B-100	\$100,000.00 13303 1/26/2004	\$100,000 00	\$0.00 501 (c) 3 Advance Ruling Period	
Darin M. Camarena Health Centers, Inc. Murphy, Mary P O Box 299 Madera, CA 93639 <i>For support to continue the Project Community in Action to provide community-based teen pregnancy prevention services in the city of Madera</i>	2002-262	\$300,000.00 13575 7/26/2004	\$300,000 00	\$0.00 501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.		
Project Title	Grant Number	Amount	Date	Date	
Data Center Lymbertor, Chris 1904 Franklin St , Suite 900 Oakland, CA 94612 <i>For core operating support to provide strategic research for three health and wellness campaigns in California</i>	2004-022	\$15,000.00 13393 2/25/2004	\$15,000.00	\$0.00 501 (c) 3 509 (a)	
Delta Health Care and Management Services Corporation Staller, Irwin D 914 N. Center St Stockton, CA 95202 <i>For core operating support to continue to implement the South-West Pregnancy Prevention Program to address issues of adolescent sexual health and teen pregnancy prevention.</i>	2003B-123	\$37,500.00 13325 1/26/2004	\$37,500.00	\$0.00 501 (c) 3 509 (a)	
Delta Health Care and Management Services Corporation Staller, Irwin D. 914 N Center St Stockton, CA 95202 <i>For core operating support to continue to implement the South-West Pregnancy Prevention Program to address issues of adolescent sexual health and teen pregnancy prevention</i>	2003B-123	\$37,500.00 13582 7/26/2004	\$37,500.00	\$0.00 501 (c) 3 509 (a)	
Desert Area Resources and Training Edgar, Michael W 201 E Ridgecrest Blvd Ridgecrest, CA 93555 <i>For core operating support to implement a workplace wellness program for employees and working clients with developmental disabilities in the Inland Empire</i>	2004-124	\$10,000.00 13550 6/25/2004	\$10,000.00	\$0.00 501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	--- Receipt ---	Done
Request Primary Contact	Check #	Deduct Tax	Sched.	Date
Project Title	Grant Number	Amount	Amount Status	Date
Donald P. McCullum Youth Court, Inc. Sing, Rachel 337 Seventeenth St., Suite 205 Oakland, CA 94612 <i>For core operating support to continue to operate an alternative sentencing program as a violence prevention strategy for first-time youth offenders in Alameda County</i>	2004-237	\$150,000.00 13752 10/25/2004	\$150,000.00 \$0.00 501 (c) 3 509 (a)	
Downtown Women's Center Watson, Lisa 325 South Los Angeles Street Los Angeles, CA 90013 <i>For core operating support to continue to provide health education, health screenings and case management to older, formerly homeless women with mental illness in Los Angeles</i>	2004-160	\$100,000.00 13615 7/26/2004	\$100,000.00 \$0.00 501 (c) 3 509 (a)	
Downtown Women's Center Watson, Lisa 325 South Los Angeles Street Los Angeles, CA 90013 <i>For core operating support to provide shelter, medical and mental health care for chronically ill homeless women</i>	2004-282	\$6,000.00 13791 10/25/2004	\$6,000.00 \$0.00 501 (c) 3 509 (a)	
Drive By Agony Hawkins, Lorna 3549-B Martin Luther King Jr. Blvd. PO Box 762 Lynwood, CA 90262 <i>For core operating support to continue programs to prevent violence and for counseling support for victims of violence in Los Angeles</i>	2004-116	\$10,000.00 13542 6/25/2004	\$10,000.00 \$0.00 501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	Receipt	Done			
Request Primary Contact	Check #	Deduct	Tax				
Project Title	Grant Number	Amount	Status	Sched. Date			
	Paid Date			Date			
Drive By Agony Hawkins, Lorna 3549-B Martin Luther King Jr. Blvd. PO Box 762 Lynwood, CA 90262 <i>For core operating support to continue educating youth about violence prevention and to support victims of gun violence in Lynwood, Compton, Long Beach, Watts and South Los Angeles</i>	2004-238	\$90,000.00	\$90,000.00	\$0.00	501 (c) 3 509 (a)		
		13753					
		10/25/2004					
Edgewood Center for Children and Families Rubin, Nancy 1801 Vicente Street San Francisco, CA 94116 <i>For core operating support to sustain health programs for older kinship caregivers</i>	2004-218	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)		
		13734					
		10/25/2004					
El Dorado Womens Information Center Stefan, Ken 1248 Broadway, Suite C Placerville, CA 95667 <i>For core operating support to continue the violence prevention program at middle schools throughout El Dorado County.</i>	2004-140	\$90,000.00	\$90,000.00	\$0.00	501 (c) 3 509 (a)		
		13598					
		7/26/2004					
Environment California Research & Policy Center, Inc. Wendlandt, Wendy 3435 Wilshire Blvd., Suite 385 Los Angeles, CA 90010 <i>For core operating support to continue to educate the public and policymakers about the health effects of toxics and to advocate for policies that reduce their use.</i>	2004-041	\$135,000.00	\$135,000.00	\$0.00	501 (c) 3 Advance Ruling Period		
		13441					
		4/26/2004					

Payee Organization		Amount		Non-		--- Receipt ---	
Request Primary Contact		Check #	Deduct	Deduct Tax	Sched.		Done
Project Title	Grant Number	Paid Date	Amount	Amount Status	Date		Date
Environmental Defense Center Benson, Cameron 906 Garden Street Santa Barbara, CA 93101 <i>For core operating support to continue the Central Coast Environmental Health Project, which seeks to reduce health risks associated with pesticide use through outreach, health education and training</i>	2003B-092		\$135,000.00	\$135,000.00	\$0 00	501 (c) 3 509 (a)	
			13295				
			1/26/2004				
Environmental Health Coalition Takvorian, Diane 1717 Kettner Blvd , Suite 100 San Diego, CA 92101 <i>For core operating support to continue and strengthen programs aimed at alleviating environmental health problems in San Diego's lowest income neighborhoods.</i>	2003B-093		\$135,000.00	\$135,000.00	\$0.00	501 (c) 3 509 (a)	
			13296				
			1/26/2004				
Environmental Working Group Cook, Kenneth 1436 U Street, NW, Suite 100 Washington, DC 20009 <i>For core operating support to continue efforts in analyzing and publicizing data on environmental and public health issues.</i>	2003B-094		\$135,000.00	\$135,000.00	\$0.00	501 (c) 3 509 (a)	
			13297				
			1/26/2004				
Fame Assistance Corporation Johnson, Steven 2270 South Harvard Boulevard Los Angeles, CA 90018 <i>To support the Summit on Violence Prevention - Stop Black on Black Violence in January 2004 to develop a strategic plan to identify solutions to address violence in Los Angeles communities</i>	2004-020		\$5,000.00	\$5,000 00	\$0.00	501 (c) 3 509 (a)	
			13408				
			3/25/2004				

Payee Organization	Amount	Non-	Receipt			
Request Primary Contact	Check #	Deduct	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Paid Date	Amount	Status	Date	Date
Families USA Foundation Inc. Pollack, Ronald F. 1334 G Street, NW Washington, DC 20005 <i>To continue to educate California federal and state policymakers, opinion leaders and health advocacy organizations about the impact of proposed Medicaid policies on access to care for low-income Californians</i>	2004-153	\$100,000.00 13609 7/26/2004	\$100,000 00	\$0.00 501 (c) 3 509 (a)		
Family Violence Prevention Fund Carter, Janet 383 Rhode Island Street, Suite 304 San Francisco, CA 94103-5133 <i>To support the planning phase of the From Prisons to Prevention statewide campaign to shift spending in California from the corrections system to violence prevention programs</i>	2004-286	\$20,000.00 13795 10/25/2004	\$20,000 00	\$0.00 501 (c) 3 509 (a)		
Feminist Majority Foundation Spillar, Katherine 433 S. Beverly Dr. Beverly Hills, CA 90212 <i>To develop leadership and increase advocacy skills among young women attending community college in California, as a health promotion strategy.</i>	2004-243	\$170,000.00 13758 10/25/2004	\$170,000.00	\$0.00 501 (c) 3 509 (a)		
Filipinos for Affirmative Action, Inc. Galedo, Lillian 310 8th Street, Suite 306 Oakland, CA 94607 <i>To support the Healthcare After Lay-Offs project, which provides health education and health program enrollment services for laid-off airport screeners and their families in Oakland</i>	2004-065	\$135,000.00 13465 4/26/2004	\$135,000 00	\$0.00 501 (c) 3 509 (a)		

Payee Organization	Amount	Non-	-- Receipt --				
Request Primary Contact	Check #	Deduct	Deduct	Tax			
Project Title	Grant Number	Paid Date	Amount	Status			
				Sched.			
				Date			
				Done			
				Date			
First Place Fund for Youth	2004-224	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3		
Lemley, Amy		14002			509 (a)		
1755 Broadway, Suite 304		11/24/2004					
Oakland, CA 94612							
<i>For core operating support to address the mental health and supportive housing needs of youth emancipating from the foster care system</i>							
First United Methodist Church, Los Angeles	2004-174	\$10,000.00	\$10,000.00	\$0.00	501 (c) 3		
Cafias, Francisco		13627			509 (a)		
1021 South Hope Street		7/26/2004					
Los Angeles, CA 90015-1407							
<i>For core operating support to provide mental health counseling in downtown Los Angeles</i>							
Flores, Katherine A.	2004-080	\$25,000.00	\$25,000.00	\$0.00			
Flores, Katherine A		13478					
University of California, San Francisco		4/26/2004					
550 E Shaw Ave., Suite 210							
Fresno, CA 93710							
<i>For the 2004 Champions of Health Professions Diversity Award to recognize and acknowledge individuals who have made substantial contributions to the diversity of California's health professions</i>							
Foothill-De Anza Community Colleges Foundation	2004-145	\$100,000.00	\$100,000.00	\$0.00	501 (c) 3		
Hylton, Cheryl		13601			509 (a)		
12345 El Monte Road		7/26/2004					
Los Altos Hills, CA 94022							
<i>To develop health-related English as a Second Language classes for health care professionals and students in Santa Clara County.</i>							

Payee Organization	Amount	Non-	-- Receipt --				
Request Primary Contact	Check #	Deduct Tax	Sched.				
Project Title	Grant Number	Amount	Date				
	Paid Date	Amount	Status				
			Done				
			Date				
Foundation for Educational and Employment Resources Development De Vries, Deborah 438 South A St PO Box 1387 Oxnard, CA 93032-1387 <i>For core operating support to strengthen the board of directors and the programmatic development for the Keys Leadership Academy, a gang intervention program for at-risk youth in Oxnard</i>	2004-201	\$9,000.00	\$9,000.00	\$0.00	501 (c) 3		
		13693			Advance Ruling Period		
		9/24/2004					
Foundation for Excellence in Education McPherson, Heather 14702 Sylvan Street Van Nuys, CA 91401 <i>To support the Van Nuys Health Fair and Family Festival in March 2004 to provide health information and services to children and families</i>	2004-017	\$5,000.00	\$5,000.00	\$0.00	501 (c) 3		
		13390			509 (a)		
		2/25/2004					
Foundation for the Junior Blind Ralls, Robert B. 5300 Angeles Vista Blvd. Los Angeles, CA 90043 <i>To provide for a minimum of 10 participants in a summer recreation program for visually impaired, blind and multidisabled-blind children and young adults.</i>	2004-108	\$12,000.00	\$12,000.00	\$0.00	501 (c) 3		
		13538			509 (a)		
		6/25/2004					
The Foundation Incubator Bremner, Elizabeth 1804 Embarcadero Rd , Suite 200 Palo Alto, CA 94303 <i>To support 2004 affiliate membership to develop networking, learning and collaboration opportunities among other health and social service funders in California</i>	2004-182	\$5,000.00	\$5,000.00	\$0.00	501 (c) 3		
		13635			Advance Ruling Period		
		7/26/2004					

Payee Organization	Amount	Non-	Receipt	Done			
Request Primary Contact	Check #	Deduct Tax	Sched.	Done			
Project Title	Grant Number	Amount	Date	Date			
Foundation of Santa Barbara Regional Health Authority, Inc. Reichel, Lorraine 110 Castilian Dr Goleta, CA 93117-3028 <i>To support the planning and development of a health insurance program for uninsured children in Santa Barbara County</i>	2004-267	\$175,000.00	\$175,000.00	\$0.00	501 (c) 3		
		13779			Advance Ruling Period		
		10/25/2004					
FrameWorks Institute Nall Bales, Susan 1776 I St, NW 9th Floor Washington, DC 20006 <i>For support to continue the research and development of effective messages that build public support for state advocacy efforts to increase access to health care</i>	2003B-134	\$100,000.00	\$100,000.00	\$0.00	501 (c) 3		
		13336			Advance Ruling Period		
		1/26/2004					
Fresno Center For New Americans Yang, Lue Nhia 4879 East Kings Canyon Road Fresno, CA 93727 <i>To develop a mental health advocacy and counseling program for incoming Hmong refugees in Fresno.</i>	2004-225	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3		
		13740			509 (a)		
		10/25/2004					
Fresno Metropolitan Ministry Parry, Walt 1055 N. Van Ness Suite H Fresno, CA 93728 <i>To educate community members on air pollution and its health effects and to organize advocacy efforts that address environmental health issues in Fresno.</i>	2004-042	\$135,000.00	\$135,000.00	\$0.00	501 (c) 3		
		13442			509 (a)		
		4/26/2004					

Payee Organization	Amount	Non-	— Receipt —	Done	
Request Primary Contact	Check #	Deduct	Tax	Sched.	
Project Title	Grant Number	Amount	Status	Date	
	Paid Date	Amount		Date	
Friends of Recreation and Park Corporation	2004-106	\$8,000.00	\$8,000.00	\$0.00	501 (c) 3
Boebel, Amy		13585			509 (a)
McLaren Lodge		7/26/2004			
Golden Gate Park					
San Francisco, CA 94117-1898					
<i>To provide health promotion and education programs, including classes in Tai Chi, yoga and stretch, senior arts and drama, to enhance the health and well-being of 60 low-income seniors in San Francisco</i>					
Funders Concerned About AIDS, Inc.	2003B-146	\$2,000.00	\$2,000.00	\$0.00	501 (c) 3
Di Donato, Paul A		13348			509 (a)
50 East 42nd Street, 19th Floor		1/26/2004			
New York, NY 10017					
<i>To support the efforts to mobilize philanthropic leadership and resources in the fight against HIV/AIDS</i>					
Garinagu Empowerment Movement	2004-036	\$10,000.00	\$10,000.00	\$0.00	501 (c) 3
Zuniga, Tomas F		13417			509 (a)
160 E 75th St		3/25/2004			
Los Angeles, CA 90003					
<i>To support a youth conference and health fair for the Afro Central American community of Los Angeles.</i>					
Gay and Lesbian Community Services Center of Orange County	2004-069	\$120,000.00	\$120,000.00	\$0.00	501 (c) 3
Stone, Terry		13469			509 (a)
12800 Garden Grove Blvd		4/26/2004			
Garden Grove, CA 92843					
<i>For support to conduct a needs assessment and develop a resource guide to foster healthy aging among gay, lesbian, bisexual, and transgender seniors.</i>					

Payee Organization	Amount	Non-	--- Receipt ---			
Request Primary Contact	Check #	Deduct Tax	Sched.			
Project Title	Paid Date	Amount Status	Date			
Grant Number	Deduct	Amount	Done			
	Amount		Date			
Giggans, Patricia	2004-274	\$12,500.00	\$12,500.00	\$0.00		
Giggans, Patricia O		14006				
605 W Olympic Blvd , Suite 400		11/24/2004				
Los Angeles, CA 90015						
<i>For the 2004 California Peace Prize, which acknowledges the past violence prevention activities of this individual working to address the root causes of violence in her community</i>						
Girls After School Academy	2004-060	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3	
Williams, Tonya P		13460			509 (a)	
3543 18th St , #15		4/26/2004				
San Francisco, CA 94110						
<i>For core operating support to continue an after-school program for girls in the Sunnysdale public housing development in San Francisco as a violence prevention strategy.</i>						
Glide Memorial United Methodist Church	2003B-135	\$50,000.00	\$50,000.00	\$0.00	501 (c) 3	
Shimmin, Rita		13337			509 (a)	
330 Ellis Street		1/26/2004				
San Francisco, CA 94102						
<i>For support for the Glide Health Clinic to implement a data collection system to better track and promote integration of mental health services into a primary health care system</i>						
Golden Gate University	2004-211	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3	
White, Frederic		13727			509 (a)	
536 Mission Street		10/25/2004				
San Francisco, CA 94105-2921						
<i>For core operating support for the Environmental Law and Justice Clinic to sustain the provision of technical and legal support of organizations that seek to eliminate toxic pollutants in minority Bay Area communities, as a disease prevention strategy</i>						

Payee Organization	Amount	Non-	— Receipt —	Done	
Request Primary Contact	Check #	Deduct	Tax	Sched.	
Project Title	Grant Number	Paid Date	Amount	Status	Date
Golden Valley Health Center Sullivan, Michael O 737 West Childs Ave Merced, CA 95340 <i>For core operating support to sustain the provision of preventive and primary care, counseling services, as well as dental services to the working poor in Merced and Stanislaus Counties</i>	2004-255	\$140,000.00 13770 10/25/2004	\$140,000.00	\$0.00 501 (c) 3 509 (a)	
Gonzalez, Priscilla Gonzalez, Priscilla 7236 Walnut Rd Fair Oaks, CA 95628 <i>For the 2004 Champions of Health Professions Diversity Award to recognize and acknowledge individuals who have made substantial contributions to the diversity of California's health professions</i>	2004-081	\$25,000.00 13479 4/26/2004	\$25,000.00	\$0.00	
Government Action and Communication Institute Stark, Giovanna 4535 Shady Oak Way Fair Oaks, CA 95628 <i>To support educational briefings in May 2004 for legislators and legislative staff on the decreasing ability of counties to provide health services and meet State of California health mandates.</i>	2004-111	\$8,000.00 13516 5/25/2004	\$8,000.00	\$0.00 501 (c) 3 Advance Ruling Period	
Grantmakers for Children Youth & Families Inc Villalta, Margarita 1522 K Street, NW, Suite 100 Washington, DC 20005 <i>For 2003 membership dues to address critical needs of children, youth and families through a partnership of grantmakers and outside resources.</i>	2004-010	\$3,500.00 13358 1/26/2004	\$3,500.00	\$0.00 501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	--- Receipt ---				
Request Primary Contact	Check #	Deduct Tax	Sched.				
Project Title	Grant Number	Amount	Date				
	Check #	Deduct	Done				
	Paid Date	Amount	Date				
		Amount	Status				
Grantmakers for Children Youth & Families Inc McGency, Stephanie 1522 K Street, NW, Suite 100 Washington, DC 20005 <i>For 2004 membership dues to address critical needs of children, youth and families through a partnership of grantmakers and outside resources.</i>	2004-015	\$5,000.00	\$5,000.00	\$0 00	501 (c) 3 509 (a)		
Grantmakers for Children Youth & Families Inc McGency, Stephanie 1522 K Street, NW, Suite 100 Washington, DC 20005 <i>To support the 2004 Annual National Conference, "Media and Philanthropy. Partnering to Improve the Lives of Children, Youth and Families" in New York in October 2004</i>	2004-086	\$5,000.00	\$5,000 00	\$0 00	501 (c) 3 509 (a)		
Grantmakers for Effective Organizations Ramos, Idalia 1413 K Street, NW, 2nd Floor Washington, DC 20005 <i>To support 2004 Foundation membership to advance and expand the effectiveness of organizational practices in and by the philanthropic health community</i>	2004-033	\$8,000.00	\$8,000 00	\$0.00	501 (c) 3 Advance Ruling Period		
Grantmakers in Aging Inc. Farquhar, Carol A. 7333 Paragon Rd , Suite 220 Dayton, OH 45459 <i>For 2004 membership to support the mission of the Grantmakers in Aging and programs focused on promoting and strengthening grantmaking for an aging society in California</i>	2004-186	\$3,000.00	\$3,000.00	\$0.00	501 (c) 3 509 (a)		

Payee Organization	Amount		Non-		Receipt	
Request Primary Contact	Check #	Deduct	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Amount	Amount	Status	Date	Date
Grantmakers in Aging Inc. Farquhar, Carol A. 7333 Paragon Rd , Suite 220 Dayton, OH 45459 <i>To support the Annual Conference "The Future Is Here: A Window on Our Changing America" in Miami, Florida, in October 2004.</i>	2004-188	\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 509 (a)	
		13663				
		8/25/2004				
Grantmakers In Health LeRoy, Lauren 1100 Connecticut Ave. N W. Suite 1200 Washington, DC 20036 <i>To support the Grantmakers In Health Annual Meeting on Health Philanthropy in February 2004 in Florida</i>	2004-003	\$20,000.00	\$20,000.00	\$0.00	501 (c) 3 509 (a)	
		13351				
		1/26/2004				
Grantmakers In Health LeRoy, Lauren 1100 Connecticut Ave N W. Suite 1200 Washington, DC 20036 <i>To renew TCWF's membership for 2004 and strengthen the effectiveness of health grantmaking</i>	2004-006	\$30,000.00	\$30,000.00	\$0.00	501 (c) 3 509 (a)	
		13354				
		1/26/2004				
Grantmakers In Health Schwartz, Anne L. 1100 Connecticut Ave N W , Suite 1200 Washington, DC 20036 <i>To provide a forum for grantmakers in Washington, D C in January 2004, to discuss insurance coverage and improved access to health care</i>	2004-023	\$8,750.00	\$8,750.00	\$0.00	501 (c) 3 509 (a)	
		13394				
		2/25/2004				

Payee Organization	Amount	Non-	Receipt				
Request Primary Contact	Check #	Deduct	Tax	Sched.	Done		
Project Title	Grant Number	Paid Date	Amount	Amount	Status	Date	Date
Grantmakers In Health Backley, Mary 1100 Connecticut Ave N W , Suite 1200 Washington, DC 20036 <i>To support the Grantmakers In Health national conference, Health and Fiscal Policy What Every Funder Should Know, in November 2004 in Washington DC</i>	2004-291	10/25/2004	\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 509 (a)	
Greater Long Beach Interfaith Community Organization Kennedy, Patrick 5600 Linden Avenue Long Beach, CA 90805 <i>For core operating support to continue to build grassroots advocacy capacity to address the health care issues affecting the residents of low-income communities in Long Beach</i>	2003B-112	1/26/2004	\$135,000.00	\$135,000.00	\$0.00	501 (c) 3 Advance Ruling Period	
Group Health Cooperative of Puget Sound Rehrmann, Laura 1730 Minor Ave , Suite 1520 Seattle, WA 98101 <i>To evaluate the sustainability of three TCWF-funded initiatives (the Health Improvement Initiative, the Work and Health Initiative, and the Children and Youth Community Health Initiative) three years after TCWF funding for them ended.</i>	2004-149	7/26/2004	\$635,000.00	\$635,000.00	\$0.00	501 (c) 3 509 (a)	
Health Initiatives for Youth Inc. Beem, John 235 Montgomery Street, Suite 430 San Francisco, CA 94104 <i>To support the 4th Bay Area Adolescent Health Conference "Whole Body Whole Health Innovative Approaches to Building Adolescent Wellness" in Oakland in May 2004.</i>	2004-024	3/25/2004	\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	— Receipt —				
Request Primary Contact	Check #	Deduct Tax	Sched.				
Project Title	Grant Number	Amount	Date				
	Amount	Amount	Status				
	Paid Date		Done				
			Date				
Health Professions Education Foundation	2003-288	\$166,667.00	\$166,667.00	\$0.00	501 (c) 3		
Smith, Angela L		13437			509 (a)		
818 K St., Suite 210		4/26/2004					
Sacramento, CA 95814							
<i>To continue the Youth for Adolescent Pregnancy Prevention Award Program for the Teen Pregnancy Prevention Initiative.</i>							
Health Professions Education Foundation	2003-288	\$166,666.00	\$166,666.00	\$0.00	501 (c) 3		
Smith, Angela L		13711			509 (a)		
818 K St , Suite 210		10/25/2004					
Sacramento, CA 95814							
<i>To continue the Youth for Adolescent Pregnancy Prevention Award Program for the Teen Pregnancy Prevention Initiative.</i>							
Healthy Oakland	2004-136	\$100,000 00	\$100,000 00	\$0.00	501 (c) 3		
Lankford, Raymond E		13594			Advance Ruling Period		
366 Grand Ave , Suite 287		7/26/2004					
Oakland, CA 94610							
<i>To provide health information, prevention, screening and case management services for the African-American community in Oakland.</i>							
Hispanas Organized for Political Equality - California	2004-072	\$100,000 00	\$100,000 00	\$0.00	501 (c) 3		
Torres, Helen		13471			509 (a)		
634 S Spring St , Suite 920		4/26/2004					
Los Angeles, CA 90014							
<i>For core operating support to continue to train California Latina leaders and mobilize members to advocate for programs and policies that increase access to quality health care</i>							

Payee Organization	Amount	Non-	Request Primary Contact	Check #	Deduct	Tax	Sched.	Done
Project Title	Grant Number	Amount	Project Title	Paid Date	Amount	Status	Date	Date
Hispanics in Philanthropy Campoamor, Diana 88 Kearny Street, Suite #1850 San Francisco, CA 94108 <i>For core operating support to continue educating the health philanthropy community about the health needs and opportunities in the Latino community (\$25,000) and to support a retreat for Latino board members of philanthropic institutions (\$10,000).</i>	2004-167	\$35,000.00		13621 7/26/2004	\$35,000.00	\$0.00 501 (c) 3 509 (a)		
Hispanics in Philanthropy Campoamor, Diana 88 Kearny Street, Suite #1850 San Francisco, CA 94108 <i>For core operating support to continue educating the health philanthropy community about the health needs and opportunities in the Latino community.</i>	2004-168	\$10,000.00		13622 7/26/2004	\$10,000.00	\$0.00 501 (c) 3 509 (a)		
Hispanics in Philanthropy Campoamor, Diana 88 Kearny Street, Suite #1850 San Francisco, CA 94108 <i>To support an institutional membership to promote Latino leadership in philanthropy</i>	2004-295	\$15,000.00		13803 10/25/2004	\$15,000.00	\$0.00 501 (c) 3 509 (a)		
Hmong National Development, Inc. Thao, Bo 1112 Sixteenth Street N W , Suite 110 Washington, DC 20036 <i>To support an assessment of health programs and services in the Central Valley to more effectively address the health needs of Hmong immigrants.</i>	2004-179	\$2,000.00		13632 7/26/2004	\$2,000.00	\$0.00 501 (c) 3 509 (a)		
Huckleberry Youth Programs, Inc. Fisher, Bruce 3310 Geary Boulevard San Francisco, CA 94118 <i>For core operating support to continue providing counseling services to homeless and runaway youth in San Francisco</i>	2004-132	\$150,000.00		13590 7/26/2004	\$150,000.00	\$0.00 509 (a) 501 (c) 3		

Payee Organization	Amount	Non-	Receipt			
Request Primary Contact	Check #	Deduct Tax	Done			
Project Title	Grant Number	Amount	Status	Sched. Date	Done Date	
i.e. communications, LLC Kappe, Laurie 785 Market Street, 16th Floor San Francisco, CA 94103 <i>To produce a statewide videoconference to inform policymakers and opinion leaders about the state of youth violence and the need for public investment in youth violence prevention programs</i>	2003B-140	\$450,000.00 13342 1/26/2004	\$450,000.00	\$0.00		
i.e. communications, LLC Kappe, Laurie 785 Market Street, 16th Floor San Francisco, CA 94103 <i>To produce a statewide videoconference to inform policymakers and opinion leaders about the state of youth violence and the need for public investment in youth violence prevention programs.</i>	2004-082	\$101,000.00 13480 4/26/2004	\$101,000.00	\$0.00		
Idyllwild HELP Center Wirt, Liz 26330 Highway 243 PO Box 660 Idyllwild, CA 92549-0660 <i>For core operating support for the health care assistance program to provide vouchers for health care services for low-income individuals residing in mountain communities in Riverside County</i>	2004-232	\$100,000.00 13747 10/25/2004	\$100,000.00	\$0.00	501 (c) 3 509 (a)	
Immaculate Heart Community Marin, Rose 5515 Franklin Ave. Los Angeles, CA 90028 <i>To support two free health clinic programs one in October 2004 and one in March 2005, to provide health education, prevention, and treatment services for low-income and uninsured residents of Blythe Street and the surrounding community in Los Angeles.</i>	2004-203	\$5,000.00 13694 9/24/2004	\$5,000.00	\$0.00	501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Amount	Status	Date	
Imperial County Office of Education Anderson, John D 1398 Sperber Road El Centro, CA 92243 <i>For core operating support for the Migrant Education Program, which provides dental services to migrant farmworkers and their families in the southeastern desert region of the state</i>	2004-272	\$140,000.00	\$140,000.00	\$0.00 Government Tax Exempt Entity	
		13784			
		10/25/2004			
Imperial County Work Training Center, Incorporated Delgado, Angela S 210 Wake Avenue El Centro, CA 92244 <i>For core operating support to sustain the Linkages Program that serves older adult farmworkers and low-income seniors with disabilities.</i>	2003B-106	\$150,000.00	\$150,000.00	\$0.00 501 (c) 3	
		13309		509 (a)	
		1/26/2004			
Independent Sector Seffrin, John R. 1955 Clifton Road, N E Atlanta, GA 30329-4251 <i>For 2003-04 membership renewal to support the work with nonprofit health care organizations</i>	2003B-033	\$12,500.00	\$12,500.00	\$0.00 501 (c) 3	
		13271		509 (a)	
		1/9/2004			
Independent Sector Eby, Marianne 1200 Eighteenth St., NW, Suite 200 Washington, DC 20036 <i>To support the participation of California health foundations and health care organizations at the 24th Annual Conference in Chicago in November 2004</i>	2004-194	\$10,000.00	\$10,000.00	\$0.00 501 (c) 3	
		13687		509 (a)	
		9/24/2004			

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Paid Date	Amount Status	Date	
Independent Sector Eby, Marianne 1200 Eighteenth St , NW, Suite 200 Washington, DC 20036 <i>For July 2004 to December 2004 membership renewal to support the work with nonprofit health care organizations.</i>	2004-196	\$6,250.00 13688 9/24/2004	\$6,250.00	\$0.00 501 (c) 3 509 (a)	
Indian Dispute Resolution Services, Inc. Haberfeld, Steven 1621 Executive Court Sacramento, CA 95864-2607 <i>To support the creation of an advocacy association to ensure that counties in Northern California are in compliance with federal legislation affecting American Indian youth in foster care.</i>	2004-150	\$100,000.00 13606 7/26/2004	\$100,000.00	\$0.00 501 (c) 3 509 (a)	
Inland Counties Health Systems Agency Foreman, Becky 6296 River Quest Drive, Suite L Riverside, CA 92507 <i>To expand Por La Vida, a lay health worker program that educates Latinas in the San Bernardino County community of Adelanto about cardiovascular disease and breast and cervical cancer</i>	2004-244	\$210,000.00 13759 10/25/2004	\$210,000.00	\$0.00 501 (c) 3 509 (a)	
Institute on Aging Werdegar, David 3330 Geary Blvd., 3rd floor San Francisco, CA 94118 <i>For core operating support to sustain a comprehensive elder abuse prevention program in San Francisco</i>	2004-219	\$140,000.00 13735 10/25/2004	\$140,000.00	\$0.00 501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	Receipt		
Request Primary Contact	Check #	Deduct	Tax	Sched.	Done
Project Title	Grant Number	Amount	Amount	Status	Date
		Amount	Amount	Status	Date
InterAmerican College Marr, Reymundo 1627 Hoover Ave. National City, CA 91950 <i>To develop a Bachelor of Science in Nursing program for bilingual students and nurses trained outside the United States.</i>	2004-204	\$130,000.00	\$130,000.00	\$0.00	501 (c) 3 509 (a)
		13720			
		10/25/2004			
Interfaith Coalition for Immigrant Rights Canton-Self, Betty 965 Mission St., Suite 514 San Francisco, CA 94103 <i>For core operating support to strengthen the capacity of religious and immigrant communities to advocate for state and local policies that protect and increase access to health care for immigrants.</i>	2004-154	\$100,000.00	\$100,000.00	\$0.00	501 (c) 3 Advance Ruling Period
		13610			
		7/26/2004			
International Planned Parenthood Federation, Western Hemisphere Region, Inc. Martinez, Lorenzo 120 Wall Street, Floor 9 New York, NY 10005-3902 <i>For core operating support to provide teenage pregnancy prevention and policy in California.</i>	2004-285	\$5,000.00	\$5,000.00	\$0.00	501 (c) 3 509 (a)
		13794			
		10/25/2004			
Isla Vista Youth Project, Inc. Prendergast, Kimberly 6842 Phelps Rd Goleta, CA 93117-5540 <i>To continue providing bilingual counseling and case management in Isla Vista, Goleta and Santa Barbara.</i>	2004-133	\$90,000.00	\$90,000.00	\$0.00	501 (c) 3 509 (a)
		13591			
		7/26/2004			
Jacobs Institute of Women's Health Sheppard, Audrey 409 12th St., SW Washington, DC 20024-2188 <i>For core operating support to provide research, information dissemination and advocacy to promote women's health issues</i>	2004-095	\$25,000.00	\$25,000.00	\$0.00	501 (c) 3 509 (a)
		13485			
		4/26/2004			

Payee Organization	Amount	Non-	Receipt	Done
Request Primary Contact	Check #	Deduct Tax	Sched.	Date
Project Title	Grant Number	Amount	Amount Status	Date
John Muir-Mt. Diablo Community Health Fund Caliendo, Grace 1399 Ygnacio Valley Road Suite 36 Walnut Creek, CA 94598 <i>For core operating support to sustain the healthy aging initiative to expand the role of nonprofit agencies to meet the needs of older adults in Contra Costa County</i>	2004-048	\$175,000.00	\$175,000 00	\$0 00 501 (c) 3 509 (a)
		13448		
		4/26/2004		
Juma Ventures Schorr, Jim 131 Stuart St., Suite 201 San Francisco, CA 94105 <i>For core operating support to sustain the provision of health education to youth workers in San Francisco.</i>	2004-256	\$140,000.00	\$140,000 00	\$0 00 501 (c) 3 509 (a)
		14003		
		11/24/2004		
Justice Now Shaylor, Cassandra 1322 Webster Ave., Suite 210 Oakland, CA 94612 <i>For core operating support to improve the health and wellness of women prisoners in California by expanding their access to health information and treatment.</i>	2004-245	\$150,000.00	\$150,000 00	\$0.00 501 (c) 3 Advance Ruling Period
		13760		
		10/25/2004		
Kalusugan Community Services Oades, Rizalino A. 1419 East 8th Street National City, CA 91950 <i>For core operating support to sustain the provision of preventive health services to the Filipino community in National City.</i>	2004-137	\$140,000.00	\$140,000.00	\$0.00 501 (c) 3 509 (a)
		13595		
		7/26/2004		

Payee Organization		Amount		Non-		Receipt	
Request Primary Contact		Check #	Deduct	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Paid Date	Amount	Amount Status	Date	Date	
Karuk Tribe of California	2003B-132		\$95,000.00	\$95,000.00	\$0.00	Government Tax Exempt Entity Indian Tribe	
Waddell, Thomas E		13334					
PO Box 1148		1/26/2004					
Happy Camp, CA 96039							
<i>For core operating support for the Happy Camp Community Computer Center to sustain the provision of computer technology training services to Native American and non-Native youth in the Karuk Ancestral Territory as a health promotion strategy.</i>							
KCET Community Television of Southern California	2004-169		\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 509 (a)	
Workman, Roger		13623					
4401 Sunset Blvd.		7/26/2004					
Los Angeles, CA 90027							
<i>For core operating support to provide health education to Californians via television programs on KCET</i>							
Kern County Community Foundation	2004-138		\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 Advance Ruling Period	
Daniells, Noel E.		13596					
1626 19th St , Suite 14		7/26/2004					
Bakersfield, CA 93301-4329							
<i>To support a regranting project providing funding to promote the health of low-income and underserved residents of rural Kern County</i>							
Khamisa, Azim	2003B-041		\$12,500.00	\$12,500.00	\$0.00		
Khamisa, Azim		13276					
2550 Fifth Ave Suite 65		1/26/2004					
Undeliverable,							
<i>For the 2003 California Peace Prize Award, which acknowledges the past violence prevention activities of this individual working to address the root causes of violence in his community</i>							

Payee Organization		Amount		Non-		--- Receipt ---	
Request Primary Contact		Check #	Deduct	Deduct Tax	Sched.		Done
Project Title	Grant Number	Paid Date	Amount	Amount Status	Date		Date
Kingsburg Hospital Foundation Ford, James 1200 Smith St Kingsburg, CA 93631 <i>For core operating support to sustain the Rural Health Clinic to provide primary and preventive health services to the uninsured and low-income residents of Kingsburg and the surrounding rural communities in the San Joaquin Valley</i>	2004-055		\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 Advance Ruling Period	
			13455				
			4/26/2004				
Korean Health Education Information and Research Center Park, Edward 3727 W. 6th St Suite 410 Los Angeles, CA 90020-5110 <i>For core operating support to sustain Adult Day Health Care services to residents in the Koreatown and South Bay areas of Los Angeles County</i>	2003B-107		\$150,000.00	\$150,000.00	\$0.00	501 (c) 3	
			13310			509 (a)	
			1/26/2004				
Korean Immigrant Workers Advocates of Southern California Park, Danny 3465 West Eight Street Los Angeles, CA 90005 <i>For core operating support to sustain the provision of health services for Korean immigrant workers in Los Angeles.</i>	2004-066		\$135,000 00	\$135,000 00	\$0.00	501 (c) 3	
			13466			509 (a)	
			4/26/2004				
Kovno Communications, Inc. Goldsmith, Rick 2600 Tenth Street, #104 Berkeley, CA 94710 <i>To support a film project about the Stanford Medical Youth Sciences Program to encourage low-income and underrepresented ethnic minority high school students to enter the health professions</i>	2004-177		\$10,000 00	\$10,000.00	\$0 00	501 (c) 3	
			13630			509 (a)	
			7/26/2004				

Payee Organization		Amount		Non-		--- Receipt ---	
Request Primary Contact		Check #	Deduct	Deduct Tax	Sched.		Done
Project Title	Grant Number	Paid Date	Amount	Amount Status	Date		Date
Labor's Community Service Agency Perez, Isabelle 7859 Broadway Lemon Grove, CA 91945 <i>To support the Healthy LINK program, which prepares San Diego's underemployed multiethnic citizens to meet rapidly changing health care workforce needs</i>	2004-205		\$200,000.00	\$200,000.00	\$0.00	501 (c) 3 509 (a)	
			13721				
			10/25/2004				
Larkin Street Youth Services Wells, Denise 1138 Sutter St San Francisco, CA 94109 <i>For core operating support to sustain and expand the Assertive Community Treatment initiative to provide mental health services to homeless and runaway youth in San Francisco</i>	2004-051		\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)	
			13451				
			4/26/2004				
Legal Aid Society-Employment Law Center Graff, Joan Messing 600 Harrison Street, Suite 120 San Francisco, CA 94107 <i>To support the Paid Family Leave Outreach Collaborative to educate working Californians and service providers on the new paid family leave benefits, as a health promotion strategy</i>	2004-271		\$100,000.00	\$100,000.00	\$0.00	501 (c) 3 509 (a)	
			13783				
			10/25/2004				
Legal Community Against Violence Schiff, Sue Ann 268 Bush St., Suite 555 San Francisco, CA 94104 <i>For core operating support to continue legal policy research and analysis, educational outreach and advocacy efforts to prevent gun violence in California.</i>	2004-075		\$90,000.00	\$90,000.00	\$0.00	509 (a) 501 (c) 3	
			13508				
			5/25/2004				

Payee Organization	Amount	Non-		Receipt		Done
Request Primary Contact	Check #	Deduct	Tax	-- Receipt --	Sched.	Date
Project Title	Grant Number	Amount	Status		Date	Date
Legal Services of Northern California Smith, Gary 517 12th Street Sacramento, CA 95814 <i>For core operating support to sustain legal assistance on health-related matters for underserved seniors statewide</i>	2004-128	\$140,000.00	\$140,000.00	\$0.00	501 (c) 3 509 (a)	
		13586				
		7/26/2004				
Los Angeles Commission on Assaults Against Women Giggans, Patricia O 605 W Olympic Blvd , Suite 400 Los Angeles, CA 90015 <i>For core operating support to sustain the provision of community-based youth violence prevention services in the mid-San Fernando Valley</i>	2003B-101	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)	
		13304				
		1/26/2004				
The Los Angeles Eye Institute McClure, Nicholas 3737 Martin Luther King Jr. Blvd , #550 Lynwood, CA 90262-3536 <i>To provide vision screening and health education related to vision care for school-aged children at the Kid City event in Los Angeles in July 2004.</i>	2004-192	\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 509 (a)	
		13718				
		10/25/2004				
Los Angeles Free Clinic Land, Abbe 8405 Beverly Blvd. Los Angeles, CA 90048 <i>For core operating support to provide medical, psychological and case management services for at-risk youth in Los Angeles through the High Risk Youth Program Endowment Fund</i>	2004-170	\$25,000.00	\$25,000.00	\$0.00	501 (c) 3 509 (a)	
		13624				
		7/26/2004				

Payee Organization	Amount		Non-		Receipt	
Request Primary Contact	Check #	Deduct	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Amount	Amount Status	Date	Date	
Los Angeles Free Clinic Land, Abbe 8405 Beverly Blvd Los Angeles, CA 90048 <i>For core operating support to provide medical, psychological and case management services for at-risk youth in Los Angeles through the High Risk Youth Program Endowment Fund.</i>	2004-279	\$25,000.00 13788 10/25/2004	\$25,000.00	\$0.00 501 (c) 3 509 (a)		
Los Angeles Mission, Inc. McNott, Marshall 303 E 5th St. Los Angeles, CA 90013 <i>For core operating support to sustain the provision of health care services to underserved homeless individuals in the Skid Row area of Los Angeles</i>	2004-233	\$200,000 00 13748 10/25/2004	\$200,000 00	\$0 00 501 (c) 3 509 (a)		
Los Angeles Youth Network Gomez, Elizabeth M. 1550 N Gower St. Los Angeles, CA 90028 <i>To provide shelter, food, housing and counseling for 120 abuse, neglected and abandoned Los Angeles youth at the Gower Emergency Shelter</i>	2004-002	\$30,000.00 13350 1/26/2004	\$30,000.00	\$0.00 501 (c) 3 509 (a)		
Los Angeles Youth Network Gomez, Elizabeth M. 1550 N Gower St. Los Angeles, CA 90028 <i>For core operating support to provide health education and counseling to 25 homeless adolescents in Los Angeles</i>	2004-277	\$5,000 00 13786 10/25/2004	\$5,000.00	\$0.00 501 (c) 3 509 (a)		
Lutheran Social Services of Southern California Sharp, Loyal 1611 Pine Ave. Long Beach, CA 90813 <i>For core operating support for Elders and Their Families. A Program of Care and Caregiving for seniors and caregivers in the Long Beach area</i>	2003B-129	\$75,000.00 13331 1/26/2004	\$75,000 00	\$0.00 501 (c) 3 509 (a)		

Payee Organization		Amount		Non-		Receipt	
Request Primary Contact		Check #	Deduct	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Paid Date	Amount	Amount Status	Date	Date	
M F Place Inc. Brinkman, David J. P O Box 3867 Hollywood, CA 90078 <i>For core operating support to provide emergency services, case management and unduplicated health, education and therapeutic services to at-risk homeless youth in Los Angeles</i>	2004-013		\$25,000.00	\$25,000.00	\$0.00 501 (c) 3 Advance Ruling Period		
			13387				
			2/25/2004				
M F Place Inc. Brinkman, David J P.O Box 3867 Hollywood, CA 90078 <i>For core operating support for Healthy Friends, a health promotion and health care access program for homeless and high-risk youth in Los Angeles.</i>	2004-052		\$100,000.00	\$100,000.00	\$0 00 501 (c) 3 Advance Ruling Period		
			13452				
			4/26/2004				
Maternal and Child Health Access Kersey, Lynn 1111 West Sixth Street, Suite 400 Los Angeles, CA 90017-1800 <i>For core operating support to continue advocacy efforts to preserve and improve state and Los Angeles County health care programs for low-income families, and to strengthen organizational infrastructure</i>	2004-155		\$150,000 00	\$150,000.00	\$0 00 501 (c) 3 509 (a)		
			13611				
			7/26/2004				
Medical Education Cooperation with Cuba Appelbaum, Diane 1520 Clifton Rd., Room 438 Atlanta, GA 30322-4207 <i>To establish the Faculty Community Health Leadership Program in South Los Angeles.</i>	2004-056		\$150,000.00	\$150,000.00	\$0.00 501 (c) 3 509 (a)		
			13456				
			4/26/2004				
MEND Haver-Hill, Marianne 13460 Van Nuys Blvd Pacoima, CA 91331 <i>For core operating support to provide health and dental services to low-income families in the San Fernando Valley</i>	2004-190		\$20,000.00	\$20,000 00	\$0 00 501 (c) 3 509 (a)		
			13665				
			8/25/2004				

Payee Organization		Amount		Non-		-- Receipt --	
Request Primary Contact		Check #	Deduct	Deduct Tax	Sched.		Done
Project Title	Grant Number	Paid Date	Amount	Amount Status	Date		Date
Merced County Office of Education	2004-146		\$140,000.00	\$140,000.00	\$0.00	Government Tax Exempt Entity	
Andersen, Lee		13602					
632 W. 13th Street		7/26/2004					
Merced, CA 95340							
<i>To expand the health careers education and internship program at two high schools that serve low-income minority youth in Merced County.</i>							
Mexican American Legal Defense and Educational Fund	2004-100		\$5,000.00	\$5,000.00	\$0.00	501 (c) 3	
Ramirez, Rafael		13490				509 (a)	
National Office		4/26/2004					
634 S. Spring Street, 11th Floor							
Los Angeles, CA 90014							
<i>For core operating support to provide health education programs to Latinos in California.</i>							
Mexican American Opportunity Foundation	2004-283		\$5,000.00	\$5,000.00	\$0.00	501 (c) 3	
Castro, Martin		13792				509 (a)	
972 S Goodnick Blvd.		10/25/2004					
City of Commerce, CA 90022							
<i>To provide five educational scholarships to increase the number of people of color in the health professions.</i>							
Mission Neighborhood Health Center	2004-234		\$200,000.00	\$200,000.00	\$0.00	501 (c) 3	
Sandlin, Gladys		13749				509 (a)	
240 Shotwell Street		10/25/2004					
San Francisco, CA 94110							
<i>For core operating support to continue to provide community-based, culturally relevant primary care health services to low-income uninsured and underinsured individuals in San Francisco</i>							

Payee Organization		Amount		Non-		Receipt	
Request Primary Contact		Check #	Deduct	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Paid Date	Amount	Amount Status	Date	Date	
Mount Zion Health Fund Lazarus, Ann 3330 Geary Boulevard San Francisco, CA 94118 <i>For support to expand efforts to foster effective public policies that preserve and strengthen San Francisco's community-based health and human services</i>	2004-157		\$65,000.00	\$65,000.00	\$0.00 501 (c) 3 509 (a)		
			13613				
			7/26/2004				
Mountain Health & Community Services, Inc. Shaplin, Judith A 31115 Highway 94 Campo, CA 91906 <i>For core operating support to sustain the provision of preventive health services to underserved women in the Mountain Empire located in southeastern San Diego County.</i>	2003B-078		\$150,000.00	\$150,000.00	\$0.00 501 (c) 3 509 (a)		
			13281				
			1/26/2004				
Mt. San Antonio Community College Foundation Meyers, Karen 1100 North Grand Ave. Walnut, CA 91789-1399 <i>For core operating support to increase the number of traditionally underrepresented registered nurses in the San Gabriel Valley</i>	2003B-081		\$150,000.00	\$150,000.00	\$0.00 501 (c) 3 509 (a)		
			13284				
			1/26/2004				
NARAL Pro-Choice American Foundation Gallagher, Mary Jane 1156 15th Street, NW Suite 700 Washington, DC 20005 <i>To support participation of California organizations in the March for Freedom of Choice April 2004 in Washington, DC.</i>	2004-120		\$10,000 00	\$10,000 00	\$0.00 501 (c) 3 509 (a)		
			13546				
			6/25/2004				
National Alliance for Hispanic Health Hernandez, Inmar O. 1501 Sixteenth Street, N W Washington, DC 20036-1401 <i>For 2004 National Alliance for Hispanic Health membership to improve the health and well-being of Hispanics</i>	2004-092		\$2,500 00	\$2,500 00	\$0.00 501 (c) 3 509 (a)		
			13425				
			3/25/2004				

Payee Organization		Amount		Non-		--- Receipt ---	
Request Primary Contact		Check #	Deduct	Deduct Tax	Sched.		Done
Project Title	Grant Number	Paid Date	Amount	Amount Status	Date		Date
National Alliance for Hispanic Health Delgado, Jane 1501 Sixteenth Street, N.W Washington, DC 20036-1401 <i>For core operating support to provide health policy research in California</i>	2004-122	\$5,000.00 13548 6/25/2004	\$5,000.00	\$0.00 501 (c) 3 509 (a)			
National Asian Pacific American Legal Consortium Lee, Lucy M 1140 Connecticut Ave., NW, Suite 1200 Washington, DC 20036 <i>For core operating support to provide advocacy, training and briefings on improving health policy for Californians.</i>	2003B-141	\$20,000.00 13343 1/26/2004	\$20,000.00	\$0.00 501 (c) 3 509 (a)			
National College of District Attorneys Ballard, Becky University of South Carolina 1600 Hampton St., suite 414 Columbia, South Carolina 29208 <i>To support scholarship assistance for California attendees at the 14th National Conference on Domestic Violence "Healing the Broken Spirit" in Anaheim in October and November 2004.</i>	2004-185	\$15,000.00 13661 8/25/2004	\$15,000.00	\$0.00 501 (c) 3 509 (a)			
National Committee for Responsive Philanthropy Cohen, Rick 2001 S Street NW, Suite 620 Washington, DC 20009 <i>For 2004 annual membership to support advocacy rights of nonprofit health organizations and health philanthropy's role in public policies.</i>	2004-016	\$1,200.00 13389 2/25/2004	\$1,200.00	\$0.00 501 (c) 3 509 (a)			

Payee Organization		Amount		Non-	-- Receipt --	
Request Primary Contact		Check #	Deduct	Deduct Tax	Sched.	Done
Project Title	Grant Number	Paid Date	Amount	Amount Status	Date	Date
National Council on Crime & Delinquency Research Center	2004-021		\$10,000.00	\$10,000.00	\$0.00	501 (c) 3
Krisberg, Barry		13409				509 (a)
1970 Broadway, Suite 500		3/25/2004				
Oakland, CA 94312						
<i>To conduct research and advocacy projects that educate policymakers and opinion leaders about the negative health and mental health consequences of over-incarceration of women in California prisons.</i>						
National Council on the Aging, Inc.	2004-104		\$5,000.00	\$5,000.00	\$0.00	501 (c) 3
de Lorenzo, Nicolas L		13511				509 (a)
870 Market St., Suite 785		5/25/2004				
San Francisco, CA 94102						
<i>To provide scholarships for 50 front-line minority workers in aging services organizations to attend the Joint Conference of the National Council on the Aging and the American Society on Aging in San Francisco in April 2004</i>						
National Economic Development and Law Center	2004-098		\$10,000.00	\$10,000.00	\$0.00	501 (c) 3
Clay, Roger A.		13488				509 (a)
2201 Broadway, Suite 815		4/26/2004				
Oakland, CA 94612						
<i>For core operating support to provide work and health programs nationwide</i>						
The National Network of Grantmakers	2004-029		\$5,000.00	\$5,000.00	\$0.00	501 (c) 3
Dawson, Donya		13396				509 (a)
138 Court Street, #427		2/25/2004				
Brooklyn, NY 11201						
<i>For 2004 National Network of Grantmakers membership to support social and economic justice work among philanthropies</i>						

Payee Organization	Amount	Non-	Receipt
Request Primary Contact	Check #	Deduct Tax	Sched.
Project Title	Grant Number	Amount	Date
	Check #	Deduct	Done
	Paid Date	Amount	Date
The National Network of Grantmakers Dawson, Donya 138 Court Street, #427 Brooklyn, NY 11201 <i>For 2004 National Network of Grantmakers membership to support social and economic justice work among philanthropies</i>	2004-029	(\$5,000.00) 13396 8/10/2004	\$0.00 501 (c) 3 509 (a)
The National Network of Grantmakers Dawson, Donya 138 Court Street, #427 Brooklyn, NY 11201 <i>For 2004 National Network of Grantmakers membership to support social and economic justice work among philanthropies</i>	2004-029	\$5,000.00 13655 8/10/2004	\$0.00 501 (c) 3 509 (a)
National Senior Citizens Law Center King, Edward C 3435 Wilshire Blvd , Suite 2860 Los Angeles, CA 90010 <i>For core operating support to sustain long-term care advocacy programs.</i>	2004-220	\$150,000.00 13736 10/25/2004	\$0.00 501 (c) 3 509 (a)
Natural Resources Defense Council, Inc. Beinecke, Frances 40 West 20 Street New York, NY 10011 <i>For core operating support to continue research, advocacy and education efforts to improve environmental health in California.</i>	2004-043	\$150,000.00 13443 4/26/2004	\$0.00 501 (c) 3 509 (a)
Neighborhood Funders Group Mottola, Maria 1301 Connecticut Ave, N W Suite 500 Washington, DC 20036 <i>For 2004 membership to strengthen the skills and knowledge of grantmaking organizations to effectively address health issues affecting rural and urban neighborhoods in California.</i>	2004-184	\$1,600.00 13636 7/26/2004	\$0.00 501 (c) 3 509 (a)

Payee Organization	Amount	Non-	Receipt			
Request Primary Contact	Check #	Deduct Tax	Done			
Project Title	Grant Number	Amount	Status	Sched. Date	Done Date	
New Kingdom Community Center Brady, Barbara 7101 Menlo Ave. Los Angeles, CA 90044 <i>To support Extended Hands, a food provider program for African-American and Latino children and families in South Los Angeles</i>	2004-026	\$5,000.00 13411 3/25/2004	\$5,000.00	\$0.00	501 (c) 3 Advance Ruling Period	
Northern California Grantmakers Petsod, Daranee P O. Box 1100 Sebastapol, CA 95476-1100 <i>For 2004 membership to address the health, education, employment and immigrant integration needs of an increasingly diverse immigrant and refugee population in the United States.</i>	2004-031	\$2,000.00 13397 2/25/2004	\$2,000.00	\$0.00	501 (c) 3 509 (a)	
Northern California Grantmakers Smith, Rick 625 Market Street, 15th Floor San Francisco, CA 94105 <i>For 2004 membership to enhance the effectiveness of philanthropy and strengthen the ties between health philanthropy and stakeholders in nonprofit organizations, government, business, media, academia and the public</i>	2004-032	\$12,500.00 13415 3/25/2004	\$12,500.00	\$0.00	501 (c) 3 509 (a)	
Ocean Park Community Center Maceri, John 1453 16th Street Santa Monica, CA 90404 <i>For core operating support to sustain the provision of counseling and therapeutic services for mentally ill homeless clients through the Campion Counseling Center</i>	2003B-102	\$150,000.00 13305 1/26/2004	\$150,000.00	\$0.00	501 (c) 3 509 (a)	

Payee Organization		Amount		Non-		— Receipt —	
Request Primary Contact		Check #	Deduct	Deduct Tax	Sched.		Done
Project Title	Grant Number	Paid Date	Amount	Amount Status	Date		Date
Ogilvy Public Relations Worldwide Black, Christi W. 9100 West Tower 6th Floor Beverly Hills, CA 90212 <i>For support to continue to develop and implement a strategic public education campaign to inform and educate policymakers, opinion leaders and the public about effective policies and interventions to prevent teen pregnancy.</i>	2002-380		\$733,333.00	\$733,333.00	\$0.00		
			13273				
			1/26/2004				
Ogilvy Public Relations Worldwide Black, Christi W 9100 West Tower 6th Floor Beverly Hills, CA 90212 <i>To provide technical and logistics support for the 2004 Teen Pregnancy Prevention Initiative Invitational Conference.</i>	2003B-144		\$50,000.00	\$50,000.00	\$0.00		
			13346				
			1/26/2004				
Ogilvy Public Relations Worldwide Black, Christi W 9100 West Tower 6th Floor Beverly Hills, CA 90212 <i>For support to continue to develop and implement a strategic public education campaign to inform and educate policymakers, opinion leaders and the public about effective policies and interventions to prevent teen pregnancy.</i>	2002-380		\$733,334.00	\$733,334.00	\$0.00		
			13579				
			7/26/2004				
Ogilvy Public Relations Worldwide Black, Christi W 9100 West Tower 6th Floor Beverly Hills, CA 90212 <i>To provide technical and logistics support for the 2004 Teen Pregnancy Prevention Initiative Invitational Conference</i>	2003B-144		\$50,000.00	\$50,000.00	\$0.00		
			13714				
			10/25/2004				

Payee Organization	Amount	Non-	Receipt
Request Primary Contact	Check #	Deduct Tax	Done
Project Title	Grant Number	Deduct Amount	Sched. Date
		Amount	Status
			Done Date
Omega Boys Club of San Francisco Marshall, Joseph E PO Box 884463 San Francisco, CA 94188-4463 <i>For core operating support to continue to provide an after-school program that integrates academic enrichment, conflict resolution and mentoring for youth in San Francisco as a violence prevention strategy</i>	2004-239	\$150,000.00	509 (a)
		13754	501 (c) 3
		10/25/2004	
OMG Center for Collaborative Learning Gutiérrez, Manuel 1528 Walnut St , Suite 805 Philadelphia, PA 19102 <i>To support the development of teaching material for the 2005 Evaluation Roundtable to support evaluation and effectiveness in philanthropy</i>	2004-180	\$15,000.00	501 (c) 3
		13633	509 (a)
		7/26/2004	
One 2 One Mentors Morken, Rhonda PO Box 1461 Victorville, CA 92393 <i>For core operating support to continue providing educational workshops and mentoring services to at-risk youth in Victorville, Apple Valley, Adelanto and Hesperia, as a violence prevention strategy</i>	2004-141	\$150,000.00	501 (c) 3
		13599	Advance Ruling Period
		7/26/2004	
Operation Samahan Inc. San Juan, Joel H 2835 C Highland Ave. National City, CA 91950 <i>For core operating support to continue to implement the culturally competent teen pregnancy prevention programs for high-risk Filipino, Southeast Asian and Latino teens in National City.</i>	2003B-124	\$37,500.00	501 (c) 3
		13326	509 (a)
		1/26/2004	

Payee Organization		Amount		Non-		--- Receipt ---	
Request Primary Contact		Check #	Deduct	Deduct Tax		Sched.	Done
Project Title	Grant Number	Paid Date	Amount	Amount Status		Date	Date
Operation Samahan Inc. San Juan, Joel H. 2835 C Highland Ave National City, CA 91950 <i>For core operating support to continue to implement the culturally competent teen pregnancy prevention programs for high-risk Filipino, Southeast Asian and Latino teens in National City.</i>	2003B-124		\$37,500.00	\$37,500.00	\$0 00	501 (c) 3 509 (a)	
			13583				
			7/26/2004				
Ortiz, Anthony Ortiz, Anthony California Outreach 2029 Alum Rock Ave. San Jose, CA 95116 <i>For the 2004 California Peace Prize, which acknowledges the past violence prevention activities of this individual working to address the root causes of violence in his community</i>	2004-275		\$12,500.00	\$12,500.00	\$0 00		
			14007				
			11/24/2004				
P.F. Bresee Foundation LePore, Steve 184 S. Bimini Place Los Angeles, CA 90004 <i>For core operating support to sustain the provision of access to computer technology, job preparation and placement services for low-income youth and adults in Los Angeles as a health promotion strategy</i>	2003B-133		\$100,000.00	\$100,000.00	\$0 00	501 (c) 3 509 (a)	
			13335				
			1/26/2004				
Pacific Asian Consortium in Employment Doi, Kerry 900 Wilshire Blvd , Suite 700 Los Angeles, CA 90017 <i>To support the PACE-Setter Awards in Los Angeles in May 2004, to honor Asian American leaders in the nonprofit sector.</i>	2004-094		\$5,000 00	\$5,000.00	\$0 00	501 (c) 3 509 (a)	
			13510				
			5/25/2004				

Payee Organization	Amount	Non-	Receipt		
Request Primary Contact	Check #	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Amount	Date	Date	
Pacific Institute for Community Organizations Baumann, John A 171 Santa Rosa Avenue Oakland, CA 94610-1316 <i>For core operating support to provide health care in California.</i>	2004-101	\$5,000.00	4/26/2004	501 (c) 3 509 (a)	
Pacific Institute for Studies in Development, Environment, and Security Gleick, Peter 654 13th St Preservation Park Oakland, CA 94612 <i>For core operating support to continue efforts to reduce environmental pollution, build local leadership and provide environmental health education in North Richmond and West Oakland</i>	2004-044	\$135,000 00	4/26/2004	501 (c) 3 509 (a)	
Pacific News Service Close, Sandy 275 9th St , 3rd Floor San Francisco, CA 94103 <i>To conduct polls on key health issues facing California's ethnic communities</i>	2004-280	\$100,000.00	10/25/2004	501 (c) 3 509 (a)	
Pacoima Beautiful Grossman, Marlene 11243 Glenoaks Blvd., Suite 3 Pacoima, CA 91331 <i>For core operating support to continue to educate and empower residents to address environmental health hazards in and around Pacoima homes in the Northeast San Fernando Valley.</i>	2004-045	\$135,000 00	4/26/2004	501 (c) 3 Advance Ruling Period	

Payee Organization	Amount	Non-	--- Receipt ---	Done
Request Primary Contact	Check #	Deduct	Deduct Tax	Sched.
Project Title	Grant Number	Amount	Amount Status	Date
	Check #	Amount	Amount Status	Date
Panorama Baptist Church	2004-301	\$15,000.00	\$15,000.00	\$0.00 501 (c) 3
Polite, John Wesley		14032		509 (a)
8767 Woodman Ave.		12/23/2004		
Arleta, CA 91331-6597				
<i>To support the creation of a ministry partnership to provide health promotion and support services for low-income residents of an affordable housing complex in the San Fernando Valley.</i>				
Pasadena Hospital Association LTD	2004-129	\$120,000.00	\$120,000 00	\$0.00 501 (c) 3
Ralph, Stephen A		13587		509 (a)
100 W California Blvd		7/26/2004		
Pasadena, CA 91105				
<i>For core operating support to sustain health promotion and case management services for seniors in the San Gabriel Valley area of Los Angeles County</i>				
Pasadena-Foothill Valley YWCA	2004-102	\$5,000.00	\$5,000 00	\$0 00 501 (c) 3
Altman, Judy		13492		509 (a)
1200 North Fair Oaks Avenue		4/26/2004		
Pasadena, CA 91103				
<i>To support a health promotion and teen pregnancy prevention after-school program for adolescent girls in northwest Pasadena.</i>				
Pasadena-Foothill Valley YWCA	2004-240	\$100,000.00	\$100,000.00	\$0.00 501 (c) 3
Altman, Judy		13755		509 (a)
1200 North Fair Oaks Avenue		10/25/2004		
Pasadena, CA 91103				
<i>For core operating support to sustain an after-school violence prevention program serving at-risk girls in Pasadena and Altadena</i>				
Pediatric and Family Medical Center	2003B-079	\$150,000 00	\$150,000 00	\$0 00 501 (c) 3
Coan, Carl E		13282		509 (a)
1530 South Olive Street		1/26/2004		
Los Angeles, CA 90015				
<i>For core operating support to sustain the provision of preventive health services to women and girls in Central Los Angeles</i>				

Payee Organization	Amount	Non-	--- Receipt ---				
Request Primary Contact	Check #	Deduct Tax	Sched.				
Project Title	Grant Number	Deduct Amount	Status				
	Amount	Amount	Sched. Date				
	Check #	Amount	Done Date				
	Paid Date	Amount	Date				
Peninsula Interfaith Action Mann, David L 1336 Arroyo Ave San Carlos, CA 94070 <i>To support advocacy efforts to preserve Medi-Cal services for low-income residents of San Mateo County, and train congregation members to organize in their communities to advocate for preserving access to health care services.</i>	2004-038	\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 509 (a)		
People Acting In Community Together, Inc. Hammer, Matt 1100 Shasta Avenue San Jose, CA 95126 <i>For support for the on-going organizing efforts to ensure that Santa Clara County's Children's Health Initiative reaches the goal of 100 percent coverage for all low-income children in the county.</i>	2003B-113	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)		
People Reaching Out, Inc. Anderson, Staci 5299 Auburn Blvd Sacramento, CA 95841 <i>To support the expansion of an after-school peer education violence prevention program for at-risk youth in the Sacramento area.</i>	2004-241	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)		
Pesticide Action Network North America Regional Center Scholl-Buckwald, Steve 49 Powell St , Suite 500 San Francisco, CA 94102 <i>For core operating support to sustain the project, Californians for Pesticide Reform, to educate the public and policymakers on the harmful health effects of pesticides and promote the use of sustainable pest control solutions.</i>	2004-210	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)		

Payee Organization	Amount	Non-	Receipt		
Request Primary Contact	Check #	Deduct	Tax	Sched.	Done
Project Title	Grant Number	Amount	Amount	Status	Date
Philanthropic Ventures Foundation Walsh, Moria 1222 Preservation Park Way Oakland, CA 94612-1201 <i>To support the 4th Annual Young Women's Health Conference in San Francisco in March 2004.</i>	2004-088	\$5,000.00 13483 4/26/2004	\$5,000.00	\$0.00 501 (c) 3 509 (a)	
Grantmaker Forum on Community & National Service Blair, Jill 2560 9th Street Suite 113 Berkeley, CA 94710 <i>For 2004 membership to inspire interest, understanding and investment in civic engagement in health philanthropy</i>	2004-302	\$1,000.00 14012 11/24/2004	\$1,000.00	\$0.00 501 (c) 3 Advance Ruling Period	
Philanthropy Roundtable Meyerson, Adam 1150 17th St NW, Suite 503 Washington, DC 20036 <i>For 2004 membership to support programs that address salient philanthropic topics and the publication of "Philanthropy" magazine.</i>	2004-114	\$5,000.00 13517 5/25/2004	\$5,000.00	\$0.00 501 (c) 3 509 (a)	
Philliber Research Associates Philliber, Susan 16 Main Street Accord, NY 12404 <i>To evaluate the final phase of the Teen Pregnancy Prevention Initiative.</i>	2003B-122	\$321,667.00 13324 1/26/2004	\$321,667.00	\$0.00	
Philliber Research Associates Philliber, Susan 16 Main Street Accord, NY 12404 <i>To evaluate the final phase of the Teen Pregnancy Prevention Initiative</i>	2003B-122	\$321,667.00 13581 7/26/2004	\$321,667.00	\$0.00	

Payee Organization	Amount	Non-	--- Receipt ---			
Request Primary Contact	Check #	Deduct	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Amount	Amount	Status	Date	Date
Physicians for Social Responsibility, Inc. Parfrey, Jonathan 3250 Wilshire Blvd., Suite 1400 Los Angeles, CA 90010 <i>For core operating support to strengthen efforts to increase knowledge of environmental health issues within the medical and public health communities and promote specific public policy measures to reduce exposures to toxicants</i>	2003B-095	\$135,000.00	\$135,000.00	\$0.00	501 (c) 3 509 (a)	
		13298				
		1/26/2004				
Pioneer Home Health Care, Inc. West, Patricia D 162 East Line Street Bishop, CA 93514 <i>For core operating support to sustain the provision of home health care for older adults living in the underserved communities of the Eastern Sierra in Inyo and Mono Counties</i>	2004-130	\$120,000.00	\$120,000.00	\$0.00	501 (c) 3 509 (a)	
		13588				
		7/26/2004				
Planned Parenthood of San Diego and Riverside Counties Salo, Mark 1075 Camino del Rio South, Suite 200 San Diego, CA 92108 <i>For core operating support to continue the Promotores Pro Salud program, which provides health education and clinic services to migrant farmworkers and their families in the Coachella Valley.</i>	2004-257	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)	
		13771				
		10/25/2004				
Planned Parenthood - Orange and San Bernardino Counties, Inc. Dunn, Jon 700 South Tustin Street Orange, CA 92866-3403 <i>For core operating support to strengthen organizational infrastructure within San Bernardino County by developing local relationships with community organizations and donors as a health promotion strategy</i>	2004-247	\$175,000.00	\$175,000.00	\$0.00	501 (c) 3 509 (a)	
		13762				
		10/25/2004				

Payee Organization	Amount	Non-	— Receipt —	
Request Primary Contact	Check #	Deduct Tax	Sched.	
Project Title	Grant Number	Amount	Date	
	Paid Date	Amount	Status	
			Done	
			Date	
PolicyLink Braun, Joan Catherine 101 Broadway Oakland, CA 94607 <i>For core operating support to research the implication of a community framework for new policy and program strategies to eliminate racial and ethnic health disparities in California.</i>	2004-171	\$10,000.00 13625 7/26/2004	\$10,000.00 \$0.00 501 (c) 3 509 (a)	
PolicyLink Braun, Joan Catherine 101 Broadway Oakland, CA 94607 <i>To support California participants in the Advancing Regional Equity Summit II in Philadelphia in May 2005, to discuss the health and well being of low-income people and communities of color</i>	2004-304	\$10,000.00 14034 12/23/2004	\$10,000.00 \$0.00 501 (c) 3 509 (a)	
Prevention Institute Cohen, Larry 265 - 29th Street Oakland, CA 94611 <i>To support the development of a countywide violence prevention strategy for Alameda County.</i>	2004-158	\$150,000.00 13614 7/26/2004	\$150,000.00 \$0.00 501 (c) 3 509 (a)	
Project YES Howe, Michael M. De Domenico Building 200 Frank H. Ogawa Plaza Oakland, CA 94612 <i>For core operating support to provide youth development services in Oakland</i>	2004-383	\$75,000.00 14037 12/23/2004	\$75,000.00 \$0.00 501 (c) 3 509 (a)	
Proteus, Inc. McCann, Michael E. 1830 N Dinuba Blvd Visalia, CA 93291 <i>To provide prevention education on pesticide safety and heat stress to farmworkers in the Central Valley</i>	2004-258	\$150,000.00 13772 10/25/2004	\$150,000.00 \$0.00 501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Amount	Status	Date	
Proyecto Pastoral Buelna, Gabriel 135 N. Mission Rd. Los Angeles, CA 90033 <i>To support a women's health and health leadership program to assist the underserved Boyle Heights community in East Los Angeles</i>	2004-037	\$10,000.00	\$10,000.00	\$0 00 501 (c) 3 509 (a)	
		13418		3/25/2004	
Public Allies, Inc. Tayag, Irene 2520 W. 6th St , Suite 101 Los Angeles, CA 90057 <i>To provide leadership development activities and internships for program participants in health service projects and organizations</i>	2004-057	\$140,000 00	\$140,000.00	\$0 00 501 (c) 3 509 (a)	
		13457		4/26/2004	
Public Health Foundation Enterprises, Inc. Solomon, Gerald R. 13200 Crossroads Parkway North Suite 135 City of Industry, CA 91746 <i>For core operating support to sustain the provision of health education, health insurance enrollment assistance, and information and referral services to low-wage and uninsured workers.</i>	2003B-096	\$150,000 00	\$150,000 00	\$0.00 501 (c) 3 509 (a)	
		13299		1/26/2004	
Public Health Foundation Enterprises, Inc. Solomon, Gerald R. 13200 Crossroads Parkway North Suite 135 City of Industry, CA 91746 <i>To support the Converting Public Health Challenges into Accomplishments conference in March 2004 in Alhambra</i>	2004-090	\$5,000.00	\$5,000.00	\$0.00 501 (c) 3 509 (a)	
		13537		6/25/2004	

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Amount	Status	Date	
Public Health Institute Ashcroft, Evelyn A. 555 12th St , 10th Floor Oakland, CA 94607-4046 <i>To continue support of the California Comparative Teen Birthrate Policy Study</i>	2003B-125	\$43,750.00 13327 1/26/2004	\$43,750.00	\$0.00 501 (c) 3 509 (a)	
Public Health Institute Clem, Carol 555 12th St., 10th Floor Oakland, CA 94607-4046 <i>To convene grantees to promote networking and share best practices for increasing diversity in the health professions.</i>	2003B-138	\$146,000.00 13340 1/26/2004	\$146,000.00	\$0.00 501 (c) 3 509 (a)	
Public Health Institute Ashcroft, Evelyn A. 555 12th St., 10th Floor Oakland, CA 94607-4046 <i>To implement a technical support program for TCWF grantees that enhances organizational development through one-on-one technical assistance, consultant services and conferences</i>	2004-078	\$1,000,000.00 13476 4/26/2004	\$1,000,000 00	\$0.00 501 (c) 3 509 (a)	
Public Health Institute Ashcroft, Evelyn A. 555 12th St , 10th Floor Oakland, CA 94607-4046 <i>To continue support of the California Comparative Teen Birthrate Policy Study</i>	2003B-125	\$43,750.00 13584 7/26/2004	\$43,750.00	\$0.00 501 (c) 3 509 (a)	
Public Health Institute Clem, Carol 555 12th St., 10th Floor Oakland, CA 94607-4046 <i>To provide logistics support for TCWF's annual state health advocates retreat.</i>	2004-163	\$85,000 00 13617 7/26/2004	\$85,000.00	\$0.00 501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	— Receipt —	Done
Request Primary Contact	Check #	Deduct Tax	Sched.	Date
Project Title	Grant Number	Amount	Amount Status	Date
Public Health Institute Bolante, Liza 1700 Tribute Road, Suite 100 Sacramento, CA 95815-4402 <i>To create a plan for the utilization of emerging technology to strengthen community leaders in women's health in California</i>	2004-165	\$70,000.00 13619 7/26/2004	\$70,000 00 \$0.00 501 (c) 3 509 (a)	
Public Health Institute Hafey, Joseph M 555 12th St., 10th Floor Oakland, CA 94607-4046 <i>For core operating support for the Regional Asthma Management and Prevention Initiative to continue to organize and facilitate asthma prevention efforts and serve as a clearinghouse of information for asthma coalitions</i>	2004-213	\$145,000.00 13729 10/25/2004	\$145,000.00 \$0 00 501 (c) 3 509 (a)	
Public Health Institute Clem, Carol 555 12th St , 10th Floor Oakland, CA 94607-4046 <i>To develop and disseminate a planning brief for policymakers who make decisions and resource allocations that impact the health and quality of life of seniors</i>	2004-264	\$120,000.00 13776 10/25/2004	\$120,000 00 \$0.00 501 (c) 3 509 (a)	
Rail-Volution Simon, Mary 1120 SW 5th Avenue, Suite 800 Portland, OR 97204 <i>To provide 10 scholarships to California grassroots community and nonprofit leaders to attend a conference in September 2004 in Los Angeles focusing on the health aspects of public transportation and urban development for healthier lifestyles.</i>	2004-284	\$5,000.00 13793 10/25/2004	\$5,000 00 \$0.00 501 (c) 3 Advance Ruling Period	

Payee Organization	Amount	Non-	— Receipt —		Done	
Request Primary Contact	Check #	Deduct	Deduct	Tax	Sched.	
Project Title	Grant Number	Paid Date	Amount	Status	Date	Date
RAND Corporation	2004-266	\$100,000.00	\$100,000.00	\$0 00	501 (c) 3	
Shelby, Joanne		13778			509 (a)	
1700 Main St.		10/25/2004				
PO Box 2138						
Santa Monica, CA 90407-2138						
<i>To conduct research on mental health service models for youth and disseminate results to service providers, policymakers and other stakeholders.</i>						
Red Sea Social Services, Inc.	2003B-080	\$90,000.00	\$90,000 00	\$0.00	501 (c) 3	
Beshir, Mohammed J		13283			Advance Ruling Period	
PO Box 2220		1/26/2004				
2545 W. Broadway, Suite 103						
Anaheim, CA 92814						
<i>For core operating support to sustain the provision of outreach and health education to East African women in Orange County</i>						
Redwood Children's Services, Inc.	2004-083	\$25,000 00	\$25,000 00	\$0 00	501 (c) 3	
Schraeder, Camille		13481			509 (a)	
1201 Talmage Rd.		4/26/2004				
Ukiah, CA 95482						
<i>For core operating support to enhance organizational capacity to improve mental health service delivery for foster care youth in Lake and Mendocino Counties</i>						
Regents of the University of California, Berkeley	2004-014	\$2,500 00	\$2,500.00	\$0.00	501 (c) 3	
Gates, Patricia		13407			509 (a)	
Sponsored Projects Office		3/25/2004				
336 Sproul Hall #5940						
Berkeley, CA 94720-5940						
<i>To support the Public Health Heroes Award in Oakland in March 2004, as a way to honor individuals work to improve the public health</i>						

Payee Organization	Amount	Non-	Receipt	
Request Primary Contact	Check #	Deduct Tax	Sched.	Done
Project Title	Paid Date	Amount Status	Date	Date
Regents of the University of California, Berkeley Gates, Patricia Sponsored Projects Office 336 Sproul Hall #5940 Berkeley, CA 94720-5940 <i>To increase interest in the health professions and the ability to pursue training in health professions schools among high school students in the Bay Area</i>	2004-126	\$50,000 00 13656 8/25/2004	\$50,000.00	\$0 00 501 (c) 3 509 (a)
Regents of the University of California, Berkeley Gates, Patricia Sponsored Projects Office 336 Sproul Hall #5940 Berkeley, CA 94720-5940 <i>To support the development of a plan for a longitudinal research study following older adolescents to adulthood in California's publicly funded mental health services</i>	2004-162	\$40,000.00 13686 9/24/2004	\$40,000 00	\$0.00 501 (c) 3 509 (a)
Regents of the University of California, Berkeley Kim, Jannet Sponsored Projects Office 336 Sproul Hall #5940 Berkeley, CA 94720-5940 <i>To support a program to identify and provide technical assistance to senior volunteers working in healthy aging</i>	2004-265	\$175,000.00 13777 10/25/2004	\$175,000.00	\$0.00 501 (c) 3 509 (a)
Regents of the University of California, Davis Jones, Andrew Sponsored Programs 118 Everson Hall One Shields Ave Davis, CA 95616 <i>For core operating support for the Consortium of Student-Run Clinics to continue to provide preventive health services at five clinics in Sacramento</i>	2004-230	\$200,000.00 13745 10/25/2004	\$200,000 00	\$0.00 Converted

Payee Organization	Amount		Non-		Receipt	
Request Primary Contact	Check #	Deduct	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Amount	Amount Status	Date	Date	
Regents of the University of California, Los Angeles Conn, Maya Office of Contract & Grant Administration 10920 Wilshire Blvd. #1200 Los Angeles, CA 90024-1406 <i>For core operating support for ongoing research and policy analysis on the status of the uninsured in California</i>	2003B-110	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)	
		13385				
		2/25/2004				
Regents of the University of California, Los Angeles Castro-Oistad, Kenneth Office of Contract and Grant Administration 10920 Wilshire Blvd , Ste. 1200 Los Angeles, CA 90024 <i>To support a conference in June 2004 to promote civic engagement among Latino immigrants in Southern California to address access to healthy workplaces and support for the health and welfare of immigrant youth</i>	2004-103	\$40,000.00	\$40,000.00	\$0.00	501 (c) 3 509 (a)	
		13493				
		4/26/2004				
Regents of the University of California, Los Angeles Dhillon, Goody UCLA Sponsored Research Office P.O Box 951406 Los Angeles, CA 90095-1406 <i>To develop and lead courses about Latino health and the health professions for disadvantaged and underrepresented minority students at five community colleges in California.</i>	2004-144	\$200,000.00	\$200,000.00	\$0 00	501 (c) 3 509 (a)	
		13658				
		8/25/2004				
Regents of the University of California, San Francisco Kaiser, Joan UCSF Office of Research Administration 3333 California St , Suite 315, Box 0962 San Francisco, CA 94118 <i>For core operating support to sustain the provision of culturally appropriate health education, medical treatment and prevention services to low-wage workers in Alameda County</i>	2003B-090	\$135,000 00	\$135,000 00	\$0 00	501 (c) 3 509 (a)	
		13293				
		1/26/2004				

Payee Organization	Amount	Non-	--- Receipt ---		
Request Primary Contact	Check #	Deduct	Deduct Tax	Sched.	Done
Project Title	Grant Number	Amount	Amount Status	Date	Date
Regents of the University of California, San Francisco	2004-148	\$100,000.00	\$100,000.00	\$0.00	501 (c) 3
Pendergast, W. David		13604		509 (a)	
Office of Research Affairs		7/26/2004			
3333 California Street, Suite 315					
San Francisco, CA 94143-0962					
<i>For core operating support for the Dental Career Program to provide disadvantaged and minority students in the Bay Area with academic enrichment, career exposure and preparation for dental school</i>					
Regents of the University of California, San Francisco	2004-262	\$240,000.00	\$240,000.00	\$0.00	501 (c) 3
Kaiser, Joan		13774		509 (a)	
UCSF Office of Research Administration		10/25/2004			
3333 California St., Suite 315, Box 0962					
San Francisco, CA 94118					
<i>For core operating support for the postbaccalaureate program, which assists California students from disadvantaged backgrounds in gaining admittance to medical school</i>					
Regents of the University of California, San Francisco	2004-246	\$210,000.00	\$210,000.00	\$0.00	501 (c) 3
Kaiser, Joan		13761		509 (a)	
UCSF Office of Research Administration		10/26/2004			
3333 California St., Suite 315, Box 0962					
San Francisco, CA 94118					
<i>For core operating support for New Generation Health Center, a reproductive health clinic for high-risk teens and young women in San Francisco</i>					
Regents of the University of California, Santa Cruz	2004-113	\$30,000.00	\$30,000.00	\$0.00	501 (c) 3
Wegmuller, Kaz		13540		509 (a)	
Office of Sponsored Projects		6/25/2004			
Room 263, Social Sciences Bldg II					
1156 High Street					
Santa Cruz, CA 95064					
<i>To support a research project assessing language access and interpreting services and its impact on the delivery of health services to indigenous non-Spanish-speaking Mexican migrants in California.</i>					

Payee Organization Request Primary Contact Project Title	Grant Number	Amount Check # Paid Date	Deduct Amount	Non- Deduct Amount	Tax Status	Sched. Date	-- Receipt --	Done Date
Regional Congregations & Neighborhood Organizations Training Center Williams, Eugene 738 E. 92nd St Los Angeles, CA 90002 <i>To develop a framework for a coordinated response to the public health challenges of prisoner re-entry in Los Angeles County</i>	2004-156	\$145,000.00 13612 7/26/2004	\$145,000.00	\$0.00	501 (c) 3 Advance Ruling Period			
Riverside Community Health Foundation Anderson, Dan 4445-A Magnolia Avenue Riverside, CA 92501 <i>To provide pediatric dental care services for low-income children in Riverside County</i>	2004-235	\$175,000.00 13750 10/25/2004	\$175,000.00	\$0 00	501 (c) 3 509 (a)			
Rockefeller Family Fund, Inc. Wasserman, Lee 437 Madison Ave New York, NY 10022 <i>For 2004 membership to provide professional development and a forum for best practices for grants management.</i>	2004-025	\$2,000.00 13395 2/25/2004	\$2,000.00	\$0.00	501 (c) 3 509 (a)			
The Rp Group, Inc. Robles, Harriett c/o Denise Wilkerson 2017 "O" Street Sacramento, CA 95814 <i>To document and disseminate replicable programs in California community colleges that increase diversity in the health professions</i>	2003B-126	\$100,000 00 13328 1/26/2004	\$100,000 00	\$0 00	501 (c) 3 509 (a)			
Sacramento Loaves and Fishes Brown, Tim P O Box 2161 Sacramento, CA 95812 <i>For core operating support to continue providing treatment and shelter services for chronically homeless and mentally ill women in Sacramento.</i>	2004-226	\$150,000.00 13741 10/25/2004	\$150,000 00	\$0 00	501 (c) 3 509 (a)			

Payee Organization	Amount		Non-	-- Receipt --		
Request Primary Contact	Check #	Deduct	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Amount	Amount Status	Date	Date	
SAGE Project, Inc. Garcia, Shannon 1385 Mission Street, Suite 300 San Francisco, CA 94112 <i>For core operating support to maintain services to girls and women who have been victims of trafficking, sexual exploitation and violence in the Bay Area.</i>	2004-248	\$200,000.00 13763 10/25/2004	\$200,000.00	\$0.00 501 (c) 3 509 (a)		
Salud Para La Gente, Inc. Viveros, Arcadio PO Box 1750 Watsonville, CA 95077-1750 <i>For core operating support to sustain the provision of primary and preventive health services to the uninsured and low-income residents of the Pajaro Valley in Santa Cruz and North Monterey Counties</i>	2004-058	\$110,000 00 13458 4/26/2004	\$110,000.00	\$0.00 501 (c) 3 509 (a)		
Salvation Army, San Fernando Valley Corps Souza, Carlos 14917 Victory Blvd. Van Nuys, CA 91407-3426 <i>To support an after-school, community-based violence prevention program for at-risk youth in the San Fernando Valley.</i>	2004-181	\$40,000.00 13634 7/26/2004	\$40,000.00	\$0.00 501 (c) 3 509 (a)		
San Diego Organizing Project Gut, Stephanie 4305 University Ave , Suite 545 San Diego, CA 92105-1601 <i>For core operating support to strengthen the grassroots capacity to advocate for access to affordable health care in San Diego County.</i>	2003B-114	\$150,000 00 13316 1/26/2004	\$150,000.00	\$0 00 501 (c) 3 509 (a)		
San Diego Grantmakers Holdaway, Julie 4270 Executive Square, Suite 200 La Jolla, CA 92037 <i>For 2004 membership renewal to provide resources, education, training and support to a network of grantmakers to promote philanthropy in San Diego.</i>	2004-008	\$5,000 00 13356 1/26/2004	\$5,000.00	\$0.00 501 (c) 3 509 (a)		

Payee Organization	Amount	Non-	Receipt			
Request Primary Contact	Check #	Deduct	Tax	Sched.	Done	
Project Title	Grant Number	Amount	Amount	Status	Date	Date
San Diego Grantmakers Holdaway, Julie 4270 Executive Square, Suite 200 La Jolla, CA 92037 <i>To support the nation-wide Council on Foundations conference for grantmakers in April 2005 in San Diego.</i>	2004-303	\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 509 (a)	
		14033				
		12/23/2004				
San Francisco Community Clinic Consortium Gressman, John 1550 Bryant Street Suite 450 San Francisco, CA 94103 <i>For core operating support to strengthen infrastructure and sustain the provision of primary and preventive health services by member clinics.</i>	2003B-121	\$250,000.00	\$250,000.00	\$0.00	501 (c) 3 509 (a)	
		13323				
		1/26/2004				
San Francisco Bar Association Volunteer Legal Services Program Neiman, Tanya 465 California St., Suite 1100 San Francisco, CA 94104 <i>For core operating support to sustain and expand San Francisco's Homeless Advocacy Project collaboration with homeless service providers.</i>	2003B-103	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)	
		13306				
		1/26/2004				
San Francisco Community College District Gabriner, Robert S. 50 Phelan Ave , C306 San Francisco, CA 94112 <i>To increase the English proficiency of immigrant health professionals as they re-enter the health workforce in the Bay Area</i>	2003B-082	\$150,000.00	\$150,000.00	\$0.00	Government Tax Exempt Entity	
		13285				
		1/26/2004				

Payee Organization	Amount	Non-	--- Receipt ---	
Request Primary Contact	Check #	Deduct Tax	Sched.	Done
Project Title	Paid Date	Amount Status	Date	Date
San Francisco Foundation Community Initiative Funds Barlow, David S. 225 Bush Street, #500 San Francisco, CA 94104 <i>To support the participation of California health organizations at the Pilot to Policy Conference in Los Angeles in February 2004</i>	2003B-145	\$20,000 00	\$20,000 00	\$0 00 509 (a)
		13347		501 (c) 3
		1/26/2004		
San Francisco Foundation Community Initiative Funds Barlow, David S. 225 Bush Street, #500 San Francisco, CA 94104 <i>To support the participation of 19 Foundation representatives at the Foundation Consortium for Children and Youth Retreat in April 2004.</i>	2004-105	\$5,000.00	\$5,000.00	\$0.00 509 (a)
		13512		501 (c) 3
		5/25/2004		
San Francisco State University Foundation, Inc. Clopton, Karen PO Box 320160 San Francisco, CA 94132-0160 <i>To prepare underrepresented minority nurses in San Francisco for acceptance into doctoral programs in nursing.</i>	2004-206	\$210,000.00	\$210,000.00	\$0.00 501 (c) 3
		13722		509 (a)
		10/25/2004		
Santa Anita Family YMCA Parnell, Kathy 501 S. Mountain Ave Monrovia, CA 91016 <i>For core operating support to continue to provide specialized health and fitness services for low-income older adults living in the San Gabriel Valley</i>	2004-049	\$120,000.00	\$120,000.00	\$0 00 501 (c) 3
		13449		
		4/26/2004		

Payee Organization		Amount		Non-		--- Receipt ---	
Request Primary Contact		Check #	Deduct	Deduct Tax		Sched.	Done
Project Title	Grant Number	Paid Date	Amount	Amount Status		Date	Date
Santa Cruz Barrios Unidos, Inc. Alejandro, Daniel 1817 Soquel Ave Santa Cruz, CA 95062 <i>For core operating support to continue youth violence prevention programming for Latino youth in Santa Cruz County</i>	2004-269	\$100,000.00 13781 10/25/2004	\$100,000.00	\$0.00 501 (c) 3 509 (a)			
Save Our Youth Forbath, Jean 661 Hamilton St Costa Mesa, CA 92627 <i>For core operating support to continue providing an after-school program for at-risk Latino youth in Costa Mesa as a violence prevention strategy</i>	2004-242	\$150,000.00 13757 10/25/2004	\$150,000.00	\$0.00 501 (c) 3 509 (a)			
Scan Health Plan Schwab, Timothy C 3800 Kilroy Airport Way, Suite 100 Long Beach, CA 90806 <i>To support a community-based services intervention for former senior inmates in Los Angeles County, as a health promotion strategy</i>	2004-276	\$75,000.00 13785 10/25/2004	\$75,000.00	\$0.00 501 (c) 3 509 (a)			
Silicon Valley Toxics Coalition Smith, Ted 760 North First Street San Jose, CA 95112 <i>For core operating support to sustain the provision of environmental health education and leadership development to low-income Latino residents in San Jose</i>	2004-046	\$135,000.00 13446 4/26/2004	\$135,000.00	\$0.00 501 (c) 3 509 (a)			

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Amount	Status	Date	
Solano Coalition for Better Health Hughes, Patrick A. 360 Campus Lane, Suite 110 Fairfield, CA 94534 <i>To support a convening of Northern California communities focused on the issues of increased access to healthcare for low-income and uninsured residents in March 2004 in Fairfield</i>	2004-030	\$5,000.00	\$5,000.00	\$0.00 501 (c) 3 509 (a)	3/25/2004
Southern California Grantmakers Borsecnik, Laura 350 South Figueroa Street, Suite 270 Los Angeles, CA 90071 <i>To support the SCAP Annual Conference "Raising the Voice of Philanthropy: Communicating for Change" in Los Angeles in February 2004.</i>	2004-001	\$4,000.00	\$4,000.00	\$0.00 501 (c) 3 509 (a)	1/26/2004
Southern California Grantmakers Oshima, Miyoko 350 South Figueroa Street, Suite 270 Los Angeles, CA 90017 <i>For 2004 membership renewal to support philanthropy through educational programs, collaboration and communication.</i>	2004-007	\$7,500.00	\$7,500.00	\$0.00 501 (c) 3 509 (a)	1/26/2004
Special Service For Groups, Inc. Hatanaka, Herbert K 605 West Olympic Blvd., Suite 600 Los Angeles, CA 90015 <i>To support the Racial and Ethnic Approaches to Community Health 2010 Conference "Building a Policy Agenda to Reducing Disparities in Health" in Los Angeles in September 2004</i>	2004-293	\$5,000.00	\$5,000.00	\$0.00 501 (c) 3 509 (a)	10/25/2004

Payee Organization	Amount	Non-	Request Primary Contact	Check #	Deduct	Tax	Sched.	Done
Project Title	Grant Number	Amount	Amount	Amount	Status	Date	Date	Date
Stanford University Rebuelta, Blanca Office of Sponored Research 651 Serra Street, Room 260 Stanford, CA 94305-4125 <i>To conduct primary research to identify factors contributing to the disproportionate loss of interest in premedical studies among underrepresented minority students at two California unvrersities.</i>	2004-261	\$156,500.00	\$156,500.00	\$0.00	501 (c) 3 509 (a)			
Stanislaus County Area Agency on Aging Palomino, Margie 121 Downey Ave , Suite 102 Modesto, CA 95354 <i>To provide flu shots and/or stroke assessments to a minimum of 300 unduplicated underserved seniors at the "Healthy Aging Summit" in October 2004 in Modesto</i>	2004-296	\$7,000 00	\$7,000 00	\$0.00	Government Tax Exempt Entity			
State and Territorial Injury Prevention Directors Association Keller, Trisha 2965 Flowers Rd Ste 105 Atlanta, GA 30341-5520 <i>To support 2004 membership to encourage and secure increased federal appropriations for injury control programs and research activities</i>	2004-195	\$5,000.00	\$5,000.00	\$0 00	501 (c) 3 509 (a)			
State of California Office of Statewide Health Planning and Development Carlisle, David 1600 Ninth Street, Room 433 Sacramento, CA 95814 <i>To redesign the statewide Healthcare Workforce and Community Development Drvision and continue the Shortage Area Medical Education Training</i>	2003B-083	\$90,000.00	\$90,000 00	\$0.00	Government Tax Exempt Entity			

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Amount	Status	Date	
State University of New York Downstate Medical Center Mason, Robert 35 State Street Albany, NY 12207 <i>To support attendance by California participants at the 4th annual National Conference on Quality Health Care for Culturally Diverse Populations. Integrating Community Needs Into the National Health Agenda in October 2004, in Washington, DC</i>	2004-288	\$5,000.00	\$5,000.00	\$0.00 509 (a)	
		13797		501 (c) 3	
		10/25/2004			
Stockton Interfaith Sponsoring Committee, Inc. Amato, Tom 3645 N El Dorado St. Stockton, CA 95204 <i>For core operating support to strengthen organizational capacity to mobilize the community to maintain and expand access to health care services for low-income families in Stockton</i>	2004-074	\$100,000.00	\$100,000.00	\$0.00 501 (c) 3	
		13473		509 (a)	
		4/26/2004			
Taylor, Darren "Bo" Taylor, Darren "Bo" 4657 W. Washington Blvd Los Angeles, CA 90016 <i>For the 2003 California Peace Prize Award, which acknowledges the past violence prevention activities of this individual working to address the root causes of violence in his community</i>	2003B-039	\$12,500.00	\$12,500.00	\$0.00	
		13274			
		1/26/2004			
Teen Court of Kern County, Inc. Streiff, Jayne 2005 Ridge Rd Bakersfield, CA 93305 <i>For core operating support to sustain the provision of an alternative sentencing program for first-time juvenile offenders as a violence prevention strategy</i>	2003B-104	\$40,000.00	\$40,000.00	\$0.00 501 (c) 3	
		13307		509 (a)	
		1/26/2004			

Payee Organization	Amount	Non-	Receipt	
Request Primary Contact	Check #	Deduct Tax	Sched.	Done
Project Title	Grant Number	Amount	Date	Date
Tides Center Ellis, Juliet 436 14th Street, Suite 1205 Oakland, CA 94612 <i>To support a leadership development program that trains community leaders on the core connections between health outcomes and environmental factors</i>	2004-068	\$100,000.00 13468 4/26/2004	\$100,000.00	\$0.00 501 (c) 3 509 (a)
Tides Center Fox, Bodil The Presidio P.O. Box 29907 San Francisco, CA 94129-0907 <i>To support an educational briefing and convening on reproductive health issues affecting Asian Pacific American women and girls in April 2004 in California</i>	2004-112	\$10,000.00 13539 6/25/2004	\$10,000.00	\$0.00 501 (c) 3 509 (a)
Tides Center Seldon, Willa The Presidio P.O. Box 29907 San Francisco, CA 94129-0907 <i>For core operating support to sustain the provision of free sexual and reproductive health care to uninsured women in San Francisco.</i>	2004-142	\$150,000.00 13600 7/26/2004	\$150,000.00	\$0.00 501 (c) 3 509 (a)
Tides Center Levikow, Jane The Presidio P.O. Box 29907 San Francisco, CA 94129-0907 <i>For core operating support for People Organizing to Demand Environmental and Economic Rights to continue to organize and advocate for environmental health and justice in San Francisco's Mission neighborhood</i>	2004-212	\$150,000.00 13728 10/25/2004	\$150,000.00	\$0.00 501 (c) 3 509 (a)

Payee Organization	Amount	Non-	Receipt	Done		
Request Primary Contact	Check #	Deduct Tax	Sched.	Done		
Project Title	Grant Number	Deduct Amount	Status	Date		
Truckee Tahoe Seniors Council Kauffman, Melanie PO Box 4152 Truckee, CA 96160 <i>For core operating support to sustain the Senior Nutrition and Senior Health Programs for the Truckee-Tahoe area.</i>	2003B-108	\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 Advance Ruling Period	
		13311				
		1/26/2004				
Trust for Conservation Innovation D'Oliva, Carin 423 Washington Street, 4th Floor San Francisco, CA 94111 <i>For 2005 membership to link together funders working on environment, health, social justice, science, marine ecosystems and rural economies around a cross-sector issue</i>	2004-392	\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 Advance Ruling Period	
		14040				
		12/23/2004				
Tulare County Hispanic Commission on Alcohol & Drug Abuse Services, Inc. Vasquez, Ricardo 1350 S Crowe St Visalia, CA 93277 <i>For core operating support for Angela's House, a perinatal and postpartum residential substance abuse program for Latinas and their children in Tulare County</i>	2004-250	\$180,000.00	\$180,000.00	\$0.00	509 (a) 501 (c) 3	
		13765				
		10/25/2004				
The UCLA Foundation Conn, Maya Office of Contract & Grant Administration 10920 Wilshire Blvd #1200 Los Angeles, CA 90024-1406 <i>To expose students from underserved communities in Los Angeles County to careers and higher education opportunities in healthcare management.</i>	2003B-052	\$7,500.00	\$7,500.00	\$0.00	501 (c) 3 509 (a)	
		13580				
		7/26/2004				

Payee Organization	Amount	Non-	— Receipt —	Done
Request Primary Contact	Check #	Deduct Tax	Sched.	Date
Project Title	Grant Number	Paid Date	Amount Status	Date
Uncommon Good Mintie, Nancy 435 Berkeley Ave Claremont, CA 91711 <i>To help community clinics in Los Angeles maintain and increase staff diversity by providing educational debt repayment assistance to minority physicians</i>	2004-147	\$100,000.00 13603 7/26/2004	\$100,000.00 \$0.00	Advance Ruling Period 501 (c) 3
University Muslim Medical Association Inc. Aman, Yasser 711 W Florence Ave. Los Angeles, CA 90044 <i>For core operating support to sustain the provision of health care services to underserved residents in South Los Angeles</i>	2004-236	\$200,000.00 13751 10/25/2004	\$200,000.00 \$0.00	501 (c) 3 509 (a)
University of Maryland Foundation, Inc. Marx, Joyce 3360 Metzert Rd. Adelphi, MD 20783 <i>To support a joint research project to study childhood history, including sexuality, family life, children's health, and juvenile justice issues to help understand challenges facing America's youth</i>	2004-200	\$10,000.00 13692 9/24/2004	\$10,000.00 \$0.00	501 (c) 3 509 (a)
University of San Francisco Lontz, John M. 1485 Response Road #226 Sacramento, CA 95815-4847 <i>For core operating support to provide a learning resource center for student nurses</i>	2004-099	\$5,000.00 13489 4/26/2004	\$5,000.00 \$0.00	501 (c) 3 509 (a)

Payee Organization		Amount		Non-		-- Receipt --	
Request Primary Contact		Check #	Deduct	Deduct Tax	Sched.		Done
Project Title	Grant Number	Paid Date	Amount	Amount Status	Date		Date
University of Southern California Wilson, Cristina Department of Contracts and Grants 837 Downey Way, STO 327 Los Angeles, CA 90089-1147 <i>To support the Los Angeles Foundation Leadership Group to strengthen health and other philanthropies in Los Angeles</i>	2004-292		\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 509 (a)	
			13801				
			10/25/2004				
University of the Pacific Dugoni, Arthur 3601 Pacific Avenue Stockton, CA 95104 <i>To provide preventive oral health care services to reduce dental disease in individuals with disabilities.</i>	2004-084		\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)	
			13482				
			4/26/2004				
Unstrung Bow Spiritual Retreat and Compassionate Mission Ministries Bergthold, Keith 3485 W Shaw, Suite 103 Fresno, CA 93711 <i>To strengthen and expand a faith-based, grassroots organizing project in the Central Valley to improve access to health services for low-income families in Fresno and Tulare Counties</i>	2004-281		\$150,000.00	\$150,000.00	\$0.00	501 (c) 3 509 (a)	
			13790				
			10/25/2004				
Upward Bound House Parker, Andrew Duff 1104 Washington Avenue Santa Monica, CA 90403 <i>To provide support services as well as social, health, educational and recreational programs for low-income seniors in Santa Monica</i>	2004-123		\$10,000.00	\$10,000.00	\$0.00	501 (c) 3 509 (a)	
			13549				
			6/25/2004				

Payee Organization	Amount	Non-	Receipt			
Request Primary Contact	Check #	Deduct	Deduct Tax	Sched.	Done	
Project Title	Grant Number	Paid Date	Amount	Status	Date	Date
URDC Human Services Corporation Sorkin, Al 1460 N. Lake Ave., Suite 107 PO Box 41274 Pasadena, CA 91114-8274 <i>To provide health services to low-income women and girls in Pasadena, Altadena and the west San Gabriel Valley</i>	2004-161	\$100,000.00 13616 7/26/2004	\$100,000.00	\$0.00 501 (c) 3 509 (a)		
Valley Community Clinic Chamberlain, Diane 6801 Coldwater Canyon Ave., #1B North Hollywood, CA 91605-5104 <i>For core operating support to sustain the provision of women-centered health services for low-income women and girls in the San Fernando Valley.</i>	2003B-084	\$150,000.00 13287 1/26/2004	\$150,000.00	\$0.00 501 (c) 3 509 (a)		
Victor Valley College Foundation Ontiveros, Ginger 18422 Bear Valley Rd. Victorville, CA 92395 <i>To expand the health sciences offerings at Victor Valley College and to increase the recruitment of students of color in San Bernardino County.</i>	2004-207	\$220,000.00 13723 10/25/2004	\$220,000.00	\$0.00 501 (c) 3 509 (a)		
Visión y Compromiso, Inc. Lemus, Maria 2536 Edwards Ave El Cerrito, CA 94530 <i>For core operating support to strengthen the Community Health Workers/Promotoras Network and establish a statewide public policy agenda on Latina health</i>	2003B-085	\$150,000.00 13288 1/26/2004	\$150,000.00	\$0.00 501 (c) 3 Advance Ruling Period		

Payee Organization	Amount	Non-	--- Receipt ---			
Request Primary Contact	Check #	Deduct Tax	Sched.	Done		
Project Title	Grant Number	Amount	Date	Date		
Vista Community Clinic Mannino, Barbara 1000 Vale Terrace Vista, CA 92084 <i>To continue the Every Teen Counts project to provide community-based teen pregnancy prevention services in the Crown Heights and Eastside communities of Oceanside</i>	2002-263	\$300,000.00	\$300,000.00	\$0.00	501 (c) 3 509 (a)	
		13576	7/26/2004			
Walnut Avenue Women's Center O'Brien, Dee 303 Walnut Ave Santa Cruz, CA 95060 <i>To continue the ABC/African-American Health Group of the Central Coast, which provides health education, outreach, and advocacy training to African-American women in Santa Cruz, Monterey, and San Benito Counties</i>	2004-251	\$90,000.00	\$90,000.00	\$0.00	501 (c) 3 509 (a)	
		13766	10/25/2004			
Western Center on Law and Poverty Grayson, Pegine E. 3701 Wilshire Blvd, Suite 208 Los Angeles, CA 90010-2826 <i>To support the monitoring of Los Angeles County's mental health services compliance in implementing court-ordered foster care system reforms.</i>	2004-151	\$60,000.00	\$60,000.00	\$0.00	501 (c) 3 509 (a)	
		13607	7/26/2004			
Westside Family Health Center Farmer, Debra A. 1711 Ocean Park Blvd. Santa Monica, CA 90405 <i>For core operating support to continue the Community Health Advocate program, which works to prevent preterm labor among Latina clients in Los Angeles</i>	2004-252	\$180,000.00	\$180,000.00	\$0.00	501 (c) 3 509 (a)	
		13767	10/25/2004			

Payee Organization	Amount	Non-	Receipt			
Request Primary Contact	Check #	Deduct	Deduct	Tax	Sched.	Done
Project Title	Grant Number	Paid Date	Amount	Status	Date	Date
Winters Healthcare Foundation, Inc. Campos, Louie PO Box 367 Winters, CA 95694-0367 <i>For core operating support to continue to provide direct preventive health services to underserved populations in southwest Yolo County</i>	2004-139	\$140,000.00 13597 7/26/2004	\$140,000.00	\$0.00	501 (c) 3 Advance Ruling Period	
Women & Philanthropy, Inc. Otis, Kimberly 1629 K Street NW, Suite 402 Washington, DC 20006 <i>For 2004 membership renewal to improve the effectiveness of grantmaking programs by addressing special needs of women and children, with a focus on California programs.</i>	2004-298	\$15,000.00 13804 10/25/2004	\$15,000.00	\$0.00	501 (c) 3 509 (a)	
Women Against Gun Violence Shah, Karen M PO Box 1501 Culver Cty, CA 90232 <i>For core operating support to sustain activities to prevent gun violence through education, advocacy and supportive services to women and families affected by gun violence</i>	2003B-073	\$150,000.00 13278 1/26/2004	\$150,000.00	\$0.00	501 (c) 3 509 (a)	
Women's Cancer Advocacy, Resources and Education Batten, Connie 617 B Water Street P.O. Box 944 Santa Cruz, CA 95060 <i>For core operating support to strengthen internal capacity to provide free services to women living with cancer in Santa Cruz County.</i>	2004-143	\$130,000 00 13657 8/25/2004	\$130,000 00	\$0.00	501 (c) 3 509 (a)	

Payee Organization	Amount	Non-	Receipt	Done	
Request Primary Contact	Check #	Deduct Tax	Sched.	Date	
Project Title	Grant Number	Amount	Status	Date	
The Women's Foundation of California Chang, Patricia W. 340 Pine Street, Suite 302 San Francisco, CA 94104 <i>For core operating support for the environmental health component of the Initiatives Forum, a collaborative policy action fund for low-income women and girls in California, with a focus on the Central Valley</i>	2003B-127	\$150,000.00	\$150,000.00	\$0.00 501 (c) 3 509 (a)	1/26/2004
The Women's Foundation of California Schreiber, Cathy 340 Pine Street, Suite 302 San Francisco, CA 94104 <i>To support the 25th Anniversary Gala in San Francisco to celebrate advocacy of women and girls in March 2004.</i>	2004-034	\$5,000.00	\$5,000.00	\$0.00 501 (c) 3 509 (a)	3/25/2004
The Women's Foundation of California Chang, Patricia W 340 Pine Street, Suite 302 San Francisco, CA 94104 <i>To support the Women's Policy Institute to increase the number of community-based women leaders informing public policy that impacts the health of women and girls in California.</i>	2004-249	\$210,000.00	\$210,000.00	\$0.00 501 (c) 3 509 (a)	10/25/2004
Women's Funding Network Zuccherro, Amy 1375 Sutter Street, Suite 406 San Francisco, CA 94109 <i>For 2004 annual membership to support a partnership of women's funds and donors committed to social justice to ensure that women's funds are recognized as the "investment of choice" for those who value the full participation of women and girls</i>	2004-385	\$2,500.00	\$2,500.00	\$0.00 501 (c) 3 509 (a)	12/23/2004

Payee Organization	Amount	Non-	Receipt	Done
Request Primary Contact	Check #	Deduct Tax	Sched.	Date
Project Title	Grant Number	Amount	Amount Status	Date
World Health Organization Krug, Etienne Avenue Appia 20 1211 Geneva, 27 <i>To support activities of the Global Interpersonal Violence Prevention Alliance including an international conference in California in 2005.</i>	2004-159	\$120,000.00 13659 8/25/2004	\$120,000.00 \$0.00 Other	
Young Men's Christian Association of Metropolitan Los Angeles Bowman, Martha P 625 S New Hampshire Ave Los Angeles, CA 90005 <i>To support a summer camp program for underserved youth in the San Fernando Valley as a violence prevention strategy.</i>	2004-189	\$40,000.00 13664 8/25/2004	\$40,000.00 \$0.00 501 (c) 3 509 (a)	
Zeum Pon, Adrienne 221 Fouth Street San Francisco, CA 94103 <i>To support an employment and training program for low-income, underserved and at-risk youth nationwide.</i>	2004-193	\$15,000.00 13666 8/25/2004	\$15,000.00 \$0.00 501 (c) 3 509 (a)	
Grand Total (418 items)		<u>\$40,318,818.00</u>	<u>\$40,318,818.00</u> <u>\$0.00</u>	

X

Date Thursday, January 20, 2005
Time 09:27AM
User LINDA

The California Wellness Foundn
Matching Gifts by Recipient
Periods: 01-04 Through 12-04 As of: 1/20/2005

Page 1 of 12
Report 03GFTTX.rpt
Company GRANTSCY

Matching Gift Recipient	Amount
ACLU Foundation of Northern 1663 Mission St., Suite 460 San Francisco CA 94103	\$1,400.00
Afghan Center 37416 Joseph Street Fremont CA 94536	\$3,000.00
A Home Within 2481 Clay St. San Francisco CA 94115	\$200.00
AIDS Project Los Angeles 611 S. Kingsley Drive Los Angeles CA 90005	\$600.00
AIDS WALK Los Angeles 3550 Wilshire Blvd. #890 Los Angeles CA 90010	\$100.00
Alameda County Mental Health 954 60th St., Suite 10 Oakland CA 94608	\$200.00
All Saints Church 132 N. Euclid Ave. Pasadena CA 91101	\$5,500.00
American Cancer Society 1445 E. Los Angeles Ave. #207 Simi Valley CA 93065	\$450.00
American Cancer Society 50 W. Hillcrest Drive #208 Thousand Oaks CA 91360	\$200.00
Amnesty International USA, 322 8th Avenue New York NY 10001	\$300.00
Ascension Lutheran Church 1600 E. Hillcrest Dr. Thousand Oaks CA 91362	\$2,802.00

Date: Thursday, January 20, 2005
Time: 09:27AM
User: LINDA

The California Wellness Foundn
Matching Gifts by Recipient
Periods: 01-04 Through 12-04 As of: 1/20/2005

Page: 2 of 12
Report: 03GFTTX.rpt
Company: GRANTSCY

Matching Gift Recipient		Amount
Asian and Pacific Islander 450 Sutter St. #600		
San Francisco Asian Americans-Pacific 200 Pine Street #700	CA 94108	\$700.00
San Francisco Asian Law Caucus 939 Market Street #201	CA 94104	\$300.00
San Francisco Asian Legal Services Outreach 5709 Stockton Blvd.	CA 94103	\$2,000.00
Sacramento Asian Pacific American Legal 1145 Wilshire Blvd. Second Floor	CA 95824	\$280.00
Los Angeles Asian Pacific Environmental 310 8th St. #309	CA 90017	\$10,600.00
Oakland Asian and Pacific Islander 730 Polk St., 4th Floor	CA 94607	\$400.00
San Francisco Association for the American Arts & Culture 607 N. Vermont Ave.	CA 94109	\$1,100.00
Los Angeles Association of Baptists for P.O. Box 8585	CA 90004	\$100.00
Harrisburg Ayala Foundation USA 255 Shoreline Drive, Suite 128	PA 17105	\$200.00
Redwood City Boy Scouts of America Antelope Valley District 42402 10th St. West, Ste. G	CA 94065	\$140.00
Lancaster Braille Institute of America,	CA 93534	\$100.00

Date: Thursday, January 20, 2005
Time: 09:27AM
User: LINDA

The California Wellness Foundn
Matching Gifts by Recipient
Periods: 01-04 Through 12-04 As of: 1/20/2005

Page 3 of 12
Report 03GFTTX rpt
Company GRANTSCY

Matching Gift Recipient	Amount
741 North Vermont Avenue	
Los Angeles CA 90029-3594 Brown University Box 1877	\$2,000.00
Providence RI 02912 California Council for the 312 Sutter St., #601	\$100.00
San Francisco CA 94108 Californians For Justice 1611 Telegraph Ave., Suite 317	\$200.00
Oakland CA 94612 California Black Women's 101 N. La Brea Avenue Suite 610	\$200.00
Inglewood CA 90301 California Budget Project 921 11th Street, Suite 502	\$300.00
Sacramento CA 95814 California Chicano News Media 3800 So. Figueroa St.	\$200.00
Los Angeles CA 90037-1206 California Now Foundation 926 J St. #424	\$8,390.00
Sacramento CA 95814 California Women's Law Center 3460 Wilshire Blvd. Suite 1102	\$1,500.00
Los Angeles CA 90010 Camarillo United Methodist 291 Anacapa Drive	\$8,000.00
Camarillo CA 93010 Capital Public Radio, Inc. 7055 Folsom Blvd.	\$5,560.00
Sacramento CA 95826 Center for Constitutional 666 Broadway, 7th Floor	\$300.00

Date Thursday, January 20, 2005
Time 09:27AM
User LINDA

The California Wellness Foundn
Matching Gifts by Recipient
Periods: 01-04 Through 12-04 As of: 1/20/2005

Page 4 of 12
Report 03GFTTX rpt
Company GRANTSCY

Matching Gift Recipient		Amount
New York Chatsworth Foursquare Church 10210 Canoga Ave.	NY 10012	\$1,000.00
Chatsworth Children's Bureau 3731 Wilshire Blvd. Suite 512 Los Angeles	CA 91311	\$100.00
Children's Hunger Fund 12820 Pierce St.	CA 90010	\$10,000.00
Pacoima Choice USA 1010 Wisconsin Avenue, NW Suite 410 Washington	CA 91331	\$120.00
Cleveland High School 8140 Vanalden Avenue	DC 20007	\$1,000.00
Reseda Colina Middle School 1500 E. Hillcrest	CA	\$1,500.00
Thousand Oaks The Colony Theatre 555 N. Third St.	CA 91362	\$120.00
Burbank Community Partners FBO InnerCity Struggle 606 S. Olive St., Suite 2400 Los Angeles	CA 91502	\$100.00
Congregation B'nai Emet 3050 Kadota St.	CA 90014	\$400.00
Simi Valley Crohn's & Colitis Foundation 1640 S. Sepulveda Blvd. Suite 101 Los Angeles	CA 93063	\$106.00
CSLA Foundation 5151 State University Drive	CA 90025	\$200.00

Date Thursday, January 20, 2005
Time 09:27AM
User: LINDA

The California Wellness Foundn
Matching Gifts by Recipient
Periods: 01-04 Through 12-04 As of: 1/20/2005

Page 5 of 12
Report: 03GFTTX.rpt
Company GRANTSCY

Matching Gift Recipient		Amount
Los Angeles CSUN Foundation 18111 Nordhoff Street	CA 90032	\$200.00
Northridge Cure Autism Now 5455 Wilshire Blvd., Suite 715	CA 91330	\$1,000.00
Los Angeles Day 2 Inc. P.O. Box 984 Planetarium Station New York	CA 90036	\$1,726.00
Disabled American Veterans 3725 Alexandria Pike	NY 10024	\$200.00
Cold Spring Drew School 2901 California Street	KY 41076	\$400.00
San Francisco Eagle Eye Institute 14 Chapel St.	CA 94115	\$500.00
Somerville Early Childhood Mental Health 4101 MacDonald Ave.	MA 02144	\$100.00
Richmond Earned Assets Resource Network 235 Montgomery St. Suite 668 San Francisco	CA 94805	\$200.00
East Meets West Foundation 1440 Broadway St., Suite 715	CA 94104	\$150.00
Oakland Entertainment Industry 11132 Ventura Blvd. Suite 401	CA 94612	\$2,000.00
Studio City Filipinos for Affirmative 310 8th St., Suite # 306 Oakland	CA 91604	\$100.00
	CA 94607	\$1,000.00

Date: Thursday, January 20, 2005
Time: 09:27AM
User: LINDA

The California Wellness Foundn
Matching Gifts by Recipient
Periods: 01-04 Through 12-04 As of: 1/20/2005

Page: 6 of 12
Report: 03GFTTX.rpt
Company: GRANTSCY

Matching Gift Recipient	Amount
First Baptist Church of Los 760 S. Westmoreland Ave. Los Angeles CA 90005	\$3,000.00
First Lutheran Church of 808 N. Los Robles Ave. Pasadena CA 91104	\$2,000.00
First United Methodist Church 1021 South Hope St. Los Angeles CA 90015-1407	\$4,000.00
Gay and Lesbian Media 3470 Wilshire Blvd. Los Angeles CA 90010	\$150.00
Gay Men's Health Crisis, Inc. 119 West 24th Street New York NY 10011	\$200.00
George Mark Children's House 2121 George Mark Lane San Leandro CA 94578	\$10,100.00
Golden Gate National Parks Building 201 Fort Mason San Francisco CA 94123	\$200.00
Habitat for Humanity 322 West Lamar St. Americus GA 31709	\$800.00
Heifer Project International 1015 Louisiana Little Rock AR 72202	\$200.00
Hispanics in Philanthropy 200 Pine Street, Ste. 700 San Francisco CA 94104	\$6,600.00
Homeboy Industries 1916 E. First St. Los Angeles CA 90033	\$5,000.00
Huckleberry Youth Programs	

Date Thursday, January 20, 2005
Time 09:27AM
User: LINDA

The California Wellness Foundn
Matching Gifts by Recipient
Periods: 01-04 Through 12-04 As of: 1/20/2005

Page 7 of 12
Report 03GFTTX.rpt
Company GRANTSCY

Matching Gift Recipient	Amount
3310 Geary Blvd. San Francisco CA 94118 Israel Levin Senior Center- 201 Ocean Front Walk	\$100.00
Venice CA 90291 Jacobs Institute of Women's 409 12th St., SW	\$200.00
Washington DC 20024 Japan-U.S. Community Education 1440 Broadway, Suite 901	\$5,000.00
Oakland CA 94612 Jewish Family Service-Israel 201 Ocean Front Walk	\$500.00
Venice CA 90291 Kalusugan Community Services 1419 E. 8th St.	\$100.00
National City CA 91950 KCET Community Television of 4401 Sunset Blvd.	\$400.00
Los Angeles CA 90027 KOCE-TV Foundation 15751 Gothard St.	\$1,186.00
Huntington Beach CA 92647 KVIE Channel 6 2595 Capitol Oaks Dr.	\$200.00
Sacramento CA 95833 Los Angeles Free Clinic 8405 Beverly Blvd.	\$200.00
Los Angeles CA 90048 Los Angeles Gay & Lesbian 1625 N. Schrader Blvd.	\$8,300.00
Los Angeles CA 90028 Los Angeles Indigenous P.O. Box 42118	\$100.00

Date Thursday, January 20, 2005
Time 09.27AM
User LINDA

The California Wellness Foundn
Matching Gifts by Recipient
Periods: 01-04 Through 12-04 As of: 1/20/2005

Page 8 of 12
Report: 03GFTTX.rpt
Company GRANTSCY

Matching Gift Recipient	Amount
Los Angeles Lake Avenue Church 393 N. Lake Avenue CA 90042	\$200.00
Pasadena Los Angeles County Museum of 5905 Wilshire Blvd. CA 91101	\$2,108.00
Los Angeles Memorial Sloan-Kettering 1275 York Ave. CA 90036	\$150.00
New York MEND 13460 Van Nuys Blvd. NY 10021	\$200.00
Pacoima Mental Health Association of 870 Market St., Suite 928 CA 91331	\$1,046.00
San Francisco Mexican American Legal 634 South Spring St. CA 94102	\$200.00
Los Angeles Miss Porter's School 60 Main Street Farmington Morehouse College 830 Westview Drive, S.W. CA 90014	\$600.00
Atlanta Narika P.O. Box 14014 GA 30314	\$5,000.00
Berkeley National Asian Pacific 1140 Connecticut Ave., NW Suite 1200 Washington DC 20036	\$200.00
National Center for Equine 5001 Woodside Rd	\$3,000.00

Date Thursday, January 20, 2005
Time 09:27AM
User LINDA

The California Wellness Foundn
Matching Gifts by Recipient
Periods: 01-04 Through 12-04 As of: 1/20/2005

Page 9 of 12
Report 03GFTTX.rpt
Company GRANTSCY

Matching Gift Recipient		Amount
Woodside National Foundation for 4600 East West Hwy., Suite 525	CA 94062	\$1,000.00
Bethesda National Multiple Sclerosis P.O. Box 17569	MD 20814	\$100.00
Irvine Ntnl Asian Pacific Amer Legal 1140 Connecticut Ave. NW Suite 1200 Washington	CA 92623-7569	\$250.00
New Partnership Foundation 1459 Meredith Way	DC 20036	\$500.00
Carmichael Northern California Chapter of 150 Grand Ave.	CA 95608	\$2,000.00
Oakland Pacifica Foundation 1929 Martin Luther King Jr Way	CA 94612	\$150.00
Berkeley Philanthrofund Foundation 1409 Willow Street, Suite 305	CA 94704	\$100.00
Minneapolis Pilipino Workers Center 153 Glendale Blvd.	MN 55403	\$200.00
Los Angeles Planned Parenthood 434 W. 33rd. St.	CA 90026	\$500.00
New York Point Reyes National Seashore Point Reyes National Seashore Bldg 70	NY 10001	\$400.00
Point Reyes Project Angel Food 7574 Sunset Blvd.	CA 94956	\$200.00
Los Angeles	CA 90046	\$200.00

Date Thursday, January 20, 2005
Time 09:27AM
User LINDA

The California Wellness Foundn
Matching Gifts by Recipient
Periods: 01-04 Through 12-04 As of: 1/20/2005

Page 10 of 12
Report 03GFTTX.rpt
Company GRANTSCY

Matching Gift Recipient	Amount
Regional Parks Foundation P.O. Box 21074 Crestmont Station Oakland CA 94620	\$3,000.00
San Fernando Valley Assoc. 15725 Parthenia St. North Hills CA 91343	\$400.00
San Francisco AIDS Foundation 995 Market Street, Suite 200 San Francisco CA 94103	\$2,160.00
San Francisco Food Bank 900 Pennsylvania Avenue San Francisco CA 94107	\$100.00
San Francisco Veterans Equity 1099 Mission St. San Francisco CA 94103	\$300.00
San Gabriel Valley Habitat 770 N. Fair Oaks Ave. Pasadena CA 91103	\$200.00
Shepherd of the Hills 19700 Rinaldi St. Porter Ranch CA 91326	\$2,840.00
S.M.A.R.T. 1370 Mission Street, 2nd Floor San Francisco CA 94103	\$10,600.00
Southern California Public 261 South Figueroa Street Suite 200 Los Angeles CA 90012	\$1,000.00
Social Model Recovery Systems 804 E. 6th Street Los Angeles CA 90021	\$1,500.00
Soka Gakkai International-USA 606 Wilshire Blvd. Santa Monica CA 90401	\$7,150.00
Southern Poverty Law Center	

Date Thursday, January 20, 2005
Time 09:27AM
User LINDA

The California Wellness Foundn
Matching Gifts by Recipient
Periods: 01-04 Through 12-04 As of: 1/20/2005

Page: 11 of 12
Report: 03GFTTX.rpt
Company: GRANTSCY

Matching Gift Recipient	Amount
400 Washington Ave.	
Montgomery AL 36104 Sweatshop Watch 310 Eighth St., Suite 303	\$200.00
Oakland CA 94607 Taking The Reins 3919 Rigali Ave.	\$200.00
Los Angeles CA 90039 Temple Etz Chaim 1080 Janss Road	\$400.00
Thousand Oaks CA 91360 Temple Israel P.O. Box 4284	\$1,350.00
Springfield MO 65808 Thousand Oaks High School 2323 N. Moorpark Road	\$200.00
Thousand Oaks CA 91360 Tides Center/National Asian 1112 16th St. NW, Ste. 110	\$1,190.00
Washington DC 20036 Tides Center/Youth United for 1848 Bay Rd.	\$1,000.00
East Palo Alto CA 94303 Trinity Episcopal Cathedral 2620 Capitol Ave.	\$100.00
Sacramento CA 95816 UMMA Community Clinic 711 W. Florence Ave.	\$2,500.00
Los Angeles CA 90044 University of California, Los 10920 Wilshire Blvd. 11th Floor	\$100.00
Los Angeles CA 90024 US Fund For UNICEF 333 East 38th St.	\$500.00

Date Thursday, January 20, 2005
Time 09:27AM
User LINDA

The California Wellness Foundn
Matching Gifts by Recipient
Periods: 01-04 Through 12-04 As of: 1/20/2005

Page 12 of 12
Report 03GFTTX.rpt
Company GRANTSCY

Matching Gift Recipient		Amount
New York Vassar College 124 Raymond Ave.	NY 10016	\$200.00
Poughkeepsie Ventura County Rainbow AIDS Project Ventura County 2021 Sperry Ave. #3 Ventura	NY 12604-0725	\$200.00
Wake Forest University Box 7227 Reynolda Station	CA 93003	\$100.00
Winston-Salem Washington State University P.O. Box 641927	NC 27109	\$500.00
Pullman Wayland Academy 101 N. University Avenue	WA 99164-1927	\$200.00
Beaver Dam The Wellness Community 530 Hampshire Rd.	WI 53916	\$200.00
Westlake Village Westlake Elementary PFA 1571 East Potrero Road	CA 91361	\$110.00
Westlake Village Women's Funding Network 1375 Sutter St., Suite 406	CA 91361	\$100.00
San Francisco Yosemite Fund 155 Montgomery St., Suite 1104	CA 94109	\$400.00
San Francisco Zeum 221 Fourth Street	CA 94104	\$200.00
San Francisco	CA 94103	\$500.00
Company Total:		\$186,284.00

**THE CALIFORNIA WELLNESS FOUNDATION
PART XV, Supplementary Information**

95-4292101

3.b. Grants and Contributions Approved for Future Payment

Payee Organization Grant Number	Grant Amount	Total Paid	Scheduled Payments					Rescinds Refunds	
			2005	2006	2007	2008	2009		2010
100 Black Men of Los Angeles, Inc. 2004-400	\$ 25,000.00	\$0.00	\$25,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
A Healthy House Within a MATCH Coalition 2004-316	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
ACCESS California Services 2004-327	\$ 160,000.00	\$0.00	\$160,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Alliance for Children's Rights 2004-328	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Alliance for Leadership and Education 2004-381	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Alta Bates Summit Foundation 2004-348	\$ 75,000.00	\$0.00	\$75,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Asian Americans-Pacific Islanders in Philanthropy 2004-367	\$ 50,000.00	\$0.00	\$50,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Asian Law Caucus, Inc. 2004-389	\$ 15,000.00	\$0.00	\$15,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Asian Pacific Community Counseling 2004-306	\$ 90,000.00	\$0.00	\$90,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

Payee Organization Grant Number	Grant Amount	Total Paid	Scheduled Payments					Rescinds Refunds	
			2005	2006	2007	2008	2009		2010
Association of Black Foundation Executives, Inc. 2004-398	\$ 9,000.00	\$0.00	\$9,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Association of Community Organizations for Reform Now 2004-310	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Buena Vista United Methodist Church 2004-391	\$ 5,000.00	\$0.00	\$5,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
California Black Women's Health Project 2004-349	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
California Coalition for Youth 2004-364	\$ 300,000.00	\$0.00	\$300,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
California Family Health Council, Inc. 2002-379	\$ 1,200,000.00	\$1,000,000.00	\$200,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
California Family Health Council, Inc. 2003-429	\$ 2,000,000.00	\$1,500,000.00	\$500,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
California Indian Manpower Consortium, Inc. 2004-318	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
California Institute for Nursing & Healthcare 2004-372	\$ 120,000.00	\$0.00	\$120,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

Payee Organization Grant Number	Grant Amount	Total Paid	Scheduled Payments					Rescinds Refunds	
			2005	2006	2007	2008	2009		2010
California Institute for Rural Studies, Inc. 2004-356	\$ 125,000.00	\$0.00	\$125,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
California State University, Sacramento Trust Foundation 2004-390	\$ 10,000.00	\$0.00	\$10,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
California State University, Stanislaus Foundation 2004-354	\$ 180,000.00	\$0.00	\$180,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Campanile Foundation 2004-307	\$ 125,000.00	\$0.00	\$125,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
CANGRESS 2004-350	\$ 120,000.00	\$0.00	\$120,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Cardenas, Zelenne 2004-273	\$ 25,000.00	\$12,500.00	\$12,500.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Center for Adolescent Health & the Law 2004-376	\$ 75,000.00	\$0.00	\$75,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Centinela Youth Services, Inc. 2004-342	\$ 135,000.00	\$0.00	\$135,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Central City Lutheran Mission 2004-330	\$ 160,000.00	\$0.00	\$160,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Central Coast Alliance United for a Sustainable Economy 2004-357	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

Payee Organization Grant Number	Grant Amount	Total Paid	Scheduled Payments					Rescinds Refunds	
			2005	2006	2007	2008	2009		2010
City of Calexico Recreation Department 2004-319	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Coalition of Mental Health Professionals, Inc. 2004-323	\$ 225,000.00	\$0.00	\$225,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
The Community Clinic Consortium of Contra Costa 2004-308	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Community Human Services 2004-365	\$ 25,000.00	\$0.00	\$25,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Community Partners 2004-311	\$ 120,000.00	\$0.00	\$120,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
CompassPoint Nonprofit Services 2004-369	\$ 130,000.00	\$0.00	\$130,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Contra Costa Health Services 2004-312	\$ 120,000.00	\$0.00	\$120,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
CRLA Foundation 2004-377	\$ 100,000.00	\$0.00	\$100,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
CSULA Auxiliary Services, Inc. 2004-332	\$ 135,000.00	\$0.00	\$135,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Delta Health Care and Management Services Corporation 2003B-123	\$ 150,000.00	\$75,000.00	\$75,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Disability Rights Education and Defense Fund, Inc. 2004-378	\$ 100,000.00	\$0.00	\$100,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

Payee Organization Grant Number	Grant Amount	Total Paid	Scheduled Payments					Rescinds Refunds	
			2005	2006	2007	2008	2009		2010
Domestic Violence Solutions for Santa Barbara County 2004-343	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Family Care Network, Inc. 2004-324	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Family Service Agency of the Central Coast 2004-320	\$ 130,000.00	\$0.00	\$130,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Family Solutions, Inc. 2004-394	\$ 23,500.00	\$0.00	\$23,500.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Farmersville Unified School District 2004-344	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
The Filipino Youth Coalition Community Services & Development of Santa Clara County, Inc. 2004-399	\$ 6,000.00	\$0.00	\$6,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Foundation for Osteoporosis Research & Education 2004-321	\$ 120,000.00	\$0.00	\$120,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Fresno Regional Foundation 2004-366	\$ 60,000.00	\$0.00	\$60,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Gang Reduction Intervention Team 2004-345	\$ 90,000.00	\$0.00	\$90,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Giggans, Patricia O. 2004-274	\$ 25,000.00	\$12,500.00	\$12,500.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Gilda's Club of the Desert 2004-393	\$ 25,000.00	\$0.00	\$25,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

Payee Organization Grant Number	Grant Amount	Total Paid	Scheduled Payments					Rescinds Refunds	
			2005	2006	2007	2008	2009		2010
Glenn and Colusa County Senior Nutrition Program 2004-322	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Grantmakers In Health 2004-333	\$ 300,000.00	\$0.00	\$300,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Greenlining Institute 2004-373	\$ 200,000.00	\$0.00	\$200,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Harder + Company Community Research 2004-363	\$ 110,000.00	\$0.00	\$110,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Health Professions Education Foundation 2003-288	\$ 1,000,000.00	\$666,667.00	\$333,333.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
High Desert Community Coalitions 2004-334	\$ 100,000.00	\$0.00	\$100,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Hispanics in Philanthropy 2004-335	\$ 250,000.00	\$0.00	\$250,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Hmong Women's Heritage Association 2004-336	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Independent Sector 2004-368	\$ 75,000.00	\$0.00	\$75,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Inland Congregation United for Change, Sponsoring Committee, Inc. 2004-337	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Institute for Community Peace, Inc. 2004-346	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

Payee Organization Grant Number	Grant Amount	Total Paid	Scheduled Payments					Rescinds Refunds	
			2005	2006	2007	2008	2009		2010
Keiro Services 2004-395	\$ 10,000.00	\$0.00	\$10,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
KTEH-TV Foundation 2004-396	\$ 10,000.00	\$0.00	\$10,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Latino Issues Forum 2004-374	\$ 90,000.00	\$0.00	\$90,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
MEND 2004-397	\$ 5,900.00	\$0.00	\$5,900.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
National Asian Pacific American Legal Consortium 2004-387	\$ 10,000.00	\$0.00	\$10,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
National Council on Crime & Delinquency Research Center 2004-370	\$ 70,000.00	\$0.00	\$70,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
National Environmental Trust 2004-313	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
National Interfaith Committee for Worker Justice 2004-359	\$ 140,000.00	\$0.00	\$140,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
North County Health Project, Inc. 2004-360	\$ 180,000.00	\$0.00	\$180,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Northern California Grantmakers 2004-338	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Northern California Telemedicine Network 2004-339	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

Payee Organization Grant Number	Grant Amount	Total Paid	Scheduled Payments					Rescinds Refunds	
			2005	2006	2007	2008	2009		2010
Ogilvy Public Relations Worldwide 2002-380	\$3,666,666.00 \$ 4,400,000.00	\$733,334.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Operation Samahan Inc. 2003B-124	\$75,000.00 \$ 150,000.00	\$75,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Orange County Bar Foundation 2004-325	\$0.00 \$ 90,000.00	\$90,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Orange County Congregation Community Organization 2004-340	\$0.00 \$ 150,000.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Ortiz, Anthony 2004-275	\$12,500.00 \$ 25,000.00	\$12,500.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Pacific Institute for Community Organizations 2004-331	\$0.00 \$ 150,000.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Partners in Care Foundation, Inc. 2004-329	\$0.00 \$ 150,000.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Philliber Research Associates 2003B-122	\$643,334.00 \$ 1,930,000.00	\$643,334.00	\$643,332.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Phoenix House of Los Angeles 2004-326	\$0.00 \$ 150,000.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Physicians for Social Responsibility Inc. 2004-314	\$0.00 \$ 60,000.00	\$60,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Public Health Foundation Enterprises, Inc. 2004-402	\$0.00 \$ 1,450.00	\$1,450.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

Payee Organization Grant Number	Grant Amount	Total Paid	Scheduled Payments					Rescinds Refunds	
			2005	2006	2007	2008	2009		2010
Public Health Institute 2003B-125	\$ 175,000.00	\$87,500.00	\$87,500.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Public Health Institute 2004-379	\$ 140,000.00	\$0.00	\$140,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Public Health Institute 2004-362	\$ 184,000.00	\$0.00	\$184,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Purple Moon Dance Project 2004-351	\$ 75,000.00	\$0.00	\$75,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Quinn Community Outreach Corporation 2004-352	\$ 95,000.00	\$0.00	\$95,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Regents of the University of California, Berkeley 2004-126	\$ 150,000.00	\$50,000.00	\$50,000.00	\$50,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Regents of the University of California, Berkeley 2004-380	\$ 80,000.00	\$0.00	\$80,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Regents of the University of California, Irvine 2004-401	\$ 4,000.00	\$0.00	\$4,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Regents of the University of California, Los Angeles 2004-358	\$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Regents of the University of California, San Francisco 2004-371	\$ 65,000.00	\$0.00	\$65,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

Payee Organization		Total Paid	Scheduled Payments					Rescinds Refunds	
Grant Number	Grant Amount		2005	2006	2007	2008	2009		2010
2004-375	The San Diego Foundation \$ 160,000.00	\$0.00	\$160,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2004-353	South Central Family Health Center \$ 120,000.00	\$0.00	\$120,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2004-341	Southern California Grantmakers \$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2004-384	Southern California Injury Prevention Research Center \$ 25,000.00	\$0.00	\$25,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2004-388	Tides Center \$ 25,000.00	\$0.00	\$25,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2004-361	Tulare Community Health Clinic \$ 175,000.00	\$0.00	\$175,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2004-309	Tulare Joint Union High School District \$ 160,000.00	\$0.00	\$160,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2004-347	Vision Wx Youthz \$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2004-315	Western Center on Law and Poverty \$ 150,000.00	\$0.00	\$150,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
2004-355	Westside Neighborhood Clinic \$ 120,000.00	\$0.00	\$120,000.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Grand Total		\$7,801,667.00	\$13,103,851.00	\$693,332.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00

The California Wellness Foundation
95-4292101

Attachment to Form 990-PF, 2004

Information regarding Expenditure Responsibility Grants -- Part VII-B, Question 5(c)

In accordance with regulations section 53.4945-5(d)(2), the following information is provided regarding the grants made by The California Wellness Foundation during the year ended December 31, 2004 to organizations that are not exempt under section 509(a)(1), (2) or (3), or section 4940(d)(2). The Foundation exercises expenditure responsibility over these grants. The information provided includes the name and address of the grantee, the date and amount of grant, and the purpose of the grant. To the best of our knowledge, no grantee has diverted any portion of the funds from the purpose of the grant. The Foundation has no reason to doubt the accuracy or reliability of the reports from the grantees; therefore, no independent verifications of the reports were made.

**Charitable Expenditures for
Expenditure Responsibility Grants
1/1/04-12/31/04**

Organization Name	Approval Date	Grant Number	Grant Start Date	Grant End Date	Grant Amount	TCWF Pmt 2004	TCWF Pmt to date	Charitable Expenditures From Inception	Grant Cash Balance*	Progress Report Date	Grantee Year End	Progress Reports Received
Association of Community Organizations for Reform Now	12/10/2004	2004-310	1/1/2005	12/31/2007	150,000	0	0	---	0	none due	12/31	none due as of 12/31/04
Cornerstone Consulting Group, Inc.	03/15/2002	2002-264	7/1/2002	6/30/2005	790,000	263,334	790,000	652,776	137,224	12/31/04	12/31	01/30/03 08/11/03 02/02/04 01/03/05
Cornerstone Consulting Group, Inc.	12/12/2003	2003B-143	1/1/2004	6/30/2005	50,000	50,000	50,000	38,831	11,169	12/31/04	12/31	07/29/04 01/31/05
Harder + company Community Research, Inc.	12/10/2004	2004-363	1/1/2005	12/31/2005	110,000	0	0	---	0	none due	12/31	none due as of 12/31/04
i.e. communications, LLC	12/13/2002	2003-081	1/1/2003	6/30/2004	182,000	0	182,000	182,875	-875	06/30/04	12/31	04/30/03 08/01/03 10/31/03 03/09/04 05/03/04 08/19/04
i.e. communications, LLC	12/12/2003	2003B-140	1/1/2004	12/31/2004	450,000	450,000	450,000	552,471	-1,471	12/31/04	12/31	07/30/04 01/31/05
i.e. communications, LLC	3/12/2004	2004-082	4/1/2004	12/31/2004	101,000	101,000	101,000	combined above			12/31	combined above
Ogilvy Public Relations Worldwide	06/14/2002	2002-380	7/1/2002	6/30/2005	4,400,000	1,466,667	3,666,666	4,149,384	-482,718	12/31/04	12/31	01/28/03 07/23/03 01/30/04 07/28/04 02/01/05
Ogilvy Public Relations Worldwide	12/12/2003	2003B-144	1/1/2004	6/30/2005	100,000	100,000	100,000	100,000	0	12/31/04	12/31	07/28/2004 02/10/05
Philliber Research Associates	12/12/2003	2003B-122	1/1/2004	12/31/2006	1,930,000	643,334	643,334	574,974	68,360	12/31/04	12/31	08/02/04 01/31/05
Total 10 Expenditure Responsibility Grants Active 1/1/04-12/31/04					<u>8,263,000</u>	<u>3,074,335</u>	<u>5,983,000</u>	<u>6,251,312</u>	<u>-268,312</u>			

* "Grant Cash Balance" is calculated by subtracting "Charitable Expenditures from Inception" from "TCWF Pmt to Date."

Expenditure Responsibility Grants - Payments - TCWF

Payments in Calendar Year 2005 Not Individual
 January 10, 2005

Organization Name	Grant Number	Date Approved	Paid Amount	Original Grant Amount
Cornerstone Consulting Group, Inc. One Greenway Plaza, Suite 550 Houston TX 77046-0103 To provide training and technical support for the Community Action Program of the California-focused Teen Pregnancy Prevention Initiative.	2002-264	03/15/2002	\$ 263,334	\$790,000
Ogilvy Public Relations Worldwide 9100 West Tower 6th Floor Beverly Hills CA 90212 For support to continue to develop and implement a strategic public education campaign to inform and educate policymakers, opinion leaders and the public about effective policies and interventions to prevent teen pregnancy.	2002-380	06/14/2002	\$ 1,466,667	\$4,400,000
Philliber Research Associates 16 Main Street Accord NY 12404 To evaluate the final phase of the Teen Pregnancy Prevention Initiative.	2003B-122	12/12/2003	\$ 643,334	\$1,930,000
i.e. communications, LLC 785 Market St., 16th Floor San Francisco CA 94103 To produce a statewide videoconference to inform policymakers and opinion leaders about the state of youth violence and the need for public investment in youth violence prevention programs.	2003B-140	12/12/2003	\$ 450,000	\$450,000
Cornerstone Consulting Group, Inc. One Greenway Plaza, Suite 550 Houston TX 77046-0103 To provide meeting planning and logistics support for the Teen Pregnancy Prevention Initiative Technical Support Program.	2003B-143	12/12/2003	\$ 50,000	\$50,000
Ogilvy Public Relations Worldwide 9100 West Tower 6th Floor Beverly Hills CA 90212 To provide technical and logistics support for the 2004 Teen Pregnancy Prevention Initiative Invitational Conference.	2003B-144	12/12/2003	\$ 100,000	\$100,000
i.e. communications, LLC 785 Market St., 16th Floor San Francisco CA 94103 To produce a statewide videoconference to inform policymakers and opinion leaders about the state of youth violence and the need for public investment in youth violence prevention programs.	2004-082	03/12/2004	\$ 101,000	\$101,000
Payments Total			\$3,074,335	Grant Total
				\$7,821,000

Expenditure Responsibility Grants - TCWF

Approved in Calendar Year 2004 Not Individual
January 11, 2005

Organization Name	Grant Number	Date Approved	Paid Amount	Original Grant Amount
i.e. communications, LLC 785 Market St., 16th Floor San Francisco CA 94103 To produce a statewide videoconference to inform policymakers and opinion leaders about the state of youth violence and the need for public investment in youth violence prevention programs.	2004-082	03/12/2004	\$ 101,000	\$101,000
Association of Community Organizations for Reform Now 3655 S. Grand Ave, Ste. 250 Los Angeles CA 90007 To support a new collaborative project to reduce indoor environmental health risks experienced by low-income families renting substandard housing.	2004-310	12/10/2004	\$ 0	\$150,000
Harder + Company Community Research 2925 Spafford Street, Suite C Davis CA 95616 To conduct a preliminary assessment of the impact of the first two years of the TCWF responsive grantmaking program.	2004-363	12/10/2004	\$ 0	\$110,000
			Grant Total	\$361,000

Expenditure Responsibility Grants - Payments - TCWF

Payments in Calendar Year 2005 Individual
January 10, 2005

Organization Name	Grant Number	Date Approved	Paid Amount	Original Grant Amount
Taylor, Darren "Bo" 4657 Washington Blvd. Los Angeles CA 90016 For the 2003 California Peace Prize Award, which acknowledges the past violence prevention activities of this individual working to address the root causes of violence in his community.	2003B-039	09/30/2003	\$ 12,500	\$25,000
Bass, Karen 8101 S. Vermont Ave. Los Angeles CA 90044 For the 2003 California Peace Prize Award, which acknowledges the past violence prevention activities of this individual working to address the root causes of violence in her community.	2003B-040	09/30/2003	\$ 12,500	\$25,000
Khamisa, Azim 2550 5th Ave., Ste. 65 San Diego CA 92103 For the 2003 California Peace Prize Award, which acknowledges the past violence prevention activities of this individual working to address the root causes of violence in his community.	2003B-041	09/30/2003	\$ 12,500	\$25,000
Billey-Sevedge, Linda 716 Riviera Lane Santa Maria CA 93455 For the 2004 Champions of Health Professions Diversity Award to recognize and acknowledge individuals who have made substantial contributions to the diversity of California's health professions.	2004-079	03/12/2004	\$ 25,000	\$25,000
Flores, Katherine A. 550 East Shaw Fresno CA 93727 For the 2004 Champions of Health Professions Diversity Award to recognize and acknowledge individuals who have made substantial contributions to the diversity of California's health professions.	2004-080	03/12/2004	\$ 25,000	\$25,000
Gonzalez, Priscilla 7236 Walnut Rd. Fair Oaks CA 95628 For the 2004 Champions of Health Professions Diversity Award to recognize and acknowledge individuals who have made substantial contributions to the diversity of California's health professions.	2004-081	03/12/2004	\$ 25,000	\$25,000
Cardenas, Zelenne Covina CA For the 2004 California Peace Prize, which acknowledges the past violence prevention activities of this individual working to address the root causes of violence in her community.	2004-273	09/21/2004	\$ 12,500	\$25,000
Giggans, Patricia Los Angeles CA For the 2004 California Peace Prize, which acknowledges the past violence prevention activities of this individual working to address the root causes of violence in her community.	2004-274	09/21/2004	\$ 12,500	\$25,000
Ortiz, Anthony	2004-275	09/21/2004	\$ 12,500	\$25,000

Payments in Calendar Year 2004 Individual

Organization Name	Grant Number	Date Approved	Paid Amount	Original Grant Amount
-------------------	--------------	---------------	-------------	-----------------------

California Outreach
San Jose

CA 95116

For the 2004 California Peace Prize, which acknowledges the past violence prevention activities of this individual working to address the root causes of violence in his community.

Payments Total \$150,000

Grant Total

\$225,000

Expenditure Responsibility Grants - TCWF

Approved in Calendar Year 2004 Individual
January 11, 2005

Organization Name	Grant Number	Date Approved	Paid Amount	Original Grant Amount
Billey-Sevedge, Linda 716 Riviera Lane Santa Maria CA 93455 For the 2004 Champions of Health Professions Diversity Award to recognize and acknowledge individuals who have made substantial contributions to the diversity of California's health professions.	2004-079	03/12/2004	\$ 25,000	\$25,000
Flores, Katherine A. 550 East Shaw Fresno CA 93727 For the 2004 Champions of Health Professions Diversity Award to recognize and acknowledge individuals who have made substantial contributions to the diversity of California's health professions.	2004-080	03/12/2004	\$ 25,000	\$25,000
Gonzalez, Priscilla 7236 Walnut Rd. Fair Oaks CA 95628 For the 2004 Champions of Health Professions Diversity Award to recognize and acknowledge individuals who have made substantial contributions to the diversity of California's health professions.	2004-081	03/12/2004	\$ 25,000	\$25,000
Cardenas, Zelenne Covina CA For the 2004 California Peace Prize, which acknowledges the past violence prevention activities of this individual working to address the root causes of violence in her community.	2004-273	09/21/2004	\$ 12,500	\$25,000
Giggans, Patricia Los Angeles CA For the 2004 California Peace Prize, which acknowledges the past violence prevention activities of this individual working to address the root causes of violence in her community.	2004-274	09/21/2004	\$ 12,500	\$25,000
Ortiz, Anthony California Outreach San Jose CA 95116 For the 2004 California Peace Prize, which acknowledges the past violence prevention activities of this individual working to address the root causes of violence in his community.	2004-275	09/21/2004	\$ 12,500	\$25,000
			Grant Total	\$150,000

**PART VII-B, Item. 5(c):
Information Regarding Expenditure Responsibility Grants**

In accordance with IRS Regulation §53.4945-5(d)(2), the following information is provided regarding grants made or outstanding during the year to organizations not qualifying under IRC §509(a)(1), §509(a)(2), §509(a)(3) or §4940(d)(2). For each expenditure responsibility grant, the (1) name and address of the grantee, (2) date and amount of the grant, (3) purpose of the grant, (4) amounts expended by the grantee (based on the most recent report received from the grantee), (5) dates of any reports received from the grantee, and (6) date and results of any verification of the grantee's reports undertaken by or at the direction of the Foundation, and (7) whether, to the knowledge of the Foundation, the grantee has diverted any funds from the purpose of the grant, is provided below. Note, although not individually addressed below, to the best of our knowledge and belief, there were no diversions of grant funds by any grantee to any use not in furtherance of a purpose specified in the grant. Also note that for grants approved or paid in the current tax year, information regarding the amounts expended by the grantee and the dates of any reports received from the grantee is not available at the time of the filing this return.

Realized G/L Detail

01 Jan 01 - 31 Dec 04

Account: CWF01

CWF01 - BRANDES

CWF01

Page 1 of 29

◆ Realized Gain/Loss Detail

Trade/	Settle Date	Shares/Par	Price	Proceeds	Unit	Cost	Market	Translation	Total
							Gain/Loss	Gain/Loss	Gain/Loss

Foreign exchange

Foreign Exchange - Sale

Foreign Exchange

Foreign exchange GBP

3/14/04	FX DEAL TRANSACTED ON 04 MAR 2004 USD / GBP	0.00	0.00	-674,636.28	0.00	666,481.70	0.00	-8,154.58	-8,154.58
03/09/2004	EX RATE 1 8226 WITH NORTHERN TRUST CHICAGO	0.00	0.00	-305,967.49	0.00	306,658.22	0.00	690.73	690.73
3/5/04	FX DEAL TRANSACTED ON 05 MAR 2004 USD / GBP	0.00	0.00	-306,341.20	0.00	307,032.78	0.00	691.58	691.58
03/10/2004	EX RATE 1 8425 WITH NORTHERN TRUST CHICAGO	0.00	0.00	-95,667.89	0.00	97,521.04	0.00	1,853.15	1,853.15
03/11/2004	EX RATE 1 8366 WITH NORTHERN TRUST CHICAGO	0.00	0.00	-203,240.84	0.00	206,008.88	0.00	2,768.04	2,768.04
03/12/2004	EX RATE 1 8234 WITH NORTHERN TRUST CHICAGO	0.00	0.00	-1,017,996.56	0.00	1,026,872.41	0.00	8,875.85	8,875.85
03/16/2004	EX RATE 1 8106 WITH NORTHERN TRUST CHICAGO	0.00	0.00	-1,866,550.34	0.00	1,844,307.17	0.00	-22,243.17	-22,243.17
04/08/2004	EX RATE 1 82 WITH NORTHERN TRUST CHICAGO	0.00	0.00	-1,260,382.99	0.00	1,246,938.25	0.00	-13,444.74	-13,444.74
4/15/04	FX DEAL TRANSACTED ON 15 APR 2004 USD / GBP	0.00	0.00	-1,317,678.04	0.00	1,317,929.10	0.00	251.06	251.06
06/07/2004	EX RATE 1 8374 WITH NORTHERN TRUST CHICAGO	0.00	0.00	-210,875.69	0.00	210,823.62	0.00	-52.07	-52.07
7/27/04	FX DEAL TRANSACTED ON 27 JUL 2004 USD / GBP	0.00	0.00	-475,715.88	0.00	480,027.34	0.00	4,311.46	4,311.46
8/19/04	FX DEAL TRANSACTED ON 19 AUG 2004 USD / GBP	0.00	0.00	-359,052.97	0.00	363,362.50	0.00	4,309.53	4,309.53
08/25/2004	EX RATE 1 817 WITH NORTHERN TRUST CHICAGO	0.00	0.00	-119,488.97	0.00	120,113.28	0.00	624.31	624.31
8/23/04	FX DEAL TRANSACTED ON 23 AUG 2004 USD / GBP	0.00	0.00	-306,956.47	0.00	304,674.09	0.00	-2,282.38	-2,282.38
10/12/2004	EX RATE 1 7821 WITH NORTHERN TRUST CHICAGO	0.00	0.00	-1,514,580.56	0.00	1,511,771.76	0.00	-2,808.80	-2,808.80
10/28/04	FX DEAL TRANSACTED ON 28 OCT 2004 USD / GBP	0.00	0.00	-308,965.51	0.00	306,201.57	0.00	-2,763.94	-2,763.94
11/29/04	FX DEAL TRANSACTED ON 29 NOV 2004 USD / GBP	0.00	0.00						
12/01/2004	EX RATE 1 8944 WITH NORTHERN TRUST CHICAGO	0.00	0.00						

Northern Trust

Generated by Northern Trust from periodic data on 28 Feb 05 C0661

◆ Realized Gain/Loss Detail

Trade/	Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
--------	-------------	------------	-------------	----------	-----------	------------------	-----------------------	-----------------

Foreign exchange

Foreign Exchange - Sale

Foreign Exchange

11/29/04	FX DEAL TRANSACTED ON 29 NOV 2004 USD / GBP	000	000	-90,438 04	000	88,907 97	-1,630 07	-1,630 07
12/02/2004	1 EX RATE 1 8932 WITH NORTHERN TRUST CHICAGO	000	000	-293,899 50	000	298,469 89	4,570 39	4,570 39
12/17/04	FX DEAL TRANSACTED ON 07 DEC 2004 USD / GBP	000	000	-293,899 50	000	298,469 89	4,570 39	4,570 39
12/10/2004	1 EX RATE 1 9461 WITH NORTHERN TRUST CHICAGO	000	000	-737,027 33	000	735,026 47	-2,000 86	-2,000 86
12/14/04	FX DEAL TRANSACTED ON 14 DEC 2004 USD / GBP	000	000	-775,510 80	000	777,846 81	2,338 01	2,338 01
12/15/04	FX DEAL TRANSACTED ON 15 DEC 2004 USD / GBP	000	000	-12,240,973.35	000	12,216,876.86	-24,096.60	-24,096.60
12/20/2004	1 EX RATE 1 941335 WITH NORTHERN TRUST CHICAGO	000	000	-1,168,162 91	000	1,169,779 41	1,616 50	1,616 50
04/15/2004	1 EX RATE 1 194 WITH NORTHERN TRUST CHICAGO	000	000	-1,336,077 91	000	1,364,404 83	28,326 92	28,326 92
5/5/04	FX DEAL TRANSACTED ON 05 MAY 2004 USD / EUR	000	000	-1,986 49	000	1,969 89	-16 60	-16 60
5/27/04	FX DEAL TRANSACTED ON 27 MAY 2004 USD / EUR	000	000	-376,640 96	000	376,471 73	-169 23	-169 23
6/3/04	FX DEAL TRANSACTED ON 03 JUN 2004 USD / EUR	000	000	-892,635 79	000	892,016 07	-619 72	-619 72
6/3/04	FX DEAL TRANSACTED ON 04 JUN 2004 USD / EUR	000	000	-451,737 63	000	447,792 57	-3,945 06	-3,945 06
6/08/2004	1 EX RATE 1 2202 WITH NORTHERN TRUST CHICAGO	000	000	-72,295 44	000	71,496 77	-798 67	-798 67
6/4/04	FX DEAL TRANSACTED ON 04 JUN 2004 USD / EUR	000	000	-1,257 18	000	1,251 95	-5 23	-5 23
6/14/04	FX DEAL TRANSACTED ON 14 JUN 2004 USD / EUR	000	000	-1,257 18	000	1,251 95	-5 23	-5 23
6/15/2004	0 EX RATE 0 8329863 WITH NORTHERN TRUST CHICAGO	000	000	-1,257 18	000	1,251 95	-5 23	-5 23
6/16/04	FX DEAL TRANSACTED ON 16 JUN 2004 USD / EUR	000	000	-1,257 18	000	1,251 95	-5 23	-5 23
06/18/2004	1 EX RATE 1 1985 WITH NORTHERN TRUST CHICAGO	000	000	-1,257 18	000	1,251 95	-5 23	-5 23

Foreign exchange EUR

Totals for security:

0.00	-12,240,973.35	12,216,876.86	0.00	-24,096.60	-24,096.60
------	----------------	---------------	------	------------	------------

Realized Gain/Loss Detail

Trade/	Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
--------	-------------	------------	-------------	----------	-----------	------------------	-----------------------	-----------------

Foreign exchange

Foreign Exchange - Sale

Foreign Exchange

7/19/04	FX DEAL TRANSACTED ON 19 JUL 2004 USD / EUR	1	12432	-790,844.27	804,268.17	13,423.90	13,423.90	13,423.90
7/19/04	FX DEAL TRANSACTED ON 19 JUL 2004 USD / EUR	1	2435	-338,924.31	344,760.44	5,836.13	5,836.13	5,836.13
7/19/04	FX DEAL TRANSACTED ON 19 JUL 2004 USD / EUR	1	2435	-1,668,422.80	1,697,152.30	28,729.50	28,729.50	28,729.50
07/22/2004	EX RATE 1 2435 WITH NORTHERN TRUST CHICAGO							
8/31/04	FX DEAL TRANSACTED ON 31 AUG 2004 USD / EUR	1	2486	-671,248.67	672,103.52	854.85	854.85	854.85
09/02/2004	EX RATE 1 2186 WITH NORTHERN TRUST CHICAGO							
9/15/04	FX DEAL TRANSACTED ON 15 SEP 2004 USD / EUR	1	1215	-483,714.86	483,138.27	-576.59	-576.59	-576.59
09/20/2004	EX RATE 1 215 WITH NORTHERN TRUST CHICAGO							
9/20/04	FX DEAL TRANSACTED ON 20 SEP 2004 USD / EUR	1	8242664	-2.97	2.94	-0.03	-0.03	-0.03
09/22/2004	EX RATE 0 8242664 WITH NORTHERN TRUST CHICAGO							
9/28/04	FX DEAL TRANSACTED ON 28 SEP 2004 USD / EUR	1	2329	-23.29	23.44	0.15	0.15	0.15
09/30/2004	EX RATE 1 2385 WITH NORTHERN TRUST CHICAGO							
10/11/04	FX DEAL TRANSACTED ON 11 OCT 2004 USD / EUR	1	2376	-1,068,023.68	1,077,557.70	9,534.02	9,534.02	9,534.02
10/14/2004	EX RATE 1 2376 WITH NORTHERN TRUST CHICAGO							
10/15/04	FX DEAL TRANSACTED ON 15 OCT 2004 USD / EUR	1	2482	-148,415.39	147,994.48	-420.91	-420.91	-420.91
10/20/2004	EX RATE 1 2482 WITH NORTHERN TRUST CHICAGO							
11/3/04	FX DEAL TRANSACTED ON 03 NOV 2004 USD / EUR	1	2815	-2,126,763.84	2,110,868.36	-15,895.48	-15,895.48	-15,895.48
11/08/2004	EX RATE 1 2815 WITH NORTHERN TRUST CHICAGO							
11/3/04	FX DEAL TRANSACTED ON 03 NOV 2004 USD / EUR	1	2815	-197,632.51	196,155.40	-1,477.11	-1,477.11	-1,477.11
11/08/2004	EX RATE 1 2815 WITH NORTHERN TRUST CHICAGO							
11/3/04	FX DEAL TRANSACTED ON 03 NOV 2004 USD / EUR	1	2815	-500,669.04	496,927.02	-3,742.02	-3,742.02	-3,742.02
11/08/2004	EX RATE 1 2815 WITH NORTHERN TRUST CHICAGO							
11/4/04	FX DEAL TRANSACTED ON 04 NOV 2004 USD / EUR	1	288	-1,559,775.91	1,555,970.45	-3,805.46	-3,805.46	-3,805.46
11/08/2004	EX RATE 1 288 WITH NORTHERN TRUST CHICAGO							
11/4/04	FX DEAL TRANSACTED ON 04 NOV 2004 USD / EUR	1	2884	-1,915,113.39	1,902,321.91	-12,791.48	-12,791.48	-12,791.48
11/09/2004	EX RATE 1 2884 WITH NORTHERN TRUST CHICAGO							
11/22/04	FX DEAL TRANSACTED ON 22 NOV 2004 USD / EUR	1	3035	-740,195.14	728,761.90	-11,433.24	-11,433.24	-11,433.24
11/26/2004	EX RATE 1 3035 WITH NORTHERN TRUST CHICAGO							
11/29/04	FX DEAL TRANSACTED ON 29 NOV 2004 USD / EUR	1	327	-1,724,567.50	1,721,907.34	-2,660.16	-2,660.16	-2,660.16
12/01/2004	EX RATE 1 327 WITH NORTHERN TRUST CHICAGO							

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account No. CWF01

CWF01 - BRANDES

CWF01

Page 4 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Foreign exchange</i>								
Foreign Exchange - Sale								
Foreign Exchange								
11/29/04								
FX DEAL TRANACTED ON 29 NOV 2004 USD / EUR	0.00	0.00	-309,394.80	0.00	308,917.56	0.00	-477.24	-477.24
12/01/2004								
EX RATE 1.327 WITH NORTHERN TRUST CHICAGO								
11/30/04								
FX DEAL TRANACTED ON 30 NOV 2004 USD / EUR	0.00	0.00	-48,674.45	0.00	48,471.41	0.00	-203.04	-203.04
12/02/2004								
EX RATE 1.325 WITH NORTHERN TRUST CHICAGO								
12/1/04								
FX DEAL TRANACTED ON 01 DEC 2004 USD / EUR	0.00	0.00	-633,926.12	0.00	635,096.56	0.00	1,170.44	1,170.44
12/03/2004								
EX RATE 1.3294 WITH NORTHERN TRUST CHICAGO								
12/3/04								
FX DEAL TRANACTED ON 03 DEC 2004 USD / EUR	0.00	0.00	-281,019.09	0.00	278,476.06	0.00	-2,543.03	-2,543.03
12/07/2004								
EX RATE 1.3305 WITH NORTHERN TRUST CHICAGO								
12/3/04								
FX DEAL TRANACTED ON 03 DEC 2004 USD / EUR	0.00	0.00	-169,677.55	0.00	168,142.08	0.00	-1,535.47	-1,535.47
12/07/2004								
EX RATE 1.3305 WITH NORTHERN TRUST CHICAGO								
12/6/04								
FX DEAL TRANACTED ON 06 DEC 2004 USD / EUR	0.00	0.00	-386,440.58	0.00	386,570.10	0.00	129.52	129.52
12/08/2004								
EX RATE 1.3432 WITH NORTHERN TRUST CHICAGO								
12/6/04								
FX DEAL TRANACTED ON 06 DEC 2004 USD / EUR	0.00	0.00	-414,189.07	0.00	414,327.89	0.00	138.82	138.82
12/08/2004								
EX RATE 1.3432 WITH NORTHERN TRUST CHICAGO								
Totals for security:		0.00	-20,478,467.67		20,505,102.61	0.00	26,644.94	26,644.94
Foreign exchange HKD								
1/20/04								
FX DEAL TRANACTED ON 20 JAN 2004 USD / HKD	0.00	0.00	-702,942.82	0.00	702,662.34	0.00	-280.48	-280.48
01/27/2004								
EX RATE 0.1287101 WITH NORTHERN TRUST CHICAGO								
2/10/04								
FX DEAL TRANACTED ON 10 FEB 2004 USD / HKD	0.00	0.00	-2,007,505.69	0.00	2,007,815.77	0.00	310.08	310.08
02/12/2004								
EX RATE 0.1287167 WITH NORTHERN TRUST CHICAGO								
Totals for security:		0.00	-2,710,448.51		2,710,478.11	0.00	29.60	29.60
Foreign exchange JPY								
1/20/04								
FX DEAL TRANACTED ON 20 JAN 2004 USD / JPY	0.00	0.00	-2,185,055.04	0.00	2,167,524.04	0.00	-17,531.00	-17,531.00
01/23/2004								
EX RATE 0.0093292 WITH NORTHERN TRUST CHICAGO								
3/30/04								
FX DEAL TRANACTED ON 30 MAR 2004 USD / JPY	0.00	0.00	-799,403.99	0.00	783,459.74	0.00	-15,944.25	-15,944.25
04/02/2004								
EX RATE 0.0094527 WITH NORTHERN TRUST CHICAGO								
3/30/04								
FX DEAL TRANACTED ON 30 MAR 2004 USD / JPY	0.00	0.00	-264,607.36	0.00	259,158.24	0.00	-5,449.12	-5,449.12
04/02/2004								
EX RATE 0.0094464 WITH NORTHERN TRUST CHICAGO								

◆ Realized Gain/Loss Detail

Trade/ Settle Date Shares/Par Price Trade Unit Cost Proceeds Cost Market Gain/Loss Translation Gain/Loss Total Gain/Loss

Foreign exchange

Foreign Exchange - Sale

Foreign Exchange

4/1/04	FX DEAL TRANSACTED ON 01 APR 2004 USD / JPY	0.00	0.00	0.00	447,395.62	0.00	449,700.45	0.00	2,304.83	2,304.83	0.00	2,304.83
04/05/2004	EX RATE 0.0096293 WITH NORTHERN TRUST	0.00	0.00	0.00								
4/1/04	FX DEAL TRANSACTED ON 01 APR 2004 USD / JPY	0.00	0.00	0.00	-733,355.50	0.00	743,711.83	0.00	10,356.33	10,356.33	0.00	10,356.33
04/06/2004	EX RATE 0.0096395 WITH NORTHERN TRUST	0.00	0.00	0.00								
4/20/04	FX DEAL TRANSACTED ON 20 APR 2004 USD / JPY	0.00	0.00	0.00	-1,175,025.83	0.00	1,187,194.70	0.00	12,168.87	12,168.87	0.00	12,168.87
04/23/2004	EX RATE 0.0092056 WITH NORTHERN TRUST	0.00	0.00	0.00								
5/18/04	FX DEAL TRANSACTED ON 18 MAY 2004 USD / JPY	0.00	0.00	0.00	-331,713.65	0.00	329,011.12	0.00	-2,702.53	-2,702.53	0.00	-2,702.53
05/21/2004	EX RATE 0.0087604 WITH NORTHERN TRUST	0.00	0.00	0.00								
5/26/04	FX DEAL TRANSACTED ON 26 MAY 2004 USD / JPY	0.00	0.00	0.00	-399,722.07	0.00	395,375.71	0.00	-4,346.36	-4,346.36	0.00	-4,346.36
06/01/2004	EX RATE 0.0089493 WITH NORTHERN TRUST	0.00	0.00	0.00								
6/24/04	FX DEAL TRANSACTED ON 24 JUN 2004 USD / JPY	0.00	0.00	0.00	-621,907.81	0.00	625,299.40	0.00	3,391.59	3,391.59	0.00	3,391.59
06/29/2004	EX RATE 0.0083223 WITH NORTHERN TRUST	0.00	0.00	0.00								
7/20/04	FX DEAL TRANSACTED ON 20 JUL 2004 USD / JPY	0.00	0.00	0.00	-240,706.05	0.00	242,410.36	0.00	1,704.31	1,704.31	0.00	1,704.31
07/23/2004	EX RATE 0.0091854 WITH NORTHERN TRUST	0.00	0.00	0.00								
7/20/04	FX DEAL TRANSACTED ON 20 JUL 2004 USD / JPY	0.00	0.00	0.00	-843,165.63	0.00	849,135.63	0.00	5,970.00	5,970.00	0.00	5,970.00
07/23/2004	EX RATE 0.0091854 WITH NORTHERN TRUST	0.00	0.00	0.00								
8/23/04	FX DEAL TRANSACTED ON 23 AUG 2004 USD / JPY	0.00	0.00	0.00	-823,312.43	0.00	826,650.99	0.00	3,338.56	3,338.56	0.00	3,338.56
08/26/2004	EX RATE 0.0091124 WITH NORTHERN TRUST	0.00	0.00	0.00								
10/19/04	FX DEAL TRANSACTED ON 19 OCT 2004 USD / JPY	0.00	0.00	0.00	-1,188,261.13	0.00	1,177,796.46	0.00	-10,464.67	-10,464.67	0.00	-10,464.67
10/22/2004	EX RATE 0.0092217 WITH NORTHERN TRUST	0.00	0.00	0.00								
10/19/04	FX DEAL TRANSACTED ON 19 OCT 2004 USD / JPY	0.00	0.00	0.00	-624,973.25	0.00	619,469.29	0.00	-5,503.96	-5,503.96	0.00	-5,503.96
10/22/2004	EX RATE 0.0092217 WITH NORTHERN TRUST	0.00	0.00	0.00								
Totals for security:												
NZD												
Foreign exchange												
-22,707.40												

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF01

CWF01 - BRANDES

CWF01

Page 6 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Foreign exchange</i>									
Foreign Exchange - Sale									
Foreign Exchange									
11/29/04	FX DEAL TRANSACTED ON 29 NOV 2004 USD / NZD	0.00	0.00	-257,588.07	0.00	257,246.51	0.00	-341.56	-341.56
12/01/2004	1 EX RATE 0.7155 WITH NORTHERN TRUST CHICAGO								
Totals for security:		0.00		-257,588.07		257,246.51	0.00	-341.56	-341.56
Foreign exchange SGD									
10/11/04	FX DEAL TRANSACTED ON 11 OCT 2004 USD / SGD	0.00	0.00	-1,007,273.36	0.00	1,009,879.16	0.00	2,605.80	2,605.80
10/14/2004	1 EX RATE 0.5947071 WITH NORTHERN TRUST CHICAGO								
Totals for security:		0.00		-1,007,273.36		1,009,879.16	0.00	2,605.80	2,605.80
Foreign exchange CHF									
3/10/04	FX DEAL TRANSACTED ON 10 MAR 2004 USD / CHF	0.00	0.00	-1,623,917.60	0.00	1,621,082.33	0.00	-2,835.27	-2,835.27
03/15/2004	1 EX RATE 0.7759758 WITH NORTHERN TRUST CHICAGO								
4/30/04	FX DEAL TRANSACTED ON 30 APR 2004 USD / CHF	0.00	0.00	-8,012.01	0.00	8,004.62	0.00	-7.39	-7.39
05/04/2004	1 EX RATE 0.7692308 WITH NORTHERN TRUST CHICAGO								
4/30/04	FX DEAL TRANSACTED ON 30 APR 2004 USD / CHF	0.00	0.00	-21,688.94	0.00	21,668.92	0.00	-20.02	-20.02
05/04/2004	1 EX RATE 0.7692308 WITH NORTHERN TRUST CHICAGO								
7/2/04	FX DEAL TRANSACTED ON 02 JUL 2004 USD / CHF	0.00	0.00	-30,536.91	0.00	30,260.42	0.00	-276.49	-276.49
07/07/2004	1 EX RATE 0.8012821 WITH NORTHERN TRUST CHICAGO								
Totals for security:		0.00		-1,684,155.46		1,681,016.29	0.00	-3,139.17	-3,139.17
Summary of Foreign Exchange for Foreign exchange		0.00		-49,057,501.78		49,036,497.49	0.00	-21,004.29	-21,004.29
Total Foreign Exchange - Sale		0.00		-49,057,501.78		49,036,497.49	0.00	-21,004.29	-21,004.29
Total Foreign exchange		0.00		-49,057,501.78		49,036,497.49	0.00	-21,004.29	-21,004.29

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF01

CWFDN - BRANDES

CWF01

Page 7 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities								
Common Stock								
Capital Changes								
#REORG/TELE NORDESTE CELULAR PARTICIP STK MERGER TO TIM PARTIC EF10/11/04								
8/23/04	-0.10	0.00	0.11	0.00	-4.40	-4.29	0.00	-4.29
08/23/2004 1								
Totals for security:	-0.10		0.11		-4.40	-4.29	0.00	-4.29
ADR TELE CENTRO OESTE CELULAR PARTICIPACOES S A SPON ADR REPSTG PFD								
10/20/04	-3,757.00	0.00	41,723.55	0.00	-65,946.11	-24,222.56	0.00	-24,222.56
10/20/2004 1								
Totals for security:	-3,757.00		41,723.55		-65,946.11	-24,222.56	0.00	-24,222.56
ADR TELEESTE CELULAR PARTICIPACOES S A SPONSORED ADR REPSTG PFD								
9/28/04	-0.44	0.00	4.92	0.00	-12.81	-7.89	0.00	-7.89
09/28/2004 1								
10/20/04	-173.00	0.00	3,291.88	0.00	-5,036.29	-1,744.41	0.00	-1,744.41
10/20/2004 1								
Totals for security:	-173.44		3,296.80		-5,049.10	-1,752.30	0.00	-1,752.30
ADR TIM PARTICIPACOES S A SPONSORED ADR REPSTG PFD								
10/22/04	-0.83	0.00	8.88	0.00	-19.74	-10.86	0.00	-10.86
10/22/2004 1								
Totals for security:	-0.83		8.88		-19.74	-10.86	0.00	-10.86
BCA INTESA EURO.52								
5/28/04	-1.32	0.00	2.61	0.00	-3.04	-1.65	1.22	-0.43
05/28/2004 1								
5/31/04	-0.46	0.00	1.53	0.00	-1.06	0.05	0.42	0.47
05/31/2004 1								
Totals for security:	-1.78		4.14		-4.10	-1.60	1.64	0.04
ABN-AMRO HLDGS NV EURO.56								
6/1/04	-0.18	0.00	3.69	0.00	-3.30	-0.62	1.01	0.39
06/01/2004 1								
9/10/04	-0.18	0.00	2.94	0.00	-3.31	-1.36	0.99	-0.37
09/10/2004 1								
Totals for security:	-0.36		6.63		-6.61	-1.98	2.00	0.02

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account No. CWF01

CWF01 - BRANDES

CWF01

Page 8 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Pnce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss			
Equities											
Common Stock											
Capital Changes											
ING GROEP NV CVA EURO.24											
9/27/04	-0.90	0.00	23.20	0.00	-15.41	4.31	3.48	7.79			
09/27/2004 1											
Totals for security:	-0.90		23.20		-15.41	4.31	3.48	7.79			
SAINSBURY(J) ORD GBP0.25(ASSD'B'SH REDEM											
7/26/04	-330,600.00	0.00	212,113.79	0.00	-225,618.38	-15,196.08	1,691.49	-13,504.59			
07/26/2004 1											
Totals for security:	-330,600.00		212,113.79		-225,618.38	-15,196.08	1,691.49	-13,504.59			
Summary of Capital Changes for Common Stock	-334,534.41		257,177.10		-296,663.85	-41,185.36	1,698.81	-39,486.75			
Sales											
INBEV NPV											
7/19/04	INTERBREW NPV PRICE	25.32	BROKER COMMISSION	-54,000.00	31.51	1,698,585.31	23.71	-1,277,884.63	321,024.32	99,676.36	420,700.68
07/21/2004 1	3,062.96	BROKER	LEHMAN BROTHERS INTERNATIONAL								
	EUR										
11/3/04	INBEV NPV PRICE	28.476	BROKER COMMISSION	-42,500.00	36.16	1,534,165.07	23.71	-1,005,742.53	427,846.29	100,576.25	528,422.54
11/07/2004 1	2,766.47	BROKER.	MERRILL LYNCH INTERNATIONAL,								
	LONDON										
Totals for security:	-96,500.00		3,232,760.38		-2,283,627.16	748,870.61	200,252.61	949,123.22			
ADR PETROLEO BRASILEIRO SA PETROBAS SPONSORED											
9/29/04	PETROL BRASILEIROS SPON ADR REP 1 PRF SHS PRICE.	-10,578.00	31.74	335,272.43	20.51	-216,727.46	118,544.97	0.00	118,544.97		
10/03/2004 1	31 7360001	BROKER COMMISSION	423.12	OTHER							
	CHARGES	7.86	BROKER (D)SBC WARBURG								
	DILLON REED & COR NY										
10/4/04	PETROL BRASILEIROS SPON ADR REP 1 PRF SHS PRICE	-6,766.00	33.50	226,385.05	20.51	-138,625.26	87,759.79	0.00	87,759.79		
10/06/2004 1	33 5	BROKER COMMISSION	270.64	OTHER							
	CHARGES	5.31	BROKER (D)SBC WARBURG								
	DILLON REED & COR NY										
10/6/04	PETROL BRASILEIROS SPON ADR REP 1 PRF SHS PRICE	-4,095.00	34.00	139,057.21	20.51	-83,900.45	55,156.76	0.00	55,156.76		
10/11/2004 1	33 9986007	BROKER COMMISSION	183.80	OTHER							
	CHARGES	3.26	BROKER. (D)SBC WARBURG								
	DILLON REED & COR NY										

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. CWF01

CWF01 - BRANDES

CWF01

Page 9 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
10/7/04	PETROL BRASILEIROS SPON ADR REP 1 PRF SHS PRICE	-9,161 00	34 01	311,168 97	20 51	-187,695 25	123,473 72	0 00	123,473 72
10/12/2004	1 34 0075002 BROKER COMMISSION 366 44 OTHER CHARGES 7 30 BROKER (D)SBC WARBURG DILLON REED & COR NY								
11/4/04	PETROL BRASILEIROS SPON ADR REP 1 PRF SHS PRICE	-18,900 00	33 27	628,053 07	20 51	-387,232 85	240,820 22	0 00	240,820 22
11/08/2004	1 33 2711 BROKER COMMISSION 756.00 OTHER CHARGES 14 72 BROKER (D)SBC WARBURG DILLON REED & COR NY								
Totals for security:		-49,500.00		1,639,936.73		-1,014,181.27	625,755.46	0.00	625,755.46
LAFARGE EUR4									
11/3/04	LAFARGE EUR4 PRICE 73 0205 BROKER COMMISSION	-2,100 00	92 73	194,387 47	56 58	-118,599 31	55,574 62	20,213 54	75,788 16
11/07/2004	1 350 53 BROKER SOCIETE GENERALE NEW YORK DTC 008								
11/3/04	LAFARGE EUR4 PRICE 73 0205 BROKER COMMISSION	-5,320 00	92 73	492,448 27	56 58	-300,451 59	140,789 05	51,207 63	191,996 68
11/07/2004	1 887 99 BROKER SOCIETE GENERALE NEW YORK DTC 008								
11/4/04	LAFARGE EUR4 PRICE 72 1467999 BROKER	-20,534 00	92 35	1,892,931 53	56 58	-1,159,675 39	524,811 36	208,444 78	733,256 14
11/08/2004	1 COMMISSION 3,414 36 BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-27,954.00		2,679,767.27		-1,578,726.29	721,175.03	279,866.95	1,001,040.98
NEXANS EUR1									
7/19/04	NEXANS EUR1 PRICE 27 5 BROKER COMMISSION	-10,100 00	34 23	345,051 54	23 66	-238,488 38	9,387 94	97,175 22	106,563 16
07/21/2004	1 622 21 BROKER CHEUVREUX DE VIRIEU PARIS								
Totals for security:		-10,100.00		345,051.54		-238,488.38	9,387.94	97,175.22	106,563.16
RENAULT(REGIE NTL EUR3,81									
7/19/04	RENAULT(REGIE NTL EUR3 81 PRICE 60 0093 BROKER	-10,800 00	74 68	805,141 51	40 98	-441,753 22	306,179 58	57,208 71	363,388 29
07/21/2004	1 COMMISSION 1,451 86 BROKER SOCIETE GENERALE NEW YORK DTC 008								
9/15/04	RENAULT(REGIE NTL EUR3 81 PRICE 68.4 BROKER	-5,824 00	84 01	488,367 29	40 98	-238,219 51	222,843 11	27,304 67	250,147 78
09/19/2004	1 COMMISSION 880 49 BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-16,624.00		1,293,508.80		-679,972.73	629,022.69	84,513.38	613,536.07

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account No. CWF01

CWF01 - BRANDES

CWF01

Page 10 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Equities											
Common Stock											
Sales											
E.ON AG NPV											
4/13/04	E ON AG NPV PRICE	56 0847	BROKER COMMISSION	-17,500 00	67 70	1,182,564 68	51 36	-897,112 55	73,211 54	212,240 59	285,452 13
04/14/2004	1 2,133 46	BROKER GOLDMAN SACHS & CO NW YK DTC 005									
6/2/04	E ON AG NPV PRICE	56 6189	BROKER COMMISSION	-12,900 00	69 20	891,031 79	51 36	-661,300 10	63,050 13	166,681 56	229,731 69
06/04/2004	1 1,606 74	BROKER BEAR STEARNS NEW YORK DTC 352									
8/31/04	E ON AG NPV PRICE	58 78	BROKER COMMISSION	-9,400 00	70 78	664,161 42	51 36	-481,877 60	69,687 21	112,596 61	182,283 82
09/01/2004	1 1,197 64	BROKER MORGAN STANLEY AND CO NW YK DTC 050									
Totals for security:				-39,800.00		2,737,757.89		-2,040,290.25	206,948.88	491,518.76	697,467.64
SWIRE PACIFIC 'A'HKD0.60											
1/20/04	SWIRE PACIFIC 'A'HKD0 60 PRICE	55 0	BROKER	-99,595 00	7 08	702,820 65	4 07	-404,430 11	297,850 26	540 28	298,390 54
01/26/2004	1 COMMISSION	1,586 69	OTHER CHARGES								
	789 85	BROKER DEUTSCHE BANK SECURITIES INC									
2/10/04	SWIRE PACIFIC 'A'HKD0 60 PRICE	52.7154	BROKER	-296,905 00	6 79	2,007,996 70	4 07	-1,205,656 11	800,830 95	1,509 64	802,340 59
02/11/2004	1 COMMISSION	4,533 22	OTHER CHARGES.								
	2,256 56	BROKER DEUTSCHE BANK SECURITIES INC									
Totals for security:				-396,500.00		2,710,817.35		-1,610,086.22	1,098,681.21	2,049.92	1,100,731.13
BCA INTESA EURO.52											
11/22/04	BCA INTESA EURO 52 PRICE	3 39	BROKER	-165,218 00	4 43	730,075 78	2 31	-380,876 00	162,139 52	187,060 26	349,199 78
11/24/2004	1 COMMISSION	1,316 50	BROKER MORGAN STANLEY AND CO NW YK DTC 050								
11/30/04	BCA INTESA EURO.52 PRICE	3 3458	BROKER	-143,000 00	4 45	634,690 50	2 31	-329,656 99	134,583 57	170,449 94	305,033 51
12/02/2004	1 COMMISSION	953 46	BROKER MORGAN STANLEY AND CO NW YK DTC 050								
12/2/04	BCA INTESA EURO 52 PRICE	3 4125	BROKER	-61,426 00	4 54	278,486 52	2 31	-141,604 97	63,340 98	73,540 57	136,881 55
12/06/2004	1 COMMISSION	418 35	BROKER MORGAN STANLEY AND CO NW YK DTC 050								
12/3/04	BCA INTESA EURO 52 PRICE	3 3926999	BROKER	-84,956 00	4 50	381,893 38	2 31	-195,848 53	85,138 73	100,906 12	186,044 85
12/07/2004	1 COMMISSION	573 70	BROKER: MORGAN STANLEY AND CO NW YK DTC 050								
Totals for security:				-464,600.00		2,025,146.18		-1,047,986.49	445,202.80	531,956.89	977,159.69
TELECOM ITALIA EURO.55											

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF01

CWFDN - BRANDES

CWF01

Page 11 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Equities											
Common Stock											
Sales											
11/26/04	TELECOM ITALIA EURO 55 PRICE	2 8947	BROKER	-448,400.00	3.83	1,717,949.76	2.70	-1,212,212.95	24,655.38	481,081.43	505,736.81
11/30/2004	1 COMMISSION	515 54	BROKER LEHMAN								
	1 BROTHERS INTERNATIONAL EUR										
Totals for security:				-448,400.00		1,717,949.76		-1,212,212.95	24,655.38	481,081.43	505,736.81
HITACHI JPY50											
4/20/04	HITACHI JPY50 PRICE	796 4125	BROKER COMMISSION	-162,000.00	7.33	1,187,632.01	6.02	-975,242.19	121,616.18	90,773.64	212,389.82
04/22/2004	1 498 04	BROKER CSFB	NEW YORK DTC 355								
Totals for security:				-162,000.00		1,187,632.01		-975,242.19	121,616.18	90,773.64	212,389.82
KOMATSU NPV											
1/20/04	KOMATSU Y50 PRICE	674 2899014	BROKER	-345,000.00	6.28	2,165,201.08	5.38	-1,854,803.55	97,745.02	212,652.51	310,397.53
01/22/2004	1 COMMISSION	2,731 59	BROKER CSFB								
	1 DTC 355										
Totals for security:				-345,000.00		2,165,201.08		-1,854,803.55	97,745.02	212,652.51	310,397.53
MITSUBISHI TOKYO F NPV											
3/30/04	MITSUBISHI TOKYO F NPV PRICE	1016760 5925925		-27.00	9,635.26	259,980.96	9 516 53	-256,777.47	-21,340.17	24,543.66	3,203.49
04/02/2004	1 BROKER COMMISSION	171.00	BROKER FUJI								
	1 SECURITIES NEW YORK										
4/1/04	MITSUBISHI TOKYO F NPV PRICE	1030000 0	BROKER	-75.00	9,900.51	741,602.97	9,522.27	-713,270.75	-51,036.56	79,368.78	28,332.22
04/05/2004	1 COMMISSION	935 59	BROKER MERRILL LYNCH								
	1 FENNER & SMITH INC										
Totals for security:				-102.00		1,001,583.93		-970,048.22	-72,376.73	103,912.44	31,535.71
NIPPON OIL CORP Y50											
7/20/04	NIPPON OIL CORP Y50 PRICE	690 0	BROKER	-134,000.00	6.38	853,294.22	3.98	-532,147.63	252,026.31	69,120.28	321,146.59
07/22/2004	1 COMMISSION	1,076 51	BROKER CSFB								
	1 DTC 355										
10/19/04	NIPPON OIL CORP Y50 PRICE	708 0	BROKER	-95,000.00	6.48	614,960.86	3.98	-377,268.64	192,649.71	45,042.31	237,692.02
10/21/2004	1 COMMISSION	775 85	BROKER CSFB								
	1 DTC 355										
Totals for security:				-229,000.00		1,468,255.08		-909,416.47	444,676.02	114,162.59	558,838.61
NIPPON TEL&TEL CP NPV											

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account No. Jor CWF01

CWF01 - BRANDES

CWF01

Page 12 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Equities											
Common Stock											
Sales											
6/24/04	NIPPON TEL&TEL CP NPV PRICE	568866	4237288	-118 00	5,237 94	617,613 07	5,585 44	-658,586 95	-117,416 19	76,442 31	-40,973 88
06/28/2004	1 BROKER COMMISSION	463 80	BROKER NOMURA								
	SECURITIES NEW YORK										
Totals for security:											
				-118.00		617,613.07		-658,586.95	-117,416.19	76,442.31	-40,973.88
ONO PHARMACEUTICAL JPY50											
7/20/04	ONO PHARMACEUTICAL JPY50 PRICE	5279 077		-5,000 00	48 78	243,597 55	30 37	-151,661 44	74,504 08	17,432 03	91,936 11
07/22/2004	1 BROKER COMMISSION	307.31	BROKER: FUJI								
	SECURITIES NEW YORK										
Totals for security:											
				-5,000.00		243,597 55		-151,661.44	74,504.08	17,432.03	91,936.11
SANKYO COMPANY LTD JPY50											
8/23/04	SANKYO COMPANY LTD JPY50 PRICE	2270 0	BROKER	-40,000 00	20 77	830,092 69	13 72	-548,492 55	233,592 21	48,007 93	281,600 14
08/25/2004	1 COMMISSION	762 41	BROKER DEUTSCHE BANK								
	SECURITIES INC										
Totals for security:											
				-40,000.00		830,092.69		-548,492.55	233,592.21	48,007.93	281,600.14
SUMITOMO MITSUI FG NPV											
3/30/04	SUMITOMO MITSUI GR NPV PRICE	753799	5363636	-110 00	7,143 33	785,427 21	2,219 11	-243,996 92	513,494 95	27,935 34	541,430 29
04/02/2004	1 BROKER COMMISSION	338 71	BROKER MORGAN								
	STANLEY AND CO NW YK DTC 050										
3/31/04	SUMITOMO MITSUI GR NPV PRICE	753753	3387096	-62 00	7,133 42	441,975 98	2,219 64	-137,525 54	288,908 15	15,542 29	304,450 44
04/04/2004	1 BROKER COMMISSION	296 36	BROKER								
	CITIGROUP GLOBAL MARKETS INC										
Totals for security:											
				-172.00		1,227,403.19		-381,522.46	802,403.10	43,477.63	846,880.73
TDK CORP JPY50											
5/18/04	TDK CORP JPY50 PRICE	7520 8	BROKER COMMISSION	-5,000 00	65 91	329,140 87	52 50	-262,151 37	57,147 70	9,841 80	66,969 50
05/20/2004	1 COMMISSION	415 24	BROKER JP MORGAN SECURITIES LIMITED								
	LONDON										
5/26/04	TDK CORP JPY50 PRICE	7624 73	BROKER	-5,800 00	67 94	393,684 57	52 48	-304,095 59	72,872 71	16,716 27	89,588 98
05/30/2004	1 COMMISSION	393.44	BROKER DEUTSCHE BANK								
	SECURITIES INC										
10/19/04	TDK CORP JPY50 PRICE	7793 5315243	BROKER	-16,400 00	71 35	1,169,224 59	52 47	-859,856 51	237,313 00	72,055 08	309,368 08
10/21/2004	1 COMMISSION	857 49	BROKER DEUTSCHE BANK								
	SECURITIES INC										

Realized G/L Detail

01-Jan-04 - 31-Dec-04

Account n. at CWF01

CWF01 - BRANDES

CWF01

Page 13 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Equities											
Common Stock											
Sales											
Totals for security:				-27,200.00		1,892,050.03	-1,426,103.47	367,333.41	98,613.16	465,946.56	
ADR AMER MOVIL S A DE C V SPONSORED ADR REPSTG SER L SHS											
1/8/04	AMERICA MOVIL SA ADR EACH REP 20	SHS'L'NPV		-21,398 00	30 25	646,403 28	12 89	-275,517 51	370,885 77	0 00	370,885 77
01/12/2004	1 PRICE 30 25 BROKER COMMISSION	855 92									
	OTHER CHARGES 30 30 BROKER	CITIGROUP									
	GLOBAL MKTS INC NY										
1/20/04	AMERICA MOVIL SA ADR EACH REP 20	SHS'L'NPV		-10,724 00	32 43	347,384 48	12 89	-138,080 65	209,303 83	0 00	209,303 83
01/22/2004	1 PRICE 32 4346897 BROKER COMMISSION										
	428 96 OTHER CHARGES 16 28 BROKER										
	CITIGROUP GLOBAL MKTS INC NY										
1/21/04	AMERICA MOVIL SA ADR EACH REP 20	SHS'L'NPV		-14,970 00	31 78	475,058 17	12 89	-192,751 53	282,306 64	0 00	282,306 64
01/25/2004	1 PRICE 31 7755003 BROKER COMMISSION										
	598 80 OTHER CHARGES 22 27 BROKER										
	CITIGROUP GLOBAL MKTS INC NY										
Totals for security:				-47,092.00		1,468,845.93	-606,349.69	862,496.24	0.00	862,496.24	
ADR TELEFONOS DE MEX S A SPONSORED ADR REPSTG SH ORD L											
11/24/04	TELEFONOS DE MEXIC SPON ADR(CNV 20	SER'L'NPV)		-10,900 00	34 86	379,484 41	34 22	-372,573 46	6,910 95	0 00	6,910 95
11/30/2004	1 PRICE 34 8559 BROKER COMMISSION	436 00									
	OTHER CHARGES 8 90 BROKER	ALEX BROWN									
	AND SONS NEW YORK										
Totals for security:				-10,900.00		379,484.41	-372,573.46	6,910.95	0.00	6,910.95	
EADS(EURO AERO DEF EUR1											
5/5/04	EADS(EURO AERO DEF EUR1 PRICE 21	1256 BROKER		-53,200 00	25 53	1,355,822 67	10 39	-551,821 76	651,578 63	152,422 28	804,000 91
05/09/2004	1 COMMISSION 2,444 88 BROKER	CHEUVREUX DE									
	VIRIEU PARIS										
Totals for security:				-53,200.00		1,355,822.67	-551,821.76	651,578.63	152,422.28	804,000.91	
ING GROEP NV CVA EUR0.24											
11/3/04	ING GROEP NV CVA EUR0 24 PRICE 21	2375 BROKER		-77,700 00	26 97	2,091,843 30	17 15	-1,330,387 60	403,525 72	357,929 98	761,455 70
11/07/2004	1 COMMISSION 3,769.38 BROKER.	GOLDMAN									
	SACHS & CO NW YK DTC 005										
Totals for security:				-77,700.00		2,091,843.30	-1,330,387.60	403,525.72	357,929.98	761,455.70	
TELECOM CORP OF NZ NPV											

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF01

CWF01 - BRANDES

CWF01

Page 14 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Equities											
Common Stock											
Sales											
11/26/04	TELECOM CORP OF NZ NPV PRICE	6 0444	BROKER	-59,500 00	4 34	257,911 64	3 18	-189,150 84	-19,922 02	88,682 82	68,760 80
11/30/2004	1 COMMISSION	77 39	BROKER LEHMAN BROS INC								
	NEW YORK DTC 074										
Totals for security:				-59,500.00		257,911.64		-189,150.84	-19,922.02	88,682.82	68,760.80
PORTUGAL TCOM SGPS EUR1(REGD)											
11/26/04	PORTUGAL TCOM SGPS EUR1(REGD) PRICE	8.9563		-26,000 00	11 86	308,207 55	8 64	-224,567 13	-31,910 29	115,550 71	83,640 42
12/01/2004	1 BROKER COMMISSION	92.49	BROKER LEHMAN BROTHERS INTERNATIONAL EUR								
Totals for security:				-26,000.00		308,207.55		-224,567.13	-31,910.29	115,550.71	83,640.42
OVERSEA-CHINESE BK SGD1											
10/11/04	O/SEAS CHINESE BK SGD1 PRICE	13 8377	BROKER	-123,000 00	8 23	1,010,209 58	6 32	-775,552 09	206,812 55	27,844 94	234,657 49
10/13/2004	1 COMMISSION	2,278 22	OTHER CHARGES								
	58 94	BROKER CSFB NEW YORK DTC 355									
Totals for security:				-123,000.00		1,010,209.58		-775,552.09	206,812.55	27,844.94	234,657.49
BCO SANT CENT HISP EURO 50(REGD)											
12/2/04	BCO SANT CENT HISP EURO 50(REGD) PRICE	9 0		-14,067 00	11 97	168,148 40	8 30	-116,608 48	47,197 91	4,342 01	51,539 92
12/06/2004	1 BROKER COMMISSION	303 21	BROKER GOLDMAN SACHS & CO NW YK DTC 005								
12/3/04	BCO SANT CENT HISP EURO 50(REGD) PRICE	9 0242		-34,233 00	11 97	409,315 36	8 30	-283,774 66	115,770 51	9,770 19	125,540 70
12/07/2004	1 BROKER COMMISSION	613 24	BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:				-48,300.00		577,463.76		-400,383.14	162,968.42	14,112.20	177,080.62
REPSOL YPF SA EUR1											
6/2/04	REPSOL YPF SA EUR1 PRICE	17 1960002	BROKER	-17,926 00	21 02	376,056 32	15 36	-274,785 08	-2,296 64	103,567 88	101,271 24
06/06/2004	1 COMMISSION	678 12	BROKER MORGAN STANLEY AND CO NEW YORK								
6/3/04	REPSOL YPF SA EUR1 PRICE	17 0410999	BROKER	-21,574 00	20 92	450,416 51	15 36	-330,704 74	-6,869 97	126,581 74	119,711 77
06/07/2004	1 COMMISSION	812 21	BROKER MERRILL LYNCH INTER NEW YK DTC 161								
10/11/04	REPSOL YPF SA EUR1 PRICE	17 8	BROKER	-49,003 00	22 10	1,080,996 91	15 36	-751,159 94	30,303 19	299,533 78	329,836 97
10/13/2004	1 COMMISSION	1,949 30	BROKER MERRILL LYNCH INTER NEW YK DTC 161								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account n. per CWF01

CWF01 - BRANDES

CWF01

Page 15 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
10/15/04	REPSOL YPF SA EUR1 PRICE 17 5 BROKER	-6,782 00	21 69	146,945 16	15 34	-103,960 30	1,787 16	41,197 70	42,984 86
10/19/2004	1 COMMISSION 147 08 BROKER GOLDMAN SACHS & CO NWYK DTC 005								
Totals for security:		-95,285.00		2,054,414.90		-1,460,610.06	22,923.74	570,881.10	593,804.84
ZURICH FIN SVS GRP CHF6.60									
3/10/04	ZURICH FIN SVS GRP CHF9 PRICE 211 3329 BROKER	-9,900 00	166 02	1,641,139 71	167 90	-1,659,716 16	-440,822 24	422,245 79	-18,576 45
03/14/2004	1 COMMISSION 2,440 71 BROKER MERRILL LYNCH INTL LTD EQUITIES								
Totals for security:		-9,900.00		1,641,139.71		-1,659,716.16	-440,822.24	422,245.79	-18,576.45
ABBEY NATIONAL ORD GBP0.10									
8/19/04	ABBEY NATIONAL ORD GBP0 10 PRICE 5 8373999	-44,960 00	10 64	477,694 73	8 30	-372,696 19	107,173 72	-2,175 18	104,998 54
08/24/2004	1 BROKER COMMISSION 645 76 BROKER D KLEINWORT WASSERSTEIN N AMERICA								
8/20/04	ABBEY NATIONAL ORD GBP0 10 PRICE 5 845	-34,260 00	10 71	366,432 16	8 30	-283,998 47	82,580 86	-147 17	82,433 69
08/25/2004	1 BROKER COMMISSION 495 35 BROKER D KLEINWORT WASSERSTEIN N AMERICA								
8/23/04	ABBEY NATIONAL ORD GBP0 10 PRICE 5 8958998	-11,280 00	10 74	120,950 12	8 30	-93,505 63	28,066 74	-622 25	27,444 49
08/25/2004	1 BROKER COMMISSION 163 49 BROKER D KLEINWORT WASSERSTEIN N.AMERICA								
Totals for security:		-90,500.00		965,077.01		-750,200.29	217,821.32	-2,944.80	214,876.72
CORUS GROUP ORD GBP0.10									
10/6/04	CORUS GROUP ORD GBP0 10 PRICE 0 5458 BROKER	-313,660 00	0 97	304,614 23	0 89	-277,492 10	-10,082 12	37,204 25	27,122 13
10/10/2004	1 COMMISSION 411 78 OTHER CHARGES 1 78 BROKER UBS AG LONDON								
12/15/04	CORUS GROUP ORD GBP0 10 PRICE 0 54 BROKER	-742,998 00	1 04	770 622 57	0 89	-657,323 45	-34,052 43	147,351 55	113,299 12
12/19/2004	1 COMMISSION 1,041 75 BROKER CSFB (EUROPE) LIMITED LONDON								
Totals for security:		-1,056,658.00		1,075,236.80		-934,815.55	-44,134.55	184,655.80	140,421.25
FRIENDS PROVIDENT ORD GBP0.10									
11/25/04	FRIENDS PROVIDENT ORD GBP0 10 PRICE 1 4850999	-108,985 00	2 80	305,288 33	2 08	-226,658 95	31,803 87	46,825 51	78,629 38
11/30/2004	1 BROKER COMMISSION 412 69 BROKER MERRILL LYNCH INTL LTD EQUITIES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account n. for CWF01

CWF01 - BRANDES

CWF01

Page 16 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
11/29/04	FRIENDS PROVIDENT ORD GBP0 10 PRICE	1 5047999							
		-31,215 00	2 85	88,831 43	2 08	-64,918 65	10,295 93	13,616 85	23,912 78
12/01/2004	1 BROKER COMMISSION 120 07 BROKER MERRILL LYNCH INTL LTD EQUITIES								
12/7/04	FRIENDS PROVIDENT ORD GBP0 10 PRICE	1 55							
		-99,081 00	3 01	297,841 70	2 08	-206,061 34	42,171 51	49,408 85	91,580 36
12/09/2004	1 BROKER COMMISSION 402 36 BROKER MERRILL LYNCH INTL LTD EQUITIES								
12/14/04	FRIENDS PROVIDENT ORD GBP0 10 PRICE	1.5774999							
		-241,919 00	3 03	731,977 55	2 08	-503,125 25	114,674 59	114,177 71	228,852 30
12/16/2004	1 BROKER COMMISSION 973 80 OTHER CHARGES 1 92 BROKER UBS AG LONDON BRANCH								
Totals for security:		-481,200.00		1,423,739.01		-1,000,764.19	198,945.90	224,028.92	422,974.82
MMO2 ORD GBP0.001									
3/4/04	MMO2 ORD GBP0.001 PRICE 1 0839 BROKER								
		-337,827 00	1 98	666,975 41	1 45	-488,344 49	64,303 45	114,327 47	178,630 92
03/08/2004	1 COMMISSION 901 83 OTHER CHARGES 0 03 BROKER GOLDMAN SACHS & CO NW YK DTC 005								
3/5/04	MMO2 ORD GBP0 001 PRICE 1 11 BROKER								
		-150,145 00	2 02	303,329 53	1 45	-217,041 51	35,688 85	50,599 17	86,288 02
03/09/2004	1 COMMISSION 410 04 OTHER CHARGES 0 03 BROKER GOLDMAN SACHS & CO NW YK DTC 005								
3/5/04	MMO2 ORD GBP0 001 PRICE 1 1113 BROKER								
		-150,145 00	2 03	303,700 02	1 45	-217,041 52	36,059 35	50,599 15	86,658 50
03/09/2004	1 COMMISSION 395 31 BROKER MERRILL LYNCH INTL LTD EQUITIES								
3/8/04	MMO2 ORD GBP0 001 PRICE 1 1197999 BROKER								
		-47,483 00	2 07	98,115 74	1 45	-68,638 86	12,300 05	17,176 83	29,476 88
03/10/2004	1 COMMISSION 132 63 OTHER CHARGES 1 84 BROKER HSBC BANK PLC (FORMERLY MIDLAND BK								
Totals for security:		-686,600.00		1,372,120.70		-991,066.38	148,361.70	232,702.62	381,084.32
REUTERS GROUP ORD GBP0.25									
3/9/04	REUTERS GROUP ORD GBP0 25 PRICE 3 8202998								
		-29,614 00	7 05	208,437 96	4 27	-126,318 07	56,395 25	25,724 64	82,119 89
03/11/2004	1 BROKER COMMISSION 281 77 OTHER CHARGES 1 84 BROKER CITIGROUP GLOBAL MARKETS INC								
4/5/04	REUTERS GROUP ORD GBP0 25 PRICE 4 0922								
		-247,966 00	7 50	1,856,264 86	4 27	-1,057,695 27	592,210 05	206,359 54	798,569 59
04/07/2004	1 BROKER COMMISSION 2,509.34 OTHER CHARGES 1 83 BROKER CITIGROUP GLOBAL MARKETS INC								
Totals for security:		-277,580.00		2,064,702.82		-1,184,013.34	648,605.30	232,084.18	880,689.48
ROLLS ROYCE GROUP ORD GBP0.20									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account No. Jor CWF01

CWF01 - BRANDES

CWF01

Page 17 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
3/11/04	ROLLS ROYCE GROUP ORD GBP0 20 PRICE	2 131							
		-266,500.00	3.84	1,021,824.75	2.03	-540,312.26	356,061.42	125,451.07	481,512.49
03/16/2004	1 BROKER COMMISSION 1,381 32 BROKER. MORGAN STANLEY AND CO NW YK DTC 050								
10/28/04	ROLLS ROYCE GROUP ORD GBP0 20 PRICE								
		-317,557.00	4.79	1,517,554.94	1.94	-616,543.93	743,017.92	157,993.09	901,011.01
11/01/2004	1 2 6050999 BROKER COMMISSION 2,051 46 OTHER CHARGES 1 83 BROKER CAZENOVE & CO								
Totals for security:		-584,057.00		2,539,379.69		-1,156,856.19	1,099,079.34	283,444.16	1,382,623.60
SABMILLER PLC ORD USD0.10									
4/15/04	SABMILLER PLC ORD USD0 10 PRICE 6 2005 BROKER								
		-112,500.00	11.08	1,244,395.64	7.48	-840,630.58	210,171.94	193,593.12	403,765.06
04/19/2004	1 COMMISSION 1,682 20 OTHER CHARGES 1.78 BROKER. JP MORGAN SECURITIES NW YK DTC 60								
6/2/04	SABMILLER PLC ORD USD0 10 PRICE 6 5 BROKER								
		-110,500.00	11.94	1,317,893.27	7.48	-825,686.04	273,053.75	219,153.48	492,207.23
06/06/2004	1 COMMISSION 1,781 56 OTHER CHARGES. 1 83 BROKER JP MORGAN SECURITIES NW YK DTC 60								
Totals for security:		-223,000.00		2,562,288.91		-1,666,316.62	483,225.69	412,746.60	895,972.29
TYCO INTL LTD NEW COM									
1/14/04	TYCO INTERNATIONAL COM USD0 20 PRICE								
		-26,410.00	27.47	724,294.63	17.71	-466,964.69	257,329.94	0.00	257,329.94
01/19/2004	1 27 4662998 BROKER COMMISSION 1,056 40 OTHER CHARGES 33 95 BROKER (D)SBC WARBURG DILLON REED & COR NY								
1/16/04	TYCO INTERNATIONAL COM USD0 20 PRICE 28 2802								
		-29,590.00	28.28	835,588.35	17.71	-523,191.42	312,396.93	0.00	312,396.93
01/21/2004	1 BROKER COMMISSION 1,183 60 OTHER CHARGES 39 17 BROKER (D)SBC WARBURG DILLON REED & COR NY								
Totals for security:		-56,000.00		1,559,882.98		-990,156.11	569,726.87	0.00	569,726.87
Summary of Sales for Common Stock		-6,354,042.00		53,623,885.90		-35,826,749.64	11,506,960.37	6,290,175.89	17,797,136.26
Total Common Stock		-6,688,676.41		53,881,063.00		-36,123,413.49	11,465,775.01	6,291,874.60	17,757,649.51

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account No. 001 CWF01

CWF01 - BRANDES

CWF01

Page 18 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>								
Rights/Warrants								
Capital Changes								
<u>BRASIL TELECOM RT</u>								
5/7/04	-1,360.00	0.00	0.88	0.00	0.00	0.88	0.00	0.88
05/07/2004 1								
Totals for security:	-1,360.00		0.88		0.00	0.88	0.00	0.88
<u>TEECOMUNICACOES BRASILEIRAS S.A POISON PILL RT</u>								
5/20/04	-20,322.00	0.00	2.64	0.00	0.00	2.64	0.00	2.64
05/20/2004 1								
6/25/04	-20,322.00	0.00	0.81	0.00	0.00	0.81	0.00	0.81
06/25/2004 1								
Totals for security:	-40,644.00		3.45		0.00	3.45	0.00	3.45
Summary of Capital Changes for Rights/Warrants	-42,004.00		4.33		0.00	4.33	0.00	4.33
Total Rights/Warrants	-42,004.00		4.33		0.00	4.33	0.00	4.33
Total Equities	-6,730,580.41		53,881,067.33		-36,123,413.49	11,465,779.34	6,291,874.50	17,757,653.84

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF01

CWFDM - BRANDES

CWF01

Page 19 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Currency revaluation</i>								
Currency revaluation								
Currency Revaluation								
<u>Currency Revaluation GBP</u>								
1/31/04	0.00	0.00	229.72	0.00	0.00	0.00	229.72	229.72
01/31/2004 1								
2/29/04	0.00	0.00	-14,135.17	0.00	0.00	0.00	-14,135.17	-14,135.17
02/29/2004 1								
3/31/04	0.00	0.00	-24,972.37	0.00	0.00	0.00	-24,972.37	-24,972.37
03/31/2004 1								
4/30/04	0.00	0.00	26,272.83	0.00	0.00	0.00	26,272.83	26,272.83
04/30/2004 1								
6/30/04	0.00	0.00	-215.23	0.00	0.00	0.00	-215.23	-215.23
06/30/2004 1								
7/31/04	0.00	0.00	-1,238.10	0.00	0.00	0.00	-1,238.10	-1,238.10
07/31/2004 1								
8/31/04	0.00	0.00	-9,405.43	0.00	0.00	0.00	-9,405.43	-9,405.43
08/31/2004 1								
10/31/04	0.00	0.00	1,905.56	0.00	0.00	0.00	1,905.56	1,905.56
10/31/2004 1								
11/30/04	0.00	0.00	-465.02	0.00	0.00	0.00	-465.02	-465.02
11/30/2004 1								
12/31/04	0.00	0.00	37,601.04	0.00	0.00	0.00	37,601.04	37,601.04
12/31/2004 1								
Totals for security:	0.00		15,577.83		0.00	0.00	15,577.83	15,577.83
<u>Currency Revaluation CAD</u>								
6/30/04	0.00	0.00	-2,665.05	0.00	0.00	0.00	-2,665.05	-2,665.05
06/30/2004 1								
Totals for security:	0.00		-2,665.05		0.00	0.00	-2,665.05	-2,665.05
<u>Currency Revaluation EUR</u>								
2/29/04	0.00	0.00	1,537.52	0.00	0.00	0.00	1,537.52	1,537.52
02/29/2004 1								
4/30/04	0.00	0.00	-9,469.68	0.00	0.00	0.00	-9,469.68	-9,469.68
04/30/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

ACCOUNT NO: CWF01

CWF01 - BRANES

CWF01

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Currency revaluation</i>								
Currency revaluation								
Currency Revaluation								
5/31/04	0 00	0 00	2,321 94	0 00	0 00	0 00	2,321 94	2,321 94
05/31/2004 1								
6/30/04	0 00	0 00	29,711 75	0 00	0 00	0 00	29,711 75	29,711 75
06/30/2004 1								
7/31/04	0 00	0 00	-50,586 98	0 00	0 00	0 00	-50,586 98	-50,586 98
07/31/2004 1								
8/31/04	0 00	0 00	-6,042 11	0 00	0 00	0 00	-6,042 11	-6,042 11
08/31/2004 1								
9/30/04	0 00	0 00	-4,394 69	0 00	0 00	0 00	-4,394 69	-4,394 69
09/30/2004 1								
10/31/04	0 00	0 00	-10,806 03	0 00	0 00	0 00	-10,806 03	-10,806 03
10/31/2004 1								
11/30/04	0 00	0 00	69,751 04	0 00	0 00	0 00	69,751 04	69,751 04
11/30/2004 1								
12/31/04	0 00	0 00	19,779 84	0 00	0 00	0 00	19,779 84	19,779 84
12/31/2004 1								
Totals for security:	0.00		41,802.60		0.00	0.00	41,802.60	41,802.60
Currency Revaluation HKD								
1/31/04	0 00	0 00	122 17	0 00	0 00	0 00	122 17	122 17
01/31/2004 1								
2/29/04	0 00	0 00	-491 01	0 00	0 00	0 00	-491 01	-491 01
02/29/2004 1								
Totals for security:	0.00		-368.84		0.00	0.00	-368.84	-368.84
Currency Revaluation JPY								
1/31/04	0 00	0 00	19,853 96	0 00	0 00	0 00	19,853 96	19,853 96
01/31/2004 1								
2/29/04	0 00	0 00	21 540 97	0 00	0 00	0 00	21,540 97	21,540 97
02/29/2004 1								
4/30/04	0 00	0 00	3,169 17	0 00	0 00	0 00	3,169 17	3,169 17
04/30/2004 1								
5/31/04	0 00	0 00	8,610 28	0 00	0 00	0 00	8,610 28	8,610 28
05/31/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF01

CWFDN - BRANDES

CWF01

Page 21 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Currency revaluation</i>								
Currency revaluation								
Currency Revaluation								
6/30/04	0.00	0.00	4,294.74	0.00	0.00	0.00	4,294.74	4,294.74
06/30/2004 1								
7/31/04	0.00	0.00	-13,020.09	0.00	0.00	0.00	-13,020.09	-13,020.09
07/31/2004 1								
8/31/04	0.00	0.00	-6,780.26	0.00	0.00	0.00	-6,780.26	-6,780.26
08/31/2004 1								
10/31/04	0.00	0.00	29,048.93	0.00	0.00	0.00	29,048.93	29,048.93
10/31/2004 1								
11/30/04	0.00	0.00	-395.29	0.00	0.00	0.00	-395.29	-395.29
11/30/2004 1								
Totals for security:	0.00		66,322.41		0.00	0.00	66,322.41	66,322.41
Currency Revaluation NZD								
12/31/04	0.00	0.00	-323.57	0.00	0.00	0.00	-323.57	-323.57
12/31/2004 1								
Totals for security:	0.00		-323.57		0.00	0.00	-323.57	-323.57
Currency Revaluation SGD								
10/31/04	0.00	0.00	-2,936.22	0.00	0.00	0.00	-2,936.22	-2,936.22
10/31/2004 1								
Totals for security:	0.00		-2,936.22		0.00	0.00	-2,936.22	-2,936.22
Currency Revaluation CHF								
3/31/04	0.00	0.00	-17,222.11	0.00	0.00	0.00	-17,222.11	-17,222.11
03/31/2004 1								
4/30/04	0.00	0.00	253.66	0.00	0.00	0.00	253.66	253.66
04/30/2004 1								
5/31/04	0.00	0.00	-50.40	0.00	0.00	0.00	-50.40	-50.40
05/31/2004 1								
7/31/04	0.00	0.00	382.81	0.00	0.00	0.00	382.81	382.81
07/31/2004 1								
9/30/04	0.00	0.00	-14,565.81	0.00	0.00	0.00	-14,565.81	-14,565.81
09/30/2004 1								
10/31/04	0.00	0.00	-4,884.14	0.00	0.00	0.00	-4,884.14	-4,884.14
10/31/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: **CMF01**
CMFBN - BRANDES
CMF01

Trade/ Settle Date Shares/Par Price Proceeds Unit Cost Market Translation Total Gain/Loss

Currency revaluation

Currency revaluation

Currency Revaluation

Totals for security:

0.00	-36,085.99	0.00	0.00	81,323.17	0.00	81,323.17	-36,085.99	
------	------------	------	------	-----------	------	-----------	------------	--

Summary of Currency Revaluation for Currency revaluation

Foreign Exchange

Foreign exchange GBP

2/2/04	FX DEAL TRANSACTED ON 02 FEB 2004 GBP / USD	0.00	654,239.62	0.00	-651,234.30	0.00	3,005.32	3,005.32
02/05/2004	EX RATE 0 5493902 WITH NORTHERN TRUST	0.00		0.00				
2/3/04	FX DEAL TRANSACTED ON 03 FEB 2004 GBP / USD	0.00	1,061,843.43	0.00	-1,062,161.20	0.00	-317.77	-317.77
02/05/2004	EX RATE 0 5438034 WITH NORTHERN TRUST	0.00		0.00				
3/16/04	FX DEAL TRANSACTED ON 16 MAR 2004 GBP / USD	0.00	716,106.17	0.00	-718,340.54	0.00	-2,234.37	-2,234.37
03/18/2004	EX RATE 0 5505092 WITH NORTHERN TRUST	0.00		0.00				
3/19/04	FX DEAL TRANSACTED ON 19 MAR 2004 GBP / USD	0.00	2,508,620.16	0.00	-2,489,270.90	0.00	19,349.26	19,349.26
03/24/2004	EX RATE 0 5454793 WITH NORTHERN TRUST	0.00		0.00				
7/28/04	FX DEAL TRANSACTED ON 28 JUL 2004 GBP / USD	0.00	579,333.17	0.00	-581,292.49	0.00	-1,959.32	-1,959.32
08/02/2004	EX RATE 0 5480653 WITH NORTHERN TRUST	0.00		0.00				
7/29/04	FX DEAL TRANSACTED ON 29 JUL 2004 GBP / USD	0.00	234,548.25	0.00	-233,360.39	0.00	1,187.86	1,187.86
08/03/2004	EX RATE 0 5502972 WITH NORTHERN TRUST	0.00		0.00				
10/4/04	FX DEAL TRANSACTED ON 04 OCT 2004 GBP / USD	0.00	337,111.52	0.00	-338,030.28	0.00	-918.76	-918.76
10/07/2004	EX RATE 0 5604125 WITH NORTHERN TRUST	0.00		0.00				
10/7/04	FX DEAL TRANSACTED ON 07 OCT 2004 GBP / USD	0.00	342,356.28	0.00	-339,963.23	0.00	2,393.05	2,393.05
10/12/2004	EX RATE 0 560884 WITH NORTHERN TRUST CHICAGO	0.00		0.00				
10/25/04	FX DEAL TRANSACTED ON 25 OCT 2004 GBP / USD	0.00	479,323.25	0.00	-480,784.47	0.00	-1,461.22	-1,461.22
10/28/2004	EX RATE 0 5427408 WITH NORTHERN TRUST	0.00		0.00				
10/27/04	FX DEAL TRANSACTED ON 27 OCT 2004 GBP / USD	0.00	458,812.27	0.00	-461,645.08	0.00	-2,832.81	-2,832.81
10/29/2004	EX RATE 0 5430356 WITH NORTHERN TRUST	0.00		0.00				

Northern Trust

Realized G/L Detail

01-Jan-04 - 31-Dec-04

◆ **Realized Gain/Loss Detail**

Trade/ Settle Date Shares/Par Price Trade Unit Cost Proceeds Cost Market Gain/Loss Translation Gain/Loss Total Gain/Loss

Foreign exchange

Foreign Exchange - Purchase

Foreign Exchange

11/10/04	FX DEAL TRANSACTED ON 10 NOV 2004 GBP / USD	0.00	550,409.31	0.00	-548,802.66	0.00	1,606.65	0.00	1,606.65	
11/15/2004	EX RATE 0.5421523 WITH NORTHERN TRUST									
11/10/04	FX DEAL TRANSACTED ON 10 NOV 2004 GBP / USD	0.00	271,148.81	0.00	-270,811.71	0.00	337.10	0.00	337.10	
11/15/2004	EX RATE 0.5412427 WITH NORTHERN TRUST									
11/11/04	FX DEAL TRANSACTED ON 11 NOV 2004 GBP / USD	0.00	128,085.66	0.00	-127,593.92	0.00	491.74	0.00	491.74	
11/16/2004	EX RATE 0.5427998 WITH NORTHERN TRUST									
11/12/04	FX DEAL TRANSACTED ON 12 NOV 2004 GBP / USD	0.00	38,457.91	0.00	-38,535.73	0.00	-77.82	0.00	-77.82	
11/17/2004	EX RATE 0.538561 WITH NORTHERN TRUST CHICAGO									
12/2/04	FX DEAL TRANSACTED ON 02 DEC 2004 GBP / USD	0.00	847,302.26	0.00	-847,149.12	0.00	153.14	0.00	153.14	
12/06/2004	EX RATE 0.5162889 WITH NORTHERN TRUST									
12/7/04	FX DEAL TRANSACTED ON 07 DEC 2004 GBP / USD	0.00	2,492,024.90	0.00	-2,530,778.07	0.00	-38,753.17	0.00	-38,753.17	
12/10/2004	EX RATE 0.5138482 WITH NORTHERN TRUST									
12/7/04	FX DEAL TRANSACTED ON 07 DEC 2004 GBP / USD	0.00	282,984.70	0.00	-287,385.35	0.00	-4,400.65	0.00	-4,400.65	
12/10/2004	EX RATE 0.5138482 WITH NORTHERN TRUST									
12/8/04	FX DEAL TRANSACTED ON 08 DEC 2004 GBP / USD	0.00	89,488.85	0.00	-90,442.85	0.00	-954.00	0.00	-954.00	
12/13/2004	EX RATE 0.5170631 WITH NORTHERN TRUST									
12/9/04	FX DEAL TRANSACTED ON 09 DEC 2004 GBP / USD	0.00	216,737.07	0.00	-217,290.02	0.00	-552.95	0.00	-552.95	
12/14/2004	EX RATE 0.5193456 WITH NORTHERN TRUST									
Totals for security:										
0.00		0.00	12,288,933.59	0.00	-12,314,872.31	0.00	-25,938.72	0.00	-25,938.72	

Foreign exchange CAD

6/4/04	FX DEAL TRANSACTED ON 04 JUN 2004 CAD / USD	0.00	145,957.18	0.00	-145,433.21	0.00	523.97	0.00	523.97	
06/08/2004	EX RATE 1.351 WITH NORTHERN TRUST CHICAGO									
6/4/04	FX DEAL TRANSACTED ON 04 JUN 2004 CAD / USD	0.00	113,658.86	0.00	-113,288.39	0.00	370.47	0.00	370.47	
06/09/2004	EX RATE 1.3499 WITH NORTHERN TRUST CHICAGO									
Totals for security:										
0.00		0.00	259,616.04	0.00	-258,721.60	0.00	894.44	0.00	894.44	

Foreign exchange EUR

Totals for security:										
0.00		0.00	0.00	0.00	-258,721.60	0.00	894.44	0.00	894.44	

Northern Trust

◆ Realized Gain/Loss Detail

Trade/	Settle Date	Shares/Par	Trade Price	Unit Cost	Proceeds	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
--------	-------------	------------	-------------	-----------	----------	------------------	-----------------------	-----------------

Foreign exchange

Foreign Exchange - Purchase

Foreign Exchange

2/17/04	FX DEAL TRANSACTED ON 17 FEB 2004 EUR / USD	0.00	0.00	279,231.77	0.00	-279,743.36	-511.59	-511.59
02/19/2004	EX RATE 0 7782101 WITH NORTHERN TRUST	1	0.00					
2/18/04	FX DEAL TRANSACTED ON 18 FEB 2004 EUR / USD	0.00	0.00	215,310.35	0.00	-215,904.82	-594.47	-594.47
02/20/2004	EX RATE 0 7866583 WITH NORTHERN TRUST	1	0.00					
4/1/04	FX DEAL TRANSACTED ON 01 APR 2004 EUR / USD	0.00	0.00	360,686.18	0.00	-366,993.20	-6,307.02	-6,307.02
04/05/2004	EX RATE 0 8087343 WITH NORTHERN TRUST	1	0.00					
4/22/04	FX DEAL TRANSACTED ON 22 APR 2004 EUR / USD	0.00	0.00	647,213.67	0.00	-647,159.08	54.59	54.59
04/23/2004	EX RATE 0 8429571 WITH NORTHERN TRUST	1	0.00					
4/22/04	FX DEAL TRANSACTED ON 22 APR 2004 EUR / USD	0.00	0.00	504,225.43	0.00	-507,649.90	-3,624.47	-3,624.47
04/26/2004	EX RATE 0 8396306 WITH NORTHERN TRUST	1	0.00					
5/7/04	FX DEAL TRANSACTED ON 07 MAY 2004 EUR / USD	0.00	0.00	1,178,189.99	0.00	-1,181,270.63	-3,080.64	-3,080.64
05/11/2004	EX RATE 0 8412552 WITH NORTHERN TRUST	1	0.00					
5/13/04	FX DEAL TRANSACTED ON 13 MAY 2004 EUR / USD	0.00	0.00	15,987.51	0.00	-15,986.84	0.67	0.67
05/17/2004	EX RATE 0 8435259 WITH NORTHERN TRUST	1	0.00					
5/13/04	FX DEAL TRANSACTED ON 13 MAY 2004 EUR / USD	0.00	0.00	2,978.53	0.00	-2,978.40	0.13	0.13
05/17/2004	EX RATE 0 8435259 WITH NORTHERN TRUST	1	0.00					
6/10/04	FX DEAL TRANSACTED ON 10 JUN 2004 EUR / USD	0.00	0.00	1,137,063.74	0.00	-1,141,844.70	-4,780.96	-4,780.96
06/14/2004	EX RATE 0 8291186 WITH NORTHERN TRUST	1	0.00					
6/11/04	FX DEAL TRANSACTED ON 11 JUN 2004 EUR / USD	0.00	0.00	542,765.13	0.00	-539,913.07	2,852.06	2,852.06
06/15/2004	EX RATE 0 8318775 WITH NORTHERN TRUST	1	0.00					
6/14/04	FX DEAL TRANSACTED ON 14 JUN 2004 EUR / USD	0.00	0.00	1,305,742.83	0.00	-1,304,931.94	810.89	810.89
06/16/2004	EX RATE 0 8285004 WITH NORTHERN TRUST	1	0.00					

◆ Realized Gain/Loss Detail

Foreign exchange

Foreign Exchange - Purchase

Foreign Exchange

Trade/	Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
FX DEAL TRANSACTED ON 04 AUG 2004 EUR / USD	8/4/04	0 00	0 00	481,308 06	0 00	-473,160 25	8,147 81	8,147 81
CHICAGO								
EX RATE 0 8298755 WITH NORTHERN TRUST	08/09/2004	1	0 00	141,590 84	0 00	-142,279 00	-688 16	-688 16
FX DEAL TRANSACTED ON 25 AUG 2004 EUR / USD	8/25/04	0 00	0 00	135,878 59	0 00	-136,533 04	-654 45	-654 45
CHICAGO								
EX RATE 0 8264463 WITH NORTHERN TRUST	08/31/2004	1	0 00	237,954 79	0 00	-238,551 87	-597 08	-597 08
FX DEAL TRANSACTED ON 31 AUG 2004 EUR / USD	8/31/04	0 00	0 00	592,906 25	0 00	-590,006 68	2,899 57	2,899 57
CHICAGO								
EX RATE 0 8206138 WITH NORTHERN TRUST	09/03/2004	1	0 00	208,253 57	0 00	-207,670 03	583 54	583 54
FX DEAL TRANSACTED ON 24 SEP 2004 EUR / USD	9/24/04	0 00	0 00	221,905 56	0 00	-222,367 30	-461 74	-461 74
CHICAGO								
EX RATE 0 7835762 WITH NORTHERN TRUST	10/29/2004	1	0 00	257,610 83	0 00	-257,276 67	334 16	334 16
FX DEAL TRANSACTED ON 27 OCT 2004 EUR / USD	10/27/04	0 00	0 00	74,800 06	0 00	-74,741 37	58 69	58 69
CHICAGO								
EX RATE 0 7871537 WITH NORTHERN TRUST	11/01/2004	1	0 00	1,759,837 65	0 00	-1,746,684 59	13,153 06	13,153 06
FX DEAL TRANSACTED ON 28 OCT 2004 EUR / USD	10/28/04	0 00	0 00	1,874,781 63	0 00	-1,867,460 81	7,320 82	7,320 82
CHICAGO								
EX RATE 0 7803355 WITH NORTHERN TRUST	11/08/2004	1	0 00	2,489,409 85	0 00	-2,479,688 98	9,720 87	9,720 87
FX DEAL TRANSACTED ON 03 NOV 2004 EUR / USD	11/3/04	0 00	0 00	1,874,781 63	0 00	-1,867,460 81	7,320 82	7,320 82
CHICAGO								
EX RATE 0 778277 WITH NORTHERN TRUST CHICAGO	11/15/2004	1	0 00	1,874,781 63	0 00	-1,867,460 81	7,320 82	7,320 82
FX DEAL TRANSACTED ON 10 NOV 2004 EUR / USD	11/10/04	0 00	0 00	2,489,409 85	0 00	-2,479,688 98	9,720 87	9,720 87
CHICAGO								
EX RATE 0 778277 WITH NORTHERN TRUST CHICAGO	11/15/2004	1	0 00	2,489,409 85	0 00	-2,479,688 98	9,720 87	9,720 87
FX DEAL TRANSACTED ON 10 NOV 2004 EUR / USD	11/10/04	0 00	0 00	2,489,409 85	0 00	-2,479,688 98	9,720 87	9,720 87

◆ Realized Gain/Loss Detail

Trade/	Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
--------	-------------	------------	-------------	----------	-----------	------------------	-----------------------	-----------------

Foreign exchange

Foreign Exchange - Purchase

Foreign Exchange

11/10/04	FX DEAL TRANSACTED ON 10 NOV 2004 EUR / USD	341,026.22	0.00	341,026.22	0.00	-339,879.14	0.00	1,147.08
11/15/2004	EX RATE 0.7758564 WITH NORTHERN TRUST							
11/11/04	FX DEAL TRANSACTED ON 11 NOV 2004 EUR / USD	154,112.32	0.00	154,112.32	0.00	-153,630.00	0.00	482.32
11/16/2004	EX RATE 0.7751938 WITH NORTHERN TRUST							
11/12/04	FX DEAL TRANSACTED ON 12 NOV 2004 EUR / USD	179,811.69	0.00	179,811.69	0.00	-179,735.48	0.00	76.21
11/17/2004	EX RATE 0.7708912 WITH NORTHERN TRUST							
11/30/04	FX DEAL TRANSACTED ON 30 NOV 2004 EUR / USD	223,155.62	0.00	223,155.62	0.00	-222,862.11	0.00	293.51
12/02/2004	EX RATE 0.7525587 WITH NORTHERN TRUST							
12/22/04	FX DEAL TRANSACTED ON 02 DEC 2004 EUR / USD	100,171.50	0.00	100,171.50	0.00	-100,824.48	0.00	-652.98
12/03/2004	EX RATE 0.7487272 WITH NORTHERN TRUST							
12/30/04	FX DEAL TRANSACTED ON 03 DEC 2004 EUR / USD	124,204.28	0.00	124,204.28	0.00	-123,595.83	0.00	608.45
12/06/2004	EX RATE 0.7515971 WITH NORTHERN TRUST							
12/22/04	FX DEAL TRANSACTED ON 22 DEC 2004 EUR / USD	2,360.53	0.00	2,360.53	0.00	-2,357.88	0.00	2.65
12/23/2004	EX RATE 0.7478872 WITH NORTHERN TRUST							
CHICAGO								
Totals for security:								
0.00	15,790,474.97	-15,763,881.45	0.00	26,593.52				

Foreign exchange JPY

Totals for security:

0.00	1,520,646.14	-1,528,825.64	0.00	-8,179.50				
------	--------------	---------------	------	-----------	--	--	--	--

Foreign exchange NZD

Totals for security:

0.00	1,520,646.14	-1,528,825.64	0.00	-8,179.50				
------	--------------	---------------	------	-----------	--	--	--	--

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF01

CWF01 - BRANDES

CWF01

Page 27 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Foreign exchange</i>									
Foreign Exchange - Purchase									
Foreign Exchange									
3/11/04	FX DEAL TRANACTED ON 11 MAR 2004 NZD / USD	0.00	0.00	2,547.68	0.00	-2,612.09	0.00	-64.41	-64.41
03/12/2004	1 EX RATE 1 5174507 WITH NORTHERN TRUST CHICAGO								
Totals for security:		0.00		2,547.68		-2,612.09	0.00	-64.41	-64.41
Foreign exchange - CHF									
8/30/04	FX DEAL TRANACTED ON 30 AUG 2004 CHF / USD	0.00	0.00	1,097,019.80	0.00	-1,084,529.27	0.00	12,490.53	12,490.53
09/02/2004	1 EX RATE 1 2779 WITH NORTHERN TRUST CHICAGO								
9/28/04	FX DEAL TRANACTED ON 28 SEP 2004 CHF / USD	0.00	0.00	556,814.94	0.00	-552,259.59	0.00	4,555.35	4,555.35
10/01/2004	1 EX RATE 1 259 WITH NORTHERN TRUST CHICAGO								
Totals for security:		0.00		1,653,834.74		-1,636,788.86	0.00	17,045.88	17,045.88
Summary of Foreign Exchange for Foreign exchange		0.00		31,516,053.16		-31,505,701.95	0.00	10,351.21	10,351.21
Total Foreign Exchange - Purchase		0.00		31,597,376.33		-31,505,701.95	0.00	91,674.38	91,674.38

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: CWF01

CWF01 - BRANDES

CWF01

Page 28 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total Foreign exchange	0.00		31,597,376.33		-31,505,701.95	0.00	91,674.38	91,674.38

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF01

CWF01 - BRANDES

CWF01

Page 29 of 29

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total for CWF01	-8,730,580.41		36,420,941.88		-18,592,617.95	11,466,779.34	6,362,544.59	17,828,323.93
Grand Total	-8,730,580.41		36,420,941.88		-18,592,617.95	11,466,779.34	6,362,544.59	17,828,323.93

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: CWF07
 CWF07 - CALAMOS ASSET MGMT
 CWF07

Page 1 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>								
Common Stock								
Capital Changes								
BRIGGS & STRATTON CORP CAP								
5/27/04	-0.22	0.00	15.57	0.00	-12.08	3.49	0.00	3.49
05/27/2004 1								
Totals for security	-0.22		15.57		-12.08	3.49	0.00	3.49
DEVON ENERGY CORP NEW COM								
8/4/04	-0.55	0.00	38.86	0.00	-28.58	10.28	0.00	10.28
08/04/2004 1								
Totals for security	-0.55		38.86		-28.58	10.28	0.00	10.28
FREESCALE SEMICONDUCTOR INC CL B COM STK								
12/20/04	0.46	0.00	8.42	0.00	-4.59	3.83	0.00	3.83
12/20/2004								
Totals for security	0.46		8.42		-4.59	3.83	0.00	3.83
MOTOROLA INC COM								
11/18/04	0.40	0.00	7.30	0.00	-4.64	2.66	0.00	2.66
11/18/2004 1								
Totals for security	0.40		7.30		-4.64	2.66	0.00	2.66
PENNEY J C CO INC COM								
11/16/04	0.09	0.00	3.64	0.00	-3.25	0.39	0.00	0.39
11/16/2004 1								
Totals for security	0.09		3.64		-3.25	0.39	0.00	0.39
Summary of Capital Changes for Common Stock	-1.72		73.79		-53.14	20.65	0.00	20.65
Sales								
AVAYA INC COM								
8/20/04								
08/25/2004 1								
8/23/04								
08/25/2004 1								
AVAYA INC COM STK USD0 01 PRICE	13.2646	-9.90000	131.11846	13.25	-131.00076	117.70	0.00	117.70
BROKER COMMISSION	198.00							
OTHER CHARGES	3.08							
BROKER KALB VOORHIS & CO NEW YORK								
AVAYA INC COM STK USD0 01 PRICE	13.2684	-5.10000	67.59075	13.25	-67.48524	105.51	0.00	105.51
BROKER COMMISSION	76.50							
OTHER CHARGES	1.59							
BROKER JEFFERIES & COMPANY NEW YORK								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: CWF07
 CWF07 - CALAMOS ASSET MGMT
 CWF07

Page 2 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities								
Common Stock								
Sales								
8/23/04 AVAYA INC COM STK USD0 01 PRICE 13 235 BROKER	-1 800 00	13 24	23 786 44	13 25	-23 818 32	-31 88	0 00	-31 88
08/25/2004 1 COMMISSION 36 00 OTHER CHARGES 0 56 BROKER BEAR STEARNS NEW YORK DTC 352								
8/24/04 AVAYA INC COM STK USD0 01 PRICE 13 1925	-4 200 00	13 19	55 323 20	13 25	55 576 08	-252 88	0 00	-252 88
08/26/2004 1 BROKER COMMISSION 84 00 OTHER CHARGES 1 30 BROKER INVESTMENT TECH GP INC NEW YORK								
8/24/04 AVAYA INC COM STK USD0 01 PRICE 13 0737	-2 800 00	13 07	36 549 50	13 25	-37 050 72	-501 22	0 00	-501 22
08/26/2004 1 BROKER COMMISSION 56 00 OTHER CHARGES 0 86 BROKER JEFFERIES & COMPANY NEW YORK								
8/25/04 AVAYA INC COM STK USD0 01 PRICE 13 0873	-11 200 00	13 09	146 350 33	13 25	-148 202 88	-1 852 55	0 00	-1,852 55
08/29/2004 1 BROKER COMMISSION 224 00 OTHER CHARGES 3 43 BROKER INVESTMENT TECH GP INC NEW YORK								
Totals for security	-36,000 00		460,718 68		-463,134 00	-2,416.32	0.00	-2,416.32
BAUSCH & LOMB INC COM								
11/22/04 BAUSCH & LOMB INC COM USD0 40 PRICE 60 288	-5 000 00	60 29	301 282 94	51 94	-259 550 00	41 732 94	0 00	41,732 94
11/25/2004 1 BROKER COMMISSION 150 00 OTHER CHARGES 7 06 BROKER LYNCH JONES & RYAN - NEW YORK								
12/10/04 BAUSCH & LOMB INC COM USD0 40 PRICE 60 8673	-4 100 00	60 87	249 427 09	51 94	-212 831 00	36,596 09	0 00	36,596 09
12/14/2004 1 BROKER COMMISSION 123 00 OTHER CHARGES 5 84 BROKER LYNCH JONES & RYAN - NEW YORK								
Totals for security	-9,100 00		550,710 03		-472,381 00	78,329.03	0.00	78,329.03
BRIGGS & STRATTON CORP CAP								
5/17/04 BRIGGS & STRATTON COM USD0 01 PRICE	-10 529 00	69 74	734 031 00	54 92	-578 062 83	155 968 17	0 00	155,968 17
05/19/2004 1 69 7368002 BROKER COMMISSION 210 58 OTHER CHARGES 17 19 BROKER MERRILL LYNCH FENNER & SMITH INC								
5/18/04 BRIGGS & STRATTON COM USD0 01 PRICE 69 9032	-3 600 00	69 90	251 573 63	54 92	-197 647 09	53,926 54	0 00	53,926 54
05/26/2004 1 BROKER COMMISSION 72 00 OTHER CHARGES 5 89 BROKER MERRILL LYNCH FENNER & SMITH INC								
Totals for security	-14,129 00		985,604 63		-775,709 92	209,894.71	0.00	209,894.71
BROOKS AUTOMATION INC NEW COM								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: CWF07
 CWF07 - CALAMOS ASSET MGMT
 CWF07

Page 3 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Equities</i>										
Common Stock										
Sales										
1/8/04	BROOKS AUTOMATION COM USD0 01 PRICE	25 9008	-950 00	25 90	24 576 10	23 86	-22 641 14	1 934 96	0 00	1,934 96
01/12/2004	BROKER COMMISSION 28 50 OTHER CHARGES									
	1 16 BROKER KNIGHT SECURITIES NEW YORK									
2/2/04	BROOKS AUTOMATION COM USD0 01 PRICE	24 5232	-19 050 00	24 52	466 383 09	23 87	-454 014 47	12,368 62	0 00	12,368 62
02/04/2004	BROKER COMMISSION 762 00 OTHER CHARGES									
	21 87 BROKER LEHMAN BROS INC NEW YORK DTC 074									
Totals for security			-20,000 00		490,959 19		-476,655 61	14,303.58	0.00	14,303.58
CISCO SYS INC COM										
3/12/04	CISCO SYSTEMS COM USD0 001 PRICE	22 64 BROKER	-16 500 00	22 64	372 720 43	13 56	223 216 95	149,503 48	0 00	149,503 48
03/16/2004	COMMISSION 825 00 OTHER CHARGES									
	14 57 BROKER LEHMAN BROS INC NEW YORK DTC 074									
4/6/04	CISCO SYSTEMS COM USD0 001 PRICE	24 586	-22 500 00	24 59	552 04 05	13 56	-304 386 75	247,660 30	0 00	247,660 30
04/11/2004	BROKER COMMISSION 1 125 00 OTHER CHARGES									
	12 95 BROKER LEHMAN BROS INC NEW YORK DTC 074									
Totals for security			-39,000 00		924,767 48		-527,603 70	397,163.78	0.00	397,163.78
DEVON ENERGY CORP NEW COM										
8/16/04	DEVON ENERGY(NEW) COM USD0 10 PRICE		-14 830 00	66 33	983 054 71	51 99	-770 541 42	212,513 29	0 00	212,513 29
08/18/2004	BROKER COMMISSION 593 20 OTHER CHARGES									
	23 02 BROKER BEAR STEARNS NEW YORK DTC 352									
Totals for security			-14,830 00		983,054 71		-770,541 42	212,513.29	0.00	212,513.29
EMC CORP COM										
1/9/04	EMC CORP(MASS) COM USD0 01 PRICE	14 11	-20 000 00	14 11	281 586 79	12 85	-256 498 00	25,088 79	0 00	25,088 79
01/13/2004	BROKER COMMISSION 600 00 OTHER CHARGES									
	13 21 BROKER FIRST UNION CAP MKTS NEW YORK									
1/9/04	EMC CORP(MASS) COM USD0 01 PRICE	14 205	-1 100 00	14 21	15 580 76	12 86	-14 107 39	1,473 37	0 00	1,473 37
01/13/2004	BROKER COMMISSION 44 00 OTHER CHARGES									
	0 74 BROKER MONTGOMERY SECURITIES NEW YORK									
1/9/04	EMC CORP(MASS) COM USD0 01 PRICE	14 1546	-13 700 00	14 15	193 360 94	12 86	-175 701 13	17,659 81	0 00	17,659 81
01/13/2004	BROKER COMMISSION 548 00 OTHER CHARGES									
	9 08 BROKER MONTGOMERY SECURITIES NEW YORK									
Totals for security			-34,800 00		490,528 49		-446,306 52	44,221.97	0.00	44,221.97
FREESCALE SEMICONDUCTOR INC CL B COM STK										

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: **CWF07**
CWFDN - CALAMOS ASSET MGMT
CWF07

Page 4 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
12/15/04	FREESCALE SEMICOND COM STK USD0 01 CLASS'B'	-3,829.00	17.89	68,376.29	10.00	-38,240.80	30,135.49	0.00	30,135.49
12/19/2004	1 PRICE 17 8879002 BROKER COMMISSION 114.87 OTHER CHARGES 1.61 BROKER BEAR STEARNS NEW YORK DTC 352								
Totals for security		-3,829.00		68,376.29		-38,240.80	30,135.49	0.00	30,135.49
FRKLN RES INC COM									
5/20/04	FRANKLIN RESOUR COMMON STOCK (USD QUOTE) PRICE	9,400.00	48.58	456,257.79	53.47	-502,213.53	-45,955.74	0.00	-45,955.74
05/24/2004	1 48 5792 BROKER COMMISSION 376.00 OTHER CHARGES 10.69 BROKER LYNCH JONES & RYAN - NEW YORK								
Totals for security		-9,400.00		456,257.79		-502,213.53	-45,955.74	0.00	-45,955.74
HARLEY DAVIDSON INC COM									
12/10/04	HARLEY DAVIDSON COM USD0 01 PRICE 60 2132	-3,200.00	60.21	192,581.73	60.36	-193,045.32	-463.59	0.00	-463.59
12/14/2004	1 BROKER COMMISSION 96.00 OTHER CHARGES 4.51 BROKER LYNCH JONES & RYAN - NEW YORK								
Totals for security		-3,200.00		192,581.73		-193,045.32	-463.59	0.00	-463.59
HUMANA INC COM									
4/2/04	HUMANA INC COM USD0 166 PRICE 19 001 BROKER	-25,500.00	19.00	483,494.16	17.44	-443,832.60	39,661.56	0.00	39,661.56
04/06/2004	1 COMMISSION 1,020.00 OTHER CHARGES 11.34 BROKER (D)SBC WARBURG DILLON REED & COR NY								
Totals for security		-25,500.00		483,494.16		-443,832.60	39,661.56	0.00	39,661.56
INTL GAME TECH COM									
10/5/04	INTL GAME TECH COM USD0 000625 PRICE 33 7356	-9,800.00	33.74	330,307.14	26.05	-255,094.00	75,213.14	0.00	75,213.14
10/07/2004	1 BROKER COMMISSION 294.00 OTHER CHARGES 7.74 BROKER (D)SBC WARBURG DILLON REED & COR NY								
12/13/04	INTL GAME TECH COM USD0 000625 PRICE 33 9439	-7,200.00	33.94	244,114.36	26.05	-187,416.00	56,758.36	0.00	56,758.36
12/15/2004	1 BROKER COMMISSION 216.00 OTHER CHARGES 5.72 BROKER LYNCH JONES & RYAN - NEW YORK								
Totals for security		-17,000.00		574,481.50		-442,510.00	131,971.50	0.00	131,971.50
L-3 COMMUNICATIONS HLDG CORP COM									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: **Per 0007**
CWFDN - CALAMOS ASSET MGMT
0007

Page 5 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
12/14/04	L 3 COMMUNICATIONS COM USD0 01 PRICE	74 8732							
		-5 200 00	74 87	389 175 52	60 88	-316 428 32	72 747 20	0 00	72 747 20
12/16/2004	1 BROKER COMMISSION 156 00 OTHER CHARGES								
	9 12 BROKER LYNCH JONES & RYAN - NEW YORK								
Totals for security		-5,200 00		389,175 52		-316,428 32	72,747.20	0.00	72,747.20
MBIA INC COM									
5/20/04	MBIA INC COM USD1 PRICE	54 8191							
		-7 800 00	54 82	427 422 97	65 00	-506 833 86	-79 410 89	0 00	-79 410 89
05/24/2004	1 COMMISSION 156 00 OTHER CHARGES								
	10 01 BROKER INVESTMENT TECH GP INC NEW YORK								
Totals for security		-7,800 00		427,422 97		-506,833 86	-79,410.89	0.00	-79,410.89
MC DONALDS CORP COM									
7/12/04	MCDONALD'S CORP COM USD0 01 PRICE	26 55							
		-19 000 00	26 55	503 678 19	24 14	-458 044 06	45 634 13	0 00	45 634 13
07/14/2004	1 BROKER COMMISSION 760 00 OTHER CHARGES								
	11 81 BROKER (D)SBC WARBURG DILLON REED & COR NY								
Totals for security		-19,000 00		503,678 19		-458,044 06	45,634 13	0.00	45,634.13
MOTOROLA INC COM									
12/10/04	MOTOROLA INC COM USD3 PRICE	16 9919001							
		-34 682 00	16 99	588 258 83	10 52	-364 349 97	223 908 86	0 00	223 908 86
12/14/2004	1 BROKER COMMISSION 1,040 46 OTHER CHARGES								
	13 79 BROKER LYNCH JONES & RYAN - NEW YORK								
Totals for security		-34,682 00		588,258 83		-364,349 97	223,908.86	0.00	223,908.86
QUEST DIAGNOSTICS INC COM									
12/14/04	QUEST DIAGNOSTICS COM USD0 01 PRICE	95 1543							
		-5,900 00	95 15	561 279 23	82 80	-488 425 01	72 854 22	0 00	72 854 22
12/16/2004	1 BROKER COMMISSION 118 00 OTHER CHARGES								
	13 14 BROKER KALB VOORHIS & CO NEW YORK								
Totals for security		-5,900 00		561,279 23		-488,425 01	72,854.22	0.00	72,854.22
TYSON FOODS INC CL A COM (DELAWARE)									
9/27/04	TYSON FOODS INC CLASS'A'COM USD0 10 PRICE								
		-33 000 00	15 65	515 672 30	15 63	-514 945 20	727 10	0 00	727 10
09/29/2004	1 15 6568 BROKER COMMISSION 990 00 OTHER CHARGES 12 10 BROKER BROADCOART CAPITAL COPR NEW YORK								
Totals for security		-33,000 00		515,672 30		-514,945 20	727.10	0.00	727.10

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: **CWF07**
CWFDN - CALAMOS ASSET MGMT
CWF07

Page 6 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
<i>Equities</i>										
Common Stock										
Sales										
<u>WESTN WIRELESS CORP CL A</u>										
12/13/04										
12/15/2004	1	WESTN WIRELESS CP CLASS'A'COM NPV PRICE	-9,000.00	28.29	254,366.44	26.15	235,122.30	19,244.14	0.00	19,244.14
		28.2936 BROKER COMMISSION								
		270.00 OTHER CHARGES								
		5.96 BROKER LYNCH JONES & RYAN - NEW YORK								
Totals for security			-9,000.00		254,366.44		-235,122.30	19,244.14	0.00	19,244.14
Summary of Sales for Common Stock			-340,370.00		9,901,388.16		-8,436,323.14	1,465,066.02	0.00	1,465,066.02
Total Common Stock			-340,371.72		9,901,461.95		-8,436,376.28	1,465,085.67	0.00	1,465,085.67

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: **07 CWF07**
CWFDN - CALAMOS ASSET MGMT
07 CWF07

Page 7 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Convertible Equity									
Sales									
<u>NATL AUSTRALIA BK LTD CAP UT EXCH CAP UTUT-CAP SECS+PURCH HLDR OPT TO ORD SH</u>									
10/5/04	NATL AUSTRALIA BK 7 875% EXCH CAP UNITS USD25	-23 000 00	34 00	780 831 70	33 79	775 962 50	4 869 20	0 00	4,869 20
10/07/2004	1 PRICE 34 0 BROKER COMMISSION 1,150 00								
	OTHER CHARGES 18 30 BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security		-23,000 00		780,831 70		-775,962 50	4,869.20	0.00	4,869.20
<u>#REORG/CENDANT CORP UPPER DECS TO CENDANT CORP SEC #2113736 EFF 8/17/04</u>									
4/12/04	CENDANT CORP UPPER DECS PRICE 51 75 BROKER	-16 000 00	51 75	827 180 62	34 44	-550 555 20	276 625 42	0 00	276,625 42
04/20/2004	1 COMMISSION 800 00 OTHER CHARGES 19 38 BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security		-16,000 00		827,180 62		-550,555 20	276,625.42	0.00	276,625.42
<u>#REORG/ELECTR DATA SYS MAND EXCH ELECTR DATA SYS CORP SEC#230236 EFF 8/17/04</u>									
1/7/04	ELEC DATA SYS CORP 7 625% CV PRF 17/8/04USD PRICE	-19 000 00	22 64	429 281 06	18 55	-351 595 00	77 686 06	0 00	77,686 06
01/11/2004	1 22 6448 BROKER COMMISSION 950 00 OTHER CHARGES 20 14 BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security		-19,000 00		429,281 06		-351,595 00	77,686.06	0.00	77,686.06
<u>#REORG/NORTHROP GRUMMAN CORP MAT FOR EQTY TO NORTHROP GRUMMAN COM EF11/16/04</u>									
1/29/04	NORTHROP GRUMMAN 7 25% PRF 16/11/04 USD100	-4 300 00	125 69	454 233 31	111 78	-480 396 00	-26,162 69	0 00	-26,162 69
02/02/2004	1 PRICE 105 6906 BROKER COMMISSION 215 00								
	OTHER CHARGES 21 27 BROKER MONTGOMERY SECURITIES NEW YORK								
1/30/04	NORTHROP GRUMMAN 7 25% PRF 16/11/04 USD100	-2 400 00	104 59	250 879 45	111 78	-268 128 00	-17,248 55	0 00	-17,248 55
02/03/2004	1 PRICE 104 588 BROKER COMMISSION 120 00								
	OTHER CHARGES 11 75 BROKER MONTGOMERY SECURITIES NEW YORK								
Totals for security		-6,700 00		705,112 76		-748,524 00	-43,411.24	0.00	-43,411.24
<u>#REORG/RAYTHEON CO EQTY SEC MAT FOR COMSTK RAYTHEON CO #2756378 EFF 6/14/04</u>									
3/8/04	RAYTHEON CO 8 25% SEC PRF 15/5/04 USD50 PRICE	-7 400 00	51 08	377 579 87	51 49	-380 656 00	-3 076 13	0 00	-3,076 13
03/10/2004	1 51 0763 BROKER COMMISSION 370 00 OTHER CHARGES 14 75 BROKER GOLDMAN SACHS & CO NW YK DTC 005								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: JNF07
 CWFDN - CALAMOS ASSET MGMT
 JNF07

Page 8 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Convertible Equity									
Sales									
3/9/04	RAYTHEON CO 8 25% SEC PRF 15/5/04 USD50 PRICE	-7,100.00	50.99	361,669.82	51.49	-365,224.00	-3,554.18	0.00	-3,554.18
03/11/2004	50.9914 BROKER COMMISSION 355.00 OTHER CHARGES 14.12 BROKER GOLDMAN SACHS & CO NWYK DTC 005								
Totals for security		-14,500.00		739,249.69		-745,880.00	-6,630.31	0.00	-6,630.31
ALLTEL CORP CORP UNITS CONV PFD									
1/7/04	ALLTEL CORP 7 75% CNV PRF 17/5/05 USD50 PRICE	-16,500.00	51.00	840,965.61	50.59	-834,124.69	6,840.92	0.00	6,840.92
01/11/2004	51.00 BROKER COMMISSION 495.00 OTHER CHARGES 39.39 BROKER (D)SBC WARBURG DILLON REED & COR NY								
Totals for security		-16,500.00		840,965.61		-834,124.69	6,840.92	0.00	6,840.92
CENTURYTEL INC CORP UNITS									
3/17/04	CENTURYTEL INC CORPORATE UNITS PRICE 24.58	-22,500.00	24.58	553,028.43	25.64	-576,900.00	-23,871.57	0.00	-23,871.57
03/22/2004	OTHER CHARGES 21.57 BROKER FIRST UNION CAP MKTS NEW YORK								
Totals for security		-22,500.00		553,028.43		-576,900.00	-23,871.57	0.00	-23,871.57
GEN CABLE CORP DEL NEW PFD CONV SER A 144A									
2/26/04	GEN CABLE CORP CNV PRF SER 'A' 144A PRICE 54.66	-1,800.00	54.66	98,388.00	50.00	-90,000.00	8,388.00	0.00	8,388.00
03/01/2004	NET BROKER MERRILL LYNCH INTER NEW YK DTC 161								
2/27/04	GEN CABLE CORP CNV PRF SER 'A' 144A PRICE 54.78	-450.00	54.78	24,651.00	50.00	-22,500.00	2,151.00	0.00	2,151.00
03/02/2004	NET BROKER MERRILL LYNCH INTER NEW YK DTC 161								
Totals for security		-2,250.00		123,039.00		-112,500.00	10,539.00	0.00	10,539.00
GEN MTRS CORP SR DEB CONV SER B									
12/27/04	GEN MOTORS CORP 5 25% CV PRF 06/03/32 USD25	-38,000.00	23.17	878,539.39	21.13	-801,040.00	77,499.39	0.00	77,499.39
12/29/2004	PRICE 23.17 BROKER COMMISSION 1,900.00 OTHER CHARGES 20.61 BROKER GOLDMAN SACHS & CO NWYK DTC 005								
Totals for security		-38,000.00		878,539.39		-801,040.00	77,499.39	0.00	77,499.39
GEN MTRS CORP SR DEB CONV SER C									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: **CWF07**
CWFDN - CALAMOS ASSET MGMT
CWF07

Page 9 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Equities</i>									
Convertible Equity									
Sales									
12/27/04	GEN MOTORS CORP 6 25% CNV PRF 15/7/33 USD25	-13,000.00	27.20	352,941.72	25.05	-325,000.00	27,941.72	0.00	27,941.72
12/29/2004	PRICE 27.2 BROKER COMMISSION 650.00 OTHER CHARGES 8.28 BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security		-13,000.00		352,941.72		-325,000.00	27,941.72	0.00	27,941.72
NY CMNTY CAP TR V BIFURCATED OPT NT UNITSECS BONUSES									
6/7/04	NY COMMUNITY CAP T 6% CNV PRF 07/05/2051USD50	-7,700.00	53.70	459,294.24	49.92	-384,025.00	75,269.24	0.00	75,269.24
06/09/2004	PRICE 59.7 BROKER COMMISSION 385.00 OTHER CHARGES 10.76 BROKER (D)SBC WARBURG DILLON REED & COR NY								
Totals for security		-7,700.00		459,294.24		-384,025.00	75,269.24	0.00	75,269.24
ST STR CORP SPACES									
7/1/04	STATE STREET CORP 6 75% EXCH SPACES 15/11/05	-1,900.00	226.73	430,678.11	202.56	-384,773.76	45,904.35	0.00	45,904.35
07/06/2004	PRICE 226.728 BROKER COMMISSION 95.00 OTHER CHARGES 10.09 BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security		-1,900.00		430,678.11		-384,773.76	45,904.35	0.00	45,904.35
TOYS R US INC EQTY SEC UNITS NML									
1/14/04	TOYS R US(HLDG CO) 6 25% EQ UNIT 16/8/05USD50	-20,300.00	42.57	863,206.90	36.27	-735,330.00	127,876.90	0.00	127,876.90
01/19/2004	PRICE 42.5745 BROKER COMMISSION 1,015.00 OTHER CHARGES 40.45 BROKER MERRILL LYNCH INTER NEW YK DTC 161								
Totals for security		-20,300.00		863,206.90		-735,330.00	127,876.90	0.00	127,876.90
XEROX CORP PFD CONV SER C									
3/17/04	XEROX CORP 6 25% CNV PRF 1/7/06 USD100 PRICE	-4,100.00	130.00	532,774.21	108.01	-442,656.50	90,117.71	0.00	90,117.71
03/22/2004	PRICE 130.0 BROKER COMMISSION 205.00 OTHER CHARGES 20.79 BROKER CITIGROUP GLOBAL MKTS INC NY								
Totals for security		-4,100.00		532,774.21		-442,656.50	90,117.71	0.00	90,117.71
Summary of Sales for Convertible Equity		-205,450.00		8,516,123.44		-7,768,866.65	747,256.79	0.00	747,256.79
Total Convertible Equity		-205,450.00		8,516,123.44		-7,768,866.65	747,256.79	0.00	747,256.79

Realizeu G/L Detail

01 Jan 04 - 31 Dec 04

Account: CWF07
 CWFDN - CALAMOS ASSET MGMT
 CWF07

Page 10 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translaton Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Corporate Convertible Bonds									
Sales									
<u>4 SEASONS HOTELS INC LIQUID YIELD OPT NTZERO CPN 0 DUE 09-23-29/09-23-04 BEQ</u>									
3/17/04	FOUR SEASONS LIQUID 23/09/2029 PRICE	33 2273		38 211 40	34 37	-39 528 88	-1 317 48	0 00	-1,317 48
03/22/2004	1 NET BROKER MERRILL LYNCH INTER NEW YK DTC 161								
3/18/04	FOUR SEASONS LIQUID 23/09/2029 PRICE	32 982		102 244 20	34 37	-106 556 11	-4,311 91	0 00	-4,311 91
03/22/2004	1 NET BROKER MERRILL LYNCH INTER NEW YK DTC 161								
3/19/04	FOUR SEASONS LIQUID 23/09/2029 PRICE	33 0		47 850 00	34 37	-49 840 76	-1,990 76	0 00	-1,990 76
03/23/2004	1 NET BROKER BEAR STEARNS SECS CORP NEW YORK								
3/22/04	FOUR SEASONS LIQUID 23/09/2029 PRICE	33 0		29 700 00	34 37	-30 935 65	-1,235 65	0 00	-1,235 65
03/24/2004	1 NET BROKER FIRST UNION CAP MKTS NEW YORK								
Totals for security		-660,000 00		218,005 60		-226,861 40	-8,855 80	0.00	-8,855.80
<u>TYCO INTL GROUP S A SR DEB CONV SER A 2 75 DUE 01-15-2018/01-20-2006 REG PUT</u>									
5/21/04	TYCO INTL GROUP 2 75% CNV SNR DEB 15/01/18		136 30	238 525 00	99 76	-174 585 60	63,939 40	0 00	63,939 40
06/08/2004	1 PRICE 136 3 NET BROKER MORGAN STANLEY AND CO NW YK DTC 050								
Totals for security		-175,000 00		238,525 00		-174,585 60	63,939.40	0.00	63,939.40
<u>TELEFONOS DE MEX S A SR DEB CONV 4 25 DUE 06-15-2004 BEQ</u>									
1/8/04	TELEFONOS DE MEX S A SR DEB CONV 4 25%		116 88	759 687 50	115 13	-748 312 50	11,375 00	0 00	11,375 00
01/12/2004	1 15/06/2004 PRICE 116 875 NET BROKER BEAR STEARNS NEW YORK DTC 352								
Totals for security		-650,000 00		759,687 50		-748,312 50	11,375.00	0.00	11,375.00
<u>STMICROELECTRONICS 0% CNV BDS 5/7/13 USDREG'S</u>									
10/1/04	STMICROELECTRONICS 0% CNV BDS 5/7/13 USDREG'S		95 00	817 000 00	108 47	-932 865 21	-115,865 21	0 00	-115,865 21
10/05/2004	1 PRICE 95 0 NET BROKER LEHMAN BROS INC NEW YORK DTC 074								
Totals for security		-860,000 00		817,000 00		-932,865 21	-116,865.21	0.00	-116,865.21
<u>1ST DATA CORP SR CONV CONTINGENT DEBT SECS 2 DUE 03-01-2008/03-01-2004 BEQ PUT</u>									
2/12/04	FIRST DATA CORP 2% CNV BDS 1/3/2008 USD1000		100 32	331 056 00	115 63	-381 562 50	-50 506 50	0 00	-50,506 50
02/17/2004	1 PRICE 100 32 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security		-330,000 00		331,056 00		-381,562 50	-50,506.50	0.00	-50,506.50
<u>AVNET INC SR DEB CONV 2 DUE 03-15-2034/03-15-2009 REG PUT</u>									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account # 00100007
 CWF07 - CALAMOS ASSET MGMT
 CWF07

Page 11 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Corporate Convertible Bonds									
Sales									
12/16/04	AVNET INC SR DEB CONV 2 0% 15/03/2034 PRICE	-630 000 00	96 38	607 162 50	101 08	-636 813 54	-29,651 04	0 00	-29,651 04
12/20/2004	1 96 375 NET BROKER FIRST UNION CAP MKTS NEW YORK								
Totals for security		-630,000 00		607,162 50		-636,813 54	-29,651.04	0.00	-29,651.04
CENDANT CORP SR CONV DEB 3 875% DUE 11-27-2011/11-27-2004 BEO									
11/10/04	CENDANT CORP 3 875%SR CV DB 27/11/11 USD PRICE	-930 000 00	100 03	930 279 00	110 65	-1 029 013 60	-98,734 60	0 00	-98,734 60
11/15/2004	1 100 03 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security		-930,000 00		930,279 00		-1,029,013 60	-98,734.60	0.00	-98,734.60
CITADEL BROADCASTING CORP CONV SUB NT 1 875 DUE 02-15-2011/02-14-2011 REG									
11/11/04	CITADEL BROADCASTI 1 875% CNV SUB NTS 15/02/11	-250 000 00	88 13	220 312 50	100 35	-250 875 96	-30,563 46	0 00	-30,563 46
11/15/2004	1 PRICE 88 125 NET BROKER FIRST UNION CAP MKTS NEW YORK								
Totals for security		-250,000 00		220,312 50		-250,875 96	-30,563.46	0.00	-30,563.46
COMVERSE TECH INC 0 DUE 05-15-2023/05-15-2008 REG									
2/5/04	COMVERSE TECH INC 0% BDS 15/05/23 USD1000	-390 000 00	115 47	450 329 10	112 61	-439 177 85	11,151 25	0 00	11,151 25
02/09/2004	1 PRICE 115 469 NET BROKER FIRST UNION CAP MKTS NEW YORK								
2/5/04	COMVERSE TECH INC 0% BDS 15/05/23 USD1000	-120 000 00	115 31	138 366 24	112 61	-135 131 65	3 234 59	0 00	3,234 59
02/09/2004	1 PRICE 115 3052 NET BROKER CSFB NEW YORK DTC 355								
2/6/04	COMVERSE TECH INC 0% BDS 15/05/23 USD1000	-280 000 00	115 78	324 189 60	100 10	-280 269 50	43,920 10	0 00	43,920 10
02/10/2004	1 PRICE 115 782 NET BROKER LEHMAN BROS INC NEW YORK DTC 074								
Totals for security		-790,000 00		912,884 94		-854,679 00	58,305.94	0.00	58,305.94
CORNING INC SR NT CONV 3 5 DUE 11-01-2008/11-08-2004 BEO									
1/28/04	CORNING INC 3 5% SR CV NT 01/11/08 USD PRICE	-155 000 00	144 31	223 673 83	115 10	178 410 11	45,263 72	0 00	45,263 72
02/02/2004	1 144 30569 NET BROKER MORGAN STANLEY AND CO NW YK DTC 050								
Totals for security		-155,000 00		223,673 83		-178,410 11	45,263.72	0.00	45,263.72
ELECTR DATA SYS CORP NEW SR NT CONV 3 875 DUE 07-15-2023/07-15-2010 REG PUT									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account # 00120007
 CWFON - CALAMOS ASSET MGMT
 00120007

Page 12 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Equities</i>										
Corporate Convertible Bonds										
Sales										
6/17/04	ELECTR DATA SYS SR NT CONV 3 875%	15/07/2023	-230 000 00	93 75	215 625 00	100 00	230 000 00	-14,375 00	0 00	-14,375 00
06/23/2004	PRICE 93 75 NET BROKER SG COWEN SECURITIES NEW YORK									
Totals for security			-230,000 00		215,625 00		-230,000 00	-14,375.00	0.00	-14,375.00
<u>FREPORT-MCMORAN COPPER & GOLD INC SR NTCONV 7 DUE 02-11-2011 BEO</u>										
10/4/04	FREPORT-MCMOR C&G 7%SR NT CNV 11/2/11 USD1000		-250 000 00	155 75	389 375 00	154 21	-385 514 50	3,860 50	0 00	3,860 50
10/06/2004	PRICE 155 75 NET BROKER (D)SBC WARBURG DILLON REED & COR NY									
Totals for security			-250,000 00		389,375 00		-385,514 50	3,860.50	0.00	3,860.50
<u>FRKLN RES INC SR LIQUID YIELD OPT NT 0 DUE 05-11-2031/05-11-2006 BEO PUT</u>										
5/20/04	FRANKLIN RESOURCES 0% SR CV NT 11/5/31 USD1000		-800 000 00	61 34	490 704 00	63 56	-508 500 00	-17,796 00	0 00	-17,796 00
05/24/2004	PRICE 61 338 NET BROKER ALEX BROWN AND SONS NEW YORK									
Totals for security			-800,000 00		490,704 00		-508,500 00	-17,796.00	0.00	-17,796.00
<u>GEN MLS INC SR DEB CONV ZERO CPN 0 DUE 10-28-2022/10-28-2005 BEO PUT</u>										
9/28/04	GENERAL MILLS INC 0% SNR CNV DEB 28/10/22 U		-830 000 00	70 06	581 518 75	72 07	-598 166 92	-16,648 17	0 00	-16,648 17
10/05/2004	PRICE 70 0625 NET BROKER MORGAN STANLEY AND CO NW YK DTC 050									
Totals for security			-830,000 00		581,518 75		-598,166 92	-16,648.17	0.00	-16,648.17
<u>HASBRO INC SR DEB CONV 2 75 DUE 12-01-2021/12-06-2006 BEO PUT</u>										
10/1/04	HASBRO INC 2 75% SR CNV DEBS 1/12/2021 PRICE		-200 000 00	108 31	216 626 00	96 50	-193 000 00	23 626 00	0 00	23,626 00
10/05/2004	PRICE 108 313 NET BROKER BEAR STEARNS NEW YORK DTC 352									
Totals for security			-200,000 00		216,626 00		-193,000 00	23,626.00	0.00	23,626.00
<u>HUTCHINSON TECH INC CONV SUB NT 2 25 DUE 03-15-2010/03-20-2008 BEO</u>										
2/4/04	HUTCHINSON TECH 2 25% CNV SUB NTS 15/3/2010		-80 000 00	120 53	96 421 60	114 19	-91 352 00	5 069 60	0 00	5,069 60
02/09/2004	PRICE 120 527 NET BROKER ALEX BROWN AND SONS NEW YORK									
2/5/04	HUTCHINSON TECH 2 25% CNV SUB NTS 15/3/2010		-70 000 00	120 00	84 002 80	114 19	-79 933 00	4 069 80	0 00	4,069 80
02/09/2004	PRICE 120 004 NET BROKER ALEX BROWN AND SONS NEW YORK									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account No. 00000007
 CWF07 - CALAMOS ASSESSMENT
 CWF07

Page 13 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Equities										
Corporate Convertible Bonds										
Sales										
2/6/04										
02/10/2004	1	HUTCHINSON TECH 2 25% CNV SUB NTS 15/3/2010	-120 000 00	120 29	144 352 80	114 19	-137 028 00	7 324 80	0 00	7,324 80
		PRICE 120 294 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security			-270,000 00		324,777 20		-308,313 00	16,464.20	0.00	16,464.20
INTERPUBLIC GROUP COS INC SR NT 4 5 DUE 03-15-2023/03-15-2008 BEO PUT										
11/9/04		INTERPUBLIC GROUP 4 5% SNR CNV NTS 15/03/2023	-200 000 00	124 75	249 500 00	100 00	-200 000 00	49,500 00	0 00	49,500 00
11/21/2004	1	PRICE 124 75 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security			-200,000 00		249,500 00		-200,000 00	49,500.00	0.00	49,500.00
KULICKE & SOFFA INDS INC SUB NT CONV 0 5DUE 11-30-2008 BEO										
8/18/04		KULICKE&SOFFA INDS 0 5% CNV SUB NTS 30/11/08	-300 000 00	69 75	209 250 00	96 35	-289 058 58	-79 808 58	0 00	-79,808 58
08/31/2004	1	PRICE 69 75 NET BROKER MERRILL LYNCH INTER NEW YK DTC 161								
8/19/04		KULICKE&SOFFA INDS 0 5% CNV SUB NTS 30/11/08	-100 000 00	69 13	69 129 00	96 35	-96 352 87	-27 223 87	0 00	-27,223 87
08/26/2004	1	PRICE 69 129 NET BROKER OPPENHEIMER & CO NEW YORK								
8/23/04		KULICKE&SOFFA INDS 0 5% CNV SUB NTS 30/11/08	-140 000 00	69 83	97 759 20	96 35	-134 894 00	-37,134 80	0 00	-37,134 80
09/07/2004	1	PRICE 69 828 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security			-540,000 00		376,138 20		-520,305 45	-144,167.25	0.00	-144,167.25
LIBERTY MEDIA CORP SR EXCHG DEB FOR VIACOM INC 3 25 3-15-31										
9/29/04		LIBERTY MEDIA CRP 3 25% SR DEB 15/6/2031 USD PRICE	-400 000 00	88 88	355 500 00	96 21	-384 841 60	-29 341 60	0 00	-29,341 60
10/03/2004	1	88 875 NET BROKER FIRST UNION CAP MKTS NEW YORK								
Totals for security			-400,000 00		355,500 00		-384,841 60	-29,341.60	0.00	-29,341.60
LSI LOGIC CORP CB 144A LSI LOGIC CV D05/16/03 4 000 MN10 4 5-15-10 BEO										
2/24/04		LSI LOGIC CORP 4 0% 15/05/2010 PRICE 117 0 NET	-409 000 00	117 00	478 530 00	116 74	-477 452 95	1 077 05	0 00	1,077 05
02/26/2004	1	BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security			-409,000 00		478,530 00		-477,452 95	1,077.05	0.00	1,077.05
LSI LOGIC CORP SUB CONV NT 4 DUE 05-15-2010 REG										

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: 001 CWF07
 CWF07
 CWF07
 CWF07

Page 14 of 20

◆ Realized Gain/Loss Detail

Trader/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Corporate Convertible Bonds									
Sales									
7/13/04	LSI LOGIC CORP SUB CONV NT 4 0%	15/05/2010							
07/15/2004	1 PRICE 96 785 NET BROKER (D)SBC WARBURG DILLON REED & COR NY	-409 000 00	96 79	395 850 65	116 88	-478 018 75	-82 168 10	0 00	-82,168.10
Totals for security				395,850.65		-478,018.75	-82,168.10	0.00	-82,168.10
MICRON TECH INC SUB NT CONV 144A 2 5 DUE 02-01-2010/02-06-2006 BEQ									
2/19/04	MICRON TECHNOLOGY 2 5% CNV SUB NTS 1/2/10 USD	-400 000 00	153 06	612 250 00	100 96	-403 829 30	208,420 70	0 00	208,420.70
02/27/2004	1 PRICE 153 0625 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security				612,250.00		-403,829.30	208,420.70	0.00	208,420.70
PVTPL ALLIANT TECHSYSTEMS INC 2 75 DUE 02-15-2024/08-20-2009 BEQ									
9/16/04	ALLIANT TECHSYSTEM 2 75% SR CV NT 15/2/24 US	-240 000 00	101 56	243 750 00	103 98	-249 560 64	5 810 64	0 00	-5,810.64
09/20/2004	1 PRICE 101 5625 NET BROKER MONTGOMERY SECURITIES NEW YORK								
Totals for security				243,750.00		-249,560.64	-5,810.64	0.00	-5,810.64
PVTPL AMYLIN PHARMACEUTICALS INC SR NT CONV 144A 2 5 DUE 04-15-2011 BEQ									
4/1/04	AMYLIN PHARMACEUTICALS INC SR NT CONV 144A	-100 000 00	102 25	102 250 00	100 00	-100 000 00	2 250 00	0 00	2,250.00
04/06/2004	1 2 5% PRICE 102 25 NET BROKER FIRST UNION CAP MKTS NEW YORK								
Totals for security				102,250.00		-100,000.00	2,250.00	0.00	2,250.00
PVTPL PHARMACEUTICAL RES INC SR SUB NT CONV 144A 2 875 DUE 09-30-2010 BEQ									
3/18/04	PHARMACEUTICAL RES 2 875% SNR SUB CNV NTS 30/9	-60 000 00	102 58	61 728 00	113 74	-68 241 34	-6 513 34	0 00	-6,513.34
03/23/2004	1 PRICE 102 88 NET BROKER CSFB NEW YORK DTC 355								
3/19/04	PHARMACEUTICAL RES 2 875% SNR SUB CNV NTS 30/9	-70 000 00	111 27	70 889 00	113 74	-79 614 90	-8 725 90	0 00	-8,725.90
03/23/2004	1 PRICE 101 27 NET BROKER ALEX BROWN AND SONS NEW YORK								
3/22/04	PHARMACEUTICAL RES 2 875% SNR SUB CNV NTS 30/9	-190 000 00	100 20	190 380 00	113 74	-216 097 59	-25 717 59	0 00	-25,717.59
03/24/2004	1 PRICE 100 2 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security				322,997.00		-363,953.83	-40,956.83	0.00	-40,956.83
PVTPL RED HAT INC SR DEB CONV 144A 0 5 DUE 01-15-2024/01-15-2009 BEQ PUT									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: Jan 04 F07
 CWFON - CALAMOS ASSET MGMT
 F07

Page 15 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Corporate Convertible Bonds									
Sales									
7/13/04	RED HAT INC SR DEB CONV 144A 0 5% 15/01/2024	-270,000.00	93.45	252,315.00	107.04	-288,994.58	-36,679.58	0.00	-36,679.58
07/15/2004	1 PRICE 93.45 NET BROKER (D)SBC WARBURG DILLON REED & COR NY								
Totals for security		-270,000.00		252,315.00		-288,994.58	-36,679.58	0.00	-36,679.58
PVTPL ROCHE HLDGS INC LIQUID YIELD OPT NT 144A 0% DUE 01-19-2015/01-19-2005 BEO									
3/23/04	ROCHE HLDGS INC 0%CNV LYONS 19/1/15USD	-275,000.00	87.95	241,859.75	79.19	-217,765.49	24,094.26	0.00	24,094.26
03/25/2004	1 PRICE 87.949 NET BROKER ALEX BROWN AND SONS NEW YORK								
3/24/04	ROCHE HLDGS INC 0%CNV LYONS 19/1/15USD	-290,000.00	86.46	256,522.40	79.19	-229,643.61	26,878.79	0.00	26,878.79
03/28/2004	1 PRICE 88.456 NET BROKER ALEX BROWN AND SONS NEW YORK								
3/25/04	ROCHE HLDGS INC 0%CNV LYONS 19/1/15USD	-270,000.00	89.87	242,657.10	79.19	-213,806.12	28,850.98	0.00	28,850.98
03/29/2004	1 PRICE 89.873 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security		-835,000.00		741,039.25		-661,215.22	79,824.03	0.00	79,824.03
PVTPL VALEANT PHARMACEUTICALS INTL SUB NT CONV 144A 4 DUE 11-15-2013 BEO									
3/5/04	VALEANT PHARM INTL 4% CNV NTS 15/11/13 USD1000	-140,000.00	111.56	156,181.20	100.57	-140,800.00	15,381.20	0.00	15,381.20
03/09/2004	1 PRICE 111.558 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security		-140,000.00		156,181.20		-140,800.00	15,381.20	0.00	15,381.20
PVTPL YELLOW CORP CONTINGENT SR NT CONV 144A 3 375 11-25-2023 BEO									
1/28/04	YELLOW CORP CONTINGENT 3 375% 25/11/2023 PRICE	-90,000.00	114.39	103,487.40	101.77	-91,592.25	11,895.15	0.00	11,895.15
02/02/2004	1 114.986 NET BROKER ALEX BROWN AND SONS NEW YORK								
1/29/04	YELLOW CORP CONTINGENT 3 375% 25/11/2023 PRICE	125,000.00	113.10	141,375.00	101.77	-127,211.45	14,163.55	0.00	14,163.55
02/02/2004	1 113.1 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security		-215,000.00		244,862.40		-218,803.70	26,056.70	0.00	26,056.70
QUANTA SVCS INC SUB DEB CONV 4 5 DUE 10-01-2023/10-08-2008 REG PUT									
4/19/04	QUANTA SERVICES 4 5% CNV NTS 01/10/23 USD10	-40,000.00	103.27	41,306.40	100.00	-40,000.00	1,306.40	0.00	1,306.40
04/22/2004	1 PRICE 103.266 NET BROKER ALEX BROWN AND SONS NEW YORK								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account ID: 00000007
 CWFBN - CALAMOS ASSET MGMT
 00000007

Page 16 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Corporate Convertible Bonds									
Sales									
4/20/04	QUANTA SERVICES 4 5% CNV NTS 01/10/23 USD10	-60 000 00	103 72	62 234 40	100 00	-60 000 00	2 234 40	0 00	2,234 40
04/26/2004	1 PRICE 103 724 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security		-100,000 00		103,540 80		-100,000 00	3,540.80	0.00	3,540.80
SAKS INC SR NT CONV 2% DUE 03-15-2024/03-21-2011 REG									
12/17/04	SAKS INC 2% SR CV NT 15/3/24 USD1000 PRICE	-250 000 00	97 44	243 593 75	100 08	-250 200 00	-6,606 25	0 00	-6,606 25
12/21/2004	1 97 4375 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security		-250,000 00		243,593 75		-250,200 00	-6,606.25	0.00	-6,606.25
TERADYNE INC SUB DEB CONV 3 75 DUE 10-15-2006/10-18-2004 BEO									
8/19/04	TERADYNE INC 3 75% SB CV DB 15/10/06 USD PRICE	-425 000 00	99 00	420 750 00	120 32	-511 344 65	-90,594 65	0 00	-90,594 65
08/24/2004	1 99 0 NET BROKER MORGAN STANLEY AND CO NW YK DTC 050								
Totals for security		-425,000 00		420,750 00		-511,344 65	-90,594.65	0.00	-90,594.65
UTSTARCOM INC CB UTSTARCOM INC CV D09/01/03 0 875 MS08 875 3-1-2008 BEO									
5/20/04	UTSTARCOM INC CORP 875% 01/03/2008 PRICE	-275 000 00	131 88	362 656 25	105 75	-290 812 50	71,843 75	0 00	71,843 75
05/24/2004	1 131 875 NET BROKER MONTGOMERY SECURITIES NEW YORK								
5/21/04	UTSTARCOM INC CORP 875% 01/03/2008 PRICE	-85 000 00	131 74	111 979 43	105 75	-89 887 50	22,091 93	0 00	22,091 93
05/26/2004	1 131 7405 NET BROKER MONTGOMERY SECURITIES NEW YORK								
Totals for security		-360,000 00		474,635 68		-380,700 00	93,935.68	0.00	93,935.68
VERITAS SOFTWARE CORP SUB CONV NT 144A 0 25 DUE 08-01-2013/08-05-2006 BEO PUT									
2/25/04	VERITAS SOFTWARE 0 25% SUB CNV NTS 01/08/13	-860 000 00	102 85	884 475 60	105 06	-903 549 98	-19 074 38	0 00	-19,074 38
02/29/2004	PRICE 102 846 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security		-860,000 00		884,475 60		-903,549 98	-19,074.38	0.00	-19,074.38
WATSON PHARMACEUTICALS INC SR CONV DEB CONTINGENT 1 75 03-15-2023/03-20-08 BEO									
10/1/04	WATSON PHARMS INC 1 75% DEB 15/03/23 USD PRICE	-730 000 00	99 75	728 175 00	108 35	-790 968 32	-62 793 32	0 00	-62,793 32
10/05/2004	99 75 NET BROKER BEAR STEARNS NEW YORK DTC 352								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account ID: JER 00F07
 CWFDN - CALAMOS ASSET MGMT
 00F07

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>								
Corporate Convertible Bonds								
Sales								
Totals for security	-730,000 00		728,175 00		-790,968 32	-62,793.32	0.00	-62,793.32
Summary of Sales for Corporate Convertible Bonds	-15,213,000 00		14,863,547 35		-15,061,912 81	-198,365.46	0.00	-198,365.46
Total Corporate Convertible Bonds	-15,213,000 00		14,863,547 35		-15,061,912 81	-198,365.46	0.00	-198,365.46
Total Equities	-15,768,821 72		33,281,132 74		-31,267,155 74	2,013,977.00	0.00	2,013,977.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account ID: CWF07
 CWF07 - CALAMOS ASSET MGMT
 CWF07

Page 18 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Corporate Bonds									
Sales									
<u>EMC CORP SR NT CONV 4 5 DUE</u> <u>04-01-2007/04-05-2005 REG</u>									
9/28/04	EMC CORP(MASS) 4 5% CNV SNR NTS 1/4/07 USD PRICE	-425,000.00	106.50	452,625.00	125.05	-531,441.25	-78,816.25	0.00	-78,816.25
10/03/2004	106.5 NET BROKER BEAR STEARNS NEW YORK DTC 352								
Totals for security		-425,000.00		452,625.00		-531,441.25	-78,816.25	0.00	-78,816.25
Summary of Sales for Corporate Bonds		-425,000.00		452,625.00		-531,441.25	-78,816.25	0.00	-78,816.25
Total Corporate Bonds		-425,000.00		452,625.00		-531,441.25	-78,816.25	0.00	-78,816.25

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: JER CWF07
CWF0N - CALAMOS ASSET MGMT
CWF07

Page 19 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total Fixed Income	-425,000 00		452,625 00		-531,441 25	-78,816.25	0.00	-78,816.25

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: **CWF07**
CWFDN - CALAMOS ASSET MGMT
CWF07

Page 20 of 20

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total for CWF07	-16,183,821.72		33,733,767.74		-31,798,696.99	1,935,160.76	0.00	1,935,160.76
Grand Total	-16,183,821.72		33,733,767.74		-31,798,696.99	1,935,160.76	0.00	1,935,160.76

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account # 299557
 ZZCWFDM-CAP-INTL-EMERGING MKTS
 299557

Page 1 of 3

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Equities</i>									
Common Stock									
Sales									
<u>MFO CAP INTL EMERGING MKTS GROWTH FD INC INC MKTS GROWTH FD #15</u>									
3/31/04 04/02/2004	MFO EMERGING MKTS GROWTH FD INC INC SOLD 1 44,997.75 SHARES ON 03/31/2004 AT A PRICE OF 66.670000	-44,997.75	66.67	3,000,000.00	54.30	-2,443,396.67	556,603.33	0.00	556,603.33
Totals for security		-44,997.75		3,000,000.00		-2,443,396.67	556,603.33	0.00	556,603.33
Summary of Sales for Common Stock		-44,997.75		3,000,000.00		-2,443,396.67	556,603.33	0.00	556,603.33
Total Common Stock		-44,997.75		3,000,000.00		-2,443,396.67	556,603.33	0.00	556,603.33

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account n. 200557

ZZCWFDN-CAP INTL EMERGING MKTS

200557

Page 2 of 3

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total Equities	-44,997.75		3,000,000.00		-2,443,396.67	556,603.33	0.00	556,603.33

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account n. 2606567
ZZCWFON-CAP INTL EMERGENCY BKTS
2606567

Page 3 of 3

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total for 2606567	-44,997.75		3,000,000.00		-2,443,396.67	656,603.33	0.00	656,603.33
Grand Total	-44,997.75		3,000,000.00		-2,443,396.67	656,603.33	0.00	656,603.33

Realize.. G/L Detail

01 Jan 04 - 31 Dec 04

Account ber 2606569
 ZCCWFDN - DUNCAN-HURST
 2606569

Page 1 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Capital Changes									
<u>#REORG/ROBOTIC VISION REV SPLT TOROBOTICVISION NEW SEC#2-005751 EFF 11/26/03</u>									
6/1/04	RECV'D DISTRIBUTION ON SETTLEMENT FD CLASS	0 00	0 00	139 55	0 00	0 00	139 55	0 00	139 55
06/01/2004	PERIOD1/27/00-5/15/01 ROBOTIC VISIONS SYSEMMS, INC								
Totals for security		0 00		139 55		0 00	139 55	0 00	139 55
<u>S FINL GROUP INC COM</u>									
1/8/04	RECEIVED CASH AT A RATE OF \$0 001 PER SHARE ON	0 00	0 00	3 70	0 00	0 00	3 70	0 00	3 70
01/08/2004	SHARES HELD ON 10/20/03, RECORD DATE PER A RIGHTS REDEMPTION								
Totals for security		0 00		3 70		0 00	3 70	0 00	3 70
<u>SOFTBRANDS INC COM</u>									
4/20/04	RECEIVED 2 348 00 SHARES REPRESENTING	2 348 00	0 00	0 00	0 00	2,653 24	0 00	0 00	2,653 24
04/20/2004	SOFTBRANDS INC (AKA AREMISOFT CORP) LITIGATION FOR THE CLASS PERIOD 4/22/99 THRU 7/27/01								
Totals for security		2,348 00		0 00		2,653 24	0 00	0 00	2,653 24
<u>TAKE-TWO INTERACTIVE SOFTWARE INC CDT-COM</u>									
5/24/04	RECV'D DISTRIBUTION FOR CLASS PERIOD	0 00	0 00	5,905 20	0 00	0 00	5,905 20	0 00	5,905 20
05/24/2004	2/24/00-12/17/01 ON NET CLASS ACTION TAKE-TWO INTERACTIVE SOTWARE								
Totals for security		0 00		5,905 20		0 00	5,905 20	0 00	5,905 20
Summary of Capital Changes for Common Stock		2,348 00		6,048 45		2,653 24	6,048 45	0 00	8,701 69
Sales									
<u>SUNOPTA INC COM</u>									
6/4/04	SOLD 2,300 00 SHARES 06-04-04 AT A PRICE OF \$7 4263	-2,300 00	7 43	16 965 09	9 80	-22,377 58	-5,412 49	0 00	-5,412 49
06/09/2004	LESS BROKER COMMISSION OF \$115 00 AND OTHER CHARGES OF \$0 40 JEFFERIES & CO , INC								
6/7/04	SOLD 2,300 00 SHARES 06-07-04 AT A PRICE OF \$7 4884	-2,300 00	7 49	17 130 91	9 78	-22,377 58	-5,246 67	0 00	-5,246 67
06/10/2004	LESS BROKER COMMISSION OF \$92 00 AND OTHER CHARGES OF \$0 41 JEFFERIES & CO , INC								
6/8/04	SOLD 400 00 SHARES 06-08-04 AT A PRICE OF \$7 4615	-400 00	7 46	2 968 53	9 78	-3 891 75	-923 22	0 00	-923 22
06/11/2004	LESS BROKER COMMISSION OF \$16 00 AND OTHER CHARGES OF \$0 07 JEFFERIES & CO , INC								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
6/9/04 06/14/2004	SOLD 2,300 00 SHARES 06-09-04 AT A PRICE OF \$7 6468 LESS BROKER COMMISSION OF \$92 00 AND OTHER CHARGES OF \$0 42 JEFFERIES & CO , INC	-2,300 00	7 65	17 495 22	9 78	-22,377 58	-4,882 36	0 00	-4,882 36
6/10/04 06/15/2004	SOLD 1,700 00 SHARES 06-10-04 AT A PRICE OF \$7 7573 LESS BROKER COMMISSION OF \$68 00 AND OTHER CHARGES OF \$0 31 JEFFERIES & CO , INC	-1 700 00	7 76	13 119 10	9 78	16,539 95	-3,420 85	0 00	-3,420 85
6/14/04 06/17/2004	SOLD 2,200 00 SHARES 06-14-04 AT A PRICE OF \$7 6657 LESS BROKER COMMISSION OF \$88 00 AND OTHER CHARGES OF \$0 40 LEHMAN BROTHERS INC	-2 200 00	7 67	16 776 14	9 78	-21,404 64	-4,628 50	0 00	-4,628 50
6/14/04 06/17/2004	SOLD 300 00 SHARES 06-14-04 AT A PRICE OF \$7 8019 LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 06 INSTINET	300 00	7 60	2 334 51	9 75	-2,918 82	-584 31	0 00	-584 31
6/16/04 06/21/2004	SOLD 1,100 00 SHARES 06-16-04 AT A PRICE OF \$7 4252 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 20 PRUDENTIAL EQUITY GROUP	-1 100 00	7 43	8 112 52	9 80	-10,702 32	-2,589 80	0 00	-2,589 80
6/17/04 06/22/2004	SOLD 2,800 00 SHARES 06-17-04 AT A PRICE OF \$7 2695 LESS BROKER COMMISSION OF \$112 00 AND OTHER CHARGES OF \$0 48 JEFFERIES & CO , INC	-2,800 00	7 27	20 242 12	9 78	-27,242 28	-7,000 16	0 00	-7,000 16
Totals for security		-15,400 00		115,144 14		-149,832 50	-34,688.36	0.00	-34,688.36
ULTRA PETE CORP COM NPV									
7/1/04 07/07/2004	SOLD 1,300 00 SHARES 07-01-04 AT A PRICE OF \$37 25 NET LESS CHARGES OF \$1 14 STATE STREET BROKERAGE SVCS	-1,300 00	37 25	48,423 86	8 43	-10 960 84	37,463 02	0 00	37,463 02
7/1/04 07/07/2004	SOLD 4,300 00 SHARES 07-01-04 AT A PRICE OF \$37 2686 LESS BROKER COMMISSION OF \$86 00 AND OTHER CHARGES OF \$3 75 STATE STREET BROKERAGE SVCS	-4 300 00	37 27	160 165 23	8 44	-36,255 07	123,910 16	0 00	123,910 16
Totals for security		-5,600 00		208,589 09		-47,215 91	161,373.18	0.00	161,373.18
ASE TEST LTD COM									
4/15/04 04/20/2004	SOLD 1,100 00 SHARES 04-15-04 AT A PRICE OF \$11 101 NET LESS CHARGES OF \$55 29 DOMINION SECURITIES CORP LTD	-1 100 00	11 10	12 155 81	13 43	14,706 26	-2,550 45	0 00	-2,550 45

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account **001 2606569**
ZZCWFDN - DUNCAN-HURST
2606569
 Page 3 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Equities</i>									
Common Stock									
Sales									
4/16/04 04/21/2004	SOLD 4,500 00 SHARES 04-16-04 AT A PRICE OF \$10 75 NET LESS CHARGES OF \$226 14 DOMINION SECURITIES CORP LTD	-4 500 00	10 75	48 146 86	13 43	-60,161 95	-12,013 09	0 00	-12,013 09
4/19/04 04/22/2004	SOLD 200 00 SHARES 04-19-04 AT A PRICE OF \$11 22 LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 06 INSTINET	200 00	11 22	2 239 94	13 39	-2,673 86	-433 92	0 00	-433 92
4/20/04 04/23/2004	SOLD 1,100 00 SHARES 04-20-04 AT A PRICE OF \$11 0609 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 29 DOMINION SECURITIES CORP LTD	-1 100 00	11 06	12 111 70	13 43	-14 706 26	-2,594 56	0 00	-2,594 56
4/22/04 04/27/2004	SOLD 2,500 00 SHARES 04-22-04 AT A PRICE OF \$10 1766 LESS BROKER COMMISSION OF \$125 00 AND OTHER CHARGES OF \$0 60 DOMINION SECURITIES CORP LTD	-2,500 00	10 18	25 315 90	13 44	-33,423 31	-8,107 41	0 00	-8,107 41
Totals for security		-9,400 00		99,972 21		-125,671 64	-25,699.43	0.00	-25,699.43
#REORG/ALARIS MED SYSTEMS CASH MERGER EFF 7/6/04									
5/19/04 05/24/2004	SOLD 1,700 00 SHARES 05-19-04 AT A PRICE OF \$22 24 LESS BROKER COMMISSION OF \$85 00 AND OTHER CHARGES OF \$0 89 NORTHERN TRUST SECURITIES INC	-1,700 00	22 24	37,722 11	13 59	-23,042 22	14,679 89	0 00	14,679 89
6/1/04 06/04/2004	SOLD 4,400 00 SHARES 06-01-04 AT A PRICE OF \$22 2731 LESS BROKER COMMISSION OF \$220 00 AND OTHER CHARGES OF \$2 30 NORTHERN TRUST SECURITIES INC	-4,400 00	22 27	97 779 34	13 59	59 638 67	38,140 67	0 00	38,140 67
6/21/04 06/24/2004	SOLD 1 600 00 SHARES 06-21-04 AT A PRICE OF \$21 8068 LESS BROKER COMMISSION OF \$80 00 AND OTHER CHARGES OF \$0 82 BRIDGE,TRADING	-1,600 00	21 81	34 810 06	13 59	-21,686 79	13,123 27	0 00	13,123 27
6/22/04 06/25/2004	SOLD 1,000 00 SHARES 06-22-04 AT A PRICE OF \$21 9515 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 52 BRIDGE,TRADING	-1,000 00	21 95	21 900 98	13 59	-13 554 25	8,346 73	0 00	8,346 73
Totals for security		-8,700 00		192,212 49		-117,921 93	74,290.56	0.00	74,290.56
#REORG/AMC ENTMNT CASH MERGER EFF 12/23/04									
7/1/04 07/07/2004	SOLD 3,800 00 SHARES 07-01-04 AT A PRICE OF \$14 80 NET SSB-CUSTODIAN	-3,800 00	14 80	56 240 00	16 47	-62,570 27	-6,330 27	0 00	-6,330 27

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2606569**
ZZCWFND - DUNCAN-HURST
2606569

Page 4 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/1/04	SOLD 2,000 00 SHARES 07-01-04 AT A PRICE OF \$14 793	-2,000 00	14 79	29,545 30	16 49	-32,931 72	-3,386 42	0 00	-3,386 42
07/07/2004	LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 70 STATE STREET BROKERAGE SVCS								
Totals for security		-5,800 00		85,785 30		-95,501 99	-9,716.69	0.00	-9,716.69
#REORG/ATRIX LABS INC CASH & STK MERGER TO QLT INC SEC#2752759 EF 11/22/04									
6/14/04	SOLD 600 00 SHARES 06-14-04 AT A PRICE OF \$32 181	600 00	32 18	19,296 14	30 69	-18,403 96	892 18	0 00	892 18
06/17/2004	LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 46 WAVE SECURITIES LLC								
6/15/04	SOLD 600 00 SHARES 06-15-04 AT A PRICE OF \$32 2617	-600 00	32 26	19,326 56	30 72	-18,403 95	922 61	0 00	922 61
06/18/2004	LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 46 WELLS FARGO SECURITIES LLC								
6/18/04	SOLD 400 00 SHARES 06-18-04 AT A PRICE OF \$32 5715	400 00	32 57	13,008 29	30 72	-12,269 30	738 99	0 00	738 99
06/23/2004	LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 31 LEHMAN BROTHERS, INC								
6/21/04	SOLD 1,100 00 SHARES 06-21-04 AT A PRICE OF \$32 6438	-1,100 00	32 64	35,852 33	30 72	-33,740 59	2,111 74	0 00	2,111 74
06/24/2004	LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 85 NORTHERN TRUST SECURITIES INC								
6/23/04	SOLD 1,800 00 SHARES 06-23-04 AT A PRICE OF \$32 7394	-1,800 00	32 74	58,839 54	30 72	55,211 87	3,627 67	0 00	3,627 67
06/28/2004	LESS BROKER COMMISSION OF \$90 00 AND OTHER CHARGES OF \$1 38 NORTHERN TRUST SECURITIES INC								
6/24/04	SOLD 600 00 SHARES 06-24-04 AT A PRICE OF \$32 958	-600 00	32 96	19,744 33	30 72	-18,403 96	1,340 37	0 00	1,340 37
06/29/2004	LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 47 SMITH BARNEY INC								
Totals for security		-5,100 00		166,067 19		-156,433 63	9,633.56	0.00	9,633.56
#REORG/EVERGREEN RES INC STK MERGER TO PIONEER NAT RES CO SEC 2730689 EF9/29/04									
7/1/04	SOLD 3,100 00 SHARES 07-01-04 AT A PRICE OF \$40 03	-3,100 00	40 03	124,093 00	23 17	-71,817 85	52,275 15	0 00	52,275 15
07/07/2004	NET MELLON TRUST OF NEW ENGLAND								
7/1/04	SOLD 1,700 00 SHARES 07-01-04 AT A PRICE OF \$40 0629	-1,700 00	40 06	68,071 33	23 18	-39,383 99	28,687 34	0 00	28,687 34
07/07/2004	LESS BROKER COMMISSION OF \$34 00 AND OTHER CHARGES OF \$1 60 STATE STREET BROKERAGE SVCS								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2606569
 ZZCWFND - DUNCAN-HURST
 2606569
 Page 5 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/1/04	SOLD 200 00 SHARES 07-01-04 AT A PRICE OF \$40 03	200 00	40 03	8 006 00	23 17	-4,633 41	3,372 59	0 00	3,372 59
07/07/2004	NET SSB-CUSTODIAN								
Totals for security		-5,000 00		200,170 33		-115,835 25	84,335.08	0.00	84,335.08
#REORG/INET TECHNOLOGIES INC COM CASH & STK MERGER EFF 9/30/04									
6/1/04	SOLD 800 00 SHARES 06-01-04 AT A PRICE OF \$8 8274	-800 00	8 83	7 021 75	13 17	-10 472 23	-3,450 48	0 00	-3,450 48
06/04/2004	LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 17 WARBURG DILLON READ LLC								
6/3/04	SOLD 2,200 00 SHARES 06-03-04 AT A PRICE OF \$8 8488	-2,200 00	8 85	19,356 90	13 16	-28,798 64	-9,441 74	0 00	-9,441 74
06/08/2004	LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$0 46 WARBURG DILLON READ LLC								
6/4/04	SOLD 1,100 00 SHARES 06-04-04 AT A PRICE OF \$8 6158	-1 100 00	8 62	9 422 15	13 17	-14 399 32	-4,977 17	0 00	-4,977 17
06/09/2004	LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 23 NORTHERN TRUST SECURITIES INC								
6/7/04	SOLD 100 00 SHARES 06-07-04 AT A PRICE OF \$8 66	-100 00	8 66	860 97	13 17	-1,309 03	-448 06	0 00	-448 06
06/10/2004	LESS BROKER COMMISSION OF \$5 00 AND OTHER CHARGES OF \$0 03 RAYMOND, JAMES								
6/8/04	SOLD 1,500 00 SHARES 06-08-04 AT A PRICE OF \$8 5022	-1 500 00	8 50	12 693 00	13 15	-19,635 44	-6,942 44	0 00	-6,942 44
06/11/2004	LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$0 30 RAYMOND, JAMES								
6/9/04	SOLD 1,100 00 SHARES 06-09-04 AT A PRICE OF \$9 3244	-1,100 00	9 32	10 201 59	13 16	-14,399 32	-4,197 73	0 00	-4,197 73
06/14/2004	LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 25 RAYMOND, JAMES								
Totals for security		-6,800 00		59,556 36		-89,013 98	-29,457.62	0.00	-29,457.62
#REORG/INVERSK RESH GROUP INC CASH & STKMERGER TO CHARLES RIV LAB EFF 10/20/04									
7/1 04	SOLD 3,300 00 SHARES 07-01-04 AT A PRICE OF \$35 01	-3 300 00	35 01	115,533 00	29 28	-96,608 83	18,924 17	0 00	18,924 17
07.07 2004	NET SSB-CUSTODIAN								
7/1 04	SOLD 1,700 00 SHARES 07-01-04 AT A PRICE OF \$36 1618	-1,700 00	36 16	61,439 62	29 29	-49,768 19	11,671 43	0 00	11,671 43
07.07.2004	LESS BROKER COMMISSION OF \$34 00 AND OTHER CHARGES OF \$1 44 STATE STREET BROKERAGE SVCS								
Totals for security		-5,000 00		176,972 62		-146,377 02	30,595.60	0.00	30,595.60
#REORG/NETEGITY INC CASH MERGER EFF 11/24/04									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2606569
 ZCWFNDN - DUNCAN-HURST
 2606569

Page 6 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
2/6/04	SOLD 1,000 00 SHARES 02-06-04 AT A PRICE OF \$9 4289	-1 000 00	9 43	9 378 45	12 04	-11 971 38	-2,592 93	0 00	-2,592 93
02/11/2004	LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 45 J P MORGAN SEC (STKS & BONDS)								
2/9/04	SOLD 1,000 00 SHARES 02-09-04 AT A PRICE OF \$9 8331	-1 000 00	9 83	9 782 63	12 03	-11 971 38	-2,188 75	0 00	-2,188 75
02/12/2004	LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 47 NORTHERN TRUST SECURITIES INC								
7/1/04	SOLD 4,000 00 SHARES 07-01-04 AT A PRICE OF \$8 219	-4 000 00	8 22	32 795 23	11 52	-45,947 15	-13,151 92	0 00	-13,151 92
07/07/2004	LESS BROKER COMMISSION OF \$80 00 AND OTHER CHARGES OF \$0 77 STATE STREET BROKERAGE SVCS								
7/1/04	SOLD 600 00 SHARES 07-01-04 AT A PRICE OF \$8 12 NET	600 00	8 12	4 872 00	11 49	-6,892 07	-2,020 07	0 00	-2,020 07
07/07/2004	SSB-CUSTODIAN								
7/1/04	SOLD 7,100 00 SHARES 07-01-04 AT A PRICE OF \$8 12	-7,100 00	8 12	57 652 00	11 49	-81,556 18	-23,904 18	0 00	-23,904 18
07/07/2004	NET SSB-CUSTODIAN								
Totals for security		-13,700 00		114,480 31		-158,338 16	-43,857.85	0.00	-43,857.85
@RD INC COM									
2/6/04	SOLD 300 00 SHARES 02-06-04 AT A PRICE OF \$14 8656	300 00	14 87	4,453 47	11 21	3 357 91	1,095 56	0 00	1,095 56
02/11/2004	LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 21 WAVE SECURITIES LLC								
2/23/04	SOLD 300 00 SHARES 02-23-04 AT A PRICE OF \$12 4512	300 00	12 45	3 729 21	11 21	-3 357 91	371 30	0 00	371 30
02/26/2004	LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 15 WAVE SECURITIES LLC								
2/23/04	SOLD 1,500 00 SHARES 02-23-04 AT A PRICE OF \$12 0223	-1 500 00	12 02	17 957 74	11 24	-16,789 57	1,168 17	0 00	1,168 17
02/26/2004	LESS BROKER COMMISSION OF \$75 00 AND OTHER CHARGES OF \$0 71 NORTHERN TRUST SECURITIES INC								
3/4/04	SOLD 600 00 SHARES 03-04-04 AT A PRICE OF \$11 7545	-600 00	11 75	7 040 42	11 21	-6 715 83	324 59	0 00	324 59
03/09/2004	LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 28 WAVE SECURITIES LLC								
3/8/04	SOLD 100 00 SHARES 03-08-04 AT A PRICE OF \$11 90	-100 00	11 90	1,184 95	11 24	-1,119 30	65 65	0 00	65 65
03/11/2004	LESS BROKER COMMISSION OF \$5 00 AND OTHER CHARGES OF \$0 05 SCHWAB (CHARLES) & CO , INC								
3/9/04	SOLD 1,000 00 SHARES 03-09-04 AT A PRICE OF \$11 3509	-1 000 00	11 35	11 300 45	11 24	-11,193 05	107 40	0 00	107 40
03/12/2004	LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 45 SCHWAB (CHARLES) & CO , INC								

Northern Trust

*Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account **ber 2606569**
ZZCWFDN - DUNCAN-HURST
2606569
 Page 7 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
3/10/04	SOLD 700 00 SHARES 03-10-04 AT A PRICE OF \$10 8019	-700 00	10 80	7,526 03	11 25	7 835 13	-309 10	0 00	-309 10
03/15/2004	LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 30 NORTHERN TRUST SECURITIES INC								
3/16/04	SOLD 2,200 00 SHARES 03-16-04 AT A PRICE OF	2 200 00	11 32	24 869 36	11 21	-24,624 71	244 65	0 00	244 65
03/19/2004	\$11 3247 LESS BROKER COMMISSION OF \$44 00 AND OTHER CHARGES OF \$0 98 WAVE SECURITIES LLC								
Totals for security		-6,700 00		78,061 63		-74,993 41	3,068.22	0.00	3,068.22
A C MOORE ARTS & CRAFTS INC COM									
7/1/04	SOLD 5,700 00 SHARES 07-01-04 AT A PRICE OF	-5 700 00	27 23	155 065 43	27 88	-158,821 86	-3,756 43	0 00	-3,756 43
07/07/2004	\$27 2251 LESS BROKER COMMISSION OF \$114 00 AND OTHER CHARGES OF \$3 64 STATE STREET BROKERAGE SVCS								
Totals for security		-5,700 00		155,065 43		-158,821 86	-3,756.43	0.00	-3,756.43
AARON RENTS INC CL B									
7/1/04	SOLD 2,900 00 SHARES 07-01-04 AT A PRICE OF	-2 900 00	32 38	93 831 94	29 99	-86,908 40	6,923 54	0 00	6,923 54
07/07/2004	\$32 3766 LESS BROKER COMMISSION OF \$58 00 AND OTHER CHARGES OF \$2 20 STATE STREET BROKERAGE SVCS								
Totals for security		-2,900 00		93,831 94		-86,908 40	6,923.54	0.00	6,923.54
ABAXIS INC COM									
7/1/04	SOLD 5,100 00 SHARES 07-01-04 AT A PRICE OF \$18 00	-5 100 00	18 00	91 800 00	18 51	94 388 54	-2,588 54	0 00	-2,588 54
07/07/2004	NET SSB-CUSTODIAN								
7/1/04	SOLD 2,700 00 SHARES 07-01-04 AT A PRICE OF	-2 700 00	18 15	48 961 73	18 53	-49,970 40	-1,008 67	0 00	-1,008 67
07/07/2004	\$18 1544 LESS BROKER COMMISSION OF \$54 00 AND OTHER CHARGES OF \$1 15 STATE STREET BROKERAGE SVCS								
Totals for security		-7,800 00		140,761 73		-144,358 94	-3,597.21	0.00	-3,597.21
ACTEL CORP COM									
1/6/04	SOLD 400 00 SHARES 01-06-04 AT A PRICE OF \$23 80	-400 00	23 80	9,511 55	20 04	-8,010 22	1,501 33	0 00	1,501 33
01/09/2004	LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 45 INSTINET								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 1606569
 ZCWFN - DUNCANHURST
 1606569

Page 8 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
1/7/04	SOLD 400 00 SHARES 01-07-04 AT A PRICE OF \$24 25	400 00	24 25	9 691 54	20 04	-8,010 22	1,681 32	0 00	1,681 32
01/12/2004	LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 46 INSTINET								
1/8/04	SOLD 300 00 SHARES 01-08-04 AT A PRICE OF \$24 4048	-300 00	24 40	7 315 09	20 04	-6,007 66	1,307 43	0 00	1,307 43
01/13/2004	LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 35 INSTINET								
2/2/04	SOLD 200 00 SHARES 02-02-04 AT A PRICE OF \$26 00	-200 00	26 00	5 195 75	20 04	-4,005 11	1,190 64	0 00	1,190 64
02/05/2004	LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 25 INSTINET								
2/6/04	SOLD 500 00 SHARES 02-06-04 AT A PRICE OF \$26 15	-500 00	26 15	13 064 38	20 04	-10 012 77	3,051 61	0 00	3,051 61
02/11/2004	LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 62 INSTINET								
2/9/04	SOLD 200 00 SHARES 02-09-04 AT A PRICE OF \$26 41	-200 00	26 41	5 277 75	20 04	-4,005 11	1,272 64	0 00	1,272 64
02/12/2004	LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 25 INSTINET								
2/10/04	SOLD 200 00 SHARES 02-10-04 AT A PRICE OF \$26 3506	-200 00	26 35	5 265 87	20 04	-4,005 11	1,260 76	0 00	1,260 76
02/13/2004	LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 25 INSTINET								
3/1/04	SOLD 700 00 SHARES 03-01-04 AT A PRICE OF \$24 8911	700 00	24 89	17,388 09	20 07	-14 017 88	3,370 21	0 00	3,370 21
03/04/2004	LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 68 PRUDENTIAL EQUITY GROUP								
4/5/04	SOLD 1,100 00 SHARES 04-05-04 AT A PRICE OF \$23 543	-1 100 00	23 54	25 841 69	20 07	-22 028 11	3,813 58	0 00	3,813 58
04/08/2004	LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 61 PACIFIC GROWTH								
4/6/04	SOLD 1,200 00 SHARES 04-06-04 AT A PRICE OF \$23 068	-1,200 00	23 07	27 620 95	20 07	-24,030 66	3,590 29	0 00	3,590 29
04/12/2004	LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$0 65 PRUDENTIAL EQUITY GROUP								
4/7/04	SOLD 1,500 00 SHARES 04-07-04 AT A PRICE OF \$22 9761	-1,500 00	22 98	34 388 34	20 07	-30,038 32	4,350 02	0 00	4,350 02
04/13/2004	LESS BROKER COMMISSION OF \$75 00 AND OTHER CHARGES OF \$0 81 PRUDENTIAL EQUITY GROUP								
Totals for security		-6,700 00		160,561 00		-134,171 17	26,389.83	0 00	26,389.83

ADVANCED DIGITAL INFORMATION CORP.COM

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2606569**
ZZCWFDN - DUNCAN-HURST
2606569
 Page 9 of 88

◆ Realized Gain/Loss Detail

Trader Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
3/31/04	SOLD 1,600 00 SHARES 03-31-04 AT A PRICE OF	1 600 00	11 45	18 242 64	10 19	-16,234 79	2,007 85	0 00	2,007 85
04/05/2004	\$11 4521 LESS BROKER COMMISSION OF \$80 00 AND OTHER CHARGES OF \$0 72 FIRST UNION CAPITAL MARKETS								
4/5/04	SOLD 1,500 00 SHARES 04-05-04 AT A PRICE OF \$12 00	1 500 00	12 00	17 924 57	10 19	-15 220 12	2,704 45	0 00	2,704 45
04/08/2004	LESS BROKER COMMISSION OF \$75 00 AND OTHER CHARGES OF \$0 43 BEAR, STEARNS & CO								
4/6/04	SOLD 1 700 00 SHARES 04-06-04 AT A PRICE OF	-1 700 00	11 75	19 882 39	10 19	-17 249 46	2,632 93	0 00	2,632 93
04/12/2004	\$11 7458 LESS BROKER COMMISSION OF \$85 00 AND OTHER CHARGES OF \$0 47 BEAR, STEARNS & CO								
4/14/04	SOLD 500 00 SHARES 04-14-04 AT A PRICE OF \$11 7593	500 00	11 76	5 854 51	10 19	-5 073 37	781 14	0 00	781 14
04/19/2004	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 14 WELLS FARGO SECURITIES LLC								
4/16/04	SOLD 2,600 00 SHARES 04-16-04 AT A PRICE OF	-2,600 00	11 35	29,367 86	10 19	-26,381 54	2,986 32	0 00	2,986 32
04/21/2004	\$11 3456 LESS BROKER COMMISSION OF \$130 00 AND OTHER CHARGES OF \$0 70 WELLS FARGO SECURITIES LLC								
4/19/04	SOLD 1,100 00 SHARES 04-19-04 AT A PRICE OF \$11 059	-1,100 00	11 06	12 109 61	10 19	-11,161 42	948 19	0 00	948 19
04/22/2004	LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 29 LEGG MASON WOOD WALKER, INC								
4/19/04	SOLD 200 00 SHARES 04-19-04 AT A PRICE OF \$11 50	200 00	11 50	2 295 94	10 16	-2,029 35	266 59	0 00	266 59
04/22/2004	LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 06 INSTINET								
4/20/04	SOLD 1,900 00 SHARES 04-20-04 AT A PRICE OF	-1 900 00	11 33	21,432 44	10 19	-19,278 81	2,153 63	0 00	2,153 63
04/23/2004	\$11 3305 LESS BROKER COMMISSION OF \$95 00 AND OTHER CHARGES OF \$0 51 LEGG MASON WOOD WALKER, INC								
4/23/04	SOLD 1,600 00 SHARES 04-23-04 AT A PRICE OF	-1,600 00	11 26	17 968 69	10 17	-16,234 79	1,733 90	0 00	1,733 90
04/28/2004	\$11 2607 LESS BROKER COMMISSION OF \$48 00 AND OTHER CHARGES OF \$0 43 OIEN SECURITIES INC								
5/4/04	SOLD 2,200 00 SHARES 05-04-04 AT A PRICE OF	-2,200 00	10 60	23,201 31	10 20	-22 322 84	878 47	0 00	878 47
05/07/2004	\$10 5963 LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$0 55 LEHMAN BROTHERS, INC								
5/5/04	SOLD 1,100 00 SHARES 05-05-04 AT A PRICE OF \$10 59	-1,100 00	10 59	11,593 72	10 20	-11,161 42	432 30	0 00	432 30
05/10/2004	LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 28 OPPENHEIMER AND CO, INC								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2606569
 ZCWFND - DUNCAN-HURST
 2606569
 Page 10 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
5/6/04	SOLD 1,300 00 SHARES 05-06-04 AT A PRICE OF \$10 211	-1,300 00	10 21	13,208 98	10 20	13,190 77	18 21	0 00	18 21
05/11/2004	LESS BROKER COMMISSION OF \$65 00 AND OTHER CHARGES OF \$0 32 OPPENHEIMER AND CO, INC								
5/12/04	SOLD 3,100 00 SHARES 05-12-04 AT A PRICE OF \$9 6916	-3,100 00	9 69	29,919 25	10 19	-31,454 90	-1,535 65	0 00	-1,535 65
05/17/2004	LESS BROKER COMMISSION OF \$124 00 AND OTHER CHARGES OF \$0 71 OPPENHEIMER AND CO, INC								
Totals for security		-20,400 00		223,001 91		-206,993 58	16,008.33	0 00	16,008.33
ADVANCED ENERGY INDS INC COM									
2/13/04	SOLD 500 00 SHARES 02-13-04 AT A PRICE OF \$23 885	-500 00	23 89	11,916 94	23 80	-11,874 27	42 67	0 00	42 67
02/19/2004	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 56 J P MORGAN SEC (STKS & BONDS)								
2/17/04	SOLD 400 00 SHARES 02-17-04 AT A PRICE OF \$23 3727	-400 00	23 37	9,328 64	23 80	-9,499 42	-170 78	0 00	-170 78
02/20/2004	LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 44 J P MORGAN SEC (STKS & BONDS)								
4.16/04	SOLD 1,500 00 SHARES 04-16-04 AT A PRICE OF \$18 5129 NET LESS CHARGES OF \$75 65 DOMINION SECURITIES CORP ,LTD	-1,500 00	18 51	27,693 70	23 81	-35,622 81	-7,929.11	0 00	-7,929 11
04/21/2004									
4/20/04	SOLD 1,100 00 SHARES 04-20-04 AT A PRICE OF \$15 474	-1,100 00	15 47	16,966 00	23 83	-26,123 39	-9,157 39	0 00	-9,157 39
04/23/2004	LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 40 DOMINION SECURITIES CORP ,LTD								
4/27/04	SOLD 1,900 00 SHARES 04-27-04 AT A PRICE OF \$14 8413 LESS BROKER COMMISSION OF \$95 00 AND OTHER CHARGES OF \$0 66 DOMINION SECURITIES CORP ,LTD	1,900 00	14 84	28,102 81	23 83	-45,122 23	-17,019 42	0 00	-17,019 42
04/30/2004									
Totals for security		-5,400 00		94,008 09		-128,242 12	-34,234.03	0.00	-34,234.03
AEROFLEX INC COM									
4/16/04	SOLD 1,200 00 SHARES 04-16-04 AT A PRICE OF \$14 4282 LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$0 41 COWEN & CO	-1,200 00	14 43	17,253 43	10 09	-12,064 77	5,188 66	0 00	5,188 66
04,21,2004									
7/1/04	SOLD 3,200 00 SHARES 07-01-04 AT A PRICE OF \$13 7994 LESS BROKER COMMISSION OF \$64 00 AND OTHER CHARGES OF \$1 04 STATE STREET BROKERAGE SVCS	-3,200 00	13 80	44,093 04	10 07	-32,172 73	11,920 31	0 00	11,920 31
07/07/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2606569**
ZZCWFND - DUNCAN-HURST
2606569
 Page 11 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
7/1/04	SOLD 300 00 SHARES 07-01-04 AT A PRICE OF \$13 81	300 00	13 81	4,143 00	10 05	-3 016 19	1,126 81	0 00	1,126 81
07/07/2004	NET SSB-CUSTODIAN								
7/1/04	SOLD 800 00 SHARES 07-01-04 AT A PRICE OF \$13 81	-800 00	13 81	11,048 00	10 05	-8,043 18	3,004 82	0 00	3,004 82
07/07/2004	NET SSB-CUSTODIAN								
7/1/04	SOLD 1,600 00 SHARES 07-01-04 AT A PRICE OF \$13 77	1 600 00	13 77	22 031 48	10 05	-16 086 37	5,945 11	0 00	5,945 11
07/07/2004	NET LESS CHARGES OF \$0 52 STATE STREET BROKERAGE SVCS								
7/1/04	SOLD 8 000 00 SHARES 07-01-04 AT A PRICE OF \$13 81	-8 000 00	13 81	110,480 00	10 05	-80,431 84	30,048 16	0 00	30,048 16
07/07/2004	NET SSB-CUSTODIAN								
Totals for security		-15,100 00		209,048 95		-151,815 08	57,233.87	0.00	57,233.87
AEROPOSTALE COM									
2/27/04	SOLD 300 00 SHARES 02-27-04 AT A PRICE OF \$34 8193	-300 00	34 82	10,430 38	20 14	-6 034 45	4,395 93	0 00	4,395 93
03/03/2004	LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 41 FACTSET DATA SYSTEMS, INC								
3/1/04	SOLD 200 00 SHARES 03-01-04 AT A PRICE OF \$35 0743	-200 00	35 07	7 010 58	20 13	-4,022 97	2,987 61	0 00	2,987 61
03/04/2004	LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 28 INSTINET								
3/4/04	SOLD 500 00 SHARES 03-04-04 AT A PRICE OF \$35 4615	-500 00	35 46	17,720 05	20 13	-10,057 42	7,662 63	0 00	7,662 63
03/09/2004	LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 70 INSTINET								
4/8/04	SOLD 800 00 SHARES 04-08-04 AT A PRICE OF \$33 8215	-800 00	33 82	27 016 56	21 77	-17,391 87	9,624 69	0 00	9,624 69
04/14/2004	LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 64 SUNGUARD INST BROKERAGE								
7/1/04	SOLD 2,200 00 SHARES 07-01-04 AT A PRICE OF	-2,200 00	26 62	58 519 72	14 50	-31 885 09	26,634 63	0 00	26,634 63
07/07/2004	\$26 6205 LESS BROKER COMMISSION OF \$44 00 AND OTHER CHARGES OF \$1 38 STATE STREET BROKERAGE SVCS								
7/1/04	SOLD 3,500 00 SHARES 07-01-04 AT A PRICE OF \$27 16	-3,500 00	27 16	95 060 00	14 49	-50,726 29	44,333 71	0 00	44,333 71
07/07/2004	NET SSB-CUSTODIAN								
Totals for security		-7,500 00		215,757 29		-120,118 09	95,639.20	0.00	95,639.20
AGILE SOFTWARE CORP DEL COM									
3/4/04	SOLD 3,200 00 SHARES 03-04-04 AT A PRICE OF \$9 123	-3,200 00	9 12	29 064 46	11 11	-35,380 05	-6,315 59	0 00	-6,315 59
03/09/2004	LESS BROKER COMMISSION OF \$128 00 AND OTHER CHARGES OF \$1 14 ROBERT W BAIRD & CO INC								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2606589
 ZCWFNDN - DUNCAN-HURST
 2606589
 Page 12 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
3/5/04 03/10/2004	SOLD 1,100.00 SHARES 03-05-04 AT A PRICE OF \$9.162 LESS BROKER COMMISSION OF \$55.00 AND OTHER CHARGES OF \$0.40 ROBERT W BAIRD & CO INC	1,100.00	9.16	10,022.80	11.12	-12,161.89	-2,139.09	0.00	-2,139.09
3/8/04 03/11/2004	SOLD 1,100.00 SHARES 03-08-04 AT A PRICE OF \$9.0335 LESS BROKER COMMISSION OF \$44.00 AND OTHER CHARGES OF \$0.39 ROBERT W BAIRD & CO INC	-1,100.00	9.03	9,892.46	11.11	12,161.90	-2,269.44	0.00	-2,269.44
3/9/04 03/12/2004	SOLD 1,100.00 SHARES 03-09-04 AT A PRICE OF \$8.5206 LESS BROKER COMMISSION OF \$44.00 AND OTHER CHARGES OF \$0.37 ROBERT W BAIRD & CO INC	-1,100.00	8.52	9,328.29	11.11	-12,161.89	-2,833.60	0.00	-2,833.60
3/16/04 03/19/2004	SOLD 400.00 SHARES 03-16-04 AT A PRICE OF \$8.0514 LESS BROKER COMMISSION OF \$8.00 AND OTHER CHARGES OF \$0.13 INSTINET	400.00	8.05	3,212.43	11.08	-4,422.51	-1,210.08	0.00	-1,210.08
3/17/04 03/22/2004	SOLD 1,200.00 SHARES 03-17-04 AT A PRICE OF \$8.1301 LESS BROKER COMMISSION OF \$60.00 AND OTHER CHARGES OF \$0.39 JMP SECURITIES	-1,200.00	8.13	9,695.73	11.13	13,267.52	-3,571.79	0.00	-3,571.79
Totals for security		-8,100.00		71,216.17		-89,555.76	-18,339.59	0.00	-18,339.59
ALTRIS INC COM									
2/4/04 02/09/2004	SOLD 700.00 SHARES 02-04-04 AT A PRICE OF \$27.1754 LESS BROKER COMMISSION OF \$35.00 AND OTHER CHARGES OF \$0.90 FIRST BOSTON CORP	700.00	27.18	18,986.88	22.56	15,761.02	3,225.86	0.00	3,225.86
2/4/04 02/09/2004	SOLD 400.00 SHARES 02-04-04 AT A PRICE OF \$30.0328 LESS BROKER COMMISSION OF \$8.00 AND OTHER CHARGES OF \$0.57 WAVE SECURITIES LLC	-400.00	30.03	12,004.55	22.53	-9,006.30	2,998.25	0.00	2,998.25
2/4/04 02/09/2004	SOLD 900.00 SHARES 02-04-04 AT A PRICE OF \$27.726 LESS BROKER COMMISSION OF \$18.00 AND OTHER CHARGES OF \$1.17 WAVE SECURITIES LLC	-900.00	27.73	24,934.23	22.53	-20,264.16	4,670.07	0.00	4,670.07
2/23/04 02/26/2004	SOLD 200.00 SHARES 02-23-04 AT A PRICE OF \$25.4808 LESS BROKER COMMISSION OF \$4.00 AND OTHER CHARGES OF \$0.20 WAVE SECURITIES LLC	-200.00	25.48	5,091.96	22.53	-4,503.15	588.81	0.00	588.81
4/20/04 04/23/2004	SOLD 1,000.00 SHARES 04-20-04 AT A PRICE OF \$27.635 LESS BROKER COMMISSION OF \$50.00 AND OTHER CHARGES OF \$0.65 DOMINION SECURITIES CORP ,LTD	-1,000.00	27.64	27,584.35	22.56	-22,515.74	5,068.61	0.00	5,068.61

Realize... G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2806569
 ZZCWFND - DUNCAN-MURST

2806569

Page 13 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date Unit Cost Proceeds Price Shares/Par Trade Price Gain/Loss Translation Gain/Loss Total Gain/Loss

Equities

Common Stock

Sales

7/1/04	1,400	00	32,837	92	5,077	25	5,077	25	0.00	0.00	5,077	25
SOLD 1,400 00 SHARES 07-01-04 AT A PRICE OF												
07/07/2004												
\$27,102.99 LESS BROKER COMMISSION OF \$28.00 AND												
OTHER CHARGES OF \$0.89 STATE STREET BROKERAGE												
7/1/04												
SVCs												
7/1/04	2,700	00	63,330	26	9,596	74	9,596	74	0.00	0.00	9,596	74
SOLD 2,700 00 SHARES 07-01-04 AT A PRICE OF \$27.01												
07/07/2004												
NET SSB-CUSTODIAN												
Totals for security												
			-168,218	55	31,225	59	31,225	59	0.00	0.00	31,225	59

AMERIGROUP CORP COM

1/20/04	700	00	29,079	43	8,788	10	8,788	10	0.00	0.00	8,788	10
SOLD 700 00 SHARES 01-20-04 AT A PRICE OF \$41.594												
01/23/2004												
LESS BROKER COMMISSION OF \$35.00 AND OTHER												
CHARGES OF \$1.37 MORGAN STANLEY & CO												
2/9/04	600	00	22,729	69	5,337	13	5,337	13	0.00	0.00	5,337	13
SOLD 600 00 SHARES 02-09-04 AT A PRICE OF \$37.9346												
02/12/2004												
LESS BROKER COMMISSION OF \$30.00 AND OTHER												
CHARGES OF \$1.07 BRIDGE TRADING												
2/9/04	300	00	11,364	84	2,668	56	2,668	56	0.00	0.00	2,668	56
SOLD 300 00 SHARES 02-09-04 AT A PRICE OF \$37.9346												
02/12/2004												
LESS BROKER COMMISSION OF \$15.00 AND OTHER												
CHARGES OF \$0.54 WILLIAM O'NEIL AND COMPANY												
2/12/04	1,100	00	42,186	65	10,300	28	10,300	28	0.00	0.00	10,300	28
SOLD 1,100 00 SHARES 02-12-04 AT A PRICE OF												
02/18/2004												
\$38,403.33 LESS BROKER COMMISSION OF \$55.00 AND												
OTHER CHARGES OF \$1.98 BRIDGE TRADING												
2/18/04	500	00	19,839	37	5,345	56	5,345	56	0.00	0.00	5,345	56
SOLD 500 00 SHARES 02-18-04 AT A PRICE OF \$39.7306												
02/23/2004												
LESS BROKER COMMISSION OF \$25.00 AND OTHER												
CHARGES OF \$0.93 BRIDGE TRADING												
Totals for security												
			-3,200	00	125,199	98	32,439	63	0.00	0.00	32,439	63

AMERN HEALTHWAYS INC

7/1/04	7,600	00	204,253	57	698	83	698	83	0.00	0.00	698	83
SOLD 7,600 00 SHARES 07-01-04 AT A PRICE OF												
07/07/2004												
\$26,896.11 LESS BROKER COMMISSION OF \$152.00 AND												
OTHER CHARGES OF \$4.79 STATE STREET BROKERAGE												
7/1/04												
SVCs												
7/1/04	500	00	13,445	00	53	24	53	24	0.00	0.00	53	24
SOLD 500 00 SHARES 07-01-04 AT A PRICE OF \$26.89												
07/07/2004												
NET SSB-CUSTODIAN												
Totals for security												
			-8,100	00	217,698	57	752	07	0.00	0.00	752	07

APPLIED FILMS CORP COM

Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFN - DUNCAN-MURST
 2006569
 Page 14 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
1/23/04	SOLD 900 00 SHARES 01-23-04 AT A PRICE OF \$33 1243	900 00	33 12	29 765 47	22 31	-20 044 14	9,721 33	0 00	9,721 33
01/28/2004	LESS BROKER COMMISSION OF \$45 00 AND OTHER CHARGES OF \$1 40 NORTHERN TRUST SECURITIES INC								
7/1/04	SOLD 3,200 00 SHARES 07-01-04 AT A PRICE OF \$29 0034	-3 200 00	29 00	92 744 70	22 29	-71,268 07	21,476 63	0 00	21,476 63
07/07/2004	LESS BROKER COMMISSION OF \$64 00 AND OTHER CHARGES OF \$2 18 STATE STREET BROKERAGE SVCS								
Totals for security		-4,100 00		122,510 17		-91,312 21	31,197.96	0.00	31,197.96
ASCENTIAL SOFTWARE CORP COM NEW									
6/1/04	SOLD 2,200 00 SHARES 06-01-04 AT A PRICE OF \$15 5893	-2,200 00	15 59	34 185 65	22 18	48 635 79	-14,450 14	0 00	-14,450 14
06/04/2004	LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$0 81 FULCRUM GLOBAL PARTNERS LLC								
6/2/04	SOLD 600 00 SHARES 06-02-04 AT A PRICE OF \$15 7034	-600 00	15 70	9 409 81	22 14	-13 264 31	-3,854 50	0 00	-3,854 50
06/07/2004	LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 23 WAVE SECURITIES LLC								
6/3/04	SOLD 1,600 00 SHARES 06-03-04 AT A PRICE OF \$15 1208	-1,600 00	15 12	24,112 71	22 18	-35,371 49	-11,258 78	0 00	-11,258 78
06/08/2004	LESS BROKER COMMISSION OF \$80 00 AND OTHER CHARGES OF \$0 57 FULCRUM GLOBAL PARTNERS LLC								
Totals for security		-4,400 00		67,708 17		-97,271 59	-29,563.42	0.00	-29,563.42
ASK JEEVES INC OC-COM									
3/8/04	SOLD 400 00 SHARES 03-08-04 AT A PRICE OF \$30 0137	-400 00	30 01	11 997 01	12 66	-5,061 07	6,935 94	0 00	6,935 94
03/11/2004	LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 47 WAVE SECURITIES LLC								
3/17/04	SOLD 1,500 00 SHARES 03-17-04 AT A PRICE OF \$29 0991	-1 500 00	29 10	43 616 94	12 66	-18,979 02	24,637 92	0 00	24,637 92
03/22/2004	LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$1 71 WAVE SECURITIES LLC								
3/25/04	SOLD 1,200 00 SHARES 03-25-04 AT A PRICE OF \$30 2932	-1 200 00	30 29	36 290 42	12 67	15,183 21	21,107 21	0 00	21,107 21
03/30/2004	LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$1 42 NORTHERN TRUST SECURITIES INC								

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account per 2006569
 ZCWFDN - DUNCAN-HURST
 2006569

Page 15 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
3/26/04	SOLD 500 00 SHARES 03-26-04 AT A PRICE OF \$34 0736	-500 00	34 07	17 026 13	12 66	-6 326 34	10,699 79	0 00	10,699 79
03/31/2004	LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 67 WAVE SECURITIES LLC								
3/30/04	SOLD 600 00 SHARES 03-30-04 AT A PRICE OF \$35 8247	-600 00	35 82	21,481 98	12 66	-7 591 61	13,890 37	0 00	13,890 37
04/02/2004	LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 84 WAVE SECURITIES LLC								
3/31/04	SOLD 300 00 SHARES 03-31-04 AT A PRICE OF \$36 7673	-300 00	36 77	11 023 75	12 66	3,795 60	7,227 95	0 00	7,227 95
04/05/2004	LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 44 INSTINET								
4/8/04	SOLD 500 00 SHARES 04-08-04 AT A PRICE OF \$40 2228	-500 00	40 22	20 100 92	12 66	6,326 34	13,774 58	0 00	13,774 58
04/14/2004	LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 48 WAVE SECURITIES LLC								
4/19/04	SOLD 100 00 SHARES 04-19-04 AT A PRICE OF \$40 10	-100 00	40 10	4 007 90	12 66	1,265 27	2,742 63	0 00	2,742 63
04/22/2004	LESS BROKER COMMISSION OF \$2 00 AND OTHER CHARGES OF \$0 10 WAVE SECURITIES LLC								
4/22/04	SOLD 400 00 SHARES 04-22-04 AT A PRICE OF \$40 534	-400 00	40 53	16 205 22	12 66	-5,061 07	11,144 15	0 00	11,144 15
04/27/2004	LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 38 WAVE SECURITIES LLC								
4/26/04	SOLD 700 00 SHARES 04-26-04 AT A PRICE OF \$43 2945	700 00	43 29	30 291 44	12 66	-8,856 88	21,434 56	0 00	21,434 56
04/29/2004	LESS BROKER COMMISSION OF \$14 00 AND OTHER CHARGES OF \$0 71 INSTINET								
4/27/04	SOLD 400 00 SHARES 04-27-04 AT A PRICE OF \$44 3706	-400 00	44 37	17 739 82	12 66	-5,061 08	12,678 74	0 00	12,678 74
04/30/2004	LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 42 INSTINET								
Totals for security		-6,600 00		229,781 53		-83,507 69	146,273.84	0.00	146,273.84
ASYST TECHNOLOGIES INC COM									
2/4/04	SOLD 3,200 00 SHARES 02-04-04 AT A PRICE OF	-3 200 00	12 56	40 015 71	17 72	-56,471 99	-16,456 28	0 00	-16,456 28
02/09/2004	\$12 5555 LESS BROKER COMMISSION OF \$160 00 AND OTHER CHARGES OF \$1 89 NORTHERN TRUST SECURITIES INC								
2/23/04	SOLD 2,200 00 SHARES 02-23-04 AT A PRICE OF \$9 8221	-2,200 00	9 82	21,497 77	17 74	-38,824 49	-17,326 72	0 00	-17,326 72
02/26/2004	LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$0 85 NORTHERN TRUST SECURITIES INC								
Totals for security		-5,400 00		61,513 48		-95,296 48	-33,783.00	0.00	-33,783.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2006569**
ZZCWFDN - DUNCAN-HURST
2006569
 Page 16 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
<u>ATHEROGENICS INC COM</u>									
7/1/04 07/07/2004	SOLD 3,106 00 SHARES 07-01-04 AT A PRICE OF \$18 6548 NET LESS CHARGES OF \$1 36 STATE STREET BROKERAGE SVCS	-3,106 00	18 65	57 940 45	17 94	-55,727 01	2,213 44	0 00	2,213 44
7/1/04 07/07/2004	SOLD 7,194 00 SHARES 07-01-04 AT A PRICE OF \$18 7531 LESS BROKER COMMISSION OF \$143 88 AND OTHER CHARGES OF \$3 16 STATE STREET BROKERAGE SVCS	-7,194 00	18 75	134,762 76	17 96	-129,072 79	5,689 97	0 00	5,689 97
Totals for security		-10,300 00		192,703 21		-184,799 80	7,903.41	0.00	7,903.41
<u>ATHEROS COMMUNICATIONS INC COM COM</u>									
4/23/04 04/28/2004	SOLD 500 00 SHARES 04-23-04 AT A PRICE OF \$16 42 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 20 PACIFIC GROWTH	500 00	16 42	8 184 80	17 71	-8 827 85	-643 05	0 00	-643 05
4/26/04 04/29/2004	SOLD 700 00 SHARES 04-26-04 AT A PRICE OF \$16 618 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 28 PACIFIC GROWTH	-700 00	16 62	11 597 32	17 71	12,358 98	-761 66	0 00	-761 66
7/1/04 07/07/2004	SOLD 2,700 00 SHARES 07-01-04 AT A PRICE OF \$10 86 NET SSB-CUSTODIAN	-2 700 00	10 86	29 322 00	17 66	-47,670 36	-18,348 36	0 00	-18,348 36
7/1/04 07/07/2004	SOLD 1,400 00 SHARES 07-01-04 AT A PRICE OF \$10 4571 LESS BROKER COMMISSION OF \$28 00 AND OTHER CHARGES OF \$0 35 STATE STREET BROKERAGE SVCS	-1,400 00	10 46	14 611 59	17 69	-24,717 97	-10,106 38	0 00	-10,106 38
Totals for security		-5,300 00		63,715 71		-93,575 16	-29,859.45	0.00	-29,859.45
<u>ATWOOD OCEANICS INC COM</u>									
7/1/04 07/07/2004	SOLD 100 00 SHARES 07-01-04 AT A PRICE OF \$41 71 NET SSB-CUSTODIAN	-100 00	41 71	4 171 00	37 41	-3 740 97	430 03	0 00	430 03
7/1/04 07/07/2004	SOLD 2,500 00 SHARES 07-01-04 AT A PRICE OF \$41 71 NET SSB-CUSTODIAN	-2,500 00	41 71	104,275 00	37 41	-93 524 14	10,750 86	0 00	10,750 86
7/1/04 07/07/2004	SOLD 1,300 00 SHARES 07-01-04 AT A PRICE OF \$41 9854 LESS BROKER COMMISSION OF \$26 00 AND OTHER CHARGES OF \$1 28 STATE STREET BROKERAGE SVCS	1 300 00	41 99	54 553 74	37 43	-48,632 55	5,921 19	0 00	5,921 19
Totals for security		-3,900 00		162,999 74		-145,897 66	17,102.08	0.00	17,102.08

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569

ZZCWFN - DUNCAN-HURST

2006569

Page 17 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
AVID TECH INC COM									
1/30/04 02/04/2004	SOLD 2,000 00 SHARES 01-30-04 AT A PRICE OF \$46 1009 LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$4 32 WAVE SECURITIES LLC	2,000 00	46 10	92,157 48	40 41	-80,774 29	11,383 19	0 00	11,383 19
Totals for security		-2,000 00		92,157 48		-80,774 29	11,383.19	0.00	11,383.19
AVOCENT CORP COM									
4/21/04 04/26/2004	SOLD 600 00 SHARES 04-21-04 AT A PRICE OF \$33 1997 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 47 FIRST UNION CAPITAL MARKETS	-600 00	33 20	19 869 35	23 85	-14,286 27	5,603 08	0 00	5,603 08
4/26/04 04/29/2004	SOLD 1,100 00 SHARES 04-26-04 AT A PRICE OF \$34 3572 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 89 FIRST UNION CAPITAL MARKETS	-1,100 00	34 36	37 737 03	23 85	-26 191 50	11,545 53	0 00	11,545 53
5/27/04 06/02/2004	SOLD 800 00 SHARES 05-27-04 AT A PRICE OF \$34 0875 LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 64 FIRST UNION CAPITAL MARKETS	-800 00	34 09	27 220 36	23 85	-19,048 36	8,181 00	0 00	8,181 00
Totals for security		-2,500 00		84 855 74		-59,526 13	25,329.61	0.00	25,329.61
AXCELIS TECHNOLOGIES INC COM STK ISIN# US0545401095									
5/14/04 05/19/2004	SOLD 800 00 SHARES 05-14-04 AT A PRICE OF \$10 8857 LESS BROKER COMMISSION OF \$16 00 AND OTHER CHARGES OF \$0 21 INSTINET	800 00	10 89	8 692 35	11 09	-8 856 72	-164 37	0 00	-164 37
5/18/04 05/21/2004	SOLD 700 00 SHARES 05-18-04 AT A PRICE OF \$10 8957 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 18 NORTHERN TRUST SECURITIES INC	-700 00	10 90	7 591 81	11 12	-7 749 63	-157 82	0 00	-157 82
Totals for security		-1,500 00		16,284 16		-16,606 35	-322.19	0.00	-322.19
BEBE STORES INC COM									
4/8/04 04/14/2004	SOLD 500 00 SHARES 04-08-04 AT A PRICE OF \$33 6394 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 40 SCHWAB (CHARLES) & CO , INC	-500 00	33 64	16,794 30	24 32	-12,139 81	4,654 49	0 00	4,654 49
7/1/04 07/07/2004	SOLD 5,100 00 SHARES 07-01-04 AT A PRICE OF \$20 2749 LESS BROKER COMMISSION OF \$102 00 AND OTHER CHARGES OF \$2 42 STATE STREET BROKERAGE SVCS	-5,100 00	20 27	103,297 57	16 20	82,550 72	20,746 85	0 00	20,746 85

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFDN - DUNCAN-MURST
 2006569

Page 18 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
Totals for security		-5,600 00		120,091 87		-94,690 53	25,401.34	0.00	25,401.34
BEI TECHNOLOGIES INC COM									
7/1/04 07/07/2004	SOLD 3,800 00 SHARES 07-01-04 AT A PRICE OF \$27 3313 LESS BROKER COMMISSION OF \$76 00 AND OTHER CHARGES OF \$2 44 STATE STREET BROKERAGE SVCS	-3,800 00	27 33	103 780 50	27 61	-104 840 36	-1,059 86	0 00	-1,059 86
Totals for security		-3,800 00		103,780 50		-104,840 36	-1,059.86	0.00	-1,059.86
BIOLASE TECH INC COM									
5/26/04 06/01/2004	SOLD 500 00 SHARES 05-26-04 AT A PRICE OF \$11 7582 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 14 LEHMAN BROTHERS, INC	-500 00	11 76	5 853 96	10 81	-5 383 14	470 82	0 00	470 82
5/28/04 06/03/2004	SOLD 800 00 SHARES 05-28-04 AT A PRICE OF \$11 7719 LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 23 LEHMAN BROTHERS, INC	-800 00	11 77	9 377 29	10 81	-8 613 01	764 28	0 00	764 28
6/1/04 06/04/2004	SOLD 800 00 SHARES 06-01-04 AT A PRICE OF \$11 0974 LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 21 NORTHERN TRUST SECURITIES INC	-800 00	11 10	8 837 71	10 82	-8,613 02	224 69	0 00	224 69
7/1/04 07/07/2004	SOLD 6,000 00 SHARES 07-01-04 AT A PRICE OF \$13 2849 LESS BROKER COMMISSION OF \$120 00 AND OTHER CHARGES OF \$1 87 STATE STREET BROKERAGE SVCS	-6 000 00	13 28	79 587 53	10 78	-64 597 61	14,989 92	0 00	14,989 92
Totals for security		-8,100 00		103,656 49		-87,206 78	16,449.71	0.00	16,449.71
BLACKBOARD INC COM									
6/18/04 06/23/2004	SOLD 1,400 00 SHARES 06-18-04 AT A PRICE OF \$19 6228 LESS BROKER COMMISSION OF \$28 00 AND OTHER CHARGES OF \$0 65 INSTINET	-1,400 00	19 62	27 443 27	14 01	-19 600 00	7,843 27	0 00	7,843 27
Totals for security		-1,400 00		27,443 27		-19,600 00	7,843.27	0.00	7,843.27
BRADY CORP CL A									
7/1/04 07/07/2004	SOLD 400 00 SHARES 07-01-04 AT A PRICE OF \$46 1975 LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 44 STATE STREET BROKERAGE SVCS	-400 00	46 20	18 470 56	43 29	-17,307 80	1,162 76	0 00	1,162 76

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFND - DUNCAN-HURST
 2006569

Page 19 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
7/1/04 07/07/2004	SOLD 900.00 SHARES 07-01-04 AT A PRICE OF \$45.40 NET SSB-CUSTODIAN	-900.00	45.40	40,860.00	43.27	-38,942.56	1,917.44	0.00	1,917.44
Totals for security		-1,300.00		59,330.56		-56,250.36	3,080.20	0.00	3,080.20
BRIGHT HORIZONS FAMILY SOLUTIONS INC COM									
7/1/04 07/07/2004	SOLD 800.00 SHARES 07-01-04 AT A PRICE OF \$54.3275 LESS BROKER COMMISSION OF \$16.00 AND OTHER CHARGES OF \$1.02 STATE STREET BROKERAGE SVCS	-800.00	54.33	43,444.98	46.99	-37,575.65	5,869.33	0.00	5,869.33
7/1/04 07/07/2004	SOLD 1,700.00 SHARES 07-01-04 AT A PRICE OF \$53.42 NET SSB-CUSTODIAN	-1,700.00	53.42	90,814.00	46.97	-79,848.26	10,965.74	0.00	10,965.74
Totals for security		-2,500.00		134,258.98		-117,423.91	16,835.07	0.00	16,835.07
BROOKS AUTOMATION INC NEW COM									
1/28/04 02/02/2004	SOLD 800.00 SHARES 01-28-04 AT A PRICE OF \$25.70 LESS BROKER COMMISSION OF \$40.00 AND OTHER CHARGES OF \$0.97 NORTHERN TRUST SECURITIES INC	-800.00	25.70	20,519.03	23.50	-18,762.97	1,756.06	0.00	1,756.06
3/1/04 03/10/2004	SOLD 1,300.00 SHARES 03-01-04 AT A PRICE OF \$21.0396 LESS BROKER COMMISSION OF \$65.00 AND OTHER CHARGES OF \$1.07 NORTHERN TRUST SECURITIES INC	1,300.00	21.04	27,285.41	23.51	-30,489.82	-3,204.41	0.00	-3,204.41
3/4/04 03/09/2004	SOLD 900.00 SHARES 03-04-04 AT A PRICE OF \$21.308 LESS BROKER COMMISSION OF \$45.00 AND OTHER CHARGES OF \$0.75 ADAMS, HARKNESS & HILL INC	-900.00	21.31	19,131.45	23.51	-21,108.34	-1,976.89	0.00	-1,976.89
4/20/04 04/23/2004	SOLD 1,100.00 SHARES 04-20-04 AT A PRICE OF \$19.1609 LESS BROKER COMMISSION OF \$55.00 AND OTHER CHARGES OF \$0.50 RTX SECURITIES CORP	-1,100.00	19.16	21,021.49	23.52	-25,799.08	-4,777.59	0.00	-4,777.59
4/22/04 04/27/2004	SOLD 2,100.00 SHARES 04-22-04 AT A PRICE OF \$17.9975 LESS BROKER COMMISSION OF \$105.00 AND OTHER CHARGES OF \$0.89 SMITH BARNEY INC	-2,100.00	18.00	37,688.86	23.52	-49,252.78	11,563.92	0.00	-11,663.92
4/23/04 04/28/2004	SOLD 1,000.00 SHARES 04-23-04 AT A PRICE OF \$19.3462 LESS BROKER COMMISSION OF \$50.00 AND OTHER CHARGES OF \$0.46 RTX SECURITIES CORP	-1,000.00	19.35	19,295.74	23.52	-23,453.70	-4,157.96	0.00	-4,157.96
Totals for security		-7,200.00		144,941.98		-168,866.69	-23,924.71	0.00	-23,924.71
C CORNET INC									

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFN - DUNCAN-HURST
 2006569
 Page 20 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
4/15/04 04/20/2004	SOLD 2,000 00 SHARES 04-15-04 AT A PRICE OF \$11.5055 LESS BROKER COMMISSION OF \$100 00 AND OTHER CHARGES OF \$0.54 SCHWAB (CHARLES) & CO., INC	2,000 00	11.51	22,910.46	10.90	-21,696.63	1,213.83	0.00	1,213.83
7/1/04 07/07/2004	SOLD 300 00 SHARES 07-01-04 AT A PRICE OF \$9.62 NET SSB-CUSTODIAN	300 00	9.62	2,886.00	10.85	-3,254.49	-368.49	0.00	-368.49
7/1/04 07/07/2004	SOLD 2,700 00 SHARES 07-01-04 AT A PRICE OF \$9.7689 LESS BROKER COMMISSION OF \$54 00 AND OTHER CHARGES OF \$0.62 STATE STREET BROKERAGE SVCS	2,700 00	9.77	26,321.41	10.87	-29,290.45	-2,969.04	0.00	-2,969.04
7/1/04 07/07/2004	SOLD 4,900 00 SHARES 07-01-04 AT A PRICE OF \$9.62 NET SSB-CUSTODIAN	4,900 00	9.62	47,138.00	10.85	-53,156.73	-6,018.73	0.00	-6,018.73
Totals for security		-9,900 00		99,255.87		-107,398.30	-8,142.43	0.00	-8,142.43
CALLIDUS SOFTWARE INC COM STK									
3/25/04 03/30/2004	SOLD 200 00 SHARES 03-25-04 AT A PRICE OF \$14.40 LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0.12 WAVE SECURITIES LLC	200 00	14.40	2,875.86	17.08	-3,410.16	-534.28	0.00	-534.28
3/29/04 04/01/2004	SOLD 2,300 00 SHARES 03-29-04 AT A PRICE OF \$9.2926 LESS BROKER COMMISSION OF \$46 00 AND OTHER CHARGES OF \$0.84 WAVE SECURITIES LLC	2,300 00	9.29	21,326.14	17.09	-39,216.88	-17,890.74	0.00	-17,890.74
3/30/04 04/02/2004	SOLD 1,200 00 SHARES 03-30-04 AT A PRICE OF \$8.8753 LESS BROKER COMMISSION OF \$24 00 AND OTHER CHARGES OF \$0.42 WAVE SECURITIES LLC	1,200 00	8.88	10,625.94	17.09	-20,460.98	-9,835.04	0.00	-9,835.04
3/31/04 04/05/2004	SOLD 1,200 00 SHARES 03-31-04 AT A PRICE OF \$8.5294 LESS BROKER COMMISSION OF \$24 00 AND OTHER CHARGES OF \$0.40 INSTINET	1,200 00	8.53	10,210.88	17.09	-20,460.98	-10,250.10	0.00	-10,250.10
Totals for security		-4,900 00		45,038.84		-83,549.00	-38,510.16	0.00	-38,510.16
CARRIER ACCESS CORP COM									
5/3/04 05/06/2004	SOLD 800 00 SHARES 05-03-04 AT A PRICE OF \$10.9344 LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0.21 JEFFERIES & CO., INC	800 00	10.93	8,707.31	13.54	-10,781.07	-2,073.76	0.00	-2,073.76
5/3/04 05/06/2004	SOLD 800 00 SHARES 05-03-04 AT A PRICE OF \$11.3627 LESS BROKER COMMISSION OF \$16 00 AND OTHER CHARGES OF \$0.22 INSTINET	800 00	11.36	9,073.94	13.50	-10,781.07	-1,707.13	0.00	-1,707.13

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2006569**
ZZCWFN - DUNCAN-MURST
2006569
 Page 21 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Equities</i>									
Common Stock									
Sales									
7/1/04 07/07/2004	SOLD 2 600 00 SHARES 07-01-04 AT A PRICE OF \$12 5242 LESS BROKER COMMISSION OF \$52 00 AND OTHER CHARGES OF \$0 77 STATE STREET BROKERAGE SVCS	2 600 00	12 52	32 510 15	13 50	-35 038 48	-2,528 33	0 00	-2,528 33
7/1/04 07/07/2004	SOLD 4,900 00 SHARES 07-01-04 AT A PRICE OF \$13 25 NET SSB-CUSTODIAN	4 900 00	13 25	64 925 00	13 48	-66 034 07	-1,109 07	0 00	-1,109 07
Totals for security		-9,100 00		115,216 40		-122,634 69	-7,418.29	0.00	-7,418.29
CENT GARDEN & PET CO COM									
7/1/04 07/07/2004	SOLD 3,200 00 SHARES 07-01-04 AT A PRICE OF \$35 7116 LESS BROKER COMMISSION OF \$64 00 AND OTHER CHARGES OF \$2 68 STATE STREET BROKERAGE SVCS	3,200 00	35 71	114 210 44	36 86	117,880 96	-3,670 52	0 00	-3,670 52
Totals for security		-3,200 00		114,210 44		-117,880 96	-3,670.52	0.00	-3,670.52
CHAMPION ENTERPRISES INC COM									
7/1/04 07/07/2004	SOLD 3,700 00 SHARES 07-01-04 AT A PRICE OF \$8 6481 LESS BROKER COMMISSION OF \$74 00 AND OTHER CHARGES OF \$0 75 STATE STREET BROKERAGE SVCS	3 700 00	8 65	31 923 22	10 25	-37,835 52	-5,912 30	0 00	-5,912 30
7/1/04 07/07/2004	SOLD 6,700 00 SHARES 07-01-04 AT A PRICE OF \$8 35 NET SSB-CUSTODIAN	6,700 00	8 35	55 945 00	10 23	-68 512 97	-12,567 97	0 00	-12,567 97
7/1/04 07/07/2004	SOLD 300 00 SHARES 07-01-04 AT A PRICE OF \$8 35 NET SSB-CUSTODIAN	300 00	8 35	2 505 00	10 23	-3,067 74	-562 74	0 00	-562 74
Totals for security		-10,700 00		90,373 22		-109,416 23	-19,043.01	0.00	-19,043.01
CHARLOTTE RUSSE HLDG INC COM ISIN US1610481038									
7/1/04 07/07/2004	SOLD 6,500 00 SHARES 07-01-04 AT A PRICE OF \$21 3455 LESS BROKER COMMISSION OF \$130 00 AND OTHER CHARGES OF \$3 25 STATE STREET BROKERAGE SVCS	6,500 00	21 35	138 612 50	19 65	-127 600 33	11,012 17	0 00	11,012 17
Totals for security		-6,500 00		138,612 50		-127,600 33	11,012.17	0.00	11,012.17
CHEROKEE INTL CORP COM STK									
3/29/04 04/01/2004	SOLD 600 00 SHARES 03-29-04 AT A PRICE OF \$14 5356 LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 35 WAVE SECURITIES LLC	600 00	14 54	8 709 01	15 04	-9 010 94	-301 93	0 00	-301 93

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account **ber 2006569**
ZZCWF DN - DUNCAN-MURST
2006569
 Page 22 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
3/30/04 04/02/2004	SOLD 400.00 SHARES 03-30-04 AT A PRICE OF \$14.7473 LESS BROKER COMMISSION OF \$8.00 AND OTHER CHARGES OF \$0.24 WAVE SECURITIES LLC	400.00	14.75	5,890.68	15.04	6,007.30	-116.62	0.00	-116.62
3/31/04 04/05/2004	SOLD 1,200.00 SHARES 03-31-04 AT A PRICE OF \$14.4907 LESS BROKER COMMISSION OF \$60.00 AND OTHER CHARGES OF \$0.68 GOLDMAN, SACHS & COMPANY	-1,200.00	14.49	17,328.16	15.07	-18,021.88	-693.72	0.00	-693.72
Totals for security		-2,200.00		31,927.85		-33,040.12	-1,112.27	0.00	-1,112.27
CHILDRENS PL RETAIL STORES INC COM									
5/13/04 05/18/2004	SOLD 1,000.00 SHARES 05-13-04 AT A PRICE OF \$22.2519 LESS BROKER COMMISSION OF \$20.00 AND OTHER CHARGES OF \$0.53 INSTINET	-1,000.00	22.25	22,231.37	30.94	30,913.15	-8,681.78	0.00	-8,681.78
5/27/04 06/02/2004	SOLD 2,200.00 SHARES 05-27-04 AT A PRICE OF \$23.9703 LESS BROKER COMMISSION OF \$110.00 AND OTHER CHARGES OF \$1.24 BEAR, STEARNS & CO	-2,200.00	23.97	52,623.42	30.98	-68,008.92	-15,385.50	0.00	-15,385.50
5/28/04 06/03/2004	SOLD 400.00 SHARES 05-28-04 AT A PRICE OF \$23.3454 LESS BROKER COMMISSION OF \$20.00 AND OTHER CHARGES OF \$0.22 BEAR, STEARNS & CO	400.00	23.35	9,317.94	30.98	12,365.26	-3,047.32	0.00	-3,047.32
Totals for security		-3,600.00		84,172.73		-111,287.33	-27,114.60	0.00	-27,114.60
CKE RESTAURANTS INC COM STK									
7/1/04 07/07/2004	SOLD 9,400.00 SHARES 07-01-04 AT A PRICE OF \$13.3207 LESS BROKER COMMISSION OF \$188.00 AND OTHER CHARGES OF \$2.94 STATE STREET BROKERAGE SVCS	-9,400.00	13.32	125,023.64	10.86	-101,884.99	23,138.65	0.00	23,138.65
7/1/04 07/07/2004	SOLD 1,000.00 SHARES 07-01-04 AT A PRICE OF \$13.30 NET SSB-CUSTODIAN	-1,000.00	13.30	13,300.00	10.84	-10,838.83	2,461.17	0.00	2,461.17
Totals for security		-10,400.00		138,323.64		-112,723.82	25,599.82	0.00	25,599.82
CLOSURE MED CORP COM									
5/19/04 05/24/2004	SOLD 500.00 SHARES 05-19-04 AT A PRICE OF \$24.8568 LESS BROKER COMMISSION OF \$25.00 AND OTHER CHARGES OF \$0.30 PIPER, JAFFRAY & HOPWOOD, INC	-500.00	24.86	12,403.10	36.83	-18,377.27	-5,974.17	0.00	-5,974.17

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2006569**
ZZCWF DN - DUNCAN-MURST
2006569
 Page 23 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
5/20/04 05/25/2004	SOLD 300 00 SHARES 05-20-04 AT A PRICE OF \$24 655 LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 18 PIPER JAFFRAY & HOPWOOD, INC	-300 00	24 66	7 381 32	36 83	-11,026 36	-3,645 04	0 00	-3,645 04
5/21/04 05/26/2004	SOLD 300 00 SHARES 05-21-04 AT A PRICE OF \$24 447 LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 18 PIPER JAFFRAY & HOPWOOD, INC	300 00	24 45	7 318 92	36 83	11 026 36	-3,707 44	0 00	-3,707 44
5/24/04 05/27/2004	SOLD 600 00 SHARES 05-24-04 AT A PRICE OF \$24 8382 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 35 PIPER JAFFRAY & HOPWOOD, INC	-600 00	24 84	14 872 57	36 83	22,052 72	-7,180 15	0 00	-7,180 15
5/25/04 05/28/2004	SOLD 200 00 SHARES 05-25-04 AT A PRICE OF \$25 1112 LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 12 INSTINET	-200 00	25 11	5,018 12	36 78	-7,350 91	-2,332 79	0 00	-2,332 79
5/26/04 06/01/2004	SOLD 200 00 SHARES 05-26-04 AT A PRICE OF \$24 9164 LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 12 INSTINET	-200 00	24 92	4 979 16	36 78	-7 350 91	-2,371 75	0 00	-2,371 75
5/27/04 06/02/2004	SOLD 600 00 SHARES 05-27-04 AT A PRICE OF \$24 3603 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 35 PIPER JAFFRAY & HOPWOOD, INC	-600 00	24 36	14 585 83	36 83	22,052 72	-7,466 89	0 00	-7,466 89
Totals for security		-2,700 00		66,559 02		-99,237 25	-32,678.23	0.00	-32,678.23
COML CAP BANCORP INC COM									
3/9/04 03/09/2004	RECEIVED CASH IN LIEU OF 33 FRACTIONAL SHARE	-0 33	0 00	5 65	0 00	-6 06	-0 41	0 00	-0 41
5/6/04 05/11/2004	SOLD 500 00 SHARES 05-06-04 AT A PRICE OF \$16 474 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 20 WAVE SECURITIES LLC	-500 00	16 47	8 226 80	18 40	-9 187 73	-960 93	0 00	-960 93
5/6/04 05/11/2004	SOLD 1,100 00 SHARES 05-06-04 AT A PRICE OF \$15 9174 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 41 PRUDENTIAL EQUITY GROUP	-1,100 00	15 92	17 453 73	18 43	-20,213 00	-2,759 27	0 00	-2,759 27
5/10/04 05/13/2004	SOLD 1,000 00 SHARES 05-10-04 AT A PRICE OF \$15 5726 LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 37 WAVE SECURITIES LLC	1,000 00	15 57	15,552 23	18 40	-18,375 46	-2,823 23	0 00	-2,823 23
7/1/04 07/07/2004	SOLD 6,033 00 SHARES 07-01-04 AT A PRICE OF \$17 3449 LESS BROKER COMMISSION OF \$120 66 AND OTHER CHARGES OF \$2 45 STATE STREET BROKERAGE SVCS	-6,033 00	17 34	104 518 67	18 40	110,859 12	-6,340 45	0 00	-6,340 45

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFND - DUNCAN-HURST
 2006569
 Page 24 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
Totals for security		-8,633.33		145,757.08		-158,641.37	-12,884.29	0.00	-12,884.29
COST PLUS INC CAL COM									
7/1/04	SOLD 800.00 SHARES 07-01-04 AT A PRICE OF \$32.08	800.00	32.08	25,663.39	30.87	-24,697.90	965.49	0.00	965.49
07/07/2004	NET LESS CHARGES OF \$0.61 STATE STREET BROKERAGE SVCS								
7/1/04	SOLD 2,700.00 SHARES 07-01-04 AT A PRICE OF \$32.17	-2,700.00	32.17	86,859.00	30.87	83,355.39	3,503.61	0.00	3,503.61
07/07/2004	NET SSB-CUSTODIAN								
7/1/04	SOLD 1,100.00 SHARES 07-01-04 AT A PRICE OF \$32.17	-1,100.00	32.17	35,365.16	30.89	-33,959.61	1,405.55	0.00	1,405.55
07/07/2004	\$32.1709 LESS BROKER COMMISSION OF \$22.00 AND OTHER CHARGES OF \$0.83 STATE STREET BROKERAGE SVCS								
Totals for security		-4,600.00		147,887.55		-142,012.90	5,874.65	0.00	5,874.65
CRAY INC COM									
1/29/04	SOLD 2,200.00 SHARES 01-29-04 AT A PRICE OF \$8.59	2,200.00	8.59	18,857.51	7.24	-15,879.58	2,977.93	0.00	2,977.93
02/03/2004	LESS BROKER COMMISSION OF \$44.00 AND OTHER CHARGES OF \$0.89 WAVE SECURITIES LLC								
2/2/04	SOLD 1,300.00 SHARES 02-02-04 AT A PRICE OF \$7.68	-1,300.00	7.68	9,954.41	7.24	-9,383.39	571.02	0.00	571.02
02/05/2004	LESS BROKER COMMISSION OF \$26.00 AND OTHER CHARGES OF \$0.47 WAVE SECURITIES LLC								
2/6/04	SOLD 2,900.00 SHARES 02-06-04 AT A PRICE OF \$7.78	-2,900.00	7.78	22,508.45	7.24	-20,932.17	1,576.28	0.00	1,576.28
02/11/2004	LESS BROKER COMMISSION OF \$58.00 AND OTHER CHARGES OF \$1.06 WAVE SECURITIES LLC								
2/9/04	SOLD 2,300.00 SHARES 02-09-04 AT A PRICE OF \$8.05	-2,300.00	8.05	18,459.62	7.24	16,601.38	1,858.24	0.00	1,858.24
02/12/2004	LESS BROKER COMMISSION OF \$46.00 AND OTHER CHARGES OF \$0.87 WAVE SECURITIES LLC								
2/10/04	SOLD 1,800.00 SHARES 02-10-04 AT A PRICE OF \$8.27	-1,800.00	8.27	14,799.80	7.26	12,992.38	1,807.42	0.00	1,807.42
02/10/2004	LESS BROKER COMMISSION OF \$90.00 AND OTHER CHARGES OF \$0.70 BEAR, STEARNS & CO								
2/10/04	SOLD 400.00 SHARES 02-10-04 AT A PRICE OF \$8.14	-400.00	8.14	3,247.84	7.24	-2,887.20	360.64	0.00	360.64
02/13/2004	LESS BROKER COMMISSION OF \$8.00 AND OTHER CHARGES OF \$0.16 WAVE SECURITIES LLC								
2/11/04	SOLD 900.00 SHARES 02-11-04 AT A PRICE OF \$8.29	-900.00	8.29	7,415.65	7.26	6,496.19	919.46	0.00	919.46
02/17/2004	LESS BROKER COMMISSION OF \$45.00 AND OTHER CHARGES OF \$0.35 BEAR, STEARNS & CO								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFON - DUNCAN-HURST
 2006569
 Page 25 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
2/12/04 02/18/2004	SOLD 1,100 00 SHARES 02-12-04 AT A PRICE OF \$8 177 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 43 UNTERBERG HARRIS	-1,100 00	8 18	8 939 27	7 26	-7,939 79	999 48	0 00	999 48
Totals for security		-12,900 00		104,182 55		-93,112 08	11,070 47	0 00	11,070 47
CYMER INC COM									
4/23/04 04/28/2004	SOLD 500 00 SHARES 04-23-04 AT A PRICE OF \$35 2045 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 42 ROCHDALE SECURITIES CORP	-500 00	35 20	17 576 83	28 35	-14,156 16	3,420 67	0 00	3,420 67
7/1/04 07/07/2004	SOLD 1,940 00 SHARES 07-01-04 AT A PRICE OF \$35 60 NET SSB-CUSTODIAN	-1,940 00	35 60	69 064 00	28 31	-54 925 92	14,138 08	0 00	14,138 08
7/1/04 07/07/2004	SOLD 900 00 SHARES 07-01-04 AT A PRICE OF \$36 1111 LESS BROKER COMMISSION OF \$18 00 AND OTHER CHARGES OF \$0 77 STATE STREET BROKERAGE SVCS	-900 00	36 11	32 481 22	28 33	-25 481 09	7,000 13	0 00	7,000 13
Totals for security		-3,340 00		119,122 05		-94,563 17	24,558 88	0 00	24,558 88
CYPRESS SEMICONDUCTOR CORP COM									
1/20/04 01/23/2004	SOLD 500 00 SHARES 01-20-04 AT A PRICE OF \$23 5758 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 56 BRIDGE,TRADING	-500 00	23 58	11 762 34	9 39	-4,685 24	7,077 10	0 00	7,077 10
1/21/04 01/26/2004	SOLD 300 00 SHARES 01-21-04 AT A PRICE OF \$22 7643 LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 32 BRIDGE,TRADING	-300 00	22 76	6 913 97	9 39	-2 811 14	4,002 83	0 00	4,002 83
2/13/04 02/19/2004	SOLD 900 00 SHARES 02-13-04 AT A PRICE OF \$21 9053 LESS BROKER COMMISSION OF \$45 00 AND OTHER CHARGES OF \$0 93 WILLIAM O'NEIL AND COMPANY	-900 00	21 91	19 668 84	9 39	-8,433 44	11,235 40	0 00	11,235 40
2/13/04 02/19/2004	SOLD 400 00 SHARES 02-13-04 AT A PRICE OF \$21 9053 LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 42 FIRST UNION CAPITAL MARKETS	-400 00	21 91	8 741 70	9 39	3,748 19	4,993 51	0 00	4,993 51
7/1/04 07/07/2004	SOLD 1 200 00 SHARES 07-01-04 AT A PRICE OF \$13 39 NET SSB-CUSTODIAN	-1,200 00	13 39	16 068 00	9 37	-11 244 58	4,823 42	0 00	4,823 42
7/1/04 07/07/2004	SOLD 3,500 00 SHARES 07-01-04 AT A PRICE OF \$13 4609 LESS BROKER COMMISSION OF \$70 00 AND OTHER CHARGES OF \$1 11 STATE STREET BROKERAGE SVCS	3,500 00	13 46	47,042 04	9 38	-32 796 69	14,245 35	0 00	14,245 35

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2006569**
ZZCWFDN - DUNCAN-MURST
2006569
 Page 26 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
Totals for security		-6,800 00		110,096 89		-63,719 28	46,377.61	0.00	46,377.61
<u>DENDREON CORP COM STK ISIN US24823Q1076</u>									
6/10/04	SOLD 2,200 00 SHARES 06-10-04 AT A PRICE OF \$9 6826	-2 200 00	9 66	21 191 22	11 30	-24,726 36	-3,535 16	0 00	-3,535 16
06/15/2004	LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$0 50 NORTHERN TRUST SECURITIES INC								
6/14/04	SOLD 3,200 00 SHARES 06-14-04 AT A PRICE OF \$10 0813	-3 200 00	10 08	32 099 40	11 30	-35,965 65	-3,866 25	0 00	-3,866 25
06/17/2004	LESS BROKER COMMISSION OF \$160 00 AND OTHER CHARGES OF \$0 76 NORTHERN TRUST SECURITIES INC								
6/16/04	SOLD 1,900 00 SHARES 06-16-04 AT A PRICE OF \$10 6854	1 900 00	10 69	20 206 78	11 29	21,354 60	-1,147 82	0 00	-1,147 82
06/21/2004	LESS BROKER COMMISSION OF \$95 00 AND OTHER CHARGES OF \$0 48 LEGG MASON WOOD WALKER, INC								
Totals for security		-7,300 00		73,497 40		-82,046 63	-8,549.23	0.00	-8,549.23
<u>DIGENE CORP COM</u>									
3/10/04	SOLD 200 00 SHARES 03-10-04 AT A PRICE OF \$36 2138	-200 00	36 21	7 232 47	16 25	-3 244 67	3,987 80	0 00	3,987 80
03/15/2004	LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 29 WELLS FARGO SECURITIES LLC								
3/16/04	SOLD 300 00 SHARES 03-16-04 AT A PRICE OF \$31 9566	-300 00	31 96	9 571 60	16 25	-4,867 00	4,704 60	0 00	4,704 60
03/19/2004	LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 38 JEFFERIES & CO, INC								
7/1/04	SOLD 3 123 00 SHARES 07-01-04 AT A PRICE OF \$35 5347	-3,123 00	35 53	110 909 81	16 23	-50,665 51	60,244 30	0 00	60,244 30
07/07/2004	LESS BROKER COMMISSION OF \$62 46 AND OTHER CHARGES OF \$2 60 STATE STREET BROKERAGE SVCS								
7/1/04	SOLD 797 00 SHARES 07-01-04 AT A PRICE OF \$35 40	-797 00	35 40	28 213 13	16 22	-12 930 01	15,283 12	0 00	15,283 12
07/07/2004	NET LESS CHARGES OF \$0 67 STATE STREET BROKERAGE SVCS								
Totals for security		-4,420 00		155,927 01		-71,707 19	84,219.82	0.00	84,219.82
<u>DIGITAS INC COM</u>									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFND - DUNCAN-HURST
 2006569
 Page 27 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/1/04 07/07/2004	SOLD 5,300 00 SHARES 07-01-04 AT A PRICE OF \$11 0249 LESS BROKER COMMISSION OF \$106 00 AND OTHER CHARGES OF \$1 37 STATE STREET BROKERAGE SVCS	-5,300 00	11 02	58,324 60	9 33	-49,353 70	8,970 90	0 00	8,970 90
7/1/04 07/07/2004	SOLD 9,900 00 SHARES 07-01-04 AT A PRICE OF \$11 03 NET SSB-CUSTODIAN	-9,900 00	11 03	109,197 00	9 31	-92,188 98	17,008 02	0 00	17,008 02
Totals for security		-15,200 00		167,521 60		-141,542 68	25,978 92	0 00	25,978 92
DIME CMNTY BANCSHARES INC COM									
5/11/04 05/14/2004	SOLD 600 00 SHARES 05-11-04 AT A PRICE OF \$16 4005 LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 24 WAVE SECURITIES LLC	-600 00	16 40	9,828 06	15 80	-9,467 77	360 29	0 00	360 29
5/12/04 05/17/2004	SOLD 900 00 SHARES 05-12-04 AT A PRICE OF \$16 0872 LESS BROKER COMMISSION OF \$18 00 AND OTHER CHARGES OF \$0 34 WAVE SECURITIES LLC	-900 00	16 09	14,460 14	15 80	14,201 66	258 48	0 00	258 48
5/14/04 05/19/2004	SOLD 1,000 00 SHARES 05-14-04 AT A PRICE OF \$16 4478 LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 39 INSTINET	1,000 00	16 45	16,427 41	15 80	-15,779 62	647 79	0 00	647 79
5/27/04 06/02/2004	SOLD 1,000 00 SHARES 05-27-04 AT A PRICE OF \$17 1945 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 41 NORTHERN TRUST SECURITIES INC	-1,000 00	17 19	17,144 09	15 83	-15,779 62	1,364 47	0 00	1,364 47
6/24/04 06/29/2004	SOLD 1,000 00 SHARES 06-24-04 AT A PRICE OF \$17 2908 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 41 NORTHERN TRUST SECURITIES INC	1,000 00	17 29	17,240 39	15 83	-15,779 62	1,460 77	0 00	1,460 77
7/1/04 07/07/2004	SOLD 500 00 SHARES 07-01-04 AT A PRICE OF \$17 52 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 21 STATE STREET BROKERAGE SVCS	500 00	17 52	8,749 79	15 80	-7,889 81	859 98	0 00	859 98
7/1/04 07/07/2004	SOLD 1,000 00 SHARES 07-01-04 AT A PRICE OF \$17 47 NET SSB-CUSTODIAN	-1,000 00	17 47	17,470 00	15 78	15,779 62	1,690 38	0 00	1,690 38
Totals for security		-6,000 00		101,319 88		-94,677 72	6,642 16	0 00	6,642 16
DISCOVERY LABORATORIES INC NEW COM STK ISIN# US2546681063									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCCWFDN - DUNCAN-HURST
 2006569
 Page 28 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/1/04 07/07/2004	SOLD 3,900 00 SHARES 07-01-04 AT A PRICE OF \$9 7056 LESS BROKER COMMISSION OF \$78 00 AND OTHER CHARGES OF \$0 89 STATE STREET BROKERAGE SVCS	-3,900 00	9 71	37 772 95	12 53	-48,765 59	-10,992 64	0 00	-10,992 64
7/1/04 07/07/2004	SOLD 7,500 00 SHARES 07-01-04 AT A PRICE OF \$9 19 NET SSB-CUSTODIAN	-7,500 00	9 19	68 925 00	12 50	-93,779 99	-24,854 99	0 00	-24,854 99
Totals for security		-11,400 00		106,697 95		-142,545 58	-35,847.63	0.00	-38,847.63
<u>DITECH COMMUNICATIONS CORP COM STK</u>									
5/13/04 05/18/2004	SOLD 500 00 SHARES 05-13-04 AT A PRICE OF \$14 0013 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 17 PRUDENTIAL EQUITY GROUP	-500 00	14 00	6 975 48	9 66	4 813 18	2,162 30	0 00	2,162 30
5/14/04 05/19/2004	SOLD 1,300 00 SHARES 05-14-04 AT A PRICE OF \$13 8626 LESS BROKER COMMISSION OF \$26 00 AND OTHER CHARGES OF \$0 43 INVESTMENT TECHNOLOGY GROUP	-1,300 00	13 86	17 994 95	9 64	12,514 26	5,480 69	0 00	5,480 69
5/18/04 05/21/2004	SOLD 600 00 SHARES 05-18-04 AT A PRICE OF \$13 5583 LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 20 WAVE SECURITIES LLC	-600 00	13 56	8 122 78	9 64	-5 775 81	2,346 97	0 00	2,346 97
5/19/04 05/24/2004	SOLD 600 00 SHARES 05-19-04 AT A PRICE OF \$13 591 LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 20 WAVE SECURITIES LLC	-600 00	13 59	8 142 40	9 64	-5,775 81	2,366 59	0 00	2,366 59
5/27/04 06/02/2004	SOLD 800 00 SHARES 05-27-04 AT A PRICE OF \$15 8998 LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 30 JEFFERIES & CO INC	-800 00	15 90	12 679 54	9 66	-7,701 08	4,978 46	0 00	4,978 46
7/1/04 07/07/2004	SOLD 8,000 00 SHARES 07-01-04 AT A PRICE OF \$22 4725 LESS BROKER COMMISSION OF \$160 00 AND OTHER CHARGES OF \$4 21 STATE STREET BROKERAGE SVCS	8,000 00	22 47	179 615 79	9 64	77,010 80	102,604 99	0 00	102,604 99
Totals for security		-11,800 00		233,530 94		-113,590 94	119,940.00	0.00	118,940.00
<u>DOT HILL SYS CORP COM</u>									
2/18/04 02/23/2004	SOLD 600 00 SHARES 02-18-04 AT A PRICE OF \$13 60 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 39 LEHMAN BROTHERS, INC	-600 00	13 60	8,129 61	15 32	-9,160 70	-1,031 09	0 00	-1,031 09

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2806569
 ZCWFDN - DUNCAN-MURST
 2806569
 Page 29 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
2/23/04 02/26/2004	SOLD 800 00 SHARES 02-23-04 AT A PRICE OF \$11 9716 LESS BROKER COMMISSION OF \$16 00 AND OTHER CHARGES OF \$0 38 WAVE SECURITIES LLC	800 00	11 97	9 560 90	15 29	12,214 27	-2,653 37	0 00	-2,653 37
2/26/04 03/02/2004	SOLD 1,300 00 SHARES 02-26-04 AT A PRICE OF \$14 4069 LESS BROKER COMMISSION OF \$26 00 AND OTHER CHARGES OF \$0 74 WAVE SECURITIES LLC	-1 300 00	14 41	18,702 23	15 29	-19,848 19	-1,145 96	0 00	-1,145 96
3/9/04 03/12/2004	SOLD 700 00 SHARES 03-09-04 AT A PRICE OF \$12 845 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 36 DOMINION SECURITIES CORP ,LTD	-700 00	12 85	8 956 14	15 33	-10,687 49	-1,731 35	0 00	-1,731 35
3/10/04 03 15 2004	SOLD 700 00 SHARES 03-10-04 AT A PRICE OF \$12 0505 LESS BROKER COMMISSION OF \$14 00 AND OTHER CHARGES OF \$0 33 WAVE SECURITIES LLC	-700 00	12 05	8 421 02	15 29	-10 687 49	-2,266 47	0 00	-2,266 47
3/11/04 03/16/2004	SOLD 1 800 00 SHARES 03-11-04 AT A PRICE OF \$11 5742 LESS BROKER COMMISSION OF \$36 00 AND OTHER CHARGES OF \$0 82 WAVE SECURITIES LLC	-1,800 00	11 57	20 796 74	15 29	-27,482 10	-6,685 36	0 00	-6,685 36
3/12/04 03/17/2004	SOLD 1,400 00 SHARES 03-12-04 AT A PRICE OF \$11 7773 LESS BROKER COMMISSION OF \$28 00 AND OTHER CHARGES OF \$0 65 WAVE SECURITIES LLC	-1,400 00	11 78	16 459 57	15 29	-21 374 97	-4,915 40	0 00	-4,915 40
3/16/04 03/19/2004	SOLD 700 00 SHARES 03-16-04 AT A PRICE OF \$11 067 LESS BROKER COMMISSION OF \$14 00 AND OTHER CHARGES OF \$0 31 WAVE SECURITIES LLC	-700 00	11 07	7 732 59	15 30	10 687 49	-2,954 90	0 00	-2,954 90
3 17 04 03 22 2004	SOLD 500 00 SHARES 03-17-04 AT A PRICE OF \$11 1878 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 22 WAVE SECURITIES LLC	-500 00	11 19	5 583 68	15 30	-7 633 92	-2,050 24	0 00	-2,050 24
3/18/04 03.23/2004	SOLD 1,800 00 SHARES 03-18-04 AT A PRICE OF \$11 0026 LESS BROKER COMMISSION OF \$90 00 AND OTHER CHARGES OF \$0 78 NORTHERN TRUST SECURITIES INC	-1,800 00	11 00	19,713 90	15 34	-27 482 10	-7,768 20	0 00	-7,768 20
3 19 04 03/24/2004	SOLD 800 00 SHARES 03-19-04 AT A PRICE OF \$11 0398 LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 35 NORTHERN TRUST SECURITIES INC	-800 00	11 04	8,791 49	15 34	-12 214 27	-3,422 78	0 00	-3,422 78
Totals for security		-11,100 00		132,847 87		-169,472 99	-36,625.12	0.00	-36,625.12
E PIPHANY INC COM									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2006569**
ZZCWFN - DUNCAN-MJRST
2006569
 Page **30** of **88**

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
4/6/04 04/12/2004	SOLD 4,300 00 SHARES 04-06-04 AT A PRICE OF \$6 325 LESS BROKER COMMISSION OF \$86 00 AND OTHER CHARGES OF \$0 64 MERRILL PROFESSIONAL CLEARING	-4,300 00	6 33	27,110 86	7 41	-31,762 65	-4,651 79	0 00	-4,651 79
4/6/04 04/12/2004	SOLD 1,600 00 SHARES 04-06-04 AT A PRICE OF \$6 0773 LESS BROKER COMMISSION OF \$32 00 AND OTHER CHARGES OF \$0 23 INSTINET	-1,600 00	6 08	9,691 45	7 41	-11,818 66	-2,127 21	0 00	-2,127 21
4/15/04 04 20/2004	SOLD 2,200 00 SHARES 04-15-04 AT A PRICE OF \$5 4981 LESS BROKER COMMISSION OF \$66 00 AND OTHER CHARGES OF \$0 29 JEFFERIES & CO INC	-2,200 00	5 50	12,029 53	7 43	-16,250 66	-4,221 13	0 00	-4,221 13
4/16/04 04/21/2004	SOLD 2,200 00 SHARES 04-16-04 AT A PRICE OF \$5 3409 LESS BROKER COMMISSION OF \$66 00 AND OTHER CHARGES OF \$0 28 JEFFERIES & CO , INC	2,200 00	5 34	11,683 70	7 43	-16,250 66	-4,566 96	0 00	-4,566 96
4/19/04 04 22/2004	SOLD 2,100 00 SHARES 04-19-04 AT A PRICE OF \$5 3837 LESS BROKER COMMISSION OF \$63 00 AND OTHER CHARGES OF \$0 27 JEFFERIES & CO INC	2,100 00	5 38	11,242 50	7 43	-15,511 99	-4,269 49	0 00	-4,269 49
4/20/04 04/23/2004	SOLD 1,600 00 SHARES 04-20-04 AT A PRICE OF \$5 321 LESS BROKER COMMISSION OF \$48 00 AND OTHER CHARGES OF \$0 20 JEFFERIES & CO , INC	-1,600 00	5 32	8,465 40	7 43	-11,818 66	-3,353 26	0 00	-3,353 26
4/21/04 04/26/2004	SOLD 2,400 00 SHARES 04-21-04 AT A PRICE OF \$5 0747 LESS BROKER COMMISSION OF \$72 00 AND OTHER CHARGES OF \$0 29 JEFFERIES & CO , INC	-2,400 00	5 07	12,106 99	7 43	-17,728 00	-5,621 01	0 00	-5,621 01
Totals for security		-16,400 00		92,330 43		-121,141 28	-28,810.85	0.00	-28,810.85
<u>E W BANCORP INC COM</u>									
7/1/04 07/07/2004	SOLD 2,300 00 SHARES 07-01-04 AT A PRICE OF \$30 1543 LESS BROKER COMMISSION OF \$46 00 AND OTHER CHARGES OF \$1 63 STATE STREET BROKERAGE SVCS	-2,300 00	30 15	69,307 26	19 19	-44,108 63	25,198 63	0 00	25,198 63
7/1/04 07 07/2004	SOLD 600 00 SHARES 07-01-04 AT A PRICE OF \$30 13 NET LESS CHARGES OF \$0 43 STATE STREET BROKERAGE SVCS	-600 00	30 13	18,077 57	19 18	-11,506 60	6,570 97	0 00	6,570 97
7/1/04 07/07/2004	SOLD 400 00 SHARES 07-01-04 AT A PRICE OF \$30 07 NET SSB-CUSTODIAN	-400 00	30 07	12,028 00	19 18	-7,671 07	4,356 93	0 00	4,356 93
7/1/04 07 07/2004	SOLD 5,100 00 SHARES 07-01-04 AT A PRICE OF \$30 07 NET SSB-CUSTODIAN	-5,100 00	30 07	153,357 00	19 18	-97,806 10	55,550 90	0 00	55,550 90

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFDN - DUNCAN HURST
 2006569
 Page 31 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
Totals for security		-8,400 00		252,769 83		-161,092 40	91,677.43	0.00	91,677.43
ECOLLEGE COM COM									
7/1 04 07/07/2004	SOLD 2,500 00 SHARES 07-01-04 AT A PRICE OF \$15 784 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 93 STATE STREET BROKERAGE SVCS	-2,500 00	15 78	39 409 07	21 69	-54,164 54	-14,755 47	0 00	-14,755 47
7/1 04 07 07/2004	SOLD 4,800 00 SHARES 07-01-04 AT A PRICE OF \$15 95 NET SSB-CUSTODIAN	-4 800 00	15 95	76 560 00	21 67	-103,995 91	-27,435 91	0 00	-27,435 91
Totals for security		-7,300 00		115,969 07		-158,160 45	-42,191.38	0.00	-42,191.38
ED MGMT CORP COM									
1/12 04 01/15/2004	SOLD 200 00 SHARES 01-12-04 AT A PRICE OF \$34 0005 LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 32 INSTINET	200 00	34 00	6 795 76	17 06	3,408 88	3,386 90	0 00	3,386 90
1 13 04 01/16/2004	SOLD 300 00 SHARES 01-13-04 AT A PRICE OF \$34 0193 LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 48 INSTINET	-300 00	34 02	10 199 31	17 06	-5,113 31	5,086 00	0 00	5,086 00
1/20 04 01/23/2004	SOLD 300 00 SHARES 01-20-04 AT A PRICE OF \$33 8804 LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 48 INSTINET	-300 00	33 88	10 157 64	17 06	5,113 31	5,044 33	0 00	5,044 33
2 3 04 02/06/2004	SOLD 600 00 SHARES 02-03-04 AT A PRICE OF \$31 9371 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 90 KNIGHT SECURITIES L P	-600 00	31 94	19 131 36	17 07	10 226 63	8,904 73	0 00	8,904 73
2/25/04 03 01 2004	SOLD 1,900 00 SHARES 02-25-04 AT A PRICE OF \$31 4165 LESS BROKER COMMISSION OF \$95 00 AND OTHER CHARGES OF \$2 33 NORTHERN TRUST SECURITIES INC	-1,900 00	31 42	59 594 02	17 07	-32,384 32	27,209 70	0 00	27,209 70
2 26 04 03/02/2004	SOLD 700 00 SHARES 02-26-04 AT A PRICE OF \$30 9751 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 85 BURNS FRY INC	-700 00	30 98	21 646 72	17 07	-11 931 06	9,715 66	0 00	9,715 66
Totals for security		-4,000 00		127,524 83		-68,177 51	59,347.32	0.00	59,347.32
EGL INC COM									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
1/29/04	SOLD 2,200 00 SHARES 01-29-04 AT A PRICE OF	2,200 00	16 42	36 005 92	15 80	-34,659 56	1,346 36	0 00	1,346 36
02/03/2004	\$16 4171 LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$1 70 NORTHERN TRUST SECURITIES INC								
2 4 04	SOLD 400 00 SHARES 02-04-04 AT A PRICE OF \$15 5755	-400 00	15 58	6 209 90	15 81	-6,301 74	-91 84	0 00	-91 84
02/09/2004	LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 30 SCOTT STRINGFELLOW INVESTMENTS								
2 5 04	SOLD 1,100 00 SHARES 02-05-04 AT A PRICE OF	1,100 00	15 23	16 693 69	15 81	-17,329 78	-636 09	0 00	-636 09
02/10/2004	\$15 2268 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 79 NORTHERN TRUST SECURITIES INC								
2 9 04	SOLD 600 00 SHARES 02-09-04 AT A PRICE OF \$16 0547	-600 00	16 05	9 620 36	15 77	-9,452 60	167 76	0 00	167 76
02/12/2004	LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 46 INSTINET								
2/10/04	SOLD 1,600 00 SHARES 02-10-04 AT A PRICE OF	-1,600 00	16 03	25 613 99	15 77	25 206 95	407 04	0 00	407 04
02/13/2004	\$16 0295 LESS BROKER COMMISSION OF \$32 00 AND OTHER CHARGES OF \$1 21 INSTINET								
Totals for security		-5,900 00		94,143 86		-92,950 63	1,193.23	0.00	1,193.23
EON LABS INC COM									
1 8/04	SOLD 600 00 SHARES 01-08-04 AT A PRICE OF \$45 00	600 00	45 00	26 968 73	16 33	-9,786 03	17,182 70	0 00	17,182 70
01/13/2004	LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$1 27 FIRST ALBANY CORPORATION								
2 6/04	SOLD 500 00 SHARES 02-06-04 AT A PRICE OF \$58 6392	-500 00	58 64	29,293 22	16 32	-8,155 03	21,138 19	0 00	21,138 19
02/11/2004	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$1 38 FIRST BOSTON CORP								
4 2 04	SOLD 220 00 SHARES 04-02-04 AT A PRICE OF \$69 6994	-220 00	69 70	15 329 11	16 32	-3,588 21	11,740 90	0 00	11,740 90
04/07/2004	LESS BROKER COMMISSION OF \$4 40 AND OTHER CHARGES OF \$0 36 WAVE SECURITIES LLC								
4 6 04	SOLD 400 00 SHARES 04-06-04 AT A PRICE OF \$70 1871	-400 00	70 19	28 066 18	16 32	-6 524 02	21,542 16	0 00	21,542 16
04/12/2004	LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 66 WAVE SECURITIES LLC								
4 7 04	SOLD 80 00 SHARES 04-07-04 AT A PRICE OF \$70 244	-80 00	70 24	5 617 78	16 32	-1,304 80	4,312 98	0 00	4,312 98
04/13/2004	LESS BROKER COMMISSION OF \$1 60 AND OTHER CHARGES OF \$0 14 WAVE SECURITIES LLC								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFNDN - DUNCAN-MURST
 2006569
 Page 33 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
4/19/04	SOLD 400 00 SHARES 04-19-04 AT A PRICE OF \$72 7251	-400 00	72 73	29 081 35	16 31	-6 524 02	22,557 33	0 00	22,557 33
04/22/2004	LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 69 INSTINET								
4/20/04	SOLD 200 00 SHARES 04-20-04 AT A PRICE OF \$74 1254	-200 00	74 13	14 820 73	16 31	-3,262 01	11,558 72	0 00	11,558 72
04/23/2004	LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 35 INSTINET								
5/7/04	SOLD 300 00 SHARES 05-07-04 AT A PRICE OF \$69 5596	-300 00	69 56	20 861 39	16 32	4 893 02	15,968 37	0 00	15,968 37
05/12/2004	LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 49 INSTINET								
5/7/04	SOLD 200 00 SHARES 05-07-04 AT A PRICE OF \$68 294	-200 00	68 29	13 648 48	16 32	-3 262 01	10,386 47	0 00	10,386 47
05/12/2004	LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 32 JEFFERIES & CO , INC								
5/12/04	SOLD 1,300 00 SHARES 05-12-04 AT A PRICE OF \$64 4341	1,300 00	64 43	83 697 36	16 32	-21 203 08	62,494 28	0 00	62,494 28
05/17/2004	LESS BROKER COMMISSION OF \$65 00 AND OTHER CHARGES OF \$1 97 OPPENHEIMER AND CO, INC								
Totals for security		-4,200 00		267,384 33		-68,502 23	198,882.10	0.00	198,882.10
EPIX PHARMACEUTICALS INC COM									
7/1/04	SOLD 4,000 00 SHARES 07-01-04 AT A PRICE OF \$20 69	-4,000 00	20 69	82 760 00	24 47	-97,864 31	-15,104 31	0 00	-15,104 31
07/07/2004	NET SSB-CUSTODIAN								
7/1/04	SOLD 2,100 00 SHARES 07-01-04 AT A PRICE OF \$21 0214	-2,100 00	21 02	44,101 90	24 49	-51,378 76	-7,276 86	0 00	-7,276 86
07/07/2004	LESS BROKER COMMISSION OF \$42 00 AND OTHER CHARGES OF \$1 04 STATE STREET BROKERAGE SVCS								
Totals for security		-6,100 00		126,861 90		-149,243 07	-22,381.17	0.00	-22,381.17
F5 NETWORKS INC COM STK									
1/23/04	SOLD 500 00 SHARES 01-23-04 AT A PRICE OF \$37 4395	-500 00	37 44	18 693 87	14 45	-7 214 02	11,479 85	0 00	11,479 85
01/29/2004	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 88 JEFFERIES & CO , INC								
3/17/04	SOLD 600 00 SHARES 03-17-04 AT A PRICE OF \$29 1925	600 00	29 19	17,502 81	14 44	-8,656 82	8,845 99	0 00	8,845 99
03/22/2004	LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 69 WAVE SECURITIES LLC								
4/5/04	SOLD 500 00 SHARES 04-05-04 AT A PRICE OF \$34 2229	-500 00	34 22	17 086 04	14 45	-7,214 02	9,872 02	0 00	9,872 02
04/06/2004	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 41 UNTERBERG HARRIS								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2886569
 ZCWFDN - DUNCAN-MURST
 2886569
 Page 34 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
Totals for security		-1,600 00		53,282 72		-23,084 86	30,197.86	0.00	30,197.86
FACTSET RESH SYS INC COM									
7/1/04 07/07/2004	SOLD 800 00 SHARES 07-01-04 AT A PRICE OF \$46 4263 LESS BROKER COMMISSION OF \$16 00 AND OTHER CHARGES OF \$0 87 STATE STREET BROKERAGE SVCS	-800 00	46 43	37 124 17	47 49	-37,972 83	-848 66	0 00	-848 66
7/1/04 07/07/2004	SOLD 1,500 00 SHARES 07-01-04 AT A PRICE OF \$46 12 NET SSB-CUSTODIAN	1,500 00	46 12	69 180 00	47 47	-71,199 06	-2,019 06	0 00	-2,019 06
Totals for security		-2,300 00		106,304 17		-109,171 89	-2,867.72	0.00	-2,867.72
FELCO COM									
2/4/04 02/09/2004	SOLD 200 00 SHARES 02-04-04 AT A PRICE OF \$22 0116 LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 21 WAVE SECURITIES LLC	-200 00	22 01	4,398 11	26 26	-5,246 50	-848 39	0 00	-848 39
2/5/04 02/10/2004	SOLD 500 00 SHARES 02-05-04 AT A PRICE OF \$22 0097 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 52 INSTINET	500 00	22 01	10 994 33	26 26	-13,116 24	-2,121 91	0 00	-2,121 91
2/6/04 02/11/2004	SOLD 400 00 SHARES 02-06-04 AT A PRICE OF \$22 4163 LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 42 INSTINET	-400 00	22 42	8 958 10	26 26	-10,492 99	-1,534 89	0 00	-1,534 89
2/9/04 02/12/2004	SOLD 200 00 SHARES 02-09-04 AT A PRICE OF \$23 3605 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 22 WELLS FARGO SECURITIES LLC	-200 00	23 36	4 661 88	26 29	-5,246 50	-584 62	0 00	-584 62
2/10/04 02/13/2004	SOLD 1,100 00 SHARES 02-10-04 AT A PRICE OF \$23 098 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$1 19 WELLS FARGO SECURITIES LLC	-1,100 00	23 10	25 351 61	26 29	-28,855 73	-3,504 12	0 00	-3,504 12
2/11/04 02/17/2004	SOLD 600 00 SHARES 02-11-04 AT A PRICE OF \$23 0228 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 65 WELLS FARGO SECURITIES LLC	-600 00	23 02	13 783 03	26 29	-15,739 49	-1,956 46	0 00	-1,956 46
2/12/04 02/18/2004	SOLD 600 00 SHARES 02-12-04 AT A PRICE OF \$23 80 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 67 WELLS FARGO SECURITIES LLC	-600 00	23 80	14 249 33	26 29	15 739 49	-1,490 16	0 00	-1,490 16
2/13/04 02/19/2004	SOLD 100 00 SHARES 02-13-04 AT A PRICE OF \$24 10 LESS BROKER COMMISSION OF \$2 00 AND OTHER CHARGES OF \$0 12 INSTINET	-100 00	24 10	2,407 88	26 26	2,623 25	-215 37	0 00	-215 37

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2806569

ZZCWFN - DUNCAN-MURST

2806569

Page 35 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
2/18/04 02/23/2004	SOLD 300 00 SHARES 02-18-04 AT A PRICE OF \$23 232 LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 33 INSTINET	300 00	23 23	6 963 27	26 26	-7 869 74	-906 47	0 00	-906 47
2/18/04 02/23/2004	SOLD 900 00 SHARES 02-18-04 AT A PRICE OF \$22 615 LESS BROKER COMMISSION OF \$45 00 AND OTHER CHARGES OF \$0 96 NATIONAL FINANCIAL SERVICES	-900 00	22 62	20 307 54	26 29	23,609 23	-3,301 69	0 00	-3,301 69
2/19/04 02/24/2004	SOLD 100 00 SHARES 02-19-04 AT A PRICE OF \$22 3808 LESS BROKER COMMISSION OF \$5 00 AND OTHER CHARGES OF \$0 11 JEFFERIES & CO INC	-100 00	22 38	2,232 97	26 29	-2,623 25	-390 28	0 00	-390 28
Totals for security		-5,000 00		114 308 05		-131,162 41	-16,854.36	0.00	-16,854.36
FINISH LINE INC CL A									
1/5/04 01/08/2004	SOLD 500 00 SHARES 01-05-04 AT A PRICE OF \$29 7365 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 70 MONTGOMERY SECURITIES	-500 00	29 74	14 842 55	15 15	7,561 25	7,281 30	0 00	7,281 30
1/6/04 01/09/2004	SOLD 1,000 00 SHARES 01-06-04 AT A PRICE OF \$30 5564 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$1 44 MONTGOMERY SECURITIES	-1,000 00	30 56	30 504 96	15 15	-15,122 50	15,382 46	0 00	15,382 46
2/27/04 03/03/2004	SOLD 1,100 00 SHARES 02-27-04 AT A PRICE OF \$34 3816 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$1 48 FIRST ALBANY CORPORATION	-1,100 00	34 38	37 763 28	15 15	-16,634 75	21,128 53	0 00	21,128 53
4/8/04 04/14/2004	SOLD 500 00 SHARES 04-08-04 AT A PRICE OF \$37 4848 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 44 SCHWAB (CHARLES) & CO , INC	-500 00	37 48	18 716 96	15 14	-7,561 25	11,155 71	0 00	11,155 71
7/1/04 07/07/2004	SOLD 1,200 00 SHARES 07-01-04 AT A PRICE OF \$29 9017 LESS BROKER COMMISSION OF \$24 00 AND OTHER CHARGES OF \$0 84 STATE STREET BROKERAGE SVCS	-1,200 00	29 90	35 857 20	15 13	-18,147 00	17,710 20	0 00	17,710 20
7/1/04 07/07/2004	SOLD 2,400 00 SHARES 07-01-04 AT A PRICE OF \$30 17 NET SSB-CUSTODIAN	-2,400 00	30 17	72 408 00	15 12	-36,293 99	36,114 01	0 00	36,114 01
Totals for security		-6,700 00		210,092 95		-101,320 74	108,772.21	0.00	108,772.21
FLEETWOOD ENTERPRISES INC COM									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFDN - DUNCAN-HURST
 2006569
 Page 38 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/1/04 07/07/2004	SOLD 3,300 00 SHARES 07-01-04 AT A PRICE OF \$14 3521 LESS BROKER COMMISSION OF \$66 00 AND OTHER CHARGES OF \$1 11 STATE STREET BROKERAGE SVCS	-3,300 00	14 35	47,294 82	13 98	-46,056 71	1,238 11	0 00	1,238 11
7/1/04 07/07/2004	SOLD 6,100 00 SHARES 07-01-04 AT A PRICE OF \$14 05 NET SSB-CUSTODIAN	-6,100 00	14 05	85,705 00	13 96	-85,135 14	569 86	0 00	569 86
7/1/04 07/07/2004	SOLD 200 00 SHARES 07-01-04 AT A PRICE OF \$14 05 NET SSB-CUSTODIAN	-200 00	14 05	2,810 00	13 96	-2,791 32	18 68	0 00	18 68
Totals for security		-9,600 00		135,809 82		-133,983 17	1,826.65	0.00	1,826.65
FOSSIL INC COM									
7/1/04 07/07/2004	SOLD 4,550 00 SHARES 07-01-04 AT A PRICE OF \$27 5589 LESS BROKER COMMISSION OF \$91 00 AND OTHER CHARGES OF \$2 94 STATE STREET BROKERAGE SVCS	-4,550 00	27 56	125,299 06	14 59	66,328 32	58,970 74	0 00	58,970 74
7/1/04 07/07/2004	SOLD 400 00 SHARES 07-01-04 AT A PRICE OF \$27 54 NET SSB-CUSTODIAN	-400 00	27 54	11,016 00	14 58	-5,831 06	5,184 94	0 00	5,184 94
Totals for security		-4,950 00		136,315 06		-72,159 38	64,155.68	0.00	64,155.68
FRONTIER AIRLS INC NEW COM									
1/8/04 01/13/2004	SOLD 2,800 00 SHARES 01-08-04 AT A PRICE OF \$12 7479 LESS BROKER COMMISSION OF \$140 00 AND OTHER CHARGES OF \$1 68 FIRST BOSTON CORP	-2,800 00	12 75	35,552 44	15 94	-44,447 54	-8,895 10	0 00	-8,895 10
2/26/04 03/02/2004	SOLD 1,100 00 SHARES 02-26-04 AT A PRICE OF \$10 0193 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 43 NORTHERN TRUST SECURITIES INC	-1,100 00	10 02	10,965 80	15 95	-17,461 54	-6,495 74	0 00	-6,495 74
2/27/04 03/03/2004	SOLD 500 00 SHARES 02-27-04 AT A PRICE OF \$10 1588 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 20 INSTINET	-500 00	10 16	5,069 20	15 91	-7,937 06	-2,867 86	0 00	-2,867 86
3/8/04 03/11/2004	SOLD 1,800 00 SHARES 03-08-04 AT A PRICE OF \$10 0617 LESS BROKER COMMISSION OF \$90 00 AND OTHER CHARGES OF \$0 71 PRUDENTIAL EQUITY GROUP	-1,800 00	10 06	18,020 35	15 95	-28,573 42	-10,553 07	0 00	-10,553 07
Totals for security		-6,200 00		69,607 79		-98,419 56	-28,811.77	0.00	-28,811.77
GANDER MTN CO COM									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2006569**
ZZCWFDN - DUNCAN-HURST
2006569
 Page 37 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
5/19/04	SOLD 400.00 SHARES 05-19-04 AT A PRICE OF \$22.30	-400.00	22.30	8,911.79	16.01	-6,400.00	2,511.79	0.00	2,511.79
05/24/2004	LESS BROKER COMMISSION OF \$8.00 AND OTHER CHARGES OF \$0.21 INSTINET								
Totals for security		-400.00		8,911.79		-6,400.00	2,511.79	0.00	2,511.79
GEN-PROBE INC NEW COM									
2/3/04	SOLD 300.00 SHARES 02-03-04 AT A PRICE OF \$36.801	300.00	36.80	11,024.78	16.14	-4,834.20	6,190.58	0.00	6,190.58
02/06/2004	LESS BROKER COMMISSION OF \$15.00 AND OTHER CHARGES OF \$0.52 KNIGHT SECURITIES L P								
7/1/04	SOLD 200.00 SHARES 07-01-04 AT A PRICE OF \$45.52	-200.00	45.52	9,104.00	16.11	3,222.80	5,881.20	0.00	5,881.20
07/07/2004	NET SSB-CUSTODIAN								
7/1/04	SOLD 1,600.00 SHARES 07-01-04 AT A PRICE OF \$45.52	1,600.00	45.52	72,832.00	16.11	-25,782.42	47,049.58	0.00	47,049.58
07/07/2004	NET MELLON TRUST OF NEW ENGLAND								
7/1/04	SOLD 1,300.00 SHARES 07-01-04 AT A PRICE OF \$45.52	-1,300.00	45.52	59,176.00	16.11	-20,948.21	38,227.79	0.00	38,227.79
07/07/2004	NET SSB-CUSTODIAN								
7/1/04	SOLD 1,600.00 SHARES 07-01-04 AT A PRICE OF \$46.0143	1,600.00	46.01	73,589.15	16.12	-25,782.42	47,806.73	0.00	47,806.73
07/07/2004	LESS BROKER COMMISSION OF \$32.00 AND OTHER CHARGES OF \$1.73 STATE STREET BROKERAGE SVCS								
Totals for security		-5,000.00		225,725.93		-80,570.05	145,155.88	0.00	145,155.88
GENTIVA HLTH SVCS INC COM									
7/1/04	SOLD 7,100.00 SHARES 07-01-04 AT A PRICE OF \$16.2051	-7,100.00	16.21	114,911.51	15.36	-108,930.64	5,980.87	0.00	5,980.87
07/07/2004	LESS BROKER COMMISSION OF \$142.00 AND OTHER CHARGES OF \$2.70 STATE STREET BROKERAGE SVCS								
Totals for security		-7,100.00		114,911.51		-108,930.64	5,980.87	0.00	5,980.87
GEVITY HR INC COM STK									
7/1/04	SOLD 3,300.00 SHARES 07-01-04 AT A PRICE OF \$26.10	-3,300.00	26.10	86,130.00	28.82	-95,090.63	-8,960.63	0.00	-8,960.63
07/07/2004	NET SSB-CUSTODIAN								
7/1/04	SOLD 1,700.00 SHARES 07-01-04 AT A PRICE OF \$26.3388	-1,700.00	26.34	44,740.91	28.84	-48,986.08	-4,245.17	0.00	-4,245.17
07/07/2004	LESS BROKER COMMISSION OF \$34.00 AND OTHER CHARGES OF \$1.05 STATE STREET BROKERAGE SVCS								
Totals for security		-5,000.00		130,870.91		-144,076.71	-13,205.80	0.00	-13,205.80

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2006569**
ZZCWFND - DUNCAN-MURST
2006569

Page 38 of 88

◆ Realized Gam/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
GOODYS FAMILY CLOTHING INC COM									
5/19/04	SOLD 2,500 00 SHARES 05-19-04 AT A PRICE OF	-2,500 00	11 72	29,165 31	13 52	-33,656 37	-4,491 06	0 00	-4,491 06
05/24/2004	\$11 7164 LESS BROKER COMMISSION OF \$125 00 AND OTHER CHARGES OF \$0 69 JEFFERIES & CO , INC								
5/20/04	SOLD 1,990 00 SHARES 05-20-04 AT A PRICE OF	-1,990 00	11 38	22 539 01	13 52	-26,790 47	-4,251 46	0 00	-4,251 46
05/25/2004	\$11 3764 LESS BROKER COMMISSION OF \$99 50 AND OTHER CHARGES OF \$0 53 NORTHERN TRUST SECURITIES INC								
Totals for security		-4,490 00		51,704 32		-60,446 84	-8,742.52	0.00	-8,742.52
GRAFTECH INTL LTD COM									
3/24/04	SOLD 2,400 00 SHARES 03-24-04 AT A PRICE OF	-2,400 00	14 05	33 600 84	10 01	-23,942 04	9,658 80	0 00	9,658 80
03/29/2004	\$14 0509 LESS BROKER COMMISSION OF \$120 00 AND OTHER CHARGES OF \$1 32 WILLIAM O'NEIL AND COMPANY								
4/21 04	SOLD 1,400 00 SHARES 04-21-04 AT A PRICE OF	-1,400 00	14 11	19 666 47	10 01	-13,966 19	5,720 28	0 00	5,720 28
04/26/2004	\$14 1121 LESS BROKER COMMISSION OF \$70 00 AND OTHER CHARGES OF \$0 47 SUNGUARD INST BROKERAGE								
4/21/04	SOLD 2 700 00 SHARES 04-21-04 AT A PRICE OF \$13 54	-2,700 00	13 54	36,422 14	10 01	-26,934 80	9,487 34	0 00	9,487 34
04/26 2004	LESS BROKER COMMISSION OF \$135 00 AND OTHER CHARGES OF \$0 86 FIRST BOSTON CORP								
4/22/04	SOLD 2,900 00 SHARES 04-22-04 AT A PRICE OF	-2 900 00	11 92	34 410 01	10 02	-28,929 97	5,480 04	0 00	5,480 04
04 27 2004	\$11 9158 LESS BROKER COMMISSION OF \$145 00 AND OTHER CHARGES OF \$0 81 NORTHERN TRUST SECURITIES INC								
4/28 04	SOLD 2,100 00 SHARES 04-28-04 AT A PRICE OF \$10 017	-2 100 00	10 02	20 930 20	10 03	-20 949 29	-19 09	0 00	-19 09
05/03/2004	LESS BROKER COMMISSION OF \$105 00 AND OTHER CHARGES OF \$0 50 NORTHERN TRUST SECURITIES INC								
4/29/04	SOLD 2,200 00 SHARES 04-29-04 AT A PRICE OF \$9 0258	-2,200 00	9 03	19 746 29	10 03	-21 946 88	-2,200 59	0 00	-2,200 59
05/04 2004	LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$0 47 JEFFERIES & CO , INC								
4/30/04	SOLD 1,100 00 SHARES 04-30-04 AT A PRICE OF \$9 0128	-1,100 00	9 01	9,869 64	10 02	-10,973 44	-1,103 60	0 00	-1,103 60
05/05/2004	LESS BROKER COMMISSION OF \$44 00 AND OTHER CHARGES OF \$0 24 JEFFERIES & CO , INC								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFND - DUNCAN-HURST
 2006569
 Page 39 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
5/4/04	SOLD 500 00 SHARES 05-04-04 AT A PRICE OF \$9 80	-500 00	9 80	4 874 88	10 03	-4 987 93	-113 05	0 00	-113 05
05/07/2004	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 12 JEFFERIES & CO , INC								
5/5/04	SOLD 2 100 00 SHARES 05-05-04 AT A PRICE OF \$9 2394	-2,100 00	9 24	19 297 28	10 03	-20,949 28	-1,652 00	0 00	-1,652 00
05/10 2004	LESS BROKER COMMISSION OF \$105 00 AND OTHER CHARGES OF \$0 46 ISI GROUP								
Totals for security		-17,400 00		198,837 95		-173,579 82	25,258.13	0.00	25,258.13
GUIAR CTR INC COM									
7/1/04	SOLD 3,000 00 SHARES 07-01-04 AT A PRICE OF \$44 37	-3 000 00	44 37	133 110 00	22 22	66,656 95	66,453 05	0 00	66,453 05
07/07/2004	NET SSB-CUSTODIAN								
7/1 04	SOLD 3,300 00 SHARES 07-01-04 AT A PRICE OF \$44 3036	-3,300 00	44 30	146 132 45	22 23	-73,322 65	72,809 80	0 00	72,809 80
07 07/2004	LESS BROKER COMMISSION OF \$66 00 AND OTHER CHARGES OF \$3 43 STATE STREET BROKERAGE SVCS								
Totals for security		-6,300 00		279,242 45		-139,979 60	139,262.85	0.00	139,262.85
HEALTHEXTRAS INC COM STK									
7/1/04	SOLD 6,200 00 SHARES 07-01-04 AT A PRICE OF \$16 00	-6,200 00	16 00	99 200 00	14 93	-92,549 01	6,650 99	0 00	6,650 99
07/07/2004	NET SSB-CUSTODIAN								
7/1 04	SOLD 3,300 00 SHARES 07-01-04 AT A PRICE OF \$16 4709	-3 300 00	16 47	54 286 69	14 95	-49,259 96	5,026 73	0 00	5,026 73
07 07 2004	LESS BROKER COMMISSION OF \$66 00 AND OTHER CHARGES OF \$1 28 STATE STREET BROKERAGE SVCS								
Totals for security		-9,500 00		153,486 69		-141,808 97	11,677.72	0.00	11,677.72
HELIX TECH CORP COM									
2 12/04	SOLD 600 00 SHARES 02-12-04 AT A PRICE OF \$26 975	-600 00	26 98	16 154 24	16 85	-10,093 46	6,060 78	0 00	6,060 78
02/18 2004	LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 76 ADAMS, HARKNESS & HILL INC								
2/17 04	SOLD 500 00 SHARES 02-17-04 AT A PRICE OF \$26 9992	-500 00	27 00	13 473 96	16 85	8,411 21	5,062 75	0 00	5,062 75
02/20/2004	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 64 ADAMS, HARKNESS & HILL, INC								
3 4/04	SOLD 700 00 SHARES 03-04-04 AT A PRICE OF \$25 961	700 00	25 96	18 135 99	16 86	-11 775 70	6,361 29	0 00	6,361 29
03/09 2004	LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 71 NORTHERN TRUST SECURITIES INC								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFNDN - DUNCAN-HURST
 2006569
 Page 40 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
4/22/04 04/27/2004	SOLD 900 00 SHARES 04-22-04 AT A PRICE OF \$21 0007 LESS BROKER COMMISSION OF \$45 00 AND OTHER CHARGES OF \$0 45 NORTHERN TRUST SECURITIES INC	900 00	21 00	18 855 18	16 86	15,140 18	3,715 00	0 00	3,715 00
5/13 04 05/18/2004	SOLD 200 00 SHARES 05-13-04 AT A PRICE OF \$18 60 LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 09 INSTINET	-200 00	18 60	3 715 91	16 84	-3,364 49	351 42	0 00	351 42
5/18 04 05/21/2004	SOLD 400 00 SHARES 05-18-04 AT A PRICE OF \$18 00 LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 17 INSTINET	-400 00	18 00	7 191 83	16 84	-6,728 97	462 86	0 00	462 86
6/3/04 06/08/2004	SOLD 1,200 00 SHARES 06-03-04 AT A PRICE OF \$18 9338 LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$0 54 BURNS FRY INC	-1,200 00	18 93	22,660 02	16 87	-20,186 91	2,473 11	0 00	2,473 11
6/4/04 06/09/2004	SOLD 1,000 00 SHARES 06-04-04 AT A PRICE OF \$19 0833 LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 45 WAVE SECURITIES LLC	-1,000 00	19 08	19,062 85	16 84	-16,822 42	2,240 43	0 00	2,240 43
6/7/04 06/10/2004	SOLD 400 00 SHARES 06-07-04 AT A PRICE OF \$19 475 LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 19 WAVE SECURITIES LLC	-400 00	19 48	7 781 81	16 84	-6,728 97	1,052 84	0 00	1,052 84
6/8 04 06/11/2004	SOLD 500 00 SHARES 06-08-04 AT A PRICE OF \$19 3029 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 23 BURNS FRY INC	-500 00	19 30	9 626 22	16 87	-8 411 21	1,215 01	0 00	1,215 01
6/9/04 06/14/2004	SOLD 300 00 SHARES 06-09-04 AT A PRICE OF \$18 7714 LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 14 BURNS FRY INC	-300 00	18 77	5 616 28	16 87	-5,046 73	569 55	0 00	569 55
Totals for security		-6,700 00		142,275 29		-112,710 25	29,565.04	0.00	28,855.04
HOLOGIC INC COM									
7 1/04 07/07/2004	SOLD 600 00 SHARES 07-01-04 AT A PRICE OF \$22 92 NET SSB-CUSTODIAN	-600 00	22 92	13 752 00	22 00	-13,199 18	552 82	0 00	552 82
7/1 04 07/07/2004	SOLD 5,000 00 SHARES 07-01-04 AT A PRICE OF \$23 126 LESS BROKER COMMISSION OF \$100 00 AND OTHER CHARGES OF \$2 71 STATE STREET BROKERAGE SVCS	-5,000 00	23 13	115 527 29	22 02	-109,993 18	5,534 11	0 00	5,534 11
Totals for security		-5,600 00		129,279 29		-123,192 36	6,086.93	0.00	6,086.93
HOT TOPIC INC COM									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFNDN - DUNCAN-HURST
 2006569

Page 41 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
2/27/04	SOLD 500 00 SHARES 02-27-04 AT A PRICE OF \$29 1336	-500 00	29 13	14 541 23	13 03	-6,505 00	8,036 23	0 00	8,036 23
03/03/2004	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 57 SCHWAB (CHARLES) & CO , INC								
3 1 04	SOLD 700 00 SHARES 03-01-04 AT A PRICE OF \$29 317	-700 00	29 32	20 486 09	13 03	-9 107 00	11,379 09	0 00	11,379 09
03/04/2004	LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 81 SCHWAB (CHARLES) & CO , INC								
3 29 04	SOLD 700 00 SHARES 03-29-04 AT A PRICE OF \$26 1429	-700 00	26 14	18 264 31	13 04	9,107 00	9,157 31	0 00	9,157 31
04/01/2004	LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 72 BURNS FRY INC								
4/1 04	SOLD 1,000 00 SHARES 04-01-04 AT A PRICE OF \$25 5945	-1,000 00	25 59	25 543 90	13 04	-13,010 01	12,533 89	0 00	12,533 89
04/06/2004	LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 60 JEFFERIES & CO , INC								
4 2 04	SOLD 1,000 00 SHARES 04-02-04 AT A PRICE OF \$25 8254	1 000 00	25 83	25 774 79	13 04	-13,010 00	12,764 79	0 00	12,764 79
04/07/2004	LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 61 JEFFERIES & CO , INC								
4 5 04	SOLD 1,600 00 SHARES 04-05-04 AT A PRICE OF \$26 1489	-1,600 00	26 15	41 757 26	13 04	20,816 01	20,941 25	0 00	20,941 25
04/08/2004	LESS BROKER COMMISSION OF \$80 00 AND OTHER CHARGES OF \$0 98 JEFFERIES & CO , INC								
4 6 04	SOLD 447 00 SHARES 04-06-04 AT A PRICE OF \$26 0899	-447 00	26 09	11 639 56	13 04	-5,815 47	5,824 09	0 00	5,824 09
04/12/2004	LESS BROKER COMMISSION OF \$22 35 AND OTHER CHARGES OF \$0 28 JEFFERIES & CO , INC								
Totals for security		-5,947 00		158,007 14		-77,370 49	80,836 65	0 00	80,836 65
HUNT J B TRANS SVCS INC COM									
2 6 04	SOLD 400 00 SHARES 02-06-04 AT A PRICE OF \$27 20	-400 00	27 20	10 871 49	13 23	-5 288 40	5,583 09	0 00	5,583 09
02/11 2004	LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 51 INSTINET								
2/11 04	SOLD 1,100 00 SHARES 02-11-04 AT A PRICE OF \$27 403	-1,100 00	27 40	30,119 88	13 23	-14,543 09	15,576 79	0 00	15,576 79
02 17 2004	LESS BROKER COMMISSION OF \$22 00 AND OTHER CHARGES OF \$1 42 INSTINET								
2 12 04	SOLD 300 00 SHARES 02-12-04 AT A PRICE OF \$27 7081	-300 00	27 71	8 306 04	13 23	-3,966 30	4,339 74	0 00	4,339 74
02 18 2004	LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 39 INSTINET								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFBN - DUNCAN-HURST
 2006569
 Page 42 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
2/23/04	SOLD 1,100 00 SHARES 02-23-04 AT A PRICE OF	-1,100 00	25 71	28,224 45	13 25	-14,543 09	13,681 36	0 00	13,681 36
02/26/2004	\$25 7096 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$1 11 SUNTRUST ROBINSON HUMPHREY								
2/24 04	SOLD 300 00 SHARES 02-24-04 AT A PRICE OF \$25 80	-300 00	25 80	7,733 69	13 23	-3,966 30	3,767 39	0 00	3,767 39
02/27/2004	LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 31 INSTINET								
6/16/04	SOLD 800 00 SHARES 06-16-04 AT A PRICE OF \$35 0889	-800 00	35 09	28,030 46	13 24	-10,576 79	17,453 67	0 00	17,453 67
06/21/2004	LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 66 LEGG MASON WOOD WALKER, INC								
6/17 04	SOLD 300 00 SHARES 06-17-04 AT A PRICE OF \$35 2166	-300 00	35 22	10,549 73	13 24	-3,966 30	6,583 43	0 00	6,583 43
06/22/2004	LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 25 LEGG MASON WOOD WALKER, INC								
6/18 04	SOLD 1,000 00 SHARES 06-18-04 AT A PRICE OF	-1,000 00	34 97	34,917 28	13 24	-13,220 99	21,696 29	0 00	21,696 29
06/23/2004	\$34 9681 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 82 NORTHERN TRUST SECURITIES INC								
6/23/04	SOLD 200 00 SHARES 06-23-04 AT A PRICE OF \$36 00	-200 00	36 00	7,189 83	13 24	-2,644 20	4,545 63	0 00	4,545 63
06/28/2004	LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 17 LEGG MASON WOOD WALKER, INC								
6/24 04	SOLD 1,200 00 SHARES 06-24-04 AT A PRICE OF	1,200 00	36 64	43,937 45	13 23	-15,865 18	28,072 27	0 00	28,072 27
06/29/2004	\$36 6354 LESS BROKER COMMISSION OF \$24 00 AND OTHER CHARGES OF \$1 03 WAVE SECURITIES LLC								
Totals for security		-6,700 00		209,880 30		-88,580 64	121,299 66	0 00	121,299 66
IDEXX LABS INC									
7/1/04	SOLD 700 00 SHARES 07-01-04 AT A PRICE OF \$64 0943	-700 00	64 09	44,850 96	31 62	-22,127 59	22,723 37	0 00	22,723 37
07/07/2004	LESS BROKER COMMISSION OF \$14 00 AND OTHER CHARGES OF \$1 05 STATE STREET BROKERAGE SVCS								
7/1 04	SOLD 1,400 00 SHARES 07-01-04 AT A PRICE OF \$63 58	-1,400 00	63 58	89,012 00	31 61	-44,255 19	44,756 81	0 00	44,756 81
07/07/2004	NET MELLON TRUST OF NEW ENGLAND								
Totals for security		-2,100 00		133,862 96		-66,382 78	67,480 18	0 00	67,480 18
IMMUCOR INC COM STK									
7/1/04	SOLD 400 00 SHARES 07-01-04 AT A PRICE OF \$31 59	-400 00	31 59	12,636 00	27 68	-11,071 54	1,564 46	0 00	1,564 46
07/07/2004	NET SSB-CUSTODIAN								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
ZZCWFND - DUNCAN-HURST
 2006569
 Page 43 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/1/04 07/07/2004	SOLD 4,800.00 SHARES 07-01-04 AT A PRICE OF \$31.7023 LESS BROKER COMMISSION OF \$96.00 AND OTHER CHARGES OF \$3.57 STATE STREET BROKERAGE SVCS	-4,800.00	31.70	152,071.47	27.70	-132,858.51	19,212.96	0.00	19,212.96
Totals for security		-5,200.00		164,707.47		-143,930.05	20,777.42	0.00	20,777.42
IMPAX LAB INC COM									
7/1/04 07/07/2004	SOLD 9,200.00 SHARES 07-01-04 AT A PRICE OF \$19.2633 LESS BROKER COMMISSION OF \$184.00 AND OTHER CHARGES OF \$4.15 STATE STREET BROKERAGE SVCS	-9,200.00	19.26	177,034.21	15.89	-146,041.98	30,992.23	0.00	30,992.23
7/1/04 07/07/2004	SOLD 6,700.00 SHARES 07-01-04 AT A PRICE OF \$19.39 NET SSB-CUSTODIAN	-6,700.00	19.39	129,913.00	15.87	-106,356.65	23,556.35	0.00	23,556.35
Totals for security		-15,900.00		306,947.21		-252,398.63	54,548.58	0.00	54,548.58
INFOCUS CORP COM									
6/18/04 06/23/2004	SOLD 700.00 SHARES 06-18-04 AT A PRICE OF \$7.4725 LESS BROKER COMMISSION OF \$14.00 AND OTHER CHARGES OF \$0.13 WAVE SECURITIES LLC	-700.00	7.47	5,216.62	11.50	-8,027.75	-2,811.13	0.00	-2,811.13
6/21/04 06/24/2004	SOLD 800.00 SHARES 06-21-04 AT A PRICE OF \$7.731 LESS BROKER COMMISSION OF \$40.00 AND OTHER CHARGES OF \$0.15 NORTHERN TRUST SECURITIES INC	-800.00	7.73	6,144.65	11.54	-9,174.57	-3,029.92	0.00	-3,029.92
6/24/04 06/29/2004	SOLD 1,100.00 SHARES 06-24-04 AT A PRICE OF \$8.202 LESS BROKER COMMISSION OF \$55.00 AND OTHER CHARGES OF \$0.22 WARBURG DILLON READ LLC	-1,100.00	8.20	8,966.98	11.54	-12,615.03	-3,648.05	0.00	-3,648.05
6/24/04 06/29/2004	SOLD 1,200.00 SHARES 06-24-04 AT A PRICE OF \$8.2283 LESS BROKER COMMISSION OF \$24.00 AND OTHER CHARGES OF \$0.24 WAVE SECURITIES LLC	-1,200.00	8.23	9,849.72	11.50	-13,761.85	-3,912.13	0.00	-3,912.13
7/1/04 07/07/2004	SOLD 7,200.00 SHARES 07-01-04 AT A PRICE OF \$8.4253 LESS BROKER COMMISSION OF \$144.00 AND OTHER CHARGES OF \$1.42 STATE STREET BROKERAGE SVCS	-7,200.00	8.43	60,516.74	11.50	-82,571.11	22,054.37	0.00	-22,054.37
Totals for security		-11,000.00		90,694.71		-126,150.31	-35,455.60	0.00	-35,455.60
INFOSPACE INC COM NEW									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFDN - DUNCAN-HURST
 2006569
 Page 44 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/1/04 07/07/2004	SOLD 1,300.00 SHARES 07-01-04 AT A PRICE OF \$36.2569 LESS BROKER COMMISSION OF \$26.00 AND OTHER CHARGES OF \$1.11 STATE STREET BROKERAGE SVCS	-1,300.00	36.26	47,106.86	33.15	-43,074.71	4,032.15	0.00	4,032.15
7/1/04 07/07/2004	SOLD 2,600.00 SHARES 07-01-04 AT A PRICE OF \$36.03 NET SSB-CUSTODIAN	-2,600.00	36.03	93,678.00	33.13	-86,149.43	7,528.57	0.00	7,528.57
Totals for security		-3,900.00		140,784.86		-129,224.14	11,560.72	0.00	11,560.72
INPUT/OUTPUT INC COM									
7/1/04 07/07/2004	SOLD 1,300.00 SHARES 07-01-04 AT A PRICE OF \$8.36 NET SSB-CUSTODIAN	-1,300.00	8.36	10,868.00	8.65	-11,242.59	-374.59	0.00	-374.59
7/1/04 07/07/2004	SOLD 15,700.00 SHARES 07-01-04 AT A PRICE OF \$8.2133 LESS BROKER COMMISSION OF \$314.00 AND OTHER CHARGES OF \$3.02 STATE STREET BROKERAGE SVCS	-15,700.00	8.21	128,631.79	8.67	-135,775.94	-7,144.15	0.00	-7,144.15
Totals for security		-17,000.00		139,499.79		-147,018.53	-7,518.74	0.00	-7,518.74
INTEGRA LIFESCIENCES HLDG CORP COM DESP									
2/25/04 03/01/2004	SOLD 600.00 SHARES 02-25-04 AT A PRICE OF \$31.9029 LESS BROKER COMMISSION OF \$30.00 AND OTHER CHARGES OF \$0.75 FULCRUM GLOBAL PARTNERS LLC	-600.00	31.90	19,110.99	19.36	-11,594.97	7,516.02	0.00	7,516.02
2/26/04 03/02/2004	SOLD 1,100.00 SHARES 02-26-04 AT A PRICE OF \$32.6957 LESS BROKER COMMISSION OF \$55.00 AND OTHER CHARGES OF \$1.41 NORTHERN TRUST SECURITIES INC	-1,100.00	32.70	35,908.86	19.36	-21,257.46	14,651.40	0.00	14,651.40
2/27/04 03/03/2004	SOLD 900.00 SHARES 02-27-04 AT A PRICE OF \$31.6664 LESS BROKER COMMISSION OF \$18.00 AND OTHER CHARGES OF \$1.12 WAVE SECURITIES LLC	-900.00	31.67	28,480.64	19.34	-17,392.46	11,088.18	0.00	11,088.18
3/3/04 03/08/2004	SOLD 200.00 SHARES 03-03-04 AT A PRICE OF \$30.4952 LESS BROKER COMMISSION OF \$4.00 AND OTHER CHARGES OF \$0.24 WAVE SECURITIES LLC	-200.00	30.50	6,094.80	19.34	-3,864.99	2,229.81	0.00	2,229.81
3/5/04 03/10/2004	SOLD 600.00 SHARES 03-05-04 AT A PRICE OF \$30.6701 LESS BROKER COMMISSION OF \$30.00 AND OTHER CHARGES OF \$0.72 FULCRUM GLOBAL PARTNERS LLC	-600.00	30.67	18,371.34	19.36	-11,594.97	6,776.37	0.00	6,776.37
Totals for security		-3,400.00		107,966.63		-65,704.85	42,261.78	0.00	42,261.78

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFNDN - DUNCAN-MURST
 2006569
 Page 45 of 88

◆ Realized Gain/Loss Detail

Trader Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
INTEGRATED SILICON SOLUTION INC COM									
2/26/04 03/02/2004	SOLD 900 00 SHARES 02-26-04 AT A PRICE OF \$16 0525 LESS BROKER COMMISSION OF \$45 00 AND OTHER CHARGES OF \$0 57 BURNS FRY INC	-900 00	16 05	14 401 68	16 04	-14 394 15	7 53	0 00	7 53
2/26/04 03/02/2004	SOLD 700 00 SHARES 02-26-04 AT A PRICE OF \$16 0525 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 44 WILLIAM O'NEIL AND COMPANY	-700 00	16 05	11 201 31	16 04	-11,195 45	5 86	0 00	5 86
2/27/04 05/03/2004	SOLD 600 00 SHARES 02-27-04 AT A PRICE OF \$16 27 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 39 BURNS FRY INC	-600 00	16 27	9 731 61	16 04	-9,596 10	135 51	0 00	135 51
Totals for security		-2,200 00		35,334 60		-35,185 70	148.90	0.00	148.90
INTER TEL INC COM									
6/17/04 06/22/2004	SOLD 700 00 SHARES 06-17-04 AT A PRICE OF \$23 7764 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 39 OPPENHEIMER AND CO, INC	700 00	23 78	16,608 09	21 75	-15,193 36	1,414 73	0 00	1,414 73
7/1/04 07/07/2004	SOLD 2,700 00 SHARES 07-01-04 AT A PRICE OF \$24 13 NET SSB-CUSTODIAN	-2,700 00	24 13	65 151 00	21 70	-58 602 96	6,548 04	0 00	6,548 04
7/1/04 07/07/2004	SOLD 200 00 SHARES 07-01-04 AT A PRICE OF \$24 13 NET SSB-CUSTODIAN	-200 00	24 13	4 826 00	21 70	-4 340 96	485 04	0 00	485 04
7/1/04 07/07/2004	SOLD 1,500 00 SHARES 07-01-04 AT A PRICE OF \$24 5468 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 87 STATE STREET BROKERAGE SVCS	-1,500 00	24 55	36 789 33	21 72	-32,557 20	4,232 13	0 00	4,232 13
Totals for security		-5,100 00		123,374 42		-110,694 48	12,679.94	0.00	12,679.94
INTERWOVEN INC COM NEW									
3/29/04 04/01/2004	SOLD 1,100 00 SHARES 03-29-04 AT A PRICE OF \$10 181 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 44 DOMINION SECURITIES CORP ,LTD	-1,100 00	10 18	11,143 66	15 59	-17 061 13	-5,917 47	0 00	-5,917 47
4/14/04 04/19/2004	SOLD 1,100 00 SHARES 04-14-04 AT A PRICE OF \$10 8162 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 28 JOHN G KINNARD & COMPANY, INC	-1,100 00	10 82	11 842 54	15 58	-17,061 13	-5,218 59	0 00	-5,218 59

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account per 2686569
 ZCWFND - DUNCAN-HURST
 2686569
 Page 46 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
4/16/04 04/21/2004	SOLD 2,700 00 SHARES 04-16-04 AT A PRICE OF \$10 261 LESS BROKER COMMISSION OF \$135 00 AND OTHER CHARGES OF \$0 65 JOHN G KINNARD & COMPANY, INC	-2,700 00	10 26	27 569 05	15 59	-41 877 32	14,308 27	0 00	-14,308 27
4/21/04 04/26/2004	SOLD 2,100 00 SHARES 04-21-04 AT A PRICE OF \$9 9907 LESS BROKER COMMISSION OF \$105 00 AND OTHER CHARGES OF \$0 50 JOHN G KINNARD & COMPANY, INC	2,100 00	9 99	20 874 97	15 59	-32 571 25	-11,696 28	0 00	-11,696 28
4/27/04 04/30/2004	SOLD 300 00 SHARES 04-27-04 AT A PRICE OF \$9 882 LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 07 LEHMAN BROTHERS INC	-300 00	9 88	2,949 53	15 59	-4 653 04	-1,703 51	0 00	-1,703 51
4/28/04 05/03/2004	SOLD 2,000 00 SHARES 04-28-04 AT A PRICE OF \$9 5331 LESS BROKER COMMISSION OF \$80 00 AND OTHER CHARGES OF \$0 45 FACTSET DATA SYSTEMS, INC	2,000 00	9 53	18 985 75	15 58	-31,020 23	-12,034 48	0 00	-12,034 48
4/29/04 05/04/2004	SOLD 675 00 SHARES 04-29-04 AT A PRICE OF \$9 1266 LESS BROKER COMMISSION OF \$33 75 AND OTHER CHARGES OF \$0 15 FACTSET DATA SYSTEMS, INC	-675 00	9 13	6 126 56	15 60	-10,469 33	-4,342 77	0 00	-4,342 77
Totals for security		-9,975 00		99,492 06		-154,713 43	-55,221.37	0.00	-55,221.37
IXIA COM									
7/1/04 07/07/2004	SOLD 3,100 00 SHARES 07-01-04 AT A PRICE OF \$9 3752 LESS BROKER COMMISSION OF \$62 00 AND OTHER CHARGES OF \$0 69 STATE STREET BROKERAGE SVCS	-3,100 00	9 38	29 000 43	12 13	37,521 77	-8,521 34	0 00	-8,521 34
7/1/04 07/07/2004	SOLD 5,800 00 SHARES 07-01-04 AT A PRICE OF \$9 45 NET SSB-CUSTODIAN	-5,800 00	9 45	54 810 00	12 10	-70 202 01	-15,392 01	0 00	-15,392 01
Totals for security		-8,900 00		83,810 43		-107,723 78	-23,913.35	0.00	-23,913.35
JLG INDS INC COM									
3/2/04 03/05/2004	SOLD 2 200 00 SHARES 03-02-04 AT A PRICE OF \$12 9489 LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$1 12 WILLIAM O'NEIL AND COMPANY	-2,200 00	12 45	28 376 46	15 20	-33 316 97	-4,940 51	0 00	-4,940 51
5/20/04 05/25/2004	SOLD 1,100 00 SHARES 05-20-04 AT A PRICE OF \$13 3807 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 35 BRIDGE TRADING	-1,100 00	13 38	14 663 42	15 20	-16,658 49	-1,995 07	0 00	-1,995 07
5/21/04 05/26/2004	SOLD 500 00 SHARES 05-21-04 AT A PRICE OF \$12 8133 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 15 BRIDGE,TRADING	-500 00	12 81	6 381 50	15 20	-7 572 04	1,190 54	0 00	-1,190 54

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFBN - DUNCAN-MURST
 2006569
 Page 47 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
5/21/04 05/26/2004	SOLD 800.00 SHARES 05-21-04 AT A PRICE OF \$13.1506 LESS BROKER COMMISSION OF \$40.00 AND OTHER CHARGES OF \$0.25 NORTHERN TRUST SECURITIES INC	-800.00	13.15	10,480.23	15.20	-12,115.26	-1,635.03	0.00	-1,635.03
7/1/04 07/07/2004	SOLD 5,100.00 SHARES 07-01-04 AT A PRICE OF \$14.1196 LESS BROKER COMMISSION OF \$102.00 AND OTHER CHARGES OF \$1.69 STATE STREET BROKERAGE SVCS	-5,100.00	14.12	71,906.27	15.17	-77,234.78	-5,328.51	0.00	-5,328.51
7/1/04 07/07/2004	SOLD 600.00 SHARES 07-01-04 AT A PRICE OF \$14.27 NET SSB-CUSTODIAN	-600.00	14.27	8,562.00	15.14	9,086.45	-524.45	0.00	-524.45
Totals for security		-10,300.00		140,369.88		-155,983.99	-15,614.11	0.00	-15,614.11
JOY GLOBAL INC COM									
5/12/04 05/17/2004	SOLD 1,300.00 SHARES 05-12-04 AT A PRICE OF \$24.5009 LESS BROKER COMMISSION OF \$65.00 AND OTHER CHARGES OF \$0.75 LEGG MASON WOOD WALKER INC	-1,300.00	24.50	31,785.42	22.52	-29,215.01	2,570.41	0.00	2,570.41
7/1/04 07/07/2004	SOLD 1,800.00 SHARES 07-01-04 AT A PRICE OF \$29.5778 LESS BROKER COMMISSION OF \$36.00 AND OTHER CHARGES OF \$1.25 STATE STREET BROKERAGE SVCS	1,800.00	29.58	53,202.79	22.49	-40,451.55	12,751.24	0.00	12,751.24
7/1/04 07/07/2004	SOLD 3,400.00 SHARES 07-01-04 AT A PRICE OF \$29.84 NET SSB-CUSTODIAN	-3,400.00	29.84	101,456.00	22.47	-76,408.48	25,047.52	0.00	25,047.52
Totals for security		-6,500.00		186,444.21		-146,075.04	40,369.17	0.00	40,369.17
JUPITERMEDIA CORP COM									
7/1/04 07/07/2004	SOLD 5,500.00 SHARES 07-01-04 AT A PRICE OF \$13.70 NET SSB-CUSTODIAN	-5,500.00	13.70	75,350.00	9.30	-51,164.47	24,185.53	0.00	24,185.53
7/1/04 07/07/2004	SOLD 2,900.00 SHARES 07-01-04 AT A PRICE OF \$13.6124 LESS BROKER COMMISSION OF \$58.00 AND OTHER CHARGES OF \$0.93 STATE STREET BROKERAGE SVCS	-2,900.00	13.61	39,417.03	9.32	-26,977.63	12,439.40	0.00	12,439.40
Totals for security		-8,400.00		114,767.03		-78,142.10	36,624.93	0.00	36,624.93
KEY ENERGY SVCS INC									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2606569**
ZZCWFND - DUNCAN-HURST
2606569
 Page 48 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
5/5/04 05/10/2004	SOLD 2,300 00 SHARES 05-05-04 AT A PRICE OF \$10 6678 LESS BROKER COMMISSION OF \$115 00 AND OTHER CHARGES OF \$0 58 NORTHERN TRUST SECURITIES INC	2 300 00	10 67	24 420 36	9 80	-22,426 60	1,993 76	0 00	1,993 76
5/26/04 06/01/2004	SOLD 1,100 00 SHARES 05-26-04 AT A PRICE OF \$9 8058 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 26 NORTHERN TRUST SECURITIES INC	1 100 00	9 81	10 731 12	9 80	-10,725 76	5 36	0 00	5 36
5/27/04 06/02/2004	SOLD 600 00 SHARES 05-27-04 AT A PRICE OF \$9 6166 LESS BROKER COMMISSION OF \$24 00 AND OTHER CHARGES OF \$0 14 WEEDEN & CO	600 00	9 62	5 745 82	9 79	-5,850 42	-104 60	0 00	-104 60
6/4/04 06/09/2004	SOLD 1 100 00 SHARES 06-04-04 AT A PRICE OF \$9 70 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 25 FIRST BOSTON CORP	-1 100 00	9 70	10 614 75	9 80	-10,725 77	-111 02	0 00	-111 02
6/7/04 06/10/2004	SOLD 5,700 00 SHARES 06-07-04 AT A PRICE OF \$8 2095 LESS BROKER COMMISSION OF \$285 00 AND OTHER CHARGES OF \$1 10 FIRST BOSTON CORP	5 700 00	8 21	46 508 05	9 81	-55,578 96	-9,070 91	0 00	-9,070 91
Totals for security		-10,800 00		98,020 10		-105,307 51	-7,287 41	0 00	-7,287 41
KOPIN CORP COM									
1/22/04 01/27/2004	SOLD 500 00 SHARES 01-22-04 AT A PRICE OF \$7 2016 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 17 GOLDMAN, SACHS & COMPANY	-500 00	7 20	3 575 63	7 50	-3,722 79	-147 16	0 00	-147 16
1/23/04 01/26/2004	SOLD 500 00 SHARES 01-23-04 AT A PRICE OF \$7 2734 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 18 GOLDMAN, SACHS & COMPANY	500 00	7 27	3 611 52	7 50	-3,722 79	-111 27	0 00	-111 27
1/26/04 01/29/2004	SOLD 1,600 00 SHARES 01-26-04 AT A PRICE OF \$7 2336 LESS BROKER COMMISSION OF \$80 00 AND OTHER CHARGES OF \$0 55 NORTHERN TRUST SECURITIES INC	-1 600 00	7 23	11 493 21	7 50	11,912 92	-419 71	0 00	-419 71
3/4/04 03/09/2004	SOLD 2,100 00 SHARES 03-04-04 AT A PRICE OF \$5 8665 LESS BROKER COMMISSION OF \$105 00 AND OTHER CHARGES OF \$0 49 NORTHERN TRUST SECURITIES INC	-2,100 00	5 87	12 214 16	7 51	-15,635 71	-3,421 55	0 00	-3,421 55
3/5/04 03/10/2004	SOLD 1,100 00 SHARES 03-05-04 AT A PRICE OF \$6 012 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 26 NORTHERN TRUST SECURITIES INC	-1,100 00	6 01	6 557 94	7 51	-8,190 14	-1,632 20	0 00	-1,632 20

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account **ber 2606569**
ZZCWF DN - DUNCAN-HURST
2606569
 Page 49 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
3/8/04	SOLD 500.00 SHARES 03-08-04 AT A PRICE OF \$6.044	500.00	6.04	2,996.88	7.51	-3,722.79	-725.91	0.00	-725.91
03/11/2004	LESS BROKER COMMISSION OF \$25.00 AND OTHER CHARGES OF \$0.12 LEGG MASON WOOD WALKER, INC								
3/9/04	SOLD 1,100.00 SHARES 03-09-04 AT A PRICE OF \$5.8414	1,100.00	5.84	6,370.28	7.51	-8,190.13	-1,819.85	0.00	-1,819.85
03/12/2004	LESS BROKER COMMISSION OF \$55.00 AND OTHER CHARGES OF \$0.26 LEGG MASON WOOD WALKER, INC								
3/30/04	SOLD 1,100.00 SHARES 03-30-04 AT A PRICE OF \$5.90	1,100.00	5.90	6,434.74	7.51	-8,190.14	-1,755.40	0.00	-1,755.40
04/02/2004	LESS BROKER COMMISSION OF \$55.00 AND OTHER CHARGES OF \$0.26 OPPENHEIMER AND CO, INC								
3/31/04	SOLD 1,100.00 SHARES 03-31-04 AT A PRICE OF \$5.8266	1,100.00	5.83	6,354.01	7.51	8,190.13	-1,836.12	0.00	-1,836.12
04/05/2004	LESS BROKER COMMISSION OF \$55.00 AND OTHER CHARGES OF \$0.25 OPPENHEIMER AND CO, INC								
4/5/04	SOLD 3,700.00 SHARES 04-05-04 AT A PRICE OF \$6.3461	3,700.00	6.35	23,332.02	7.49	-27,548.64	-4,216.62	0.00	-4,216.62
04/08/2004	LESS BROKER COMMISSION OF \$148.00 AND OTHER CHARGES OF \$0.55 SCHWAB (CHARLES) & CO, INC								
4/6/04	SOLD 1,800.00 SHARES 04-06-04 AT A PRICE OF \$6.5325	1,800.00	6.53	11,668.22	7.50	-13,402.04	-1,733.82	0.00	-1,733.82
04/12/2004	LESS BROKER COMMISSION OF \$90.00 AND OTHER CHARGES OF \$0.28 SCHWAB (CHARLES) & CO INC								
Totals for security		-15,100.00		94,608.61		-112,428.22	-17,819.61	0.00	-17,819.61
KORN / FERRY INTL COM NEW									
7/1/04	SOLD 2,800.00 SHARES 07-01-04 AT A PRICE OF \$19.2118	2,800.00	19.21	53,735.78	13.15	-36,773.99	16,961.79	0.00	16,961.79
07/07/2004	LESS BROKER COMMISSION OF \$56.00 AND OTHER CHARGES OF \$1.26 STATE STREET BROKERAGE SVCS								
7/1/04	SOLD 5,300.00 SHARES 07-01-04 AT A PRICE OF \$19.39	5,300.00	19.39	102,767.00	13.13	-69,607.91	33,159.09	0.00	33,159.09
07/07/2004	NET SSB-CUSTODIAN								
Totals for security		-8,100.00		156,502.78		-106,381.90	50,120.88	0.00	50,120.88
KYPHON INC COM									
7/1/04	SOLD 3,300.00 SHARES 07-01-04 AT A PRICE OF \$27.66	3,300.00	27.66	91,278.00	18.72	61,777.40	29,500.60	0.00	29,500.60
07/07/2004	NET SSB-CUSTODIAN								
7/1/04	SOLD 1,700.00 SHARES 07-01-04 AT A PRICE OF \$27.7453	1,700.00	27.75	47,131.90	18.73	-31,824.72	15,307.18	0.00	15,307.18
07/07/2004	LESS BROKER COMMISSION OF \$34.00 AND OTHER CHARGES OF \$1.11 STATE STREET BROKERAGE SVCS								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2606569
 ZZCWFND - DUNCAN-HURST
 2606569
 Page 50 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
Totals for security		-5,000 00		138,409 90		-93,602 12	44,807 78	0 00	44,807 78
LABOR READY INC COM NEW									
7/1/04 07/07/2004	SOLD 14,500 00 SHARES 07-01-04 AT A PRICE OF \$15 1591 LESS BROKER COMMISSION OF \$290 00 AND OTHER CHARGES OF \$5 15 STATE STREET BROKERAGE SVCS	-14 500 00	15 16	219 511 80	10 28	-148 906 83	70 604 97	0 00	70 604 97
Totals for security		-14,500 00		219,511 80		-148,906 83	70,604 97	0 00	70,604 97
LEADIS TECH INC COM									
6/16/04 06/21/2004	SOLD 1,100 00 SHARES 06-16-04 AT A PRICE OF \$14 0199 LESS BROKER COMMISSION OF \$22 00 AND OTHER CHARGES OF \$0 37 INSTINET	1 100 00	14 02	15 399 52	14 02	-15,400 00	-0 48	0 00	-0 48
Totals for security		-1,100 00		15,399 52		-15,400 00	-0 48	0 00	-0 48
LITTELFUSE INC COM									
7/1/04 07/07/2004	SOLD 900 00 SHARES 07-01-04 AT A PRICE OF \$41 49 LESS BROKER COMMISSION OF \$18 00 AND OTHER CHARGES OF \$0 88 STATE STREET BROKERAGE SVCS	900 00	41 49	37 322 12	32 86	-29,559 91	7,762 21	0 00	7,762 21
7/1/04 07/07/2004	SOLD 1,900 00 SHARES 07-01-04 AT A PRICE OF \$41 65 NET SSB-CUSTODIAN	-1 900 00	41 65	79,135 00	32 84	-62,404 25	16,730 75	0 00	16,730 75
Totals for security		-2,800 00		116,457 12		-91,964 16	24,492 96	0 00	24,492 96
LTX CORP COM									
1/28/04 02/02/2004	SOLD 1,100 00 SHARES 01-28-04 AT A PRICE OF \$17 8282 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 92 NORTHERN TRUST SECURITIES INC	1 100 00	17 83	19 555 10	10 30	-11 302 25	8 252 85	0 00	8 252 85
4/26/04 04/29/2004	SOLD 2,100 00 SHARES 04-26-04 AT A PRICE OF \$12 9139 LESS BROKER COMMISSION OF \$105 00 AND OTHER CHARGES OF \$0 64 NORTHERN TRUST SECURITIES INC	-2 100 00	12 91	27,013 55	10 98	-22 973 16	4,040 39	0 00	4,040 39
6/3/04 06/08/2004	SOLD 2,100 00 SHARES 06-03-04 AT A PRICE OF \$9 6041 LESS BROKER COMMISSION OF \$105 00 AND OTHER CHARGES OF \$0 48 SCHWAB (CHARLES) & CO , INC	-2 100 00	9 60	20 063 13	11 00	-22 973 17	-2,910 04	0 00	-2,910 04

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account **per 2606569**
ZZCWF DN - DUNCAN-HURST
2606569
 Page 51 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
6/4/04 06/09/2004	SOLD 800 00 SHARES 06-04-04 AT A PRICE OF \$9 7192 LESS BROKER COMMISSION OF \$16 00 AND OTHER CHARGES OF \$0 19 WAVE SECURITIES LLC	800 00	9 72	7 759 17	10 96	-8 751 68	-992 51	0 00	-992 51
6/7/04 06/19/2004	SOLD 200 00 SHARES 06-07-04 AT A PRICE OF \$9 88 LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 05 WAVE SECURITIES LLC	-200 00	9 88	1 971 95	10 96	-2 167 92	-215 97	0 00	-215 97
6/8/04 06/11/2004	SOLD 200 00 SHARES 06-08-04 AT A PRICE OF \$9 68 LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 05 WAVE SECURITIES LLC	-200 00	9 68	1 931 95	10 96	2 167 92	-255 97	0 00	-255 97
6/9/04 06/14/2004	SOLD 100 00 SHARES 06-09-04 AT A PRICE OF \$9 671 LESS BROKER COMMISSION OF \$2 00 AND OTHER CHARGES OF \$0 03 AMERICAN TECHNOLOGY RESEARCH	100 00	9 67	965 07	10 96	1 093 96	-128 89	0 00	-128 89
6/17/04 06/22/2004	SOLD 300 00 SHARES 06-17-04 AT A PRICE OF \$8 4436 LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 06 WAVE SECURITIES LLC	-300 00	8 44	2 527 02	10 97	-3 261 88	-754 86	0 00	-754 86
6/18/04 06/23/2004	SOLD 1,100 00 SHARES 06-18-04 AT A PRICE OF \$8 5041 LESS BROKER COMMISSION OF \$22 00 AND OTHER CHARGES OF \$0 22 WAVE SECURITIES LLC	-1 100 00	8 50	9 332 29	10 97	-12 033 56	-2 701 27	0 00	-2 701 27
6/21/04 06/24/2004	SOLD 3,400 00 SHARES 06-21-04 AT A PRICE OF \$8 90 LESS BROKER COMMISSION OF \$68 00 AND OTHER CHARGES OF \$0 71 WAVE SECURITIES LLC	-3 400 00	8 90	30 191 29	10 96	-37 194 65	-7 003 36	0 00	-7 003 36
Totals for security		-11,400 00		121,310 52		-123,980 15	-2,669.63	0.00	-2,669.63
MARTEK BIOSCIENCES CORP COM COM STK USD0 10									
7/1/04 07/07/2004	SOLD 1 500 00 SHARES 07-01-04 AT A PRICE OF \$55 8993 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$1 97 STATE STREET BROKERAGE SVCS	-1 500 00	55 90	83 816 98	25 15	-37 712 93	46,104 05	0 00	46,104 05
7/1/04 07/07/2004	SOLD 300 00 SHARES 07-01-04 AT A PRICE OF \$55 15 NET SSB-CUSTODIAN	300 00	55 15	16 545 00	25 14	-7 542 59	9,002 41	0 00	9,002 41
7/1/04 07/07/2004	SOLD 1,300 00 SHARES 07-01-04 AT A PRICE OF \$55 15 NET CITIBANK-NEW YORK	-1 300 00	55 15	71 695 00	25 14	-32 684 54	39,010 46	0 00	39,010 46
Totals for security		-3,100 00		172,056 98		-77,940 06	94,116.92	0.00	94,116.92
MASTEC INC COM									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2606569
 ZCWFN - DUNCAN-HURST
 2606569
 Page 52 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
3-17-04 03-22-2004	SOLD 900 00 SHARES 03-17-04 AT A PRICE OF \$10 3908 LESS BROKER COMMISSION OF \$45 00 AND OTHER CHARGES OF \$0 37 BRIDGE, TRADING	-900 00	10 39	9 306 35	13 93	-12,480 59	-3,174 24	0 00	-3,174 24
3-24-04 03-29-2004	SOLD 4,800 00 SHARES 03-24-04 AT A PRICE OF \$8 0003 LESS BROKER COMMISSION OF \$240 00 AND OTHER CHARGES OF \$1 50 NORTHERN TRUST SECURITIES INC	-4 800 00	8 00	38 159 94	13 96	-66 563 14	-28,403 20	0 00	-28,403 20
3-25-04 03-30-2004	SOLD 1 600 00 SHARES 03-25-04 AT A PRICE OF \$8 6511 LESS BROKER COMMISSION OF \$32 00 AND OTHER CHARGES OF \$0 54 INSTINET	1 600 00	8 65	13 809 22	13 90	-22 187 72	-8,378 50	0 00	-8,378 50
3-26-04 03/31 2004	SOLD 3,300 00 SHARES 03-26-04 AT A PRICE OF \$8 8876 LESS BROKER COMMISSION OF \$165 00 AND OTHER CHARGES OF \$1 15 FIRST BOSTON CORP	3 300 00	8 89	29 162 93	13 95	-45 762 16	-16,599 23	0 00	-16,599 23
Totals for security		-10,600 00		90,438 44		-146,993 61	-56,555.17	0.00	-46,555.17
MATTSON TECH INC COM									
4-16-04 04-21-2004	SOLD 1,400 00 SHARES 04-16-04 AT A PRICE OF \$12 538 LESS BROKER COMMISSION OF \$70 00 AND OTHER CHARGES OF \$0 42 COWEN & CO	1 400 00	12 54	17 482 78	12 95	-18,062 79	-580 01	0 00	-580 01
4-27-04 04-30-2004	SOLD 800 00 SHARES 04-27-04 AT A PRICE OF \$11 4033 LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 22 J P MORGAN SEC (STKS & BONDS)	800 00	11 40	9 052 42	12 96	-10,321 60	-1,239 18	0 00	-1,239 18
4-29-04 05/04-2004	SOLD 1,100 00 SHARES 04-29-04 AT A PRICE OF \$10 0782 LESS BROKER COMMISSION OF \$22 00 AND OTHER CHARGES OF \$0 26 WAVE SECURITIES LLC	-1 100 00	10 08	11 063 76	12 93	-14 192 20	-3,128 44	0 00	-3,128 44
4-30-04 05-05-2004	SOLD 1,000 00 SHARES 04-30-04 AT A PRICE OF \$9 7698 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 23 J P MORGAN SEC (STKS & BONDS)	-1 000 00	9 77	9 719 57	12 97	12 902 00	-3,182 43	0 00	-3,182 43
5-4-04 05-07-2004	SOLD 1,400 00 SHARES 05-04-04 AT A PRICE OF \$9 845 LESS BROKER COMMISSION OF \$28 00 AND OTHER CHARGES OF \$0 33 WAVE SECURITIES LLC	1 400 00	9 85	13 754 67	12 93	-18,062 79	-4,308 12	0 00	-4,308 12
5-6-04 05/11 2004	SOLD 2,400 00 SHARES 05-06-04 AT A PRICE OF \$9 9305 LESS BROKER COMMISSION OF \$96 00 AND OTHER CHARGES OF \$0 56 J P MORGAN SEC (STKS & BONDS)	-2 400 00	9 93	23 736 64	12 95	30,964 79	-7,228 15	0 00	-7,228 15
Totals for security		-8,100 00		84,839 84		-104,506 17	-19,866.33	0.00	-19,866.33
MCDATA CORP CL A									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account **ber 2606569**
ZZCWFND - DUNCAN-HURST
2606569

Page 53 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
1/5/04 01/08/2004	SOLD 1,200.00 SHARES 01-05-04 AT A PRICE OF \$9.9913 LESS BROKER COMMISSION OF \$24.00 AND OTHER CHARGES OF \$0.57 WAVE SECURITIES LLC	-1,200.00	9.99	11,964.99	8.60	10,303.79	1,661.20	0.00	1,661.20
1/15/04 01/21/2004	SOLD 1,600.00 SHARES 01-15-04 AT A PRICE OF \$9.4243 LESS BROKER COMMISSION OF \$32.00 AND OTHER CHARGES OF \$0.71 WAVE SECURITIES LLC	1,600.00	9.42	15,046.17	8.61	-13,738.38	1,307.79	0.00	1,307.79
1/16/04 01/22/2004	SOLD 2,200.00 SHARES 01-16-04 AT A PRICE OF \$9.8041 LESS BROKER COMMISSION OF \$44.00 AND OTHER CHARGES OF \$1.01 WAVE SECURITIES LLC	2,200.00	9.80	21,524.01	8.60	-18,890.28	2,633.73	0.00	2,633.73
1/20/04 01/23/2004	SOLD 3,300.00 SHARES 01-20-04 AT A PRICE OF \$10.1204 LESS BROKER COMMISSION OF \$66.00 AND OTHER CHARGES OF \$1.57 WAVE SECURITIES LLC	-3,300.00	10.12	33,329.75	8.60	-28,335.41	4,994.34	0.00	4,994.34
1/21/04 01/26/2004	SOLD 1,200.00 SHARES 01-21-04 AT A PRICE OF \$10.0726 LESS BROKER COMMISSION OF \$24.00 AND OTHER CHARGES OF \$0.57 WAVE SECURITIES LLC	-1,200.00	10.07	12,062.55	8.60	-10,303.79	1,758.76	0.00	1,758.76
1/22/04 01/27/2004	SOLD 500.00 SHARES 01-22-04 AT A PRICE OF \$9.9828 LESS BROKER COMMISSION OF \$10.00 AND OTHER CHARGES OF \$0.24 WAVE SECURITIES LLC	-500.00	9.98	4,981.16	8.60	-4,293.25	687.91	0.00	687.91
Totals for security		-10,000.00		98,908.63		-85,864.90	13,043.73	0.00	13,043.73
MEDICINES COMPANY COM									
3/1/04 03/04/2004	SOLD 500.00 SHARES 03-01-04 AT A PRICE OF \$27.0595 LESS BROKER COMMISSION OF \$25.00 AND OTHER CHARGES OF \$0.53 ADAMS, HARKNESS & HILL, INC	500.00	27.06	13,504.22	14.38	7,174.93	6,329.29	0.00	6,329.29
3/2/04 03/05/2004	SOLD 600.00 SHARES 03-02-04 AT A PRICE OF \$26.9972 LESS BROKER COMMISSION OF \$30.00 AND OTHER CHARGES OF \$0.64 ADAMS, HARKNESS & HILL, INC	-600.00	27.00	16,167.68	14.38	-8,609.91	7,557.77	0.00	7,557.77
7/1/04 07/07/2004	SOLD 1,000.00 SHARES 07-01-04 AT A PRICE OF \$30.151 LESS BROKER COMMISSION OF \$20.00 AND OTHER CHARGES OF \$0.71 STATE STREET BROKERAGE SVCS	-1,000.00	30.15	30,130.29	14.36	-14,349.86	15,780.43	0.00	15,780.43
7/1/04 07/07/2004	SOLD 2,000.00 SHARES 07-01-04 AT A PRICE OF \$29.45 NET SSB-CUSTODIAN	-2,000.00	29.45	58,900.00	14.35	-28,699.72	30,200.28	0.00	30,200.28
Totals for security		-4,100.00		118,702.19		-58,834.42	59,867.77	0.00	59,867.77
MERIX CORP COM									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2606569
 ZZCWFND - DUNCAN-HURST
 2606569
 Page 54 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
4/20/04 04/23/2004	SOLD 100 00 SHARES 04-20-04 AT A PRICE OF \$18 3292 LESS BROKER COMMISSION OF \$2 00 AND OTHER CHARGES OF \$0 05 WAVE SECURITIES LLC	100 00	18 33	1 830 87	25 29	-2,525 91	-695 04	0 00	-695 04
4/21/04 04/26/2004	SOLD 600 00 SHARES 04-21-04 AT A PRICE OF \$18 5592 LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 27 WAVE SECURITIES LLC	-600 00	18 56	11,123 25	25 29	-15 155 48	-4,032 23	0 00	-4,032 23
4/26/04 04/29/2004	SOLD 200 00 SHARES 04-26-04 AT A PRICE OF \$19 1917 LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 09 INSTINET	-200 00	19 19	3 854 25	25 29	-5,051 83	-1,217 58	0 00	-1,217 58
4/27/04 04/30/2004	SOLD 600 00 SHARES 04-27-04 AT A PRICE OF \$17 7714 LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 25 WAVE SECURITIES LLC	600 00	17 77	10 650 59	25 29	15 155 48	-4,504 89	0 00	-4,504 89
4/28/04 05/03/2004	SOLD 500 00 SHARES 04-28-04 AT A PRICE OF \$16 2587 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 20 WAVE SECURITIES LLC	500 00	16 26	8 119 15	25 29	-12 629 57	-4,510 42	0 00	-4,510 42
4/29/04 05/04/2004	SOLD 200 00 SHARES 04-29-04 AT A PRICE OF \$16 3576 LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 08 WAVE SECURITIES LLC	200 00	16 36	3 267 44	25 29	-5 051 83	-1,784 39	0 00	-1,784 39
4/30/04 05/05/2004	SOLD 1,100 00 SHARES 04-30-04 AT A PRICE OF \$15 2757 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 40 NORTHERN TRUST SECURITIES INC	-1 100 00	15 26	16 747 67	25 34	-27 785 05	-11,037 18	0 00	-11,037 18
5/3/04 05/06/2004	SOLD 1,400 00 SHARES 05-03-04 AT A PRICE OF \$16 1817 LESS BROKER COMMISSION OF \$28 00 AND OTHER CHARGES OF \$0 54 WAVE SECURITIES LLC	1 400 00	16 18	22 625 84	25 29	-35,362 78	-12,736 94	0 00	-12,736 94
Totals for security		-4,700 00		78,199 26		-118,717 93	-40,518.67	0.00	-40,518.67
METROLOGIC INSTRS INC COM									
3/29/04 04/01/2004	SOLD 900 00 SHARES 03-29-04 AT A PRICE OF \$22 4871 LESS BROKER COMMISSION OF \$45 00 AND OTHER CHARGES OF \$0 79 RAYMOND, JAMES & ASSOCIATES	-900 00	22 49	20 192 60	19 68	17,669 45	2,523 15	0 00	2,523 15
3/30/04 04/02/2004	SOLD 300 00 SHARES 03-30-04 AT A PRICE OF \$23 01 LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 27 RAYMOND, JAMES & ASSOCIATES	300 00	23 01	6 887 73	19 68	-5,889 82	997 91	0 00	997 91

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2606569
 ZZCWFN - DUNCAN-HURST
 2606569
 Page 55 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
5/6/04	SOLD 1,200 00 SHARES 05-06-04 AT A PRICE OF	-1,200 00	15 87	18 976 27	19 70	-23,559 27	-4,581 00	0 00	-4,581 00
05/11/2004	\$15 8656 LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$0 45 NORTHERN TRUST SECURITIES INC								
5/27/04	SOLD 800 00 SHARES 05-27-04 AT A PRICE OF \$14 962	-800 00	14 96	11 929 31	19 70	-15 706 18	-3,776 87	0 00	-3,776 87
06/02/2004	LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 29 WILLIAM BLAIR & CO								
5/28/04	SOLD 600 00 SHARES 05-28-04 AT A PRICE OF \$14 4918	-600 00	14 49	8 664 87	19 70	11 779 64	-3,114 77	0 00	-3,114 77
06/03/2004	LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 21 WILLIAM BLAIR & CO								
6/1/04	SOLD 1,000 00 SHARES 06-01-04 AT A PRICE OF	-1,000 00	14 81	14 760 15	19 70	-19,632 73	-4,872 58	0 00	-4,872 58
06/04/2004	\$14 8105 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 35 WILLIAM BLAIR & CO								
6/2/04	SOLD 1,000 00 SHARES 06-02-04 AT A PRICE OF	-1,000 00	15 12	15 072 74	19 70	-19,632 73	-4,559 99	0 00	-4,559 99
06/07/2004	\$15 1231 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 36 WILLIAM BLAIR & CO								
Totals for security		-5,800 00		96,485 67		-113,869 82	-17,384 15	0 00	-17,384 15
<u>MGI PHARMA INC COM</u>									
5/14/04	SOLD 400 00 SHARES 05-14-04 AT A PRICE OF \$62 752	400 00	62 75	25 080 21	29 50	-11,791 72	13,288 49	0 00	13,288 49
05/19/2004	LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 59 THOMAS WEISEL PARTNER LLC								
7/1/04	SOLD 1,900 00 SHARES 07-01-04 AT A PRICE OF \$27 43	-1,900 00	27 43	52 117 00	14 74	28 005 34	24,111 66	0 00	24,111 66
07/07/2004	NET MELLON TRUST OF NEW ENGLAND								
7/1/04	SOLD 1,800 00 SHARES 07-01-04 AT A PRICE OF	-1,800 00	27 14	48 820 79	14 75	-26 531 37	22,289 42	0 00	22,289 42
07/07/2004	\$27 1433 LESS BROKER COMMISSION OF \$36 00 AND OTHER CHARGES OF \$1 15 STATE STREET BROKERAGE SVCS								
7/1/04	SOLD 1,500 00 SHARES 07-01-04 AT A PRICE OF \$27 43	-1,500 00	27 43	41,145 00	14 74	-22,109 48	19,035 52	0 00	19,035 52
07/07/2004	NET SSB-CUSTODIAN								
7/1/04	SOLD 200 00 SHARES 07-01-04 AT A PRICE OF \$27 43	-200 00	27 43	5,486 00	14 74	2,947 93	2,538 07	0 00	2,538 07
07/07/2004	NET SSB-CUSTODIAN								
Totals for security		-5,800 00		172,649 00		-91,385 84	81,283 16	0 00	81,283 16
<u>MICREL INC COM</u>									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2606569
 ZCWFN - DUNCAN-HURST
 2606569
 Page 56 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
4/20/04 04/23/2004	SOLD 1,100 00 SHARES 04-20-04 AT A PRICE OF \$12 2457 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 32 BURNS FRY INC	1 100 00	12 25	13 414 95	12 65	13 862 78	-447 83	0 00	-447 83
4/22/04 04/27/2004	SOLD 2,600 00 SHARES 04-22-04 AT A PRICE OF \$11 8994 LESS BROKER COMMISSION OF \$130 00 AND OTHER CHARGES OF \$0 73 BURNS FRY INC	-2,600 00	11 90	30 807 71	12 66	32,766 57	-1,958 86	0 00	-1,958 86
Totals for security		-3,700 00		44,222 66		-46,629 35	-2,406.69	0.00	-2,406.69
MICROMUSE INC COM									
1/5/04 01/08/2004	SOLD 1,600 00 SHARES 01-05-04 AT A PRICE OF \$7 2871 LESS BROKER COMMISSION OF \$32 00 AND OTHER CHARGES OF \$0 55 WAVE SECURITIES LLC	-1 600 00	7 29	11 626 81	8 45	-13,461 06	-1,854 25	0 00	-1,854 25
1/7/04 01/12/2004	SOLD 1,200 00 SHARES 01-07-04 AT A PRICE OF \$7 2882 LESS BROKER COMMISSION OF \$24 00 AND OTHER CHARGES OF \$0 41 WAVE SECURITIES LLC	-1 200 00	7 29	8 721 43	8 45	-10 110 79	-1,389 36	0 00	-1,389 36
1/8/04 01/13/2004	SOLD 3,200 00 SHARES 01-08-04 AT A PRICE OF \$7 824 LESS BROKER COMMISSION OF \$64 00 AND OTHER CHARGES OF \$1 18 WAVE SECURITIES LLC	-3 200 00	7 82	24 971 62	8 45	26 962 11	-1,990 49	0 00	-1,990 49
1/9/04 01/14/2004	SOLD 1,900 00 SHARES 01-09-04 AT A PRICE OF \$8 51 LESS BROKER COMMISSION OF \$95 00 AND OTHER CHARGES OF \$0 76 NORTHERN TRUST SECURITIES INC	-1 900 00	8 51	16 073 24	8 48	-16,008 75	64 49	0 00	64 49
1/9/04 01/14/2004	SOLD 600 00 SHARES 01-09-04 AT A PRICE OF \$8 2767 LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 24 WAVE SECURITIES LLC	-600 00	8 28	4 953 78	8 45	-5,055 40	-101 62	0 00	-101 62
Totals for security		-8,500 00		66,346 88		-71,618 11	-5,271.23	0.00	-5,271.23
MICROSTRATEGY INC CL A NEW									
3/16/04 03/19/2004	SOLD 600 00 SHARES 03-16-04 AT A PRICE OF \$51 2051 LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$1 20 WAVE SECURITIES LLC	-600 00	51 21	30,709 86	33 31	-19 979 51	10,730 35	0 00	10,730 35
3/17/04 03/22/2004	SOLD 300 00 SHARES 03-17-04 AT A PRICE OF \$53 3577 LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 63 DOMINION SECURITIES CORP ,LTD	300 00	53 36	15 991 68	33 33	-9,989 76	6,001 92	0 00	6,001 92
3/18/04 03/23/2004	SOLD 200 00 SHARES 03-18-04 AT A PRICE OF \$52 5892 LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 42 WAVE SECURITIES LLC	200 00	52 59	10,513 42	33 31	-6,659 84	3,853 58	0 00	3,853 58

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account per 2606569
 ZCWFON - DUNCAN-HURST
 2606569
 Page 57 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
4/16/04 04/21/2004	SOLD 500.00 SHARES 04-16-04 AT A PRICE OF \$50.5822 LESS BROKER COMMISSION OF \$25.00 AND OTHER CHARGES OF \$0.60 SCHWAB (CHARLES) & CO., INC	500.00	50.58	25,265.50	33.33	-16,649.59	8,615.91	0.00	8,615.91
4/23/04 04/26/2004	SOLD 700.00 SHARES 04-23-04 AT A PRICE OF \$50.947 LESS BROKER COMMISSION OF \$35.00 AND OTHER CHARGES OF \$0.84 NORTHERN TRUST SECURITIES INC	700.00	50.95	35,627.06	33.33	-23,309.43	12,317.63	0.00	12,317.63
6/17/04 06/22/2004	SOLD 400.00 SHARES 06-17-04 AT A PRICE OF \$41.9282 LESS BROKER COMMISSION OF \$20.00 AND OTHER CHARGES OF \$0.40 OPPENHEIMER AND CO. INC	400.00	41.93	16,750.88	33.34	-13,319.67	3,431.21	0.00	3,431.21
7/1/04 07/07/2004	SOLD 2,600.00 SHARES 07-01-04 AT A PRICE OF \$41.7996 LESS BROKER COMMISSION OF \$52.00 AND OTHER CHARGES OF \$2.55 STATE STREET BROKERAGE SVCS	-2,600.00	41.80	108,624.41	33.32	-86,577.89	22,046.52	0.00	22,046.52
Totals for security		-5,300.00		243,482.81		-176,485.69	66,997.12	0.00	66,997.12
MPS GROUP INC COM									
7/1/04 07/07/2004	SOLD 1,700.00 SHARES 07-01-04 AT A PRICE OF \$11.42 NET SSB-CUSTODIAN	-1,700.00	11.42	19,414.00	8.11	-13,780.48	5,633.52	0.00	5,633.52
7/1/04 07/07/2004	SOLD 10,300.00 SHARES 07-01-04 AT A PRICE OF \$11.42 NET SSB-CUSTODIAN	-10,300.00	11.42	117,626.00	8.11	-83,493.53	34,132.47	0.00	34,132.47
7/1/04 07/07/2004	SOLD 2,400.00 SHARES 07-01-04 AT A PRICE OF \$11.59 NET LESS CHARGES OF \$0.66 STATE STREET BROKERAGE SVCS	-2,400.00	11.59	27,815.34	8.11	-19,454.80	8,360.54	0.00	8,360.54
7/1/04 07/07/2004	SOLD 4,000.00 SHARES 07-01-04 AT A PRICE OF \$11.70 LESS BROKER COMMISSION OF \$80.00 AND OTHER CHARGES OF \$1.10 STATE STREET BROKERAGE SVCS	-4,000.00	11.70	46,718.90	8.12	-32,424.67	14,294.23	0.00	14,294.23
Totals for security		-18,400.00		211,574.24		-149,153.48	62,420.76	0.00	62,420.76
MULTIMEDIA GAMES INC COM									
7/1/04 07/07/2004	SOLD 3,200.00 SHARES 07-01-04 AT A PRICE OF \$26.6487 LESS BROKER COMMISSION OF \$64.00 AND OTHER CHARGES OF \$2.00 STATE STREET BROKERAGE SVCS	-3,200.00	26.65	85,209.84	25.14	-80,396.22	4,813.62	0.00	4,813.62
7/1/04 07/31/2004	SOLD 1,600.00 SHARES 07-01-04 AT A PRICE OF \$26.24 NET LESS CHARGES OF \$0.99 STATE STREET BROKERAGE SVCS	-1,600.00	26.24	41,983.01	25.12	-40,198.11	1,784.90	0.00	1,784.90

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2606569
 ZZCWFND - DUNCAN-HURST
 2606569

Page 58 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
Totals for security		-4,800 00		127,192 85		-120,594 33	6,598.52	0.00	6,598.52
NAVIGANT CONSULTING INC COM									
7/1/04 07/07/2004	SOLD 1,600 00 SHARES 07-01-04 AT A PRICE OF \$21 3075 LESS BROKER COMMISSION OF \$32 00 AND OTHER CHARGES OF \$0 80 STATE STREET BROKERAGE SVCS	1 600 00	21 31	34 059 20	13 73	-21 942 16	12,117 04	0 00	12,117 04
7/1/04 07/07/2004	SOLD 2 500 00 SHARES 07-01-04 AT A PRICE OF \$20 91 NET SSB-CUSTODIAN	2,500 00	20 91	52 275 00	13 71	-34 284 63	17,990 37	0 00	17,990 37
7/1/04 07/07/2004	SOLD 2,400 00 SHARES 07-01-04 AT A PRICE OF \$21 22 NET LESS CHARGES OF \$1 20 STATE STREET BROKERAGE SVCS	2 400 00	21 22	50 926 80	13 71	-32 913 24	18,013 56	0 00	18,013 56
7/1/04 07/07/2004	SOLD 5,200 00 SHARES 07-01-04 AT A PRICE OF \$20 91 NET SSB-CUSTODIAN	-5 200 00	20 91	108 732 00	13 71	-71 312 02	37,419 98	0 00	37,419 98
Totals for security		-11,700 00		245,993 00		-160,452 05	85,540.95	0.00	85,540.95
NEKTAR THERAPEUTICS COM									
6/9/04 06/14/2004	SOLD 1,800 00 SHARES 06-09-04 AT A PRICE OF \$18 0415 LESS BROKER COMMISSION OF \$90 00 AND OTHER CHARGES OF \$0 76 LEHMAN BROTHERS, INC	1 800 00	18 04	32 383 94	20 93	37,570 29	-5,186 35	0 00	-5,186 35
7/1/04 07/07/2004	SOLD 2,100 00 SHARES 07-01-04 AT A PRICE OF \$19 7567 LESS BROKER COMMISSION OF \$42 00 AND OTHER CHARGES OF \$0 98 STATE STREET BROKERAGE SVCS	2 100 00	19 76	41 446 09	20 89	-43,832 00	-2,385 91	0 00	-2,385 91
7/1/04 07/07/2004	SOLD 200 00 SHARES 07-01-04 AT A PRICE OF \$19 81 NET SSB-CUSTODIAN	-200 00	19 81	3,962 00	20 87	-4,174 48	-212 48	0 00	-212 48
7/1/04 07/07/2004	SOLD 3,700 00 SHARES 07-01-04 AT A PRICE OF \$19 81 NET MELLON TRUST OF NEW ENGLAND	-3,700 00	19 81	73 297 00	20 87	-77,227 82	-3,930 82	0 00	-3,930 82
Totals for security		-7,800 00		151,089 03		-162,804 59	-11,715.56	0.00	-11,715.56
NEOWARE SYS INC COM									
1/5/04 01/08/2004	SOLD 1,500 00 SHARES 01-05-04 AT A PRICE OF \$11 0525 LESS BROKER COMMISSION OF \$75 00 AND OTHER CHARGES OF \$0 78 JEFFERIES & CO , INC	-1 500 00	11 05	16 502 97	16 07	-23 999 73	-7,496 76	0 00	-7,496 76

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **1606569**
ZZCWFDN - DUNCAN-HURST
1606569
 Page 59 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
1/7/04 01/12/2004	SOLD 400 00 SHARES 01-07-04 AT A PRICE OF \$10 9802 LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 21 JEFFERIES & CO , INC	-400 00	10 98	4 371 87	16 07	-6 399 93	-2,028 06	0 00	-2,028 06
1 8/04 01/13/2004	SOLD 1,400 00 SHARES 01-08-04 AT A PRICE OF \$11 0507 LESS BROKER COMMISSION OF \$70 00 AND OTHER CHARGES OF \$0 73 NORTHERN TRUST SECURITIES INC	-1 400 00	11 05	15 400 25	16 07	-22,399 75	-6,999 50	0 00	-6,999 50
1 9/04 01/14/2004	SOLD 700 00 SHARES 01-09-04 AT A PRICE OF \$11 158 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 37 JEFFERIES & CO , INC	700 00	11 16	7 775 23	16 07	-11,199 88	-3,424 65	0 00	-3,424 65
1 9/04 01/14/2004	SOLD 300 00 SHARES 01-09-04 AT A PRICE OF \$11 0503 LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 16 INSTINET	300 00	11 05	3 308 93	16 03	-4,799 95	-1,491 02	0 00	-1,491 02
1 23/04 01/28/2004	SOLD 300 00 SHARES 01-23-04 AT A PRICE OF \$11 0037 LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 16 INSTINET	300 00	11 00	3 294 95	16 03	-4 799 95	-1,505 00	0 00	-1,505 00
1/26/04 01/29/2004	SOLD 300 00 SHARES 01-26-04 AT A PRICE OF \$11 05 LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 16 INSTINET	300 00	11 05	3 308 84	16 03	-4 799 95	-1,491 11	0 00	-1,491 11
2/3/04 02/06/2004	SOLD 300 00 SHARES 02-03-04 AT A PRICE OF \$10 6471 LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 15 INSTINET	300 00	10 65	3,187 98	16 03	-4,799 95	-1,611 97	0 00	-1,611 97
2/24 04 02 27 2004	SOLD 700 00 SHARES 02-24-04 AT A PRICE OF \$9 332 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 26 MORGAN STANLEY & CO	700 00	9 33	6 497 14	16 09	-11 199 87	-4,702 73	0 00	-4,702 73
2/25 04 03 01 2004	SOLD 700 00 SHARES 02-25-04 AT A PRICE OF \$9 3093 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 26 JEFFERIES & CO , INC	700 00	9 31	6 481 25	16 09	-11,199 87	-4,718 62	0 00	-4,718 62
2 27 04 03 0 2004	SOLD 400 00 SHARES 02-27-04 AT A PRICE OF \$9 386 LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 15 JEFFERIES & CO , INC	-400 00	9 39	3,734 25	16 09	-6 399 93	-2,665 68	0 00	-2,665 68
Totals for security		-7,000 00		73,863 66		-111,998 76	-38,135.10	0.00	-38,135.10
NOVATEL WIRELESS INC COM NEW									
7/1 04 07 07 2004	SOLD 5,100 00 SHARES 07-01-04 AT A PRICE OF \$25 28 NET SSB-CUSTODIAN	-5,100 00	25 28	128,928 00	17 96	-91 604 90	37,323 10	0 00	37,323 10

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Ser 2606569
 ZCWFND - DUNCAN-HURST
 2606569
 Page 60 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/1/04 07/07/2004	SOLD 2,700 00 SHARES 07-01-04 AT A PRICE OF \$25 5911 LESS BROKER COMMISSION OF \$54 00 AND OTHER CHARGES OF \$1 62 STATE STREET BROKERAGE SVCS	-2,700 00	25 59	69 040 35	17 98	-48,496 71	20,543 64	0 00	20,543 64
Totals for security		-7,800 00		197,968 35		-140,101 61	57,866.74	0.00	67,866.74
<u>NUTRACEUTICAL INTL CORP COM</u>									
7/1/04 07/07/2004	SOLD 2,400 00 SHARES 07-01-04 AT A PRICE OF \$21 92 NET SSB-CUSTODIAN	-2 400 00	21 92	52 608 00	25 15	-60 350 65	-7,742 65	0 00	-7,742 65
7/1/04 07/07/2004	SOLD 1,200 00 SHARES 07-01-04 AT A PRICE OF \$21 4517 LESS BROKER COMMISSION OF \$24 00 AND OTHER CHARGES OF \$0 61 STATE STREET BROKERAGE SVCS	-1,200 00	21 45	25 717 43	25 17	-30,175 32	-4,457 89	0 00	-4,457 89
Totals for security		-3,600 00		78,325 43		-90,525 97	-12,200.54	0.00	-12,200.54
<u>O2 MICRO INTL O2 MICRO INTL LTD COM STK</u>									
3/15/04 03/18/2004	SOLD 1,600 00 SHARES 03-15-04 AT A PRICE OF \$15 2045 LESS BROKER COMMISSION OF \$80 00 AND OTHER CHARGES OF \$0 95 NORTHERN TRUST SECURITIES INC	-1 600 00	15 20	24 246 25	13 26	-21,137 82	3,108 43	0 00	3,108 43
3/17/04 03/22/2004	SOLD 1,400 00 SHARES 03-17-04 AT A PRICE OF \$15 5635 LESS BROKER COMMISSION OF \$70 00 AND OTHER CHARGES OF \$0 85 NORTHERN TRUST SECURITIES INC	-1,400 00	15 56	21 718 05	13 25	-18,495 59	3,222 46	0 00	3,222 46
3/19/04 03/24/2004	SOLD 6,600 00 SHARES 03-19-04 AT A PRICE OF \$13 5028 LESS BROKER COMMISSION OF \$132 00 AND OTHER CHARGES OF \$3 48 WAVE SECURITIES LLC	-6 600 00	13 50	88 983 00	13 23	-87,193 49	1,789 51	0 00	1,789 51
Totals for security		-9,600 00		134,947 30		-126,826 90	8,120.40	0.00	8,120.40
<u>ODYSSEY HEALTHCARE INC COM</u>									
2/3/04 02/06/2004	SOLD 330 00 SHARES 02-03-04 AT A PRICE OF \$29 1693 LESS BROKER COMMISSION OF \$16 50 AND OTHER CHARGES OF \$0 46 KNIGHT SECURITIES L P	-330 00	29 17	9 608 91	15 48	-5 099 29	4,509 62	0 00	4,509 62
4/16/04 04/21/2004	SOLD 900 00 SHARES 04-16-04 AT A PRICE OF \$18 917 LESS BROKER COMMISSION OF \$45 00 AND OTHER CHARGES OF \$0 40 SUNTRUST ROBINSON HUMPHREY	900 00	18 92	16 979 90	15 49	-13,907 15	3,072 75	0 00	3,072 75

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2606569
 ZCWFDN - DUNCAN-HURST
 2606569
 Page 61 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
4/30/04 05/05/2004	SOLD 500 00 SHARES 04-30-04 AT A PRICE OF \$17 302 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 21 LEGG MASON WOOD WALKER, INC	500 00	17 30	8 625 79	15 50	-7,726 19	899 60	0 00	899 60
4/30 04 05/05/2004	SOLD 600 00 SHARES 04-30-04 AT A PRICE OF \$17 2118 LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 25 INSTINET	-600 00	17 21	10 314 83	15 47	-9,271 43	1,043 40	0 00	1,043 40
5/3/04 05/06/2004	SOLD 1,800 00 SHARES 05-03-04 AT A PRICE OF \$17 4088 LESS BROKER COMMISSION OF \$36 00 AND OTHER CHARGES OF \$0 74 INSTINET	-1,800 00	17 41	31 299 10	15 47	-27,814 30	3,484 80	0 00	3,484 80
5/4/04 05/07/2004	SOLD 1,000 00 SHARES 05-04-04 AT A PRICE OF \$18 7004 LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 44 INSTINET	-1 000 00	18 70	18 679 96	15 47	-15,452 39	3,227 57	0 00	3,227 57
5/7/04 05/12/2004	SOLD 920 00 SHARES 05-07-04 AT A PRICE OF \$17 9228 LESS BROKER COMMISSION OF \$46 00 AND OTHER CHARGES OF \$0 39 JEFFERIES & CO , INC	920 00	17 92	16,442 59	15 50	14,216 20	2,226 39	0 00	2,226 39
Totals for security		-6,050 00		111,951 08		-93,486 95	18,464.13	0.00	18,464.13
OLD DOMINION FGHT LINE INC COM									
7/1/04 07/07/2004	SOLD 400 00 SHARES 07-01-04 AT A PRICE OF \$28 93 NET SSB-CUSTODIAN	-400 00	28 93	11 572 00	27 77	-11,109 79	462 21	0 00	462 21
7/1-04 07/07/2004	SOLD 3,900 00 SHARES 07-01-04 AT A PRICE OF \$29 029 LESS BROKER COMMISSION OF \$78 00 AND OTHER CHARGES OF \$2 65 STATE STREET BROKERAGE SVCS	-3 900 00	29 03	113 132 45	27 79	-108,320 47	4,811 98	0 00	4,811 98
Totals for security		-4,300 00		124,704 45		-119,430 26	5,274.19	0.00	5,274.19
OMI CORP NEW COM									
7 1 04 07/07/2004	SOLD 18 500 00 SHARES 07-01-04 AT A PRICE OF \$11 9592 LESS BROKER COMMISSION OF \$370 00 AND OTHER CHARGES OF \$5 18 STATE STREET BROKERAGE SVCS	-18 500 00	11 96	220 870 02	4 69	-86,557 41	134,312 61	0 00	134,312 61
Totals for security		-18,500 00		220,870 02		-86,557 41	134,312.61	0.00	134,312.61
OMNIVISION TECHNOLOGIES INC COM									
1/15/04 01/22/2004	SOLD 700 00 SHARES 01-16-04 AT A PRICE OF \$56 6644 LESS BROKER COMMISSION OF \$14 00 AND OTHER CHARGES OF \$1 86 INSTINET	700 00	56 66	39 649 22	17 35	-12,142 76	27,506 46	0 00	27,506 46

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number 2606569
 ZCWFND - DUNCAN-HURST
 2606569

Page 82 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
5/13/04 05/18/2004	SOLD 600 00 SHARES 05-13-04 AT A PRICE OF \$22 9833 LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 33 INSTINET	-600 00	22 98	13 777 65	8 68	-5,204 04	8,573 61	0 00	8,573 61
5/14/04 05/19/2004	SOLD 400 00 SHARES 05-14-04 AT A PRICE OF \$22 5116 LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 22 INSTINET	400 00	22 51	8,996 42	8 68	3,469 36	5,527 06	0 00	5,527 06
6/9/04 06/14/2004	SOLD 2,100 00 SHARES 06-09-04 AT A PRICE OF \$18 1958 LESS BROKER COMMISSION OF \$42 00 AND OTHER CHARGES OF \$0 90 WAVE SECURITIES LLC	-2 100 00	18 20	38,168 28	8 68	-18 214 14	19,954 14	0 00	19,954 14
6/21/04 06/24/2004	SOLD 6,500 00 SHARES 06-21-04 AT A PRICE OF \$14 989 LESS BROKER COMMISSION OF \$130 00 AND OTHER CHARGES OF \$2 28 WAVE SECURITIES LLC	-6 500 00	14 99	97 296 22	8 69	-56,377 08	40,919 14	0 00	40,919 14
Totals for security		-10,300 00		197,887 79		-95,407 38	102,480.41	0.00	102,480.41
OPEN SOLUTIONS INC COM STK									
7/1/04 07/07/2004	SOLD 2,600 00 SHARES 07-01-04 AT A PRICE OF \$25 17 NET SSB-CUSTODIAN	-2 600 00	25 17	65 442 00	24 44	-63,555 35	1,886 65	0 00	1,886 65
7/1/04 07/07/2004	SOLD 1,300 00 SHARES 07-01-04 AT A PRICE OF \$24 7377 LESS BROKER COMMISSION OF \$26 00 AND OTHER CHARGES OF \$0 76 STATE STREET BROKERAGE SVCS	1 300 00	24 74	32 132 25	24 46	-31 777 68	354 57	0 00	354 57
Totals for security		-3,900 00		97,574 25		-95,333 03	2,241.22	0.00	2,241.22
OXFORD INDS INC COM									
7/1/04 07/07/2004	SOLD 2,200 00 SHARES 07-01-04 AT A PRICE OF \$42 7045 LESS BROKER COMMISSION OF \$44 00 AND OTHER CHARGES OF \$2 20 STATE STREET BROKERAGE SVCS	-2 200 00	42 70	93 903 70	45 36	99 732 21	-5,828 51	0 00	-5,828 51
7/1/04 07/07/2004	SOLD 200 00 SHARES 07-01-04 AT A PRICE OF \$42 20 NET SSB-CUSTODIAN	-200 00	42 20	8 440 00	45 33	-9 066 56	-626 56	0 00	-626 56
Totals for security		-2,400 00		102,343 70		-108,798 77	-6,455.07	0.00	-6,455.07
PACER INTL INC TENN COM									
1/8/04 01/13/2004	SOLD 2,300 00 SHARES 01-08-04 AT A PRICE OF \$19 7067 LESS BROKER COMMISSION OF \$115 00 AND OTHER CHARGES OF \$2 13 WARBURG DILLON READ LLC	-2,300 00	19 71	45 208 26	18 46	-42 346 75	2,861 53	0 00	2,861 53

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2606569
 ZCWFN - DUNCAN-HURST
 2606569
 Page 63 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
1/14/04 01/20/2004	SOLD 1,200 00 SHARES 01-14-04 AT A PRICE OF \$19 4141 LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$1 10 NORTHERN TRUST SECURITIES INC	-1 200 00	19 41	23 235 82	18 46	-22,093 96	1,141 86	0 00	1,141 86
1/16 04 01/22 2004	SOLD 900 00 SHARES 01-16-04 AT A PRICE OF \$20 0113 LESS BROKER COMMISSION OF \$45 00 AND OTHER CHARGES OF \$0 85 LEGG MASON WOOD WALKER, INC	-900 00	20 01	17 964 32	18 46	-16,570 47	1,393 85	0 00	1,393 85
Totals for security		-4,400 00		86,408 42		-81,011 18	5,397.24	0.00	5,397.24
PACKETEER INC COM									
4/22/04 04/27/2004	SOLD 1,500 00 SHARES 04-22-04 AT A PRICE OF \$12 2502 LESS BROKER COMMISSION OF \$75 00 AND OTHER CHARGES OF \$0 43 LEGG MASON WOOD WALKER, INC	-1 500 00	12 25	18 299 87	11 65	-17,404 05	895 82	0 00	895 82
7/1 04 07/07/2004	SOLD 2,400 00 SHARES 07-01-04 AT A PRICE OF \$15 835 LESS BROKER COMMISSION OF \$48 00 AND OTHER CHARGES OF \$0 89 STATE STREET BROKERAGE SVCS	2,400 00	15 84	37 955 11	11 62	-27 846 48	10,108 63	0 00	10,108 63
7/1 04 07-07/2004	SOLD 4,600 00 SHARES 07-01-04 AT A PRICE OF \$15 89 NET SSB-CUSTODIAN	-4 600 00	15 89	73 094 00	11 60	53 372 42	19,721 58	0 00	19,721 58
Totals for security		-8,500 00		129,348 98		-98,622 95	30,726.03	0.00	30,726.03
PAREXEL INTL CORP COM									
7-1 04 07 07,2004	SOLD 8 800 00 SHARES 07-01-04 AT A PRICE OF \$19 5126 LESS BROKER COMMISSION OF \$176 00 AND OTHER CHARGES OF \$4 02 STATE STREET BROKERAGE SVCS	8 800 00	19 51	171 530 86	19 70	-173,174 73	-1,643 87	0 00	-1,643 87
Totals for security		-8,800 00		171,530 86		-173,174 73	-1,643.87	0.00	-1,643.87
PAXAR CORP COM									
7 1/04 07-07 20-04	SOLD 1,000 00 SHARES 07-01-04 AT A PRICE OF \$19 00 NET SSB-CUSTODIAN	-1 000 00	19 00	19,000 00	18 72	-18 724 40	275 60	0 00	275 60
7-1-04 07 07/2004	SOLD 500 00 SHARES 07-01-04 AT A PRICE OF \$19 342 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 23 STATE STREET BROKERAGE SVCS	-500 00	19 34	9 660 77	18 74	9,362 20	298 57	0 00	298 57
Totals for security		-1,500 00		28,660 77		-28,086 60	574.17	0.00	574.17

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2606569
 ZCWFN - DUNCAN-HURST
 2606569
 Page 64 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
<u>PEDIATRIX MED GROUP COM</u>									
7/1/04	SOLD 400 00 SHARES 07-01-04 AT A PRICE OF \$69 71	400 00	69 71	27 884 00	61 38	-24,553 08	3,330 92	0 00	3,330 92
07/07/2004	NET SSB-CUSTODIAN								
7/1/04	SOLD 800 00 SHARES 07-01-04 AT A PRICE OF \$68 7425	-800 00	68 74	54 976 71	61 40	-49,106 16	5,870 55	0 00	5,870 55
07/07/2004	LESS BROKER COMMISSION OF \$16 00 AND OTHER CHARGES OF \$1 29 STATE STREET BROKERAGE SVCS								
7/1/04	SOLD 1,100 00 SHARES 07-01-04 AT A PRICE OF \$69 71	1 100 00	69 71	76,681 00	61 38	-67 520 98	9,160 02	0 00	9,160 02
07/07/2004	NET MELLON TRUST OF NEW ENGLAND								
Totals for security		-2,300 00		159,541 71		-141,180 22	18,361.49	0.00	18,361.49
<u>PHARMION CORP COM</u>									
7/1/04	SOLD 1,200 00 SHARES 07-01-04 AT A PRICE OF	-1 200 00	50 08	60 066 63	24 39	-29,252 66	30,813 97	0 00	30,813 97
07/07/2004	\$50 0767 LESS BROKER COMMISSION OF \$24 00 AND OTHER CHARGES OF \$1 41 STATE STREET BROKERAGE SVCS								
7/1/04	SOLD 2,400 00 SHARES 07-01-04 AT A PRICE OF \$52 34	-2 400 00	52 34	125 616 00	24 38	-58 505 33	67,110 67	0 00	67,110 67
07/07/2004	NET SSB-CUSTODIAN								
Totals for security		-3,600 00		185,682 63		-87,757 99	97,924.64	0.00	97,924 64
<u>PLEXUS CORP COM</u>									
4/22/04	SOLD 700 00 SHARES 04-22-04 AT A PRICE OF \$16 9684	-700 00	16 97	11 863 60	17 43	12 187 91	-324 31	0 00	-324 31
04/27/2004	LESS BROKER COMMISSION OF \$14 00 AND OTHER CHARGES OF \$0 28 WAVE SECURITIES LLC								
4/26/04	SOLD 300 00 SHARES 04-26-04 AT A PRICE OF \$16 5096	300 00	16 51	4 937 76	17 46	-5 223 39	-285 63	0 00	-285 63
04/29/2004	LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 12 JEFFERIES & CO , INC								
4/27/04	SOLD 1,200 00 SHARES 04-27-04 AT A PRICE OF	1 200 00	16 29	19 481 78	17 47	-20,893 56	-1,411 78	0 00	-1,411 78
04/30/2004	\$16 2852 LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$0 46 NORTHERN TRUST SECURITIES INC								
6/17/04	SOLD 1,900 00 SHARES 06-17-04 AT A PRICE OF	-1 900 00	12 93	24 479 97	17 48	-33,081 47	-8,601 50	0 00	-8,601 50
06/22/2004	\$12 9345 LESS BROKER COMMISSION OF \$95 00 AND OTHER CHARGES OF \$0 58 LEHMAN BROTHERS, INC								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2606569**
ZZCWFDN - DUNCAN-HURST
2606569
 Page 65 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
6/23/04 06/28/2004	SOLD 1,400 00 SHARES 06-23-04 AT A PRICE OF \$12 5639 LESS BROKER COMMISSION OF \$28 00 AND OTHER CHARGES OF \$0 42 WAVE SECURITIES LLC	-1 400 00	12 56	17 561 04	17 44	-24,375 82	-6,814 78	0 00	-6,814 78
7/1/04 07/07/2004	SOLD 7,700 00 SHARES 07-01-04 AT A PRICE OF \$12 5416 LESS BROKER COMMISSION OF \$154 00 AND OTHER CHARGES OF \$2 26 STATE STREET BROKERAGE SVCS	-7,700 00	12 54	96 414 06	17 44	-134,067 03	-37,652 97	0 00	-37,652 97
7/1/04 07/07/2004	SOLD 900 00 SHARES 07-01-04 AT A PRICE OF \$12 30 NET SSB-CUSTODIAN	-900 00	12 30	11 070 00	17 41	-15,670 17	-4,600 17	0 00	-4,600 17
Totals for security		-14,100 00		185,808 21		-245,499 35	-58,691.14	0.00	-59,691.14
POSSIS MED INC COM COM STK									
7/1/04 07/07/2004	SOLD 5,600 00 SHARES 07-01-04 AT A PRICE OF \$33 5075 LESS BROKER COMMISSION OF \$112 00 AND OTHER CHARGES OF \$4 40 STATE STREET BROKERAGE SVCS	-5 600 00	33 51	187 525 60	27 07	-151,518 75	36,006 85	0 00	36,006 85
7/1/04 07/07/2004	SOLD 1,000 00 SHARES 07-01-04 AT A PRICE OF \$33 55 NET LESS CHARGES OF \$0 79 STATE STREET BROKERAGE SVCS	1 000 00	33 55	33,549 21	27 06	-27 056 92	6,492 29	0 00	6,492 29
7/1/04 07/07/2004	SOLD 400 00 SHARES 07-01-04 AT A PRICE OF \$33 54 NET SSB-CUSTODIAN	400 00	33 54	13 416 00	27 06	10,822 77	2,593 23	0 00	2,593 23
Totals for security		-7,000 00		234,490 81		-189,398 44	45,092.37	0.00	46,092.37
POWER-ONE INC COM									
6/9/04 06/14/2004	SOLD 1,700 00 SHARES 06-09-04 AT A PRICE OF \$9 9568 LESS BROKER COMMISSION OF \$85 00 AND OTHER CHARGES OF \$0 40 NORTHERN TRUST SECURITIES INC	-1 700 00	9 96	16 841 16	6 18	-10,458 77	6,382 39	0 00	6,382 39
6/17/04 06/22/2004	SOLD 2,600 00 SHARES 06-17-04 AT A PRICE OF \$9 6455 LESS BROKER COMMISSION OF \$130 00 AND OTHER CHARGES OF \$0 59 LEHMAN BROTHERS, INC	-2 600 00	9 65	24 947 71	6 18	-15,995 77	8,951 94	0 00	8,951 94
Totals for security		-4,300 00		41,788 87		-26,454 54	15,334.33	0.00	18,334.33
POZEN INC COM									
1/12/04 01/15/2004	SOLD 200 00 SHARES 01-12-04 AT A PRICE OF \$10 5593 LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 10 WAVE SECURITIES LLC	-200 00	10 56	2 107 76	16 71	-3,335 36	-1,227 60	0 00	-1,227 60

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2606569
 ZZCWFND - DUNCAN-HURST
 2606569
 Page 66 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
1/14/04 01/20/2004	SOLD 600.00 SHARES 01-14-04 AT A PRICE OF \$10.9588 LESS BROKER COMMISSION OF \$12.00 AND OTHER CHARGES OF \$0.31 WAVE SECURITIES LLC	-600.00	10.96	6,562.97	16.71	-10,006.08	-3,443.11	0.00	-3,443.11
1/22/04 01/27/2004	SOLD 600.00 SHARES 01-22-04 AT A PRICE OF \$10.215 LESS BROKER COMMISSION OF \$30.00 AND OTHER CHARGES OF \$0.29 PIPER, JAFFRAY & HOPWOOD, INC	-600.00	10.22	6,098.71	16.76	-10,006.08	-3,907.37	0.00	-3,907.37
1/26/04 01/29/2004	SOLD 2,000.00 SHARES 01-26-04 AT A PRICE OF \$10.5419 LESS BROKER COMMISSION OF \$100.00 AND OTHER CHARGES OF \$0.99 PIPER, JAFFRAY & HOPWOOD, INC	-2,000.00	10.54	20,982.81	16.76	-33,353.58	-12,370.77	0.00	-12,370.77
1/27/04 01/30/2004	SOLD 3,200.00 SHARES 01-27-04 AT A PRICE OF \$12.0584 LESS BROKER COMMISSION OF \$160.00 AND OTHER CHARGES OF \$1.81 PIPER, JAFFRAY & HOPWOOD, INC	-3,200.00	12.06	38,425.07	16.75	-53,365.74	-14,940.67	0.00	-14,940.67
Totals for security		-6,600.00		74,177.32		-110,066.84	-35,889.52	0.00	-35,889.52
PRIMUS TELECOMMUNICATIONS GROUP INC COM									
3/1/04 03/04/2004	SOLD 2,100.00 SHARES 03-01-04 AT A PRICE OF \$7.5552 LESS BROKER COMMISSION OF \$105.00 AND OTHER CHARGES OF \$0.62 NORTHERN TRUST SECURITIES INC	-2,100.00	7.56	15,760.30	8.83	-18,412.18	-2,651.88	0.00	-2,651.88
3/2/04 03/05/2004	SOLD 1,500.00 SHARES 03-02-04 AT A PRICE OF \$7.5395 LESS BROKER COMMISSION OF \$75.00 AND OTHER CHARGES OF \$0.45 NORTHERN TRUST SECURITIES INC	-1,500.00	7.54	11,233.60	8.83	-13,151.56	-1,917.76	0.00	-1,917.76
3/10/04 03/15/2004	SOLD 2,200.00 SHARES 03-10-04 AT A PRICE OF \$8.4312 LESS BROKER COMMISSION OF \$110.00 AND OTHER CHARGES OF \$0.73 NORTHERN TRUST SECURITIES INC	-2,200.00	8.43	18,437.91	8.82	-19,288.95	-851.04	0.00	-851.04
3/16/04 03/19/2004	SOLD 1,300.00 SHARES 03-16-04 AT A PRICE OF \$7.7428 LESS BROKER COMMISSION OF \$26.00 AND OTHER CHARGES OF \$0.40 WAVE SECURITIES LLC	-1,300.00	7.74	10,039.24	8.79	-11,398.02	-1,358.78	0.00	-1,358.78
4/30/04 05/05/2004	SOLD 4,300.00 SHARES 04-30-04 AT A PRICE OF \$5.8293 LESS BROKER COMMISSION OF \$172.00 AND OTHER CHARGES OF \$0.59 MONTGOMERY SECURITIES	-4,300.00	5.83	24,893.40	8.83	-37,701.14	-12,807.74	0.00	-12,807.74
5/6/04 05/11/2004	SOLD 2,200.00 SHARES 05-06-04 AT A PRICE OF \$5.16 LESS BROKER COMMISSION OF \$44.00 AND OTHER CHARGES OF \$0.27 WAVE SECURITIES LLC	-2,200.00	5.16	11,307.73	8.80	-19,288.96	-7,981.23	0.00	-7,981.23

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account *per* 2606589
 ZCWFN - DUNCAN-MURST
 2606589
 Page 67 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
5/6/04 05/11/2004	SOLD 2,100 00 SHARES 05-06-04 AT A PRICE OF \$4 7263 LESS BROKER COMMISSION OF \$84 00 AND OTHER CHARGES OF \$0 24 NORTHERN TRUST SECURITIES INC	2,100 00	4 73	9 840 99	8 84	-18 412 18	-8,571 19	0 00	-8,571 19
5/7/04 05/12/2004	SOLD 600 00 SHARES 05-07-04 AT A PRICE OF \$5 3133 LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 08 WAVE SECURITIES LLC	600 00	5 31	3 175 90	8 80	-5,260 62	-2,084 72	0 00	-2,084 72
5/10/04 05/13/2004	SOLD 1,800 00 SHARES 05-10-04 AT A PRICE OF \$5 0633 LESS BROKER COMMISSION OF \$36 00 AND OTHER CHARGES OF \$0 22 WAVE SECURITIES LLC	-1 800 00	5 06	9 077 72	8 80	-15,781 87	-6,704 15	0 00	-6,704 15
5/11/04 05/14/2004	SOLD 1 200 00 SHARES 05-11-04 AT A PRICE OF \$5 2907 LESS BROKER COMMISSION OF \$24 00 AND OTHER CHARGES OF \$0 15 WAVE SECURITIES LLC	-1 200 00	5 29	6 324 69	8 80	-10,521 25	-4,196 56	0 00	-4,196 56
5/12/04 05/17/2004	SOLD 1 300 00 SHARES 05-12-04 AT A PRICE OF \$5 2283 LESS BROKER COMMISSION OF \$26 00 AND OTHER CHARGES OF \$0 16 WAVE SECURITIES LLC	-1 300 00	5 23	6 770 63	8 80	-11 398 02	-4,627 39	0 00	-4,627 39
5/13/04 05/18/2004	SOLD 2,300 00 SHARES 05-13-04 AT A PRICE OF \$5 3184 LESS BROKER COMMISSION OF \$46 00 AND OTHER CHARGES OF \$0 29 WAVE SECURITIES LLC	2 300 00	5 32	12 186 03	8 80	-20 165 73	-7,979 70	0 00	-7,979 70
5/17/04 05/20/2004	SOLD 2,000 00 SHARES 05-17-04 AT A PRICE OF \$5 0138 LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 24 INSTINET	-2 000 00	5 01	9 987 36	8 80	17,535 41	-7,548 05	0 00	-7,548 05
Totals for security		-24,900 00		149,035 70		-218,315 89	-69,280.19	0.00	-69,280.19
PRIVATEBANCORP INC COM									
7/1/04 07/07/2004	SOLD 1,400 00 SHARES 07-01-04 AT A PRICE OF \$26 58 LESS BROKER COMMISSION OF \$28 00 AND OTHER CHARGES OF \$0 88 STATE STREET BROKERAGE SVCS	-1,400 00	26 58	37 183 12	27 45	-38,398 42	-1,215 30	0 00	-1,215 30
7/1/04 07/07/2004	SOLD 2,800 00 SHARES 07-01-04 AT A PRICE OF \$26 31 NET SSB-CUSTODIAN	-2,800 00	26 31	73 668 00	27 43	-76,796 83	-3,128 83	0 00	-3,128 83
Totals for security		-4,200 00		110,851 12		-115,195 25	-4,344.13	0.00	-4,344.13
PWR INTEGRATIONS INC COM									
1/23/04 01/28/2004	SOLD 600 00 SHARES 01-23-04 AT A PRICE OF \$30 25 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 85 FIRST ALBANY CORPORATION	-600 00	30 25	18 119 15	23 61	14,140 74	3,978 41	0 00	3,978 41

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account **2606569**
ZZCWFND - DUNCAN-HURST
2606569
 Page **08** of **88**

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
3/1/04 03/04/2004	SOLD 200.00 SHARES 03-01-04 AT A PRICE OF \$29.88 LESS BROKER COMMISSION OF \$4.00 AND OTHER CHARGES OF \$0.24 WAVE SECURITIES LLC	-200.00	29.88	5,971.76	23.58	-4,713.58	1,258.18	0.00	1,258.18
3/2/04 03/05/2004	SOLD 200.00 SHARES 03-02-04 AT A PRICE OF \$29.9652 LESS BROKER COMMISSION OF \$4.00 AND OTHER CHARGES OF \$0.24 WAVE SECURITIES LLC	-200.00	29.97	5,988.80	23.58	-4,713.58	1,275.22	0.00	1,275.22
3/3/04 03/06/2004	SOLD 800.00 SHARES 03-03-04 AT A PRICE OF \$29.3465 LESS BROKER COMMISSION OF \$16.00 AND OTHER CHARGES OF \$0.92 WAVE SECURITIES LLC	800.00	29.35	23,460.28	23.58	-18,854.33	4,605.95	0.00	4,605.95
4/27/04 04/30/2004	SOLD 600.00 SHARES 04-27-04 AT A PRICE OF \$27.0753 LESS BROKER COMMISSION OF \$12.00 AND OTHER CHARGES OF \$0.39 WAVE SECURITIES LLC	600.00	27.08	16,232.79	23.59	-14,140.74	2,092.05	0.00	2,092.05
4/28/04 05/03/2004	SOLD 400.00 SHARES 04-28-04 AT A PRICE OF \$26.4826 LESS BROKER COMMISSION OF \$8.00 AND OTHER CHARGES OF \$0.25 WAVE SECURITIES LLC	400.00	26.48	10,584.79	23.59	9,427.16	1,157.63	0.00	1,157.63
6/17/04 06/22/2004	SOLD 1,100.00 SHARES 06-17-04 AT A PRICE OF \$24.0905 LESS BROKER COMMISSION OF \$55.00 AND OTHER CHARGES OF \$0.63 NORTHERN TRUST SECURITIES INC	-1,100.00	24.04	26,443.92	23.62	-25,924.70	519.22	0.00	519.22
6/18/04 06/23/2004	SOLD 1,000.00 SHARES 06-18-04 AT A PRICE OF \$24.455 LESS BROKER COMMISSION OF \$50.00 AND OTHER CHARGES OF \$0.58 OPPENHEIMER AND CO, INC	-1,000.00	24.46	24,404.42	23.62	-23,567.91	836.51	0.00	836.51
6/18/04 06/23/2004	SOLD 1,400.00 SHARES 06-18-04 AT A PRICE OF \$24.23 LESS BROKER COMMISSION OF \$70.00 AND OTHER CHARGES OF \$0.80 FIRST BOSTON CORP	1,400.00	24.23	33,851.20	23.62	-32,995.07	856.13	0.00	856.13
Totals for security		-6,300.00		165,057.11		-148,477.81	16,579.30	0.00	16,579.30
QUICKSILVER RES INC COM									
5/5/04 05/10/2004	SOLD 1,100.00 SHARES 05-05-04 AT A PRICE OF \$47.7935 LESS BROKER COMMISSION OF \$55.00 AND OTHER CHARGES OF \$1.24 BRIDGE TRADING	-1,100.00	47.79	52,516.61	37.01	-40,665.17	11,851.44	0.00	11,851.44
7/1/04 07/08/2004	SOLD 3,400.00 SHARES 07-01-04 AT A PRICE OF \$34.6435 LESS BROKER COMMISSION OF \$68.00 AND OTHER CHARGES OF \$2.76 STATE STREET BROKERAGE SVCS	-3,400.00	34.64	117,717.14	18.50	-62,846.17	54,870.97	0.00	54,870.97

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account **2606569**
ZZCWFDN - DUNCAN-HURST
2606569
 Page **09** of **88**

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/1/04 07/07/2004	SOLD 1,000 00 SHARES 07-01-04 AT A PRICE OF \$34 89 NET LESS CHARGES OF \$0 82 STATE STREET BROKERAGE SVCS	-1 000 00	34 89	34 889 18	18 48	-18 484 17	16,405 01	0 00	16,405 01
Totals for security		-5,500 00		205,122 93		-121,995 51	83,127.42	0.00	83,127.42
RARE HOSPITALITY (INTL INC COM)									
7/1/04 07/07/2004	SOLD 2,500 00 SHARES 07-01-04 AT A PRICE OF \$24 54 NET SSB-CUSTODIAN	2 500 00	24 54	61 350 00	25 99	-64 967 26	-3,617 26	0 00	-3,617 26
7/1/04 07/07/2004	SOLD 1,200 00 SHARES 07-01-04 AT A PRICE OF \$24 2767 LESS BROKER COMMISSION OF \$24 00 AND OTHER CHARGES OF \$0 69 STATE STREET BROKERAGE SVCS	-1 200 00	24 28	29 107 35	26 01	-31 184 28	-2,076 93	0 00	-2,076 93
Totals for security		-3,700 00		90,457 35		-96,151 54	-5,694.19	0.00	-5,694.19
RAYOVAC CORP COM									
7/1/04 07/07/2004	SOLD 2,700 00 SHARES 07-01-04 AT A PRICE OF \$27 3944 LESS BROKER COMMISSION OF \$54 00 AND OTHER CHARGES OF \$1 74 STATE STREET BROKERAGE SVCS	2 700 00	27 39	73 909 14	27 25	-73 532 13	377 01	0 00	377 01
Totals for security		-2,700 00		73,909 14		-73,532 13	377.01	0.00	377.01
REMEC INC COM									
4/5/04 04/08/2004	SOLD 1,100 00 SHARES 04-05-04 AT A PRICE OF \$7 7525 LESS BROKER COMMISSION OF \$44 00 AND OTHER CHARGES OF \$0 20 SMITH BARNEY INC	1 100 00	7 75	8 483 55	7 86	-8,596 16	-112 61	0 00	-112 61
4/6/04 04/12/2004	SOLD 1,300 00 SHARES 04-06-04 AT A PRICE OF \$7 7641 LESS BROKER COMMISSION OF \$65 00 AND OTHER CHARGES OF \$0 24 SMITH BARNEY INC	-1,300 00	7 76	10 028 09	7 87	-10,159 10	-131 01	0 00	-131 01
4/20/04 04/23/2004	SOLD 5,900 00 SHARES 04-20-04 AT A PRICE OF \$7 3574 LESS BROKER COMMISSION OF \$236 00 AND OTHER CHARGES OF \$1 02 JEFFERIES & CO , INC	-5,900 00	7 36	43 171 64	7 86	-46 106 70	-2,935 06	0 00	-2,935 06
4/30/04 05/05/2004	SOLD 2,200 00 SHARES 04-30-04 AT A PRICE OF \$6 12 LESS BROKER COMMISSION OF \$88 00 AND OTHER CHARGES OF \$0 32 NEEDHAM & CO	-2,200 00	6 12	13 375 68	7 87	-17,192 33	-3,816 65	0 00	-3,816 65

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2606569**
ZZCWFND - DUNCAN-HURST
2606569
 Page 70 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
4.30.04	SOLD 2,200.00 SHARES 04-30-04 AT A PRICE OF \$6.1453	2,200.00	6.15	13,431.34	7.87	-17,192.33	-3,760.99	0.00	-3,760.99
05.05.2004	LESS BROKER COMMISSION OF \$88.00 AND OTHER CHARGES OF \$0.32 NORTHERN TRUST SECURITIES INC								
5.31.04	SOLD 2,400.00 SHARES 05-03-04 AT A PRICE OF \$6.4473	2,400.00	6.45	15,425.15	7.84	-18,755.27	-3,330.12	0.00	-3,330.12
05/06/2004	LESS BROKER COMMISSION OF \$48.00 AND OTHER CHARGES OF \$0.37 WAVE SECURITIES LLC								
Totals for security		-15,100.00		103,915.45		-118,001.89	-14,086.44	0.00	-14,086.44
REMINGTON OIL & GAS CORP COM									
1/27/04	SOLD 1,100.00 SHARES 01-27-04 AT A PRICE OF \$19.3749	-1,100.00	19.37	21,256.39	17.89	-19,626.50	1,629.89	0.00	1,629.89
01/30/2004	LESS BROKER COMMISSION OF \$55.00 AND OTHER CHARGES OF \$1.00 SUNGUARD INST BROKERAGE								
1/28/04	SOLD 1,000.00 SHARES 01-28-04 AT A PRICE OF \$19.2303	-1,000.00	19.23	19,179.40	17.89	-17,842.28	1,337.12	0.00	1,337.12
02/02/2004	LESS BROKER COMMISSION OF \$50.00 AND OTHER CHARGES OF \$0.90 SUNGUARD INST BROKERAGE								
1/29/04	SOLD 1,100.00 SHARES 01-29-04 AT A PRICE OF \$19.0619	-1,100.00	19.06	20,912.10	17.89	-19,626.50	1,285.60	0.00	1,285.60
02/03/2004	LESS BROKER COMMISSION OF \$55.00 AND OTHER CHARGES OF \$0.99 NORTHERN TRUST SECURITIES INC								
2/10/04	SOLD 500.00 SHARES 02-10-04 AT A PRICE OF \$19.5824	-500.00	19.58	9,765.74	17.89	-8,921.14	844.60	0.00	844.60
02/13/2004	LESS BROKER COMMISSION OF \$25.00 AND OTHER CHARGES OF \$0.46 SUNGUARD INST BROKERAGE								
2/11/04	SOLD 600.00 SHARES 02-11-04 AT A PRICE OF \$19.6707	600.00	19.67	11,771.86	17.89	-10,705.37	1,066.49	0.00	1,066.49
02/17/2004	LESS BROKER COMMISSION OF \$30.00 AND OTHER CHARGES OF \$0.56 SUNGUARD INST BROKERAGE								
Totals for security		-4,300.00		82,885.49		-76,721.79	6,163.70	0.00	6,163.70
RIGEL PHARMACEUTICALS INC COM NEW STK									
6/10/04	SOLD 700.00 SHARES 06-10-04 AT A PRICE OF \$16.2067	-700.00	16.21	11,309.42	19.79	-13,808.26	-2,498.84	0.00	-2,498.84
06/15/2004	LESS BROKER COMMISSION OF \$35.00 AND OTHER CHARGES OF \$0.27 THOMAS WEISEL PARTNER LLC								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2606569
 ZWCWFDN - DUNCAN-HURST
 2606569
 Page 71 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
6/14/04	SOLD 1,100.00 SHARES 06-14-04 AT A PRICE OF	1,100.00	15.94	17,481.00	19.79	21,698.70	-4,217.70	0.00	-4,217.70
06/17/2004	\$15.9422 LESS BROKER COMMISSION OF \$55.00 AND OTHER CHARGES OF \$0.42 THOMAS WEISEL PARTNER LLC								
6/16/04	SOLD 200.00 SHARES 06-16-04 AT A PRICE OF \$16.0302	-200.00	16.03	3,195.96	19.79	3,945.22	-749.26	0.00	-749.26
06/21/2004	LESS BROKER COMMISSION OF \$10.00 AND OTHER CHARGES OF \$0.08 THOMAS WEISEL PARTNER LLC								
6/17/04	SOLD 300.00 SHARES 06-17-04 AT A PRICE OF \$15.7411	-300.00	15.74	4,707.21	19.79	-5,917.83	-1,210.62	0.00	-1,210.62
06/22/2004	LESS BROKER COMMISSION OF \$15.00 AND OTHER CHARGES OF \$0.12 THOMAS WEISEL PARTNER LLC								
6/18/04	SOLD 900.00 SHARES 06-18-04 AT A PRICE OF \$15.5044	900.00	15.50	13,903.63	19.79	-17,753.48	-3,844.85	0.00	-3,844.85
06/23/2004	LESS BROKER COMMISSION OF \$45.00 AND OTHER CHARGES OF \$0.33 THOMAS WEISEL PARTNER LLC								
6/23/04	SOLD 600.00 SHARES 06-23-04 AT A PRICE OF \$15.2302	600.00	15.23	9,107.90	19.79	-11,835.66	-2,727.76	0.00	-2,727.76
06/28/2004	LESS BROKER COMMISSION OF \$30.00 AND OTHER CHARGES OF \$0.22 FIRST BOSTON CORP								
7/1/04	SOLD 1,100.00 SHARES 07-01-04 AT A PRICE OF \$14.68	-1,100.00	14.68	16,148.00	19.73	21,698.70	-5,550.70	0.00	-5,550.70
07/07/2004	NET SSB-CUSTODIAN								
7/1/04	SOLD 500.00 SHARES 07-01-04 AT A PRICE OF \$14.728	500.00	14.73	7,353.82	19.75	-9,863.05	-2,509.23	0.00	-2,509.23
07/07/2004	LESS BROKER COMMISSION OF \$10.00 AND OTHER CHARGES OF \$0.18 STATE STREET BROKERAGE SVCS								
Totals for security		-5,400.00		83,211.94		-106,520.90	-23,308.96	0.00	-23,308.96
RSA SEC INC COM COM USD0 01									
4/30/04	SOLD 400.00 SHARES 04-30-04 AT A PRICE OF \$16.3792	-400.00	16.38	6,543.52	15.57	-6,218.53	324.99	0.00	324.99
05/05/2004	LESS BROKER COMMISSION OF \$8.00 AND OTHER CHARGES OF \$0.16 WAVE SECURITIES LLC								
5/3/04	SOLD 1,100.00 SHARES 05-03-04 AT A PRICE OF	-1,100.00	16.47	18,059.70	15.59	-17,100.97	958.73	0.00	958.73
05/06/2004	\$16.4683 LESS BROKER COMMISSION OF \$55.00 AND OTHER CHARGES OF \$0.43 PIPER, JAFFRAY & HOPWOOD INC								
7/1/04	SOLD 4,900.00 SHARES 07-01-04 AT A PRICE OF \$19.66	-4,900.00	19.66	96,334.00	15.55	-76,177.05	20,156.95	0.00	20,156.95
07/07/2004	NET SSB-CUSTODIAN								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZZCWFDN - DUNCAN-MURST
 2006569

Page 72 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/1/04 07/07/2004	SOLD 2 600 00 SHARES 07-01-04 AT A PRICE OF \$19 8808 LESS BROKER COMMISSION OF \$52 00 AND OTHER CHARGES OF \$1 21 STATE STREET BROKERAGE SVCS	2 600 00	19 88	51 636 87	15 56	-40 420 48	11,216 39	0 00	11,216 39
Totals for security		-9,000 00		172,574 09		-139,917 03	32,657.06	0 00	32,657.06
S FINL GROUP INC COM									
7/1/04 07/07/2004	SOLD 1,100 00 SHARES 07-01-04 AT A PRICE OF \$28 30 NET SSB-CUSTODIAN	1 100 00	28 30	31 130 00	20 69	-22,757 14	8,372 86	0 00	8,372 86
7/1/04 07/07/2004	SOLD 1,100 00 SHARES 07-01-04 AT A PRICE OF \$28 30 NET MELLON TRUST OF NEW ENGLAND	-1 100 00	28 30	31 130 00	20 69	-22,757 14	8,372 86	0 00	8,372 86
7/1/04 07/07/2004	SOLD 300 00 SHARES 07-01-04 AT A PRICE OF \$28 30 NET SSB-CUSTODIAN	-300 00	28 30	8 490 00	20 69	-6 206 49	2,283 51	0 00	2,283 51
7/1/04 07/07/2004	SOLD 1,200 00 SHARES 07-01-04 AT A PRICE OF \$28 22 LESS BROKER COMMISSION OF \$24 00 AND OTHER CHARGES OF \$0 80 STATE STREET BROKERAGE SVCS	1,200 00	28 22	33 839 20	20 70	-24,825 97	9,013 23	0 00	9,013 23
Totals for security		-3,700 00		104,589 20		-76,546 74	28,042.46	0.00	28,042.46
SAFENET INC COM									
7/1/04 07/07/2004	SOLD 1,400 00 SHARES 07-01-04 AT A PRICE OF \$27 2386 LESS BROKER COMMISSION OF \$28 00 AND OTHER CHARGES OF \$0 90 STATE STREET BROKERAGE SVCS	-1 400 00	27 24	38 105 14	34 35	48,051 48	-9,946 34	0 00	-9,946 34
7/1/04 07/07/2004	SOLD 2,800 00 SHARES 07-01-04 AT A PRICE OF \$26 98 NET SSB-CUSTODIAN	2,800 00	26 98	75 544 00	34 32	-96,102 95	-20,558 95	0 00	-20,558 95
Totals for security		-4,200 00		113,649 14		-144,154 43	-30,505.29	0.00	-30,505.29
SALIX PHARMACEUTICALS LTD COM DE									
7/1/04 07/07/2004	SOLD 4,600 00 SHARES 07-01-04 AT A PRICE OF \$32 82 NET SSB-CUSTODIAN	-4,600 00	32 82	150 972 00	20 67	-95,076 83	55,895 17	0 00	55,895 17
7/1/04 07/07/2004	SOLD 2,400 00 SHARES 07-01-04 AT A PRICE OF \$32 9012 LESS BROKER COMMISSION OF \$48 00 AND OTHER CHARGES OF \$1 85 STATE STREET BROKERAGE SVCS	-2 400 00	32 90	78 913 03	20 68	-49 605 31	29,307 72	0 00	29,307 72
Totals for security		-7,000 00		229,885 03		-144,682 14	85,202.89	0.00	85,202.89

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account **Der 2006569**
ZZCWFND - DUNCAN-MURST
2006569
 Page 73 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
<u>SANFILIPPO JOHN B & SON INC COM</u>									
5/26/04	SOLD 2,200 00 SHARES 05-26-04 AT A PRICE OF \$25 625	-2,200 00	25 63	56,263 68	37 17	-81,622 11	-25,358 43	0 00	-25,358 43
06/01/2004	LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$1 32 SCHWAB (CHARLES) & CO , INC								
5/28/04	SOLD 600 00 SHARES 05-28-04 AT A PRICE OF \$24 8743	600 00	24 87	14,894 23	37 18	-22,260 58	-7,366 35	0 00	-7,366 35
06/03/2004	LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 35 SCHWAB (CHARLES) & CO , INC								
Totals for security		-2,800 00		71,157 91		-103,882 69	-32,724.78	0.00	-32,724.78
<u>SAPIENT CORP COM</u>									
7/1/04	SOLD 28,700 00 SHARES 07-01-04 AT A PRICE OF \$5 7937 LESS BROKER COMMISSION OF \$574 00 AND OTHER CHARGES OF \$3 90 STATE STREET BROKERAGE SVCS	-28,700 00	5 79	165,701 29	5 32	-152,167 21	13,534 08	0 00	13,534 08
07/07/2004									
Totals for security		-28,700 00		165,701 29		-152,167 21	13,534.08	0.00	13,534.08
<u>SELECT COMFORT CORP OC-CAP STK</u>									
7/1/04	SOLD 3,000 00 SHARES 07-01-04 AT A PRICE OF \$28 46 NET SSB-CUSTODIAN	-3,000 00	28 46	85,380 00	26 50	79,512 91	5,867 09	0 00	5,867 09
07/07/2004									
7/1/04	SOLD 1,600 00 SHARES 07-01-04 AT A PRICE OF \$28 21 LESS BROKER COMMISSION OF \$32 00 AND OTHER CHARGES OF \$1 06 STATE STREET BROKERAGE SVCS	-1,600 00	28 21	45,102 94	26 52	-42,406 89	2,696 05	0 00	2,696 05
07/07/2004									
Totals for security		-4,600 00		130,482 94		-121,919 80	8,563.14	0.00	8,563.14
<u>SHUFFLE MASTER INC COM</u>									
7/1/04	SOLD 1,600 00 SHARES 07-01-04 AT A PRICE OF \$36 0594 LESS BROKER COMMISSION OF \$32 00 AND OTHER CHARGES OF \$1 36 STATE STREET BROKERAGE SVCS	-1,600 00	36 06	57,661 68	32 34	-51,709 91	5,951 77	0 00	5,951 77
07/07/2004									
7/1/04	SOLD 3,100 00 SHARES 07-01-04 AT A PRICE OF \$35 91 NET SSB-CUSTODIAN	3,100 00	35 91	111,321 00	32 32	-100,187 96	11,133 04	0 00	11,133 04
07/07/2004									
Totals for security		-4,700 00		168,982 68		-151,897 87	17,084.81	0.00	17,084.81
<u>SILICON STORAGE TECH INC COM</u>									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account per 2006569
 ZWCWFDN - DUNCAN-MURST
 2006569
 Page 74 of 88

◆ Realized Gain/Loss Detail

Trade, Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
5/13/04 05/18/2004	SOLD 2,300 00 SHARES 05-13-04 AT A PRICE OF \$13 3226 LESS BROKER COMMISSION OF \$46 00 AND OTHER CHARGES OF \$0 72 WAVE SECURITIES LLC	-2,300 00	13 32	30 595 26	9 10	-20 904 49	9,690 77	0 00	9,690 77
7/1 04 07/07/2004	SOLD 3,200 00 SHARES 07-01-04 AT A PRICE OF \$9 7912 LESS BROKER COMMISSION OF \$64 00 AND OTHER CHARGES OF \$0 74 STATE STREET BROKERAGE SVCS	-3 200 00	9 79	31 267 10	9 11	-29,084 51	2,182 59	0 00	2,182 59
7/1 04 07/07/2004	SOLD 6,000 00 SHARES 07-01-04 AT A PRICE OF \$9 52 NET SSB-CUSTODIAN	-6,000 00	9 52	57 120 00	9 09	-54 533 45	2,586 55	0 00	2,586 55
Totals for security		-11,500 00		118,982 36		-104,522 45	14,459 91	0 00	14,459 91
SOFTBRANDS INC COM									
5/7/04 05/12/2004	SOLD 2,348 00 SHARES 05-07-04 AT A PRICE OF \$1 10 LESS BROKER COMMISSION OF \$46 96 AND OTHER CHARGES OF \$0 07 JEFFERIES & CO , INC	-2 348 00	1 10	2 535 77	1 15	-2,653 24	-117 47	0 00	-117 47
Totals for security		-2,348 00		2,535 77		-2,653 24	-117 47	0 00	-117 47
SONICWALL INC COM									
5/26/04 06/01/2004	SOLD 3,200 00 SHARES 05-26-04 AT A PRICE OF \$7 0917 LESS BROKER COMMISSION OF \$160 00 AND OTHER CHARGES OF \$0 54 PACIFIC GROWTH	-3,200 00	7 09	22 532 90	8 55	-27,156 77	-4,623 87	0 00	-4,623 87
5/26/04 06/01/2004	SOLD 1,100 00 SHARES 05-26-04 AT A PRICE OF \$7 0889 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 19 FIRST BOSTON CORP	-1,100 00	7 09	7,742 60	8 55	-9,335 14	-1,592 54	0 00	-1,592 54
5/27/04 06 02/2004	SOLD 600 00 SHARES 05-27-04 AT A PRICE OF \$7 34 LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 11 WAVE SECURITIES LLC	-600 00	7 34	4 391 89	8 51	-5,091 89	-700 00	0 00	-700 00
7/1 04 07-07/2004	SOLD 11,400 00 SHARES 07-01-04 AT A PRICE OF \$8 4312 LESS BROKER COMMISSION OF \$228 00 AND OTHER CHARGES OF \$2 25 STATE STREET BROKERAGE SVCS	-11,400 00	8 43	95 885 43	8 51	-96,746 00	-860 57	0 00	-860 57
Totals for security		-16,300 00		130,552 82		-138,329 80	-7,776 98	0 00	-7,776 98
SOTHEBYS HLDGS INC CL A									
7/1 04 07-07/2004	SOLD 6,100 00 SHARES 07-01-04 AT A PRICE OF \$16 07 NET SSB-CUSTODIAN	-6,100 00	16 07	98,027 00	14 21	-86,682 98	11,344 02	0 00	11,344 02

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2806569
 ZWCWFDN - DUNCAN-MURST
 2806569
 Page 75 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
7/1/04 07/07/2004	SOLD 400 00 SHARES 07-01-04 AT A PRICE OF \$16 07 NET SSB-CUSTODIAN	-400 00	16 07	6 428 00	14 21	-5 684 13	743 87	0 00	743 87
7/1 04 07/07 2004	SOLD 3,500 00 SHARES 07-01-04 AT A PRICE OF \$15 9163 LESS BROKER COMMISSION OF \$70 00 AND OTHER CHARGES OF \$1 31 STATE STREET BROKERAGE SVCS	-3 500 00	15 92	55 635 74	14 23	-49 736 13	5,899 61	0 00	5,899 61
Totals for security		-10,000 00		160,090 74		-142,103 24	17,987.50	0.00	17,987 50
SRAINTL INC CL A									
1/15/04 01/21/2004	SOLD 500 00 SHARES 01-15-04 AT A PRICE OF \$40 5925 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 95 BRIDGE,TRADING	500 00	40 59	20 270 30	26 31	13 138 73	7,131 57	0 00	7,131 57
1/26/04 01/29 2004	SOLD 500 00 SHARES 01-26-04 AT A PRICE OF \$39 1405 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 92 BRIDGE,TRADING	-500 00	39 14	19 544 33	26 31	13,138 73	6,405 60	0 00	6,405 60
1/27 04 01/30/2004	SOLD 400 00 SHARES 01-27-04 AT A PRICE OF \$40 739 LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 77 BRIDGE,TRADING	-400 00	40 74	16 274 83	26 31	-10,510 98	5,763 85	0 00	5,763 85
2/3,04 02/06/2004	SOLD 910 00 SHARES 02-03-04 AT A PRICE OF \$39 6158 LESS BROKER COMMISSION OF \$45 50 AND OTHER CHARGES OF \$1 69 BRIDGE,TRADING	-910 00	39 62	36 003 19	26 31	-23 912 48	12,090 71	0 00	12,090 71
Totals for security		-2,310 00		92,092 65		-60,700 92	31,391.73	0.00	31,391.73
STEIN MART INC COM									
7/1/04 07/07/2004	SOLD 4,200 00 SHARES 07-01-04 AT A PRICE OF \$16 4836 LESS BROKER COMMISSION OF \$84 00 AND OTHER CHARGES OF \$1 62 STATE STREET BROKERAGE SVCS	-4 200 00	16 48	69 145 50	13 27	-55 679 86	13,465 64	0 00	13,465 64
7/1 04 07/07/2004	SOLD 7,930 00 SHARES 07-01-04 AT A PRICE OF \$16 13 NET SSB-CUSTODIAN	-7,930 00	16 13	127 910 90	13 26	-105,128 87	22,782 03	0 00	22,782 03
Totals for security		-12,130 00		197,056 40		-160,808 73	36,247.67	0.00	36,247.67
STERICYCLE INC COM									
1/7/04 01/12/2004	SOLD 400 00 SHARES 01-07-04 AT A PRICE OF \$46 1205 LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 87 INSTINET	-400 00	46 12	18 439 33	30 19	-12,069 87	6,369 46	0 00	6,369 46

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: ber 200569 ZZCWFND - DUNCANURST

200569

Page 76 of 88

◆ **Realized Gain/Loss Detail**

Trade	Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
-------	-------------	------------	-------------	----------	-----------	------------------	-----------------------	-----------------

Egunes

Common Stock

Sales

1/12/04	SOLD 100 00 SHARES 01-12-04 AT A PRICE OF \$46 1058	-100 00	46 11	4 608 36	30 19	-3,017 47	1,590 89	0 00	1,590 89
01/15/2004	LESS BROKER COMMISSION OF \$2 00 AND OTHER CHARGES OF \$0 22 INSTINET								
1/20 04	SOLD 500 00 SHARES 01-20-04 AT A PRICE OF \$43 173	500 00	43 17	21 560 48	30 21	-15,087 34	6,473 14	0 00	6,473 14
01/23/2004	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$1 02 PRUDENTIAL EQUITY GROUP								
1/26 04	SOLD 300 00 SHARES 01-28-04 AT A PRICE OF \$44 00	-300 00	44 00	13 193 38	30 19	-9,052 40	4,140 98	0 00	4,140 98
02/02/2004	LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 62 INSTINET								
1/30 04	SOLD 280 00 SHARES 01-30-04 AT A PRICE OF \$43 875	-280 00	43 88	12 278 82	30 19	-8,448 91	3,829 91	0 00	3,829 91
02/04/2004	LESS BROKER COMMISSION OF \$5 60 AND OTHER CHARGES OF \$0 58 INSTINET								
2/2 04	SOLD 120 00 SHARES 02-02-04 AT A PRICE OF \$44 5001	120 00	44 50	5 337 36	30 19	-3,620 96	1,716 40	0 00	1,716 40
02/05/2004	LESS BROKER COMMISSION OF \$2 40 AND OTHER CHARGES OF \$0 25 INSTINET								
2 3 04	SOLD 100 00 SHARES 02-03-04 AT A PRICE OF \$44 65	100 00	44 65	4 462 79	30 19	-3,017 47	1,445 32	0 00	1,445 32
02/06/2004	LESS BROKER COMMISSION OF \$2 00 AND OTHER CHARGES OF \$0 21 INSTINET								
2 4 04	SOLD 300 00 SHARES 02-04-04 AT A PRICE OF \$45 0472	-300 00	45 05	13 507 52	30 19	-9 052 40	4,455 12	0 00	4,455 12
02/09/2004	LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 64 INSTINET								
2 5 04	SOLD 300 00 SHARES 02-05-04 AT A PRICE OF \$45 2833	-300 00	45 28	13 578 35	30 19	-9 052 40	4,525 95	0 00	4,525 95
02/10/2004	LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 64 INSTINET								
2 6 04	SOLD 200 00 SHARES 02-06-04 AT A PRICE OF \$45 45	-200 00	45 45	9 085 57	30 19	-6,034 94	3,050 63	0 00	3,050 63
02/11 2004	LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 43 INSTINET								
2 9 04	SOLD 240 00 SHARES 02-09-04 AT A PRICE OF \$46 2129	-240 00	46 21	11 085 78	30 19	-7,241 92	3,843 86	0 00	3,843 86
02/12/2004	LESS BROKER COMMISSION OF \$4 80 AND OTHER CHARGES OF \$0 52 INSTINET								
6/24 04	SOLD 300 00 SHARES 06-24-04 AT A PRICE OF \$109 4895	-300 00	109 49	32 840 08	60 49	-18,143 93	14,696 15	0 00	14,696 15
06/29 2004	LESS BROKER COMMISSION OF \$6 00 AND OTHER CHARGES OF \$0 77 WAVE SECURITIES LLC								
STRAVER ED INC COM									
Totals for security									
		-2,840 00		127,137 74		-85,696 08	41,441 66	0 00	41,441 66

Northern Trust

Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account **bar 2606569**
ZZCWFDN - DUNCAN-HURST
2606569
 Page 77 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/1/04	SOLD 400 00 SHARES 07-01-04 AT A PRICE OF \$112 0025	400 00	112 00	44 791 95	60 49	24,191 90	20,600 05	0 00	20,600 05
07/07/2004	LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$1 05 STATE STREET BROKERAGE SVCS								
7/1/04	SOLD 820 00 SHARES 07-01-04 AT A PRICE OF \$111 69	-820 00	111 69	91 585 80	60 48	-49,593 40	41,992 40	0 00	41,992 40
07/07/2004	NET SSB-CUSTODIAN								
Totals for security		-1,520 00		169,217 83		-91,929 23	77,288.60	0.00	77,288.60
SUPPORT SOFT INC									
3/1/04	SOLD 2,100 00 SHARES 03-01-04 AT A PRICE OF \$11 86	2 100 00	11 86	24 800 02	11 30	23 638 33	1,161 69	0 00	1,161 69
03/04/2004	LESS BROKER COMMISSION OF \$105 00 AND OTHER CHARGES OF \$0 98 FIRST ALBANY CORPORATION								
3/2/04	SOLD 900 00 SHARES 03-02-04 AT A PRICE OF \$11 5613	900 00	11 56	10,359 76	11 31	-10 130 72	229 04	0 00	229 04
03/05/2004	LESS BROKER COMMISSION OF \$45 00 AND OTHER CHARGES OF \$0 41 FIRST ALBANY CORPORATION								
4/7/04	SOLD 500 00 SHARES 04-07-04 AT A PRICE OF \$10 65	500 00	10 65	5 299 87	11 31	-5 628 17	-328 30	0 00	-328 30
04/13/2004	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 13 FIRST ALBANY CORPORATION								
4/8/04	SOLD 500 00 SHARES 04-08-04 AT A PRICE OF \$9 9429	500 00	9 94	4 961 33	11 28	-5 628 18	-666 85	0 00	-666 85
04/14/2004	LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 12 WAVE SECURITIES LLC								
4/8/04	SOLD 2,200 00 SHARES 04-08-04 AT A PRICE OF \$9 9019	-2 200 00	9 90	21 673 67	11 31	-24 763 97	-3,090 30	0 00	-3,090 30
04/14/2004	LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$0 51 FIRST ALBANY CORPORATION								
4/12/04	SOLD 2,800 00 SHARES 04-12-04 AT A PRICE OF \$10 6362	-2,800 00	10 64	29 640 66	11 31	-31 517 78	-1,877 12	0 00	-1,877 12
04/15/2004	LESS BROKER COMMISSION OF \$140 00 AND OTHER CHARGES OF \$0 70 FIRST ALBANY CORPORATION								
4/16/04	SOLD 1,100 00 SHARES 04-16-04 AT A PRICE OF \$9 6394	-1 100 00	9 64	10 548 09	11 32	-12,381 98	-1,833 89	0 00	-1,833 89
04/21/2004	LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 25 WEEDEN & CO								
4/19/04	SOLD 1,100 00 SHARES 04-19-04 AT A PRICE OF \$9 6407	-1,100 00	9 64	10 549 52	11 32	-12 381 99	-1,832 47	0 00	-1,832 47
04/22/2004	LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 25 WEEDEN & CO								
4/20/04	SOLD 400 00 SHARES 04-20-04 AT A PRICE OF \$11 1096	-400 00	11 11	4 423 73	11 31	-4 502 54	-78 81	0 00	-78 81
04/23/2004	LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 11 WEEDEN & CO								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2806569
 ZWCWFDN - DUNCAN-MURST
 2806569
 Page 78 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
4/20/04 04/23/2004	SOLD 500 00 SHARES 04-20-04 AT A PRICE OF \$11 4796 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 14 WAVE SECURITIES LLC	500 00	11 48	5 729 66	11 28	-5,628 17	101 49	0 00	101 49
Totals for security		-12,100 00		127,986 31		-136,201 83	-8,215.52	0.00	-8,215.52
TEKELEC COM									
3/25/04 03/30/2004	SOLD 1,500 00 SHARES 03-25-04 AT A PRICE OF \$16 4018 LESS BROKER COMMISSION OF \$75 00 AND OTHER CHARGES OF \$0 96 NORTHERN TRUST SECURITIES INC	-1,500 00	16 40	24 526 74	13 09	-19 577 10	4,949 64	0 00	4,949 64
3/26/04 03/31/2004	SOLD 600 00 SHARES 03-26-04 AT A PRICE OF \$16 5061 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 39 MONTGOMERY SECURITIES	-600 00	16 51	9 873 27	13 09	-7 830 84	2,042 43	0 00	2,042 43
5/18/04 05/21/2004	SOLD 1,100 00 SHARES 05-18-04 AT A PRICE OF \$15 4563 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 40 LEGG MASON WOOD WALKER, INC	1 100 00	15 46	16 946 53	13 09	-14,356 54	2,589 99	0 00	2,589 99
7/1/04 07/07/2004	SOLD 2,300 00 SHARES 07-01-04 AT A PRICE OF \$17 9774 LESS BROKER COMMISSION OF \$46 00 AND OTHER CHARGES OF \$0 97 STATE STREET BROKERAGE SVCS	-2 300 00	17 98	41 301 05	13 07	-30 018 22	11,282 83	0 00	11,282 83
7/1/04 07/07/2004	SOLD 200 00 SHARES 07-01-04 AT A PRICE OF \$17 97 NET SSB-CUSTODIAN	-200 00	17 97	3 594 00	13 05	-2 610 28	983 72	0 00	983 72
7/1/04 07/07/2004	SOLD 1,100 00 SHARES 07-01-04 AT A PRICE OF \$17 97 NET SSB-CUSTODIAN	-1,100 00	17 97	19 767 00	13 05	14,356 54	5,410 46	0 00	5,410 46
7/1/04 07/07/2004	SOLD 3 000 00 SHARES 07-01-04 AT A PRICE OF \$17 97 NET SSB-CUSTODIAN	-3,000 00	17 97	53 910 00	13 05	-39,154 20	14,755 80	0 00	14,755 80
Totals for security		-9,800 00		169,918 59		-127,903 72	42,014.87	0.00	42,014.87
TELETECH HLDGS INC COM									
3/9/04 03/12/2004	SOLD 4 300 00 SHARES 03-09-04 AT A PRICE OF \$6 6449 LESS BROKER COMMISSION OF \$172 00 AND OTHER CHARGES OF \$1 12 NORTHERN TRUST SECURITIES INC	-4,300 00	6 64	28 399 95	10 93	-46,701 86	-18,301 91	0 00	-18,301 91
3/10/04 03/15/2004	SOLD 1,300 00 SHARES 03-10-04 AT A PRICE OF \$6 7543 LESS BROKER COMMISSION OF \$52 00 AND OTHER CHARGES OF \$0 35 GOLDMAN, SACHS & COMPANY	-1,300 00	6 75	8 728 24	10 93	-14,119 17	-5,390 93	0 00	-5,390 93

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account **2006569**
ZZCWFDM - DUNCAN-MURST
2006569
 Page 79 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
3/10/04	SOLD 2,100 00 SHARES 03-10-04 AT A PRICE OF \$6 6932	-2,100 00	6 69	13 971 17	10 93	22,807 88	-8,836 71	0 00	-8,836 71
03/15/2004	LESS BROKER COMMISSION OF \$84 00 AND OTHER CHARGES OF \$0 55 ROBERT W BAIRD & CO INC								
3/22/04	SOLD 3,300 00 SHARES 03-22-04 AT A PRICE OF \$6 1521	-3 300 00	6 15	20 169 13	10 93	-35,840 96	15,671 83	0 00	-15,671 83
03/25/2004	LESS BROKER COMMISSION OF \$132 00 AND OTHER CHARGES OF \$0 80 NORTHERN TRUST SECURITIES INC								
Totals for security		-11,000 00		71,268 49		-119,469 87	-48,201 38	0 00	-48,201 38
TELIK INC COM STK									
5/14/04	SOLD 1,100 00 SHARES 05-14-04 AT A PRICE OF \$23 02	-1,100 00	23 02	25 266 40	22 44	-24 634 30	632 10	0 00	632 10
05/19/2004	LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 60 NORTHERN TRUST SECURITIES INC								
7/1 04	SOLD 2,400 00 SHARES 07-01-04 AT A PRICE OF \$23 46	-2,400 00	23 46	56,254 68	22 41	53,747 57	2,507 11	0 00	2,507 11
07/07/2004	LESS BROKER COMMISSION OF \$48 00 AND OTHER CHARGES OF \$1 32 STATE STREET BROKERAGE SVCS								
7/1/04	SOLD 4,500 00 SHARES 07-01-04 AT A PRICE OF \$23 55	-4,500 00	23 55	105 975 00	22 39	-100,776 69	5,198 31	0 00	5,198 31
07/07/2004	NET SSB-CUSTODIAN								
Totals for security		-8,000 00		187,496 08		-179,158 56	8,337 52	0 00	8,337 52
TETRA TECHNOLOGIES INC DEL COM									
5/5 04	SOLD 700 00 SHARES 05-05-04 AT A PRICE OF \$23 3136	-700 00	23 31	16 284 13	17 30	-12 086 04	4,198 09	0 00	4,198 09
05/10/2004	LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 39 NORTHERN TRUST SECURITIES INC								
5/27 04	SOLD 2,900 00 SHARES 05-27-04 AT A PRICE OF \$23 4224	-2,900 00	23 42	67,778 37	17 30	-50 070 75	17,707 62	0 00	17,707 62
06/02/2004	LESS BROKER COMMISSION OF \$145 00 AND OTHER CHARGES OF \$1 59 NORTHERN TRUST SECURITIES INC								
5/28 04	SOLD 550 00 SHARES 05-28-04 AT A PRICE OF \$23 3645	-550 00	23 36	12,822 67	17 30	-9,496 18	3,326 49	0 00	3,326 49
06/03/2004	LESS BROKER COMMISSION OF \$27 50 AND OTHER CHARGES OF \$0 31 NATIONAL FINANCIAL SERVICES								
Totals for security		-4,150 00		96,885 17		-71,652 97	25,232 20	0 00	25,232 20
TRACTOR SUP CO COM									
2/3/04	SOLD 450 00 SHARES 02-03-04 AT A PRICE OF \$41 5874	-450 00	41 59	18 690 95	14 90	-6,694 68	11,996 27	0 00	11,996 27
02/06/2004	LESS BROKER COMMISSION OF \$22 50 AND OTHER CHARGES OF \$0 88 KNIGHT SECURITIES L P								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2006569**
ZZCWFDN - DUNCAN-MURST
2006569
 Page 80 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
3/29/04 04/01/2004	SOLD 500 00 SHARES 03-29-04 AT A PRICE OF \$39 124 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 77 SMITH BARNEY INC	-500 00	39 12	19 536 23	14 90	7,438 53	12,097 70	0 00	12,097 70
3/30 04 04/02/2004	SOLD 200 00 SHARES 03-30-04 AT A PRICE OF \$38 8253 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 31 SMITH BARNEY INC	-200 00	38 83	7 754 75	14 90	-2,975 41	4,779 34	0 00	4,779 34
4 8 04 04/14/2004	SOLD 700 00 SHARES 04-08-04 AT A PRICE OF \$38 4961 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 64 SCHWAB (CHARLES) & CO , INC	700 00	38 50	26 911 63	14 90	-10,413 94	16,497 69	0 00	16,497 69
7 1 04 07/07/2004	SOLD 700 00 SHARES 07-01-04 AT A PRICE OF \$41 1771 LESS BROKER COMMISSION OF \$14 00 AND OTHER CHARGES OF \$0 68 STATE STREET BROKERAGE SVCS	-700 00	41 18	28 809 29	14 88	-10,413 94	18,395 35	0 00	18,395 35
7/1 04 07/07/2004	SOLD 1,490 00 SHARES 07-01-04 AT A PRICE OF \$40 74 NET SSB-CUSTODIAN	-1 490 00	40 74	60 702 60	14 88	-22 166 83	38,535 77	0 00	38,535 77
Totals for security		-4,040 00		162,405 45		-60,103 33	102,302.12	0.00	102,302.12
TRANSACTION SYS ARCHITECTS INC CL A									
7/1 04 07/07/2004	SOLD 4,400 00 SHARES 07-01-04 AT A PRICE OF \$20 8702 LESS BROKER COMMISSION OF \$88 00 AND OTHER CHARGES OF \$2 15 STATE STREET BROKERAGE SVCS	-4,400 00	20 87	91 738 73	17 32	-76,120 93	15,617 80	0 00	15,617 80
Totals for security		-4,400 00		91,738 73		-76,120 93	15,617.80	0.00	15,617.80
TRANSMETA CORP DEL COM									
4 26/04 04/29 2004	SOLD 5,400 00 SHARES 04-26-04 AT A PRICE OF \$3 1014 LESS BROKER COMMISSION OF \$162 00 AND OTHER CHARGES OF \$0 40 DOMINION SECURITIES CORP LTD	-5 400 00	3 10	16 585 16	3 98	-21,297 48	-4,712 32	0 00	-4,712 32
4/27/04 04/30/2004	SOLD 4,300 00 SHARES 04-27-04 AT A PRICE OF \$2 9858 LESS BROKER COMMISSION OF \$129 00 AND OTHER CHARGES OF \$0 31 BURNS FRY INC	-4,300 00	2 99	12,709 63	3 98	-16,959 11	-4,249 48	0 00	-4,249 48
4 28 04 05/03/2004	SOLD 4,400 00 SHARES 04-28-04 AT A PRICE OF \$2 6315 LESS BROKER COMMISSION OF \$132 00 AND OTHER CHARGES OF \$0 28 JEFFERIES & CO INC	-4,400 00	2 63	11,446 32	3 99	-17,353 51	-5,907 19	0 00	-5,907 19
4/29 04 05/04/2004	SOLD 500 00 SHARES 04-29-04 AT A PRICE OF \$2 7461 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 04 INSTINET	-500 00	2 75	1,363 01	3 97	-1 971 99	-608 98	0 00	-608 98

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZCWFN - DUNCAN-MURST
 2006569

Page 81 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
4/30/04	SOLD 3,300 00 SHARES 04-30-04 AT A PRICE OF \$2 6993	-3,300 00	2 70	8,808 48	3 99	-13,015 13	-4,206 65	0 00	-4,206 65
05/05/2004	LESS BROKER COMMISSION OF \$99 00 AND OTHER CHARGES OF \$0 21 JEFFERIES & CO INC								
5/3/04	SOLD 1,100 00 SHARES 05-03-04 AT A PRICE OF \$2 83	-1,100 00	2 83	3,090 92	3 97	-4,338 38	-1,247 46	0 00	-1,247 46
05/06/2004	LESS BROKER COMMISSION OF \$22 00 AND OTHER CHARGES OF \$0 08 INSTINET								
5/4/04	SOLD 500 00 SHARES 05-04-04 AT A PRICE OF \$2 93	-500 00	2 93	1,454 96	3 97	-1,971 99	-517 03	0 00	-517 03
05/07/2004	LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 04 INSTINET								
5/5/04	SOLD 4,800 00 SHARES 05-05-04 AT A PRICE OF \$2 701	-4,800 00	2 70	12,820 49	3 99	-18,931 09	-6,110 60	0 00	-6,110 60
05/10/2004	LESS BROKER COMMISSION OF \$144 00 AND OTHER CHARGES OF \$0 31 BURNS FRY INC								
Totals for security		-24,300 00		68,278 97		-95,838 68	-27,559.71	0.00	-27,559.71
TTM TECHNOLOGIES INC COM									
7/1/04	SOLD 2,400 00 SHARES 07-01-04 AT A PRICE OF \$10 6033	2,400 00	10 60	25,399 32	14 55	-34,850 59	-9,451 27	0 00	-9,451 27
07/07/2004	LESS BROKER COMMISSION OF \$48 00 AND OTHER CHARGES OF \$0 60 STATE STREET BROKERAGE SVCS								
7/1/04	SOLD 4,500 00 SHARES 07-01-04 AT A PRICE OF \$10 50	-4,500 00	10 50	47,250 00	14 52	-65,344 86	-18,094 86	0 00	-18,094 86
07/07/2004	NET SSB-CUSTODIAN								
Totals for security		-6,900 00		72,649 32		-100,195 45	-27,546.13	0.00	-27,546.13
TUESDAY MORNING CORP COM NEW ISIN US8990355054									
4/8/04	SOLD 200 00 SHARES 04-08-04 AT A PRICE OF \$33 8445	-200 00	33 84	6,764 74	23 47	-4,691 55	2,073 19	0 00	2,073 19
04/14/2004	LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 16 WAVE SECURITIES LLC								
4/13/04	SOLD 900 00 SHARES 04-13-04 AT A PRICE OF \$30 9071	-900 00	30 91	27,770 73	23 50	-21,111 99	6,658 74	0 00	6,658 74
04/16/2004	LESS BROKER COMMISSION OF \$45 00 AND OTHER CHARGES OF \$0 66 FIRST ALBANY CORPORATION								
7/1/04	SOLD 1,900 00 SHARES 07-01-04 AT A PRICE OF \$29 00	-1,900 00	29 00	55,100 00	23 46	-44,569 77	10,530 23	0 00	10,530 23
07/07/2004	NET SSB-CUSTODIAN								
7/1/04	SOLD 900 00 SHARES 07-01-04 AT A PRICE OF \$28 7656	-900 00	28 77	25,870 43	23 47	-21,111 99	4,758 44	0 00	4,758 44
07/07/2004	LESS BROKER COMMISSION OF \$18 00 AND OTHER CHARGES OF \$0 61 STATE STREET BROKERAGE SVCS								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2006569**
ZZCWFDN - DUNCAN-MURST
2006569
 Page **82** of **88**

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
Totals for security		-3,900 00		115,505 90		-91,485 30	24,020.60	0.00	24,020.60
UCBH HLDGS INC COM									
7/1/04 07/07/2004	SOLD 1,900 00 SHARES 07-01-04 AT A PRICE OF \$39 47 LESS BROKER COMMISSION OF \$38 00 AND OTHER CHARGES OF \$1 76 STATE STREET BROKERAGE SVCS	-1 900 00	39 47	74 953 24	21 72	-41 239 99	33,713 25	0 00	33,713 25
7/1/04 07/07/2004	SOLD 1,100 00 SHARES 07-01-04 AT A PRICE OF \$39 20 NET SSB-CUSTODIAN	1 100 00	39 20	43 120 00	21 71	-23,875 78	19,244 22	0 00	19,244 22
7/1/04 07/07/2004	SOLD 2,600 00 SHARES 07-01-04 AT A PRICE OF \$39 20 NET MELLON TRUST OF NEW ENGLAND	-2 600 00	39 20	101 920 00	21 71	-56 433 66	45,486 34	0 00	45,486 34
7/1/04 07/07/2004	SOLD 100 00 SHARES 07-01-04 AT A PRICE OF \$39 20 NET SSB-CUSTODIAN	-100 00	39 20	3 920 00	21 71	-2 170 53	1,749 47	0 00	1,749 47
Totals for security		-5,700 00		223,913 24		-123,719 96	100,193.28	0.00	100,193.28
ULTRALIFE BATTERIES INC									
7/1/04 07/07/2004	SOLD 2,400 00 SHARES 07-01-04 AT A PRICE OF \$19 2288 LESS BROKER COMMISSION OF \$48 00 AND OTHER CHARGES OF \$1 08 STATE STREET BROKERAGE SVCS	-2 400 00	19 23	46 100 04	22 09	-52 960 90	-6,860 86	0 00	-6,860 86
7/1/04 07/07/2004	SOLD 4,500 00 SHARES 07-01-04 AT A PRICE OF \$19 15 NET SSB-CUSTODIAN	-4,500 00	19 15	86 175 00	22 07	-99 301 70	-13,126 70	0 00	-13,126 70
Totals for security		-6,900 00		132,275 04		-152,262 60	-19,987.56	0.00	-19,987.56
UNIT CORP COM									
7/1/04 07/07/2004	SOLD 5,500 00 SHARES 07-01-04 AT A PRICE OF \$31 6211 LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$4 07 STATE STREET BROKERAGE SVCS	-5,500 00	31 62	173,801 98	23 44	-128,817 08	44,984 90	0 00	44,984 90
7/1/04 07/07/2004	SOLD 300 00 SHARES 07-01-04 AT A PRICE OF \$31 60 NET SSB-CUSTODIAN	-300 00	31 60	9,480 00	23 42	-7,026 39	2,453 61	0 00	2,453 61
Totals for security		-5,800 00		183,281 98		-135,843 47	47,438.51	0.00	47,438.51
UTD NAT FOODS INC COM									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
 ZWCWFDN - DUNCAN-MURST
 2006569
 Page 83 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
7/1/04 07/07/2004	SOLD 2,300 00 SHARES 07-01-04 AT A PRICE OF \$28 4787 LESS BROKER COMMISSION OF \$46 00 AND OTHER CHARGES OF \$1 54 STATE STREET BROKERAGE SVCS	-2,300 00	28 48	65 453 47	13 17	-30,278 46	35,175 01	0 00	35,175 01
7/1/04 07/07/2004	SOLD 4,300 00 SHARES 07-01-04 AT A PRICE OF \$28 72 NET SSB-CUSTODIAN	-4,300 00	28 72	123 496 00	13 16	-56 607 55	66,888 45	0 00	66,888 45
Totals for security		-6,600 00		188,949 47		-86,886 01	102,063 46	0 00	102,063 46
VALUECLICK INC COM STK ISIN#US92046N1028									
7/1/04 07/07/2004	SOLD 11,300 00 SHARES 07-01-04 AT A PRICE OF \$11 941 LESS BROKER COMMISSION OF \$226 00 AND OTHER CHARGES OF \$3 16 STATE STREET BROKERAGE SVCS	-11,300 00	11 94	134 704 14	8 25	-93 040 59	41,663 55	0 00	41,663 55
7/1/04 07/07/2004	SOLD 10,900 00 SHARES 07-01-04 AT A PRICE OF \$11 94 NET SSB-CUSTODIAN	-10,900 00	11 94	130 146 00	8 23	89 747 12	40,398 88	0 00	40,398 88
Totals for security		-22,200 00		264,850 14		-182,787 71	82,062 43	0 00	82,062 43
VCA ANTECH INC COM STK									
3/18/04 03/23/2004	SOLD 200 00 SHARES 03-18-04 AT A PRICE OF \$36 00 LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 29 WAVE SECURITIES LLC	-200 00	36 00	7 195 71	15 32	-3,062 65	4,133 06	0 00	4,133 06
3/19/04 03/24/2004	SOLD 200 00 SHARES 03-19-04 AT A PRICE OF \$36 00 LESS BROKER COMMISSION OF \$4 00 AND OTHER CHARGES OF \$0 29 WAVE SECURITIES LLC	-200 00	36 00	7 195 71	15 32	3,062 65	4,133 06	0 00	4,133 06
3/22/04 03/25/2004	SOLD 400 00 SHARES 03-22-04 AT A PRICE OF \$36 1434 LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 57 WAVE SECURITIES LLC	-400 00	36 14	14 448 79	15 32	-6 125 30	8,323 49	0 00	8,323 49
7/1/04 07/07/2004	SOLD 5,300 00 SHARES 07-01-04 AT A PRICE OF \$45 0509 LESS BROKER COMMISSION OF \$106 00 AND OTHER CHARGES OF \$5 59 STATE STREET BROKERAGE SVCS	-5,300 00	45 05	238 658 18	15 32	-81,160 22	157,497 96	0 00	157,497 96
7/1/04 07/07/2004	SOLD 300 00 SHARES 07-01-04 AT A PRICE OF \$45 05 NET SSB-CUSTODIAN	-300 00	45 05	13 515 00	15 31	-4 593 97	8,921 03	0 00	8,921 03
Totals for security		-6,400 00		281,013 39		-98,004 79	183,008 60	0 00	183,008 60
VENTANA MED SYS INC COM									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2006569**
ZZCWF DN - DUNCAN-HURST
2006569
 Page **84** of **88**

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/1/04 07/07/2004	SOLD 900 00 SHARES 07-01-04 AT A PRICE OF \$46 98 NET LESS CHARGES OF \$0 99 STATE STREET BROKERAGE SVCS	-900 00	46 98	42,281 01	41 29	-37,161 42	5,119 59	0 00	5,119 59
7/1 04 07/07/2004	SOLD 2,200 00 SHARES 07-01-04 AT A PRICE OF \$46 8909 LESS BROKER COMMISSION OF \$44 00 AND OTHER CHARGES OF \$2 42 STATE STREET BROKERAGE SVCS	-2,200 00	46 89	103,113 56	41 31	90,839 04	12,274 52	0 00	12,274 52
Totals for security		-3,100 00		145,394 57		-128,000 46	17,394.11	0.00	17,394 11
VISTACARE INC CL A COM									
5/7/04 05.12.2004	SOLD 2,100 00 SHARES 05-07-04 AT A PRICE OF \$20 2545 LESS BROKER COMMISSION OF \$42 00 AND OTHER CHARGES OF \$1 00 WAVE SECURITIES LLC	-2,100 00	20 25	42,491 45	22 57	-47,347 87	-4,856 42	0 00	-4,856 42
5/14/04 05.19.2004	SOLD 2,200 00 SHARES 05-14-04 AT A PRICE OF \$17 7742 LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$0 92 NORTHERN TRUST SECURITIES INC	-2,200 00	17 77	38,992 32	22 61	-49,602 54	10,610 22	0 00	-10,610 22
Totals for security		-4,300 00		81,483 77		-96,950 41	-15,466.64	0.00	-15,466.64
WABASH NATL CORP COM									
5/5/04 05.10.2004	SOLD 1,300 00 SHARES 05-05-04 AT A PRICE OF \$25 2683 LESS BROKER COMMISSION OF \$65 00 AND OTHER CHARGES OF \$0 77 MORGAN,KEEGAN & CO , INC	-1,300 00	25 27	32,783 02	15 04	-19,508 36	13,274 66	0 00	13,274 66
5 11 04 05.14/2004	SOLD 500 00 SHARES 05-11-04 AT A PRICE OF \$23 7207 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 28 SCOTT STRINGFELLOW INVESTMENTS	-500 00	23 72	11,835 07	15 04	-7,503 22	4,331 85	0 00	4,331 85
5 12 04 05/17.2004	SOLD 900 00 SHARES 05-12-04 AT A PRICE OF \$22 8211 LESS BROKER COMMISSION OF \$45 00 AND OTHER CHARGES OF \$0 49 WEEDEN & CO	-900 00	22 82	20,493 50	15 04	13,505 79	6,987 71	0 00	6,987 71
6 23 04 06/28.2004	SOLD 600 00 SHARES 06-23-04 AT A PRICE OF \$26 9179 LESS BROKER COMMISSION OF \$12 00 AND OTHER CHARGES OF \$0 38 WAVE SECURITIES LLC	-600 00	26 92	16,138 36	15 02	-9,003 86	7,134 50	0 00	7,134 50
7 1 04 07.07/2004	SOLD 2,100 00 SHARES 07-01-04 AT A PRICE OF \$26 97 LESS BROKER COMMISSION OF \$42 00 AND OTHER CHARGES OF \$1 33 STATE STREET BROKERAGE SVCS	-2,100 00	26 97	56,593 67	15 02	-31,513 51	25,080 16	0 00	25,080 16

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **2006589**
ZZCWFDN - DUNCAN-HURST
2006589
 Page 85 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/1/04 07/07/2004	SOLD 300.00 SHARES 07-01-04 AT A PRICE OF \$27.00 NET SSB-CUSTODIAN	-300.00	27.00	8,100.00	15.01	-4,501.93	3,598.07	0.00	3,598.07
7/1/04 07/07/2004	SOLD 3,600.00 SHARES 07-01-04 AT A PRICE OF \$27.00 NET SSB-CUSTODIAN	-3,600.00	27.00	97,200.00	15.01	-54,023.16	43,176.84	0.00	43,176.84
Totals for security		-9,300.00		243,143.62		-139,559.83	103,583.79	0.00	103,583.79
WHITING PETE CORP NEW COM STK									
7/1/04 07/07/2004	SOLD 1,700.00 SHARES 07-01-04 AT A PRICE OF \$24.94 NET SSB-CUSTODIAN	-1,700.00	24.94	42,398.00	25.25	-42,932.63	-534.63	0.00	-534.63
7/1/04 07/07/2004	SOLD 900.00 SHARES 07-01-04 AT A PRICE OF \$24.9644 LESS BROKER COMMISSION OF \$18.00 AND OTHER CHARGES OF \$0.53 STATE STREET BROKERAGE SVCS	-900.00	24.96	22,449.43	25.28	-22,729.04	-279.61	0.00	-279.61
Totals for security		-2,600.00		64,847.43		-65,661.67	-814.24	0.00	-814.24
WIRELESS FACs INC COM									
1/8/04 01/13/2004	SOLD 900.00 SHARES 01-08-04 AT A PRICE OF \$17.5799 LESS BROKER COMMISSION OF \$45.00 AND OTHER CHARGES OF \$0.75 GOLDMAN, SACHS & COMPANY	-900.00	17.58	15,776.16	12.15	-10,901.66	4,874.50	0.00	4,874.50
1/12/04 01/15/2004	SOLD 300.00 SHARES 01-12-04 AT A PRICE OF \$17.7848 LESS BROKER COMMISSION OF \$15.00 AND OTHER CHARGES OF \$0.25 GOLDMAN, SACHS & COMPANY	-300.00	17.78	5,320.19	12.15	-3,633.89	1,686.30	0.00	1,686.30
1/22/04 01/27/2004	SOLD 1,000.00 SHARES 01-22-04 AT A PRICE OF \$15.1235 LESS BROKER COMMISSION OF \$50.00 AND OTHER CHARGES OF \$0.71 NORTHERN TRUST SECURITIES INC	-1,000.00	15.12	15,072.79	12.15	-12,112.96	2,959.83	0.00	2,959.83
2/3/04 02/06/2004	SOLD 1,100.00 SHARES 02-03-04 AT A PRICE OF \$14.22 LESS BROKER COMMISSION OF \$55.00 AND OTHER CHARGES OF \$0.74 NORTHERN TRUST SECURITIES INC	-1,100.00	14.22	15,586.26	12.16	-13,324.26	2,262.00	0.00	2,262.00
2/19/04 02/24/2004	SOLD 1,100.00 SHARES 02-19-04 AT A PRICE OF \$16.05 LESS BROKER COMMISSION OF \$22.00 AND OTHER CHARGES OF \$0.83 INSTINET	-1,100.00	16.05	17,632.17	12.13	-13,324.25	4,307.92	0.00	4,307.92
2/20/04 02/25/2004	SOLD 1,800.00 SHARES 02-20-04 AT A PRICE OF \$13.8698 LESS BROKER COMMISSION OF \$90.00 AND OTHER CHARGES OF \$1.17 NATIONAL FINANCIAL SERVICES	-1,800.00	13.87	24,874.47	12.16	-21,803.33	3,071.14	0.00	3,071.14

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569

ZZCWFDN - DUNCAN-MURST

2006569

Page 86 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
Totals for security		-6,200 00		94,262 04		-75,100 35	19,161 69	0.00	19,161.69
WMS INDS INC COM									
7/1/04 07/07/2004	SOLD 2,400 00 SHARES 07-01-04 AT A PRICE OF \$29 56 NET SSB-CUSTODIAN	-2,400 00	29 56	70 944 00	29 94	71 845 42	-901 42	0 00	-901 42
7/1/04 07/07/2004	SOLD 1,300 00 SHARES 07-01-04 AT A PRICE OF \$29 4315 LESS BROKER COMMISSION OF \$26 00 AND OTHER CHARGES OF \$0 90 STATE STREET BROKERAGE SVCS	-1,300 00	29 43	38 234 05	29 96	-38,916 27	-682 22	0 00	-682 22
7/1/04 07/07/2004	SOLD 200 00 SHARES 07-01-04 AT A PRICE OF \$29 56 NET SSB-CUSTODIAN	-200 00	29 56	5 912 00	29 94	-5 987 12	-75 12	0 00	-75 12
Totals for security		-3,900 00		115,090 05		-116,748 81	-1,658.76	0.00	-1,658.76
WRIGHT MED GROUP INC COM									
7/1/04 07/07/2004	SOLD 2,600 00 SHARES 07-01-04 AT A PRICE OF \$35 40 NET SSB-CUSTODIAN	-2,600 00	35 40	92,040 00	34 04	88,511 60	3,528 40	0 00	3,528 40
7/1/04 07/07/2004	SOLD 1,400 00 SHARES 07-01-04 AT A PRICE OF \$35 5029 LESS BROKER COMMISSION OF \$28 00 AND OTHER CHARGES OF \$1 17 STATE STREET BROKERAGE SVCS	1,400 00	35 50	49 674 89	34 06	-47 660 10	2,014 79	0 00	2,014 79
Totals for security		-4,000 00		141,714 89		-136,171 70	5,543.19	0.00	5,543.19
Summary of Sales for Common Stock		-1,393,743 33		25,430,077 73		-21,657,629 97	3,772,447.76	0.00	3,772,447.76
Total Common Stock		-1,391,395 33		25,436,126 18		-21,654,976 73	3,778,496.21	0.00	3,781,149.45

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number 2006569
ZZCWFDN - DUNCAN-HURST
2006569

Page 87 of 88

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total Equities	-1,391,395.33		25,436,126.18		-21,654,976.73	3,778,496.21	0.00	3,781,149.45

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 4285666
 CWFON - DFA SMALL CAP CORE
 285666

Page 1 of 3

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Other Gain/Loss									
CF DFA US SMALL CAP		SER							
12/20/04	TO REFLECT A REALIZED GAIN FOR THE PERIOD ENDING	0 00	0 00	1 661 160 38	0 00	0 00	1 661 160 38	0 00	1 661 160 38
01/03/2005	12/20/2004								
12/20/04	TO REFLECT A REALIZED GAIN FOR THE PERIOD ENDING	0 00	0 00	327 081 19	0 00	0 00	327 081 19	0 00	327 081 19
01/03/2005	12/20/2004								
Totals for security		0 00		1 988 241 57		0 00	1 988 241 57	0 00	1 988 241 57
Summary of Other Gain/Loss for Common Stock		0 00		1 988 241 57		0 00	1 988 241 57	0 00	1 988 241 57
Sales									
CF DFA US SMALL CAP		SER							
7/22/04	CF DFA US 6-10 SMALL CO SER SOLD 359,453 63	-359 453 63	13 91	5 000 000 00	11 70	-4 204 016 71	795 983 29	0 00	795 983 29
08/04/2004	1 SHARES ON 07/22/2004 AT A PRICE OF 13 910000								
10/21/04	SOLD 68,493 15 SHARES ON 10/21/2004 AT A PRICE OF	-68 493 15	14 60	1 000 000 00	11 70	-801 343 68	198 656 32	0 00	198 656 32
11/01/2004	14 600000								
Totals for security		-427 946 78		6 000 000 00		-5 005 360 39	994 639 61	0 00	994 639 61
Summary of Sales for Common Stock		-427 946 78		6 000 000 00		-5 005 360 39	994 639 61	0 00	994 639 61
Total Common Stock		-427 946 78		7 988 241 57		-5 005 360 39	2 982 881 18	0 00	2 982 881 18

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number 288866

CWFDN - DFA SMALL CAP CORE

288866

Page 2 of 3

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total Equities	-427,946 78		7,988,241 57		-5,005,360 39	2,982,881.18	0.00	2,982,881.18

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2606566

CNFDN - DFA SMALL CAP CORE

2606566

Page 3 of 3

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total for 2606566	-427,948.78		7,988,241.57		-5,005,360.39	2,982,881.18	0.00	2,982,881.18
Grand Total	-427,948.78		7,988,241.57		-5,005,360.39	2,982,881.18	0.00	2,982,881.18

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account per 2606569
ZZCWFN - DUNCAN-HURST
2606569
Page 88 of 88

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total for 2606569	-1,391,395 33		25,436,126 18		-21,654,976.73	3,778,496.21	0.00	3,781,149.45
Grand Total	-1,391,395 33		25,436,126 18		-21,654,976.73	3,778,496.21	0.00	3,781,149.45

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2830819

*CWFDN- MAZAMA CAPITAL MGMT-SL

2830819

Page 1 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
#REORG/ORBITZ INC CASH MERGER EFF 11/12/04									
7/20/04	SOLD 1,900 00 SHARES 07-20-04 AT A PRICE OF	-1 900 00	19 04	36 184 46	21 31	-40 487 13	-4,302 67	0 00	-4,302 67
07/23/2004	1 \$19 0449 NET LESS CHARGES OF \$0 85 PACIFIC CREST SECURITIES								
7/21/04	SOLD 2,400 00 SHARES 07-21-04 AT A PRICE OF	-2 400 00	18 21	43 703 45	21 31	-51 141 63	-7,438 18	0 00	-7,438 18
07/26/2004	1 \$18 2102 NET LESS CHARGES OF \$1 03 PACIFIC CREST SECURITIES								
8/3/04	SOLD 2,300 00 SHARES 08-03-04 AT A PRICE OF	-2 300 00	16 64	38 280 99	21 31	-49 010 73	-10 729 74	0 00	-10,729 74
08/06/2004	1 \$16 6443 NET LESS CHARGES OF \$0 90 ADAMS, HARKNESS & HILL INC								
8/5/04	SOLD 1,000 00 SHARES 08-05-04 AT A PRICE OF	-1 000 00	17 13	17 126 29	21 31	-21 309 01	-4 182 72	0 00	-4,182 72
08/10/2004	1 \$17 1267 NET LESS CHARGES OF \$0 41 BURNS FRY INC								
9/13/04	SOLD 600 00 SHARES 09-13-04 AT A PRICE OF \$20 1164	-600 00	20 12	12 059 55	21 31	-12 785 41	-715 86	0 00	-715 86
09/16/2004	1 NET LESS CHARGES OF \$0 29 PACIFIC CREST SECURITIES								
9/14/04	SOLD 1,000 00 SHARES 09-14-04 AT A PRICE OF	-1 000 00	20 08	20 080 63	21 31	21 309 01	1,228 38	0 00	-1,228 38
09/17/2004	1 \$20 0811 NET LESS CHARGES OF \$0 47 PACIFIC CREST SECURITIES								
9/15/04	SOLD 400 00 SHARES 09-15-04 AT A PRICE OF \$20 0001	-400 00	20 00	7 999 85	21 31	-8 523 61	-523 76	0 00	-523 76
09/20/2004	1 NET LESS CHARGES OF \$0 19 PACIFIC CREST SECURITIES								
9/29/04	SOLD 7,400 00 SHARES 09-29-04 AT A PRICE OF	-7 400 00	27 12	200 681 08	21 31	-157 686 71	42 994 37	0 00	42,994 37
10/04/2004	1 \$27 1197 NET LESS CHARGES OF \$4 70 PACIFIC CREST SECURITIES								
10/4/04	SOLD 1,000 00 SHARES 10-04-04 AT A PRICE OF \$27 28	-1 000 00	27 28	27 249 36	21 33	-21 309 01	5 940 35	0 00	5,940 35
10/07/2004	1 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 64 HARBORSIDE SECURITIES								
10/4/04	SOLD 500 00 SHARES 10-04-04 AT A PRICE OF \$27 2368	-500 00	27 24	13 618 08	21 31	-10 654 51	2 963 57	0 00	2,963 57
10/07/2004	1 NET LESS CHARGES OF \$0 32 PACIFIC CREST SECURITIES								
Totals for security		-18,500 00		416,993 74		-394,216 76	22,776 98	0.00	22,776 98
99 CENTS ONLY STORES COM									
7/16/04	SOLD 2,600 00 SHARES 07-16-04 AT A PRICE OF	-2 600 00	14 02	37 630 73	15 36	-39 798 51	-2 167 78	0 00	-2,167 78
07/21/2004	1 \$14 5237 LESS BROKER COMMISSION OF \$130 00 AND OTHER CHARGES OF \$0 89 MERRILL LYNCH, PIERCE, FENNER								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2638519

*CWFDN- MAZAMA CAPITAL MGMT-SL

2638519

Page 2 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
8/9/04 08/12/2004	SOLD 3,900 00 SHARES 08-09-04 AT A PRICE OF \$12 8575 LESS BROKER COMMISSION OF \$195 00 AND OTHER CHARGES OF \$1 18 FULCRUM GLOBAL PARTNERS LLC	-3 900 00	12 85	49 948 07	15 37	-59 697 77	-9 749 70	0 00	-9,749 70
Totals for security		-6,500 00		87,578 80		-99,496 28	-11,917 48	0 00	-11,917 48
ACCREDITED HOME LENDERS HLDG CO COM STK									
9/7/04 09/10/2004	SOLD 900 00 SHARES 09-07-04 AT A PRICE OF \$39 3958 NET LESS CHARGES OF \$0 83 LEHMAN BROTHERS, INC	-900 00	39 40	35 455 39	27 49	-24 744 73	10,710 66	0 00	10,710 66
9/15/04 09/20/2004	SOLD 400 00 SHARES 09-15-04 AT A PRICE OF \$41 1327 NET LESS CHARGES OF \$0 39 FRIEDMAN BILLING & RAMSEY	-400 00	41 13	16 452 69	27 49	-10 997 66	5 455 03	0 00	5,455 03
9/16/04 09/21/2004	SOLD 600 00 SHARES 09-16-04 AT A PRICE OF \$41 0204 NET LESS CHARGES OF \$0 58 FRIEDMAN BILLING & RAMSEY	-600 00	41 02	24 611 66	27 49	-16 496 49	8 115 17	0 00	8,115 17
Totals for security		-1,900 00		76,519 74		-52,238 88	24,280 86	0 00	24,280 86
ACCREDITO HLTH INC COM									
7/21/04 07/26/2004	SOLD 1,100 00 SHARES 07-21-04 AT A PRICE OF \$36 8287 NET LESS CHARGES OF \$0 95 THOMAS WEISEL PARTNER LLC	-1 100 00	36 83	40 510 62	37 55	-41 301 11	-790 49	0 00	-790 49
Totals for security		-1,100 00		40,510 62		-41,301 11	-790 49	0 00	-790 49
ADVANCED MICRO DEVICES INC COM									
11/15/04 11/18/2004	SOLD 2,100 00 SHARES 11-15-04 AT A PRICE OF \$21 14 LESS BROKER COMMISSION OF \$105 00 AND OTHER CHARGES OF \$1 04 FIRST BOSTON CORP	-2 100 00	21 14	44 287 96	12 90	-27 034 11	17,253 85	0 00	17,253 85
11/16/04 11/19/2004	SOLD 2,200 00 SHARES 11-16-04 AT A PRICE OF \$20 7376 LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$1 07 JMP SECURITIES	-2 200 00	20 74	45 511 65	12 90	28 321 45	17 190 20	0 00	17,190 20
11/17/04 11/22/2004	SOLD 2 100 00 SHARES 11-17-04 AT A PRICE OF \$21 8222 LESS BROKER COMMISSION OF \$105 00 AND OTHER CHARGES OF \$1 08 SIDOTI AND COMPANY LLC	-2 100 00	21 82	45 720 54	12 90	27 034 11	18,686 43	0 00	18,686 43
11/19/04 11/24/2004	SOLD 2,000 00 SHARES 11-19-04 AT A PRICE OF \$21 2296 LESS BROKER COMMISSION OF \$100 00 AND OTHER CHARGES OF \$1 00 SIDOTI AND COMPANY LLC	-2 000 00	21 23	42 358 20	12 90	-25 746 77	16 611 43	0 00	16,611 43

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2638619

*CWFDN-MAZAMA CAPITAL MONS-SL

2638619

Page 3 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
12/6/04	SOLD 1,900 00 SHARES 12-06-04 AT A PRICE OF \$24 888	-1 900 00	24 89	47 191 09	12 90	-24 459 43	22,731 66	0 00	22,731 66
12/09/2004	1 LESS BROKER COMMISSION OF \$95 00 AND OTHER CHARGES OF \$1 11 FIRST BOSTON CORP								
Totals for security		-10,300 00		225,069 44		-132,595 87	92,473.67	0.00	92,473.67
AMERIGROUP CORP COM									
7/21/04	SOLD 300 00 SHARES 07-21-04 AT A PRICE OF \$49 5031	-300 00	49 50	14 835 58	48 42	-14 511 38	324 20	0 00	324 20
07/26/2004	1 LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 35 PACIFIC GROWTH								
7/22/04	SOLD 400 00 SHARES 07-22-04 AT A PRICE OF \$49 0941	-400 00	49 09	19 617 18	48 42	-19 348 50	268 68	0 00	268 68
07/27/2004	1 LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 46 PACIFIC GROWTH								
8/3/04	SOLD 800 00 SHARES 08-03-04 AT A PRICE OF \$48 2419	-800 00	48 24	38 552 61	48 42	-38 697 00	-144 39	0 00	-144 39
08/06/2004	1 LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 91 BUCKINGHAM RESEARCH GROUP								
8/4/04	SOLD 700 00 SHARES 08-04-04 AT A PRICE OF \$46 9122	-700 00	46 91	32 802 77	48 42	-33 859 88	-1,057 11	0 00	-1,057 11
08/09/2004	1 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 77 BUCKINGHAM RESEARCH GROUP								
8/6/04	SOLD 500 00 SHARES 08-06-04 AT A PRICE OF \$44 9665	-500 00	44 97	22 457 72	48 43	-24 185 63	-1 727 91	0 00	-1,727 91
08/11/2004	1 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 53 BUCKINGHAM RESEARCH GROUP								
9/24/04	SOLD 400 00 SHARES 09-24-04 AT A PRICE OF \$54 6218	-400 00	54 62	21 828 20	48 42	-19 348 50	2 479 70	0 00	2,479 70
09/29/2004	1 LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 52 BUCKINGHAM RESEARCH GROUP								
10/20/04	SOLD 700 00 SHARES 10-20-04 AT A PRICE OF \$57 4285	-700 00	57 43	40 164 00	48 41	-33 859 88	6 304 12	0 00	6,304.12
10/25/2004	1 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 95 NORTHERN TRUST SECURITIES INC								
11/23/04	SOLD 200 00 SHARES 11-23-04 AT A PRICE OF \$68 6231	-200 00	68 62	13 714 29	48 41	9 674 25	4 040 04	0 00	4,040.04
11/29/2004	1 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 33 STEPHENS, INC								
11/24/04	SOLD 500 00 SHARES 11-24-04 AT A PRICE OF \$68 8634	-500 00	68 86	34 405 89	48 41	-24 185 63	10 220 26	0 00	10,220.26
11/30/2004	1 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 81 STEPHENS, INC								
11/29/04	SOLD 600 00 SHARES 11-29-04 AT A PRICE OF \$69 1646	-600 00	69 16	41 467 78	48 41	-29 022 75	12 445 03	0 00	12,445.03
12/02/2004	1 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 98 MCDONALD & CO								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account number 2004819
 *CWFON- MAZAMA CAPITAL MGMT-SL
 2004819

Page 4 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Equities</i>									
Common Stock									
Sales									
12/9/04	SOLD 700 00 SHARES 12-09-04 AT A PRICE OF \$72 2071	-700 00	72 21	50 508 78	48 41	-33 859 88	16 648 90	0 00	16,648 90
12/14/2004	1 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$1 19 WARBURG DILLON READ LLC								
12/10/04	SOLD 700 00 SHARES 12-10-04 AT A PRICE OF \$73 3175	700 00	73 32	51 286 04	48 41	33 859 88	17,426 16	0 00	17,426 16
12/15/2004	1 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$1 21 SMITH BARNEY INC								
Totals for security		-6,500 00		381,640 84		-314,413 16	67,227.68	0.00	67,227.68
ANNTAYLOR STORES CORP COM									
11/10/04	SOLD 1,800 00 SHARES 11-10-04 AT A PRICE OF \$24 129	-1 800 00	24 13	43 341 18	28 48	-51 157 50	7 816 32	0 00	-7,816 32
11/16/2004	1 LESS BROKER COMMISSION OF \$90 00 AND OTHER CHARGES OF \$1 02 SIDOTI AND COMPANY LLC								
11/15/04	SOLD 2,000 00 SHARES 11-15-04 AT A PRICE OF	-2 000 00	23 95	47 790 47	28 48	-56 841 66	-9 051 19	0 00	-9,051 19
11/18/2004	1 \$23 9458 LESS BROKER COMMISSION OF \$100 00 AND OTHER CHARGES OF \$1 13 SG COWEN AND CO								
11/17/04	SOLD 2,000 00 SHARES 11-17-04 AT A PRICE OF	-2 000 00	23 39	46 672 30	28 48	-56 841 66	-10 169 36	0 00	-10,169 36
11/22/2004	1 \$23 3867 LESS BROKER COMMISSION OF \$100 00 AND OTHER CHARGES OF \$1 10 WEDBUSH MORGAN SECURITIES INC								
11/23/04	SOLD 2,000 00 SHARES 11-23-04 AT A PRICE OF	-2 000 00	22 71	45 311 33	28 48	-56 841 66	-11 530 33	0 00	-11,530 33
11/29/2004	1 \$22 7062 LESS BROKER COMMISSION OF \$100 00 AND OTHER CHARGES OF \$1 07 LEERINK SWANN & CO/IPO								
12/15/04	SOLD 2,200 00 SHARES 12-15-04 AT A PRICE OF	-2 200 00	21 14	46 391 41	28 49	-62 525 83	-16 134 42	0 00	-16,134 42
12/20/2004	1 \$21 1375 LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$1 09 FRIEDMAN BILLING & RAMSEY								
Totals for security		-10,000 00		229,506 69		-284,208 31	-54,701.62	0.00	-54,701.62
ASK JEEVES INC OC-COM									
9/14/04	SOLD 1,500 00 SHARES 09-14-04 AT A PRICE OF	-1 500 00	30 03	45 040 34	18 11	-27 170 83	17 869 51	0 00	17,869.51
09/17/2004	1 \$30 0276 NET LESS CHARGES OF \$1 06 FIRST BOSTON CORP								
9/15/04	SOLD 1,400 00 SHARES 09-15-04 AT A PRICE OF	-1 400 00	30 08	42 116 19	18 11	-25 359 44	16 756 75	0 00	16,756.75
09/20/2004	1 \$30 0837 NET LESS CHARGES OF \$0 99 PACIFIC CREST SECURITIES								
10/7/04	SOLD 1,200 00 SHARES 10-07-04 AT A PRICE OF	-1 200 00	34 02	40 821 96	18 11	-21 736 66	19 085 30	0 00	19,085 30
10/13/2004	1 \$34 0191 NET LESS CHARGES OF \$0 96 BURNS FRY INC								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account number 283619

*CWFDN- MAZAMA CAPITAL MGMT-SL

283619

Page 5 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
10/13/04	SOLD 2,300 00 SHARES 10-13-04 AT A PRICE OF	-2 300 00	34 59	79 561 11	18 11	-41 661 94	37,899 17	0 00	37,899 17
10/18/2004	\$34 5926 NET LESS CHARGES OF \$1 87 PACIFIC CREST SECURITIES								
10/19/04	SOLD 1,200 00 SHARES 10-19-04 AT A PRICE OF	-1 200 00	15 95	43 136 95	18 11	21 736 66	21,400 29	0 00	21,400 29
10/22/2004	\$35 9483 NET LESS CHARGES OF \$1 01 THOMAS WEISEL PARTNER LLC								
10/27/04	SOLD 1,300 00 SHARES 10-27-04 AT A PRICE OF	-1 300 00	34 73	45 147 81	18 11	-23 548 05	21 599 76	0 00	21,599 76
11/01/2004	\$34 7299 NET LESS CHARGES OF \$1 06 THOMAS WEISEL PARTNER LLC								
11/19/04	SOLD 3,600 00 SHARES 11-19-04 AT A PRICE OF	-3 600 00	14 04	86 543 05	18 11	-65 209 99	21 333 06	0 00	21,333 06
11/24/2004	\$24 0403 NET LESS CHARGES OF \$2 03 PACIFIC CREST SECURITIES								
11/23/04	SOLD 3 800 00 SHARES 11-23-04 AT A PRICE OF	-3 800 00	24 32	92 396 73	18 11	-68 832 76	23 563 97	0 00	23,563 97
11/29/2004	\$24 3155 NET LESS CHARGES OF \$2 17 PACIFIC CREST SECURITIES								
11/24/04	SOLD 1,500 00 SHARES 11-24-04 AT A PRICE OF	1 500 00	24 24	36 363 19	18 11	-27 170 83	9 192 36	0 00	9,192 36
11/30/2004	\$24 2427 NET LESS CHARGES OF \$0 86 PACIFIC CREST SECURITIES								
Totals for security		-17,800 00		511,127 33		-322,427 16	188,700 17	0 00	188,700 17
BARR PHARMACEUTICALS INC COM									
8/3/04	SOLD 1,100 00 SHARES 08-03-04 AT A PRICE OF	-1 100 00	35 02	38 468 51	35 21	-38,675 55	-207 04	0 00	-207 04
08/06/2004	\$35 0222 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 91 BUCKINGHAM RESEARCH GROUP								
Totals for security		-1,100 00		38,468 51		-38,675 55	-207 04	0 00	-207 04
CABELAS INC COM STK									
7/16/04	SOLD 1,600 00 SHARES 07-16-04 AT A PRICE OF	-1 600 00	28 78	46 972 36	26 38	-42 137 00	3 835 36	0 00	3,835 36
07/21/2004	\$28 7834 LESS BROKER COMMISSION OF \$80 00 AND OTHER CHARGES OF \$1 08 BEAR STEARNS & CO								
Totals for security		-1,600 00		45,972 36		-42,137 00	3,835 36	0 00	3,835 36
CEPHALON INC CON									

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 203619

*CWFDN- MAZAMA CAPITAL MGMT-SL

203619

Page 6 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
10/12/04	SOLD 700 00 SHARES 10-12-04 AT A PRICE OF \$47 0125	700 00	47 01	32 872 97	54 14	-37 859 00	-4 986 03	0 00	-4 986 03
10/15/2004	1 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 78 WARBURG DILLON READ LLC								
Totals for security		-700 00		32,872 97		-37,859 00	-4,986.03	0.00	-4,986.03
CERNER CORP COM									
8/5/04	SOLD 900 00 SHARES 08-05-04 AT A PRICE OF \$46 5351	-900 00	46 54	41 880 60	43 07	-38 761 71	3 118 89	0 00	3 118 89
08/10/2004	1 NET LESS CHARGES OF \$0 99 PIPER, JAFFRAY & HOPWOOD INC								
12/9/04	SOLD 700 00 SHARES 12-09-04 AT A PRICE OF \$51 6601	-700 00	51 66	36 161 22	43 07	30 148 00	6 013 22	0 00	6 013 22
12/14/2004	1 NET LESS CHARGES OF \$0 85 DOMINION SECURITIES CORP LTD								
12/10/04	SOLD 500 00 SHARES 12-10-04 AT A PRICE OF \$51 1287	-500 00	51 13	25 563 75	43 07	-21 534 29	4 029 46	0 00	4 029 46
12/15/2004	1 NET LESS CHARGES OF \$0 60 DOMINION SECURITIES CORP LTD								
Totals for security		-2,100 00		103,605 57		-90,444 00	13,161.57	0.00	13,161.57
CERTEGY INC COM									
7/6/04	SOLD 300 00 SHARES 07-06-04 AT A PRICE OF \$38 5709	-300 00	38 57	11 555 99	38 45	-11 520 69	35 30	0 00	35 30
07/09/2004	1 LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 28 FRIEDMAN BILLING & RAMSEY								
7/13/04	SOLD 1,000 00 SHARES 07-13-04 AT A PRICE OF	-1 000 00	35 30	38 249 60	38 45	-38 403 25	-153 65	0 00	-153 65
07/16/2004	1 \$38 3005 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 90 SANDLER ONEIL								
7/14/04	SOLD 1,100 00 SHARES 07-14-04 AT A PRICE OF	-1 100 00	38 21	41 979 63	38 45	-42 243 57	-263 94	0 00	-263 94
07/19/2004	1 \$38 2142 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 99 MERRILL LYNCH, PIERCE, FENNER								
7/15/04	SOLD 1,000 00 SHARES 07-15-04 AT A PRICE OF	-1 000 00	38 24	38 189 20	38 45	-38 403 25	-214 05	0 00	-214 05
07/20/2004	1 \$38 2401 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 90 MERRILL LYNCH, PIERCE, FENNER								
7/29/04	SOLD 200 00 SHARES 07-29-04 AT A PRICE OF \$38 2573	-200 00	38 26	7 641 28	38 45	-7 680 65	-39 37	0 00	-39 37
08/03/2004	1 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 18 LEHMAN BROTHERS INC								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2036519

*CWFDN- MAZAMA CAPITAL MGMT-SL

2036519

Page 7 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/30/04	SOLD 800 00 SHARES 07-30-04 AT A PRICE OF \$37 9988	800 00	38 00	30 358 32	38 45	-30 722 60	-364 28	0 00	-364 28
08/04/2004	LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 72 LEHMAN BROTHERS INC								
8/20/04	SOLD 300 00 SHARES 08-20-04 AT A PRICE OF \$38 2704	-300 00	38 27	11 465 85	38 45	11 520 97	-55 12	0 00	-55 12
08/25/2004	LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 27 PACIFIC GROWTH								
8/23/04	SOLD 700 00 SHARES 08-23-04 AT A PRICE OF \$37 6109	700 00	37 61	26 292 31	38 46	-26 882 27	-590 26	0 00	-590 26
08/26/2004	LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 62 PACIFIC GROWTH								
Totals for security		-6,400 00		205,731 88		-207,377 25	-1,645.37	0.00	-1,645.37
CHECKFREE CORP NEW COM									
7/7/04	SOLD 600 00 SHARES 07-07-04 AT A PRICE OF \$28 70	-600 00	28 70	17 219 59	29 31	-17 583 06	-363 47	0 00	-363 47
07/12/2004	NET LESS CHARGES OF \$0 41 FRIEDMAN BILLING & RAMSEY								
7/8/04	SOLD 1,000 00 SHARES 07-08-04 AT A PRICE OF \$30 8523 NET LESS CHARGES OF \$0 73 FRIEDMAN BILLING & RAMSEY	-1 000 00	30 85	30 851 57	29 31	-29 305 10	1,546 47	0 00	1,546 47
07/13/2004									
7/8/04	SOLD 1,200 00 SHARES 07-08-04 AT A PRICE OF \$31 232 NET LESS CHARGES OF \$0 88 STEPHENS, INC	-1 200 00	31 23	37 477 52	29 31	-35 166 11	2,311 41	0 00	2,311 41
07/13/2004									
7/8/04	SOLD 800 00 SHARES 07-08-04 AT A PRICE OF \$30 5512 NET LESS CHARGES OF \$0 58 STEPHENS, INC	-800 00	30 55	24 440 38	29 31	-23 444 08	996 30	0 00	996 30
07/13/2004									
7/9/04	SOLD 300 00 SHARES 07-09-04 AT A PRICE OF \$31 4134 NET LESS CHARGES OF \$0 23 STEPHENS, INC	-300 00	31 41	9 423 79	29 31	-8 791 53	632 26	0 00	632 26
07/14/2004									
7/12/04	SOLD 1,900 00 SHARES 07-12-04 AT A PRICE OF \$31 38 NET LESS CHARGES OF \$1 40 FIRST BOSTON CORP	-1 900 00	31 38	59 620 60	29 31	-55 679 68	3,940 92	0 00	3,940 92
07/15/2004									
7/14/04	SOLD 1,300 00 SHARES 07-14-04 AT A PRICE OF \$31 1537 NET LESS CHARGES OF \$0 95 LEHMAN BROTHERS, INC	-1 300 00	31 15	40 498 85	29 31	-38 096 63	2,402 23	0 00	2,402 23
07/20/2004									
7/23/04	SOLD 1,800 00 SHARES 07-23-04 AT A PRICE OF \$29 6259 LESS BROKER COMMISSION OF \$90 00 AND OTHER CHARGES OF \$1 25 WARBURG DILLON READ LLC	-1 800 00	29 63	53 235 37	29 36	-52 749 18	486 19	0 00	486 19
07/28/2004									
7/26/04	SOLD 700 00 SHARES 07-26-04 AT A PRICE OF \$29 3931 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 49 WARBURG DILLON READ LLC	-700 00	29 39	20 539 68	29 36	-20 513 57	26 11	0 00	26 11
07/29/2004									

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. Jr 3000619

*CWFDN- MAZAMA CAPITAL MGMT-SL

2000619

Page 8 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
10/19/04	SOLD 2,100 00 SHARES 10-19-04 AT A PRICE OF	-2 100 00	3 64	66 448 53	29 31	-61 540 70	4 907 83	0 00	4,907 83
10/22/2004	\$31 6429 NET LESS CHARGES OF \$1 56 LEHMAN BROTHERS, INC								
10/19/04	SOLD 800 00 SHARES 10-19-04 AT A PRICE OF \$31 1826	800 00	31 18	24 945 49	29 31	-23 444 08	1 501 41	0 00	1,501 41
10/22/2004	NET LESS CHARGES OF \$0 59 BEAR, STEARNS & CO								
11/16/04	SOLD 2,200 00 SHARES 11-16-04 AT A PRICE OF	-2 200 00	35 60	78 202 66	29 35	-64 471 21	13,731 45	0 00	13,731 45
11/19/2004	\$35 5975 LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$1 84 FIRST BOSTON CORP								
11/17/04	SOLD 1,600 00 SHARES 11-17-04 AT A PRICE OF	-1 600 00	35 10	57 684 08	29 35	-46 888 16	10 795 92	0 00	10,795 92
11/22/2004	\$36 1034 LESS BROKER COMMISSION OF \$80 00 AND OTHER CHARGES OF \$1 36 FIRST BOSTON CORP								
11/23/04	SOLD 300 00 SHARES 11-23-04 AT A PRICE OF \$36 1686	-300 00	36 17	10 850 32	29 31	8 791 53	2,058 79	0 00	2,058 79
11/29/2004	NET LESS CHARGES OF \$0 26 PIPER, JAFFRAY & HOPWOOD INC								
11/24/04	SOLD 2,000 00 SHARES 11-24-04 AT A PRICE OF	-2 000 00	36 05	72 106 51	29 31	-58 610 19	13 496 32	0 00	13,496 32
11/30/2004	\$36 0541 NET LESS CHARGES OF \$1 69 PIPER, JAFFRAY & HOPWOOD, INC								
11/26/04	SOLD 300 00 SHARES 11-26-04 AT A PRICE OF \$36 45	-300 00	36 45	10 934 74	29 31	-8 791 53	2,143 21	0 00	2,143 21
12/01/2004	NET LESS CHARGES OF \$0 26 PIPER JAFFRAY & HOPWOOD, INC								
11/30/04	SOLD 1,200 00 SHARES 11-30-04 AT A PRICE OF	-1 200 00	36 77	44 123 56	29 31	-35 166 12	8 957 44	0 00	8,957 44
12/03/2004	\$36 7705 NET LESS CHARGES OF \$1 04 PIPER, JAFFRAY & HOPWOOD, INC								
12/1/04	SOLD 1,200 00 SHARES 12-01-04 AT A PRICE OF	-1 200 00	37 20	44 637 51	29 31	-35 166 11	9 471 40	0 00	9,471 40
12/06/2004	\$37 1988 NET LESS CHARGES OF \$1 05 PIPER, JAFFRAY & HOPWOOD, INC								
12/2/04	SOLD 800 00 SHARES 12-02-04 AT A PRICE OF \$37 1792	-800 00	37 18	29 742 66	29 31	-23 444 08	6 298 58	0 00	6,298 58
12/07/2004	NET LESS CHARGES OF \$0 70 PIPER, JAFFRAY & HOPWOOD, INC								
12/29/04	SOLD 100 00 SHARES 12-29-04 AT A PRICE OF \$38 9631	-100 00	38 96	3 896 21	29 31	-2 930 51	965 70	0 00	965 70
01/03/2005	NET LESS CHARGES OF \$0 10 DOMINION SECURITIES CORP .LTD								
Totals for security		-22,200 00		736,879 63		-650,573 16	86,306 47	0.00	86,306.47
CHEESECAKE FACTORY INC COM									

Realizeu G/L Detail

01 Jan 04 - 31 Dec 04

Account no. Jr 2008568

*CWFDN - SNYDER CAPITAL -SL

2008568

Page 3 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
6/4/04	SOLD 3,400 00 SHARES 06-04-04 AT A PRICE OF	-3,400 00	14.96	118,693.93	20.80	-70,630.75	48,063.18	0.00	48,063.18
06/09/2004	\$34,960.88 LESS BROKER COMMISSION OF \$170.00 AND OTHER CHARGES OF \$2.79 B TRADE SERVICES								
6/24/04	SOLD 2,300 00 SHARES 06-24-04 AT A PRICE OF	2,300 00	15.65	84,169.05	20.80	-47,779.62	36,389.43	0.00	36,389.43
06/29/2004	\$36,646.11 LESS BROKER COMMISSION OF \$115.00 AND OTHER CHARGES OF \$1.98 INSTINET								
10/11/04	SOLD 400 00 SHARES 10-11-04 AT A PRICE OF \$48.34	-400 00	48.34	19,315.54	20.80	-8,309.50	11,006.04	0.00	11,006.04
10/14/2004	LESS BROKER COMMISSION OF \$20.00 AND OTHER CHARGES OF \$0.46 MERRILL PROFESSIONAL CLEARING								
10/25/04	SOLD 6,400 00 SHARES 10-25-04 AT A PRICE OF	-6,400 00	47.01	300,505.60	20.80	-132,952.00	167,553.60	0.00	167,553.60
10/28/2004	\$47,005.11 LESS BROKER COMMISSION OF \$320.00 AND OTHER CHARGES OF \$7.04 NORTHERN TRUST SECURITIES INC								
12/9/04	SOLD 4,700 00 SHARES 12-09-04 AT A PRICE OF	-4,700 00	48.54	227,913.17	20.80	-97,636.62	130,276.55	0.00	130,276.55
12/14/2004	\$48,543.33 LESS BROKER COMMISSION OF \$235.00 AND OTHER CHARGES OF \$5.34 NORTHERN TRUST SECURITIES INC								
12/28/04	SOLD 2,400 00 SHARES 12-28-04 AT A PRICE OF \$49.009	-2,400 00	49.01	117,498.84	20.80	-49,857.00	67,641.84	0.00	67,641.84
12/31/2004	LESS BROKER COMMISSION OF \$120.00 AND OTHER CHARGES OF \$2.76 JEFFERIES & CO., INC								
Totals for security		-23,200 00		973,154.68		-481,950.99	491,203.69	0.00	491,203.69
1ST INDL RLTY TR INC COM									
1/7/04	SOLD 600 00 SHARES 01-07-04 AT A PRICE OF \$33.1333	-600 00	33.13	19,849.04	28.39	17,010.22	2,838.82	0.00	2,838.82
01/12/2004	LESS BROKER COMMISSION OF \$30.00 AND OTHER CHARGES OF \$0.94 MERRILL PROFESSIONAL CLEARING								
2/23/04	SOLD 3,300 00 SHARES 02-23-04 AT A PRICE OF	-3,300 00	37.00	121,944.09	28.39	-93,556.24	28,387.85	0.00	28,387.85
02/26/2004	\$37,004.22 LESS BROKER COMMISSION OF \$165.00 AND OTHER CHARGES OF \$4.77 GREEN STREET ADVISORS 443								
Totals for security		-3,900 00		141,793.13		-110,566.46	31,226.67	0.00	31,226.67
ALLETE INC COM NEW									
10/7/04	RECEIVED CASH IN LIEU OF FRACTIONAL INTEREST CASH	-0.33	0.00	10.61	0.00	-9.56	1.05	0.00	1.05
10/07/2004	RATE OF \$32.16								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2006619

*CWFDN- MAZAMA CAPITAL MGMT-SL

2006619

Page 9 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
11/2/04	SOLD 900 00 SHARES 11-02-04 AT A PRICE OF \$44 629	-900 00	44 63	40 165 16	39 28	35 347 56	4,817 60	0 00	4,817 60
11/05/2004	1 NET LESS CHARGES OF \$0 94 JMP SECURITIES								
11/18/04	SOLD 1,000 00 SHARES 11-18-04 AT A PRICE OF \$47 95	-1 000 00	47 95	47 918 87	39 30	-39 275 07	8 643 80	0 00	8,643 80
11/23/2004	1 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$1 13 HARBORSIDE SECURITIES								
11/22/04	SOLD 1,000 00 SHARES 11-22-04 AT A PRICE OF	-1 000 00	47 48	47 482 68	39 28	-39 275 07	8,207 61	0 00	8,207 61
11/26/2004	\$47 4838 NET LESS CHARGES OF \$1 12 JMP SECURITIES								
11/24/04	SOLD 900 00 SHARES 11-24-04 AT A PRICE OF \$48 92	900 00	48 92	43 999 96	39 30	-35 347 56	8 652 40	0 00	8,652 40
11/30/2004	1 LESS BROKER COMMISSION OF \$27 00 AND OTHER CHARGES OF \$1 04 HARBORSIDE SECURITIES								
12/8/04	SOLD 900 00 SHARES 12-08-04 AT A PRICE OF \$48 0008	900 00	48 00	43 199 70	39 28	-35 347 57	7,852 13	0 00	7,852 13
12/13/2004	NET LESS CHARGES OF \$1 02 JMP SECURITIES								
12/9/04	SOLD 1,500 00 SHARES 12-09-04 AT A PRICE OF \$31 983	1 500 00	31 98	47 973 37	26 18	-39 275 07	8,698 30	0 00	8,698 30
12/14/2004	1 NET LESS CHARGES OF \$1 13 JMP SECURITIES								
Totals for security		-6,200 00		270,739 74		-223,867 90	46,871.84	0.00	46,871.84
CHES ENERGY CORP COM									
7/6/04	SOLD 500 00 SHARES 07-06-04 AT A PRICE OF \$15 376	-500 00	15 38	7 662 80	15 19	7 572 14	90 68	0 00	90 68
07/09/2004	1 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 18 WARBURG DILLON READ LLC								
7/12/04	SOLD 100 00 SHARES 07-12-04 AT A PRICE OF \$15 17	100 00	15 17	1 511 96	15 19	-1 514 43	-2 47	0 00	-2 47
07/15/2004	1 LESS BROKER COMMISSION OF \$5 00 AND OTHER CHARGES OF \$0 04 FRIEDMAN BILLING & RAMSEY								
7/23/04	SOLD 2,600 00 SHARES 07-23-04 AT A PRICE OF	-2 600 00	15 16	39 288 71	15 19	-39 375 13	-86 42	0 00	-86 42
07/28/2004	1 \$15 1614 LESS BROKER COMMISSION OF \$130 00 AND OTHER CHARGES OF \$0 93 PACIFIC GROWTH								
7/27/04	SOLD 2,400 00 SHARES 07-27-04 AT A PRICE OF	2 400 00	14 72	35 211 73	15 20	-36 346 27	-1 134 54	0 00	-1,134 54
07/30/2004	1 \$14 7219 LESS BROKER COMMISSION OF \$120 00 AND OTHER CHARGES OF \$0 83 JMP SECURITIES								
11/3/04	SOLD 4,900 00 SHARES 11-03-04 AT A PRICE OF	-4 900 00	15 67	81 434 12	15 19	-74 206 97	7,227 15	0 00	7,227 15
11/08/2004	1 \$16 6696 LESS BROKER COMMISSION OF \$245 00 AND OTHER CHARGES OF \$1 92 DIRECT BROKER SERVICES								
Totals for security		-10,500 00		165,109 34		-159,014 94	6,094.40	0.00	6,094.40
COGENT INC COM									

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2631619

*CWFDN- MAZAMA CAPITAL MGMT-SL

2631619

Page 10 of 36

◆ Realized Gain/Loss Detail

Trader Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
11/16/04	SOLD 1,500 00 SHARES 11-16-04 AT A PRICE OF	1,500 00	29 07	43,596 77	15 15	-22,727 40	20,869 37	0 00	20,869 37
11/19/2004	1 \$29 0652 NET LESS CHARGES OF \$1 03 BEAR, STEARNS & CO								
12/9/04	SOLD 1,300 00 SHARES 12-09-04 AT A PRICE OF	-1,300 00	36 29	47,177 71	15 15	19,697 08	27,480 63	0 00	27,480 63
12/14/2004	1 \$36 2914 NET LESS CHARGES OF \$1 11 BEAR, STEARNS & CO								
Totals for security		-2,800 00		90,774 48		-42,424 48	48,350 00	0 00	48,350 00
COLUMBIA SPORTSWEAR CO COM									
10/29/04	SOLD 1,400 00 SHARES 10-29-04 AT A PRICE OF	-1,400 00	60 10	84,067 61	56 25	78,685 77	5,381 84	0 00	5,381 84
11/03/2004	1 \$60 0997 LESS BROKER COMMISSION OF \$70 00 AND OTHER CHARGES OF \$1 97 GOLDMAN SACHS & COMPANY								
Totals for security		-1,400 00		84,067 61		-78,685 77	5,381 84	0 00	5,381 84
CREE INC FORMERLY CREE RESH INC EFF 01/03/2000 COM COM									
7/28/04	SOLD 1,300 00 SHARES 07-28-04 AT A PRICE OF \$22 45	-1,300 00	22 45	29,184 31	21 87	28,435 75	748 56	0 00	748 56
08/02/2004	1 NET LESS CHARGES OF \$0 69 LEHMAN BROTHERS INC								
8/19/04	SOLD 2,600 00 SHARES 08-19-04 AT A PRICE OF	-2,600 00	24 74	64,310 01	21 87	-56,871 51	7,438 50	0 00	7,438 50
08/24/2004	1 \$24 7352 NET LESS CHARGES OF \$1 51 PACIFIC GROWTH								
8/20/04	SOLD 3,800 00 SHARES 08-20-04 AT A PRICE OF \$25 225	-3,800 00	25 23	95,852 75	21 87	-83,119 90	12,732 85	0 00	12,732 85
08/25/2004	1 NET LESS CHARGES OF \$2 25 PACIFIC GROWTH								
8/23/04	SOLD 1,500 00 SHARES 08-23-04 AT A PRICE OF \$25 45	-1,500 00	25 45	38,174 10	21 87	-32,810 48	5,363 62	0 00	5,363 62
08/26/2004	1 NET LESS CHARGES OF \$0 90 PACIFIC GROWTH								
8/25/04	SOLD 1,600 00 SHARES 08-25-04 AT A PRICE OF	-1,600 00	25 38	40,603 20	21 87	-34,997 85	5,605 35	0 00	5,605 35
08/30/2004	1 \$25 3776 NET LESS CHARGES OF \$0 96 PACIFIC GROWTH								
9/3/04	SOLD 1,500 00 SHARES 09-03-04 AT A PRICE OF \$24 397	-1,500 00	24 40	36,594 64	21 87	-32,810 48	3,784 16	0 00	3,784 16
09/09/2004	1 NET LESS CHARGES OF \$0 86 PACIFIC GROWTH								
9/7/04	SOLD 900 00 SHARES 09-07-04 AT A PRICE OF \$24 2318	900 00	24 23	21,808 10	21 87	-19,686 29	2,121 81	0 00	2,121 81
09/10/2004	1 NET LESS CHARGES OF \$0 52 PACIFIC GROWTH								
9/7/04	SOLD 700 00 SHARES 09-07-04 AT A PRICE OF \$24 41	-700 00	24 41	17,065 60	21 90	-15,311 56	1,754 04	0 00	1,754 04
09/10/2004	1 LESS BROKER COMMISSION OF \$21 00 AND OTHER CHARGES OF \$0 40 HARBORSIDE SECURITIES								
9/8/04	SOLD 1,200 00 SHARES 09-08-04 AT A PRICE OF	-1,200 00	24 52	29,427 63	21 87	-26,248 38	3,179 25	0 00	3,179 25
09/13/2004	1 \$24 5236 NET LESS CHARGES OF \$0 69 PACIFIC GROWTH								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2638619

*CWFDN- MAZAMA CAPITAL MGMT-SL

2638619

Page 11 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Equities</i>									
Common Stock									
Sales									
9/9/04	SOLD 3,600 00 SHARES 09-09-04 AT A PRICE OF	-3 600 00	25 32	91 144 82	21 87	78 745 17	12 399 65	0 00	12,399 65
09/16/2004	* \$25 3186 NET LESS CHARGES OF \$2 14 PACIFIC GROWTH								
9/10/04	SOLD 7,100 00 SHARES 09-10-04 AT A PRICE OF	-7 100 00	27 40	194 541 83	21 87	-155 302 96	39,238 87	0 00	39,238 87
09/15/2004	* \$27 4009 NET LESS CHARGES OF \$4 56 PACIFIC GROWTH								
9/13/04	SOLD 2,300 00 SHARES 09-13-04 AT A PRICE OF	-2 300 00	28 30	65 079 96	21 87	-50 309 41	14 770 55	0 00	14,770 55
09/16/2004	* \$28 2963 NET LESS CHARGES OF \$1 53 CANTOR, FITZGERALD & CO., INC								
9/13/04	SOLD 1,400 00 SHARES 09-13-04 AT A PRICE OF	-1 400 00	28 00	39 192 78	21 87	-30 623 12	8,569 66	0 00	8,569 66
09/16/2004	* \$27 9955 NET LESS CHARGES OF \$0 92 PACIFIC GROWTH								
9/14/04	SOLD 1,500 00 SHARES 09-14-04 AT A PRICE OF \$28 098	-1 500 00	28 10	42 146 01	21 87	-32 810 48	9 335 53	0 00	9,335 53
09/17/2004	* NET LESS CHARGES OF \$0 99 PACIFIC GROWTH								
9/16/04	SOLD 1,500 00 SHARES 09-16-04 AT A PRICE OF	-1 500 00	28 12	42 182 31	21 87	32 810 49	9,371 82	0 00	9,371 82
09/21/2004	* \$28 1222 NET LESS CHARGES OF \$0 99 SG COWEN AND CO								
9/17/04	SOLD 1,500 00 SHARES 09-17-04 AT A PRICE OF	-1 500 00	28 41	42 618 80	21 87	-32 810 49	9,808 31	0 00	9,808 31
09/22/2004	* \$28 4132 NET LESS CHARGES OF \$1 00 FIRST BOSTON CORP								
9/20/04	SOLD 5,500 00 SHARES 09-20-04 AT A PRICE OF	-5 500 00	29 88	164 310 85	21 87	-120 305 11	44 005 74	0 00	44,005 74
09/23/2004	* \$29 8754 NET LESS CHARGES OF \$3 85 FIRST BOSTON CORP								
9/29/04	SOLD 500 00 SHARES 09-29-04 AT A PRICE OF \$30 018	-500 00	30 02	15 008 64	21 87	-10 936 83	4 071 81	0 00	4,071 81
10/04/2004	* NET LESS CHARGES OF \$0 36 PACIFIC GROWTH								
9/30/04	SOLD 1,100 00 SHARES 09-30-04 AT A PRICE OF	-1 100 00	30 24	33 268 61	21 87	-24 061 02	9,207 59	0 00	9,207 59
10/05/2004	* \$30 2449 NET LESS CHARGES OF \$0 78 PACIFIC GROWTH								
10/1/04	SOLD 2,600 00 SHARES 10-01-04 AT A PRICE OF	-2 600 00	31 20	81 113 16	21 87	-56 871 51	24 241 65	0 00	24,241 65
10/06/2004	* \$31 1981 NET LESS CHARGES OF \$1 90 PACIFIC GROWTH								
10/4/04	SOLD 1,400 00 SHARES 10-04-04 AT A PRICE OF	-1 400 00	31 66	45 724 19	21 87	-30 623 12	15 101 07	0 00	15,101 07
10/07/2004	* \$32 6609 NET LESS CHARGES OF \$1 07 PACIFIC GROWTH								
11/2/04	SOLD 1,300 00 SHARES 11-02-04 AT A PRICE OF	-1 300 00	26 67	47 666 76	21 87	-28 435 76	19,231 00	0 00	19,231 00
11/05/2004	* \$36 6676 NET LESS CHARGES OF \$1 12 PACIFIC GROWTH								
11/3/04	SOLD 200 00 SHARES 11-03-04 AT A PRICE OF \$36 04	-200 00	36 04	7 207 83	21 87	-4 374 73	2,833 10	0 00	2,833 10
11/08/2004	* NET LESS CHARGES OF \$0 17 PACIFIC GROWTH								
11/8/04	SOLD 1,200 00 SHARES 11-08-04 AT A PRICE OF \$36 359	-1 200 00	36 36	43 629 77	21 87	-26 248 39	17 381 38	0 00	17,381 38
11/12/2004	* NET LESS CHARGES OF \$1 03 PACIFIC GROWTH								

Northern Trust

*Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 282819

*CWFDN- MAZAMA CAPITAL MGMT-SL

282819

Page 12 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
11/17/04	SOLD 1,200.00 SHARES 11-17-04 AT A PRICE OF	-1,200.00	35.50	47,400.81	21.87	-26,248.39	21,152.42	0.00	21,152.42
11/22/2004	1 \$39,501.6 NET LESS CHARGES OF \$1.11 PACIFIC GROWTH								
12/3/04	SOLD 1,300.00 SHARES 12-03-04 AT A PRICE OF \$39.239	-1,300.00	39.24	51,009.50	21.87	28,435.75	22,573.75	0.00	22,573.75
12/08/2004	1 NET LESS CHARGES OF \$1.20 ROBERT W BAIRD & CO INC								
12/6/04	SOLD 1,200.00 SHARES 12-06-04 AT A PRICE OF	-1,200.00	42.02	50,422.58	21.87	-26,248.39	24,174.19	0.00	24,174.19
12/09/2004	1 \$42,019.8 NET LESS CHARGES OF \$1.18 PACIFIC GROWTH								
12/9/04	SOLD 2,200.00 SHARES 12-09-04 AT A PRICE OF	-2,200.00	40.61	89,335.94	21.87	-48,122.04	41,213.90	0.00	41,213.90
12/14/2004	1 \$40,608.2 NET LESS CHARGES OF \$2.10 FIRST BOSTON CORP								
12/10/04	SOLD 1,200.00 SHARES 12-10-04 AT A PRICE OF	-1,200.00	40.66	48,786.77	21.87	-26,248.39	22,538.38	0.00	22,538.38
12/15/2004	1 \$40,656.6 NET LESS CHARGES OF \$1.15 PACIFIC GROWTH								
12/15/04	SOLD 700.00 SHARES 12-15-04 AT A PRICE OF \$40.9313	-700.00	40.93	28,651.23	21.87	-15,311.56	13,339.67	0.00	13,339.67
12/20/2004	1 NET LESS CHARGES OF \$0.68 PACIFIC GROWTH								
12/16/04	SOLD 100.00 SHARES 12-16-04 AT A PRICE OF \$41.00	100.00	41.00	4,099.50	21.87	-2,187.37	1,912.53	0.00	1,912.53
12/21/2004	1 NET LESS CHARGES OF \$0.10 PACIFIC GROWTH								
Totals for security		-55,700.00		1,647,563.39		-1,218,362.68	429,200.71	0.00	429,200.71
CUBIST PHARMACEUTICALS INC COM									
12/21/04	SOLD 200.00 SHARES 12-21-04 AT A PRICE OF \$12.879	-200.00	12.88	2,567.73	10.73	-2,140.09	427.64	0.00	427.64
12/27/2004	1 LESS BROKER COMMISSION OF \$8.00 AND OTHER CHARGES OF \$0.07 J.P. MORGAN SEC (STKS & BONDS)								
12/22/04	SOLD 200.00 SHARES 12-22-04 AT A PRICE OF \$12.9178	-200.00	12.92	2,575.49	10.73	-2,140.09	435.40	0.00	435.40
12/28/2004	1 LESS BROKER COMMISSION OF \$8.00 AND OTHER CHARGES OF \$0.07 J.P. MORGAN SEC (STKS & BONDS)								
12/23/04	SOLD 100.00 SHARES 12-23-04 AT A PRICE OF \$12.871	-100.00	12.87	1,283.06	10.73	-1,070.04	213.02	0.00	213.02
12/29/2004	1 LESS BROKER COMMISSION OF \$4.00 AND OTHER CHARGES OF \$0.04 J.P. MORGAN SEC (STKS & BONDS)								
Totals for security		-500.00		6,426.28		-5,350.22	1,076.06	0.00	1,076.06
CV THERAPEUTICS INC COM									
11/30/04	SOLD 1,500.00 SHARES 11-30-04 AT A PRICE OF	-1,500.00	21.95	32,919.12	15.95	-23,922.84	8,996.28	0.00	8,996.28
12/03/2004	1 \$21,946.6 NET LESS CHARGES OF \$0.78 THOMAS WEISEL PARTNER LLC								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 262619

*CWFDN- MAZAMA CAPITAL INC -SL

262619

Page 13 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
12/1/04	SOLD 900 00 SHARES 12-01-04 AT A PRICE OF \$21 7625	900 00	21 76	19 585 79	15 95	-14 353 70	5,232 09	0 00	5,232 09
12/06/2004	1 NET LESS CHARGES OF \$0 46 THOMAS WEISEL PARTNER LLC								
12/15/04	SOLD 1,000 00 SHARES 12-15-04 AT A PRICE OF \$22 155	-1 000 00	22 16	22 154 48	15 95	-15 948 56	6 205 92	0 00	6,205 92
12/20/2004	1 NET LESS CHARGES OF \$0 52 NEEDHAM & CO								
12/16/04	SOLD 1,000 00 SHARES 12-16-04 AT A PRICE OF	-1 000 00	23 59	23 585 94	15 95	-15 948 56	7,637 38	0 00	7,637 38
12/21/2004	1 \$23 5865 NET LESS CHARGES OF \$0 56 NEEDHAM & CO								
12/22/04	SOLD 1,000 00 SHARES 12-22-04 AT A PRICE OF	-1 000 00	23 05	23 059 86	15 95	-15 948 56	7,111 30	0 00	7,111 30
12/28/2004	1 \$23 0604 NET LESS CHARGES OF \$0 54 OPPENHEIMER AND CO, INC								
12/23/04	SOLD 1,100 00 SHARES 12-23-04 AT A PRICE OF	-1 100 00	23 03	25 334 82	15 95	-17 543 41	7,791 41	0 00	7,791 41
12/29/2004	1 \$23 0322 NET LESS CHARGES OF \$0 60 OPPENHEIMER AND CO, INC								
Totals for security		-6,500 00		146,640 01		-103,665 63	42,974.38	0.00	42,974.38
DOUBLECLICK INC COM									
7/23/04	SOLD 7,100 00 SHARES 07-23-04 AT A PRICE OF \$5 0855	-7 100 00	5 09	36 106 20	7 60	-53 982 88	-17,876 68	0 00	-17,876 68
07/28/2004	1 NET LESS CHARGES OF \$0 85 STEPHENS, INC								
7/23/04	SOLD 7,100 00 SHARES 07-23-04 AT A PRICE OF \$5 0728	7 100 00	5 07	36 016 03	7 60	-53 982 88	-17 966 85	0 00	-17,966 85
07/28/2004	1 NET LESS CHARGES OF \$0 85 JEFFERIES & CO, INC								
7/26/04	SOLD 7,600 00 SHARES 07-26-04 AT A PRICE OF \$4 9809	-7 600 00	4 98	37 853 95	7 60	-57 784 50	-19 930 55	0 00	-19,930 55
07/29/2004	1 NET LESS CHARGES OF \$0 89 PACIFIC CREST SECURITIES								
7/27/04	SOLD 4,800 00 SHARES 07-27-04 AT A PRICE OF \$5 1167	-4 800 00	5 12	24 559 58	7 60	-36 495 47	-11,935 89	0 00	-11,935 89
07/30/2004	1 NET LESS CHARGES OF \$0 58 PACIFIC CREST SECURITIES								
7/28/04	SOLD 2,800 00 SHARES 07-28-04 AT A PRICE OF \$5 1414	-2 800 00	5 14	14 311 58	7 65	-21 289 02	-6 977 44	0 00	-6,977 44
08/02/2004	1 LESS BROKER COMMISSION OF \$84 00 AND OTHER CHARGES OF \$0 34 FIRST BOSTON CORP								
7/28/04	SOLD 14,800 00 SHARES 07-28-04 AT A PRICE OF	-14 800 00	5 09	75 308 03	7 60	112 527 70	-37 219 67	0 00	-37,219 67
08/02/2004	1 \$5 0885 NET LESS CHARGES OF \$1 77 THOMAS WEISEL PARTNER LLC								
7/29/04	SOLD 8,000 00 SHARES 07-29-04 AT A PRICE OF \$5 0544	-8 000 00	5 05	40 114 25	7 66	-60 825 78	-20,711 53	0 00	-20,711 53
08/03/2004	1 LESS BROKER COMMISSION OF \$320 00 AND OTHER CHARGES OF \$0 95 J P MORGAN SEC (STKS & BONDS)								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2528519

*CWFDN- MAZAMA CAPITAL MGMT-SL

2528519

Page 14 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/30/04	SOLD 4,100 00 SHARES 07-30-04 AT A PRICE OF \$5 2102	-4 100 00	5 21	21 197 32	7 66	-31 173 22	-9,975 90	0 00	-9,975 90
08/04/2004	1 LESS BROKER COMMISSION OF \$164 00 AND OTHER CHARGES OF \$0 50 GOLDMAN, SACHS & COMPANY								
8/2/04	SOLD 5,400 00 SHARES 08-02-04 AT A PRICE OF \$5 282	-5 400 00	5 28	28 306 13	7 66	-41 057 41	-12,751 28	0 00	-12,751 28
08/05/2004	1 LESS BROKER COMMISSION OF \$216 00 AND OTHER CHARGES OF \$0 67 GOLDMAN, SACHS & COMPANY								
8/3/04	SOLD 4,200 00 SHARES 08-03-04 AT A PRICE OF \$5 1387	-4 200 00	5 14	21 414 03	7 66	31 933 54	-10 519 51	0 00	-10,519 51
08/06/2004	1 LESS BROKER COMMISSION OF \$168 00 AND OTHER CHARGES OF \$0 51 J P MORGAN SEC (STKS & BONDS)								
8/4/04	SOLD 1,200 00 SHARES 08-04-04 AT A PRICE OF \$5 0218	-1 200 00	5 02	5 978 01	7 66	-9 123 87	-3 145 86	0 00	-3,145 86
08/09/2004	1 LESS BROKER COMMISSION OF \$48 00 AND OTHER CHARGES OF \$0 15 J P MORGAN SEC (STKS & BONDS)								
8/10/04	SOLD 2,800 00 SHARES 08-10-04 AT A PRICE OF \$4 7545	2 800 00	4 75	13 228 28	7 65	21 289 02	-8 060 74	0 00	-8,060 74
08/13/2004	1 LESS BROKER COMMISSION OF \$84 00 AND OTHER CHARGES OF \$0 32 J P MORGAN SEC (STKS & BONDS)								
8/12/04	SOLD 1,000 00 SHARES 08-12-04 AT A PRICE OF \$4 821	-1 000 00	4 82	4 820 88	7 60	7 603 22	-2 782 34	0 00	-2,782 34
08/17/2004	1 NET LESS CHARGES OF \$0 12 PACIFIC CREST SECURITIES								
8/18/04	SOLD 6 700 00 SHARES 08-18-04 AT A PRICE OF \$5 2821	-6 700 00	5 28	35 121 24	7 66	-50 941 60	-15 820 36	0 00	-15,820 36
08/24/2004	1 LESS BROKER COMMISSION OF \$268 00 AND OTHER CHARGES OF \$0 83 J P MORGAN SEC (STKS & BONDS)								
8/19/04	SOLD 600 00 SHARES 08-19-04 AT A PRICE OF \$5 339	-600 00	5 34	3 179 32	7 66	-4 561 93	-1 382 61	0 00	-1,382 61
08/24/2004	1 LESS BROKER COMMISSION OF \$24 00 AND OTHER CHARGES OF \$0 08 J P MORGAN SEC (STKS & BONDS)								
8/20/04	SOLD 6 100 00 SHARES 08-20-04 AT A PRICE OF \$5 3069	-6 100 00	5 31	32 127 33	7 66	-46 379 66	-14 252 33	0 00	-14,252 33
08/25/2004	1 LESS BROKER COMMISSION OF \$244 00 AND OTHER CHARGES OF \$0 76 J P MORGAN SEC (STKS & BONDS)								
8/25/04	SOLD 1,000 00 SHARES 08-25-04 AT A PRICE OF \$5 44	-1 000 00	5 44	5 399 87	7 66	-7 603 22	-2 203 35	0 00	-2,203 35
08/30/2004	1 LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 13 J P MORGAN SEC (STKS & BONDS)								
9/9/04	SOLD 7,000 00 SHARES 09-09-04 AT A PRICE OF \$5 4344	-7 000 00	5 43	37 759 90	7 66	-53 222 56	15,462 66	0 00	-15,462 66
09/14/2004	1 LESS BROKER COMMISSION OF \$280 00 AND OTHER CHARGES OF \$0 90 J P MORGAN SEC (STKS & BONDS)								
9/14/04	SOLD 7,100 00 SHARES 09-14-04 AT A PRICE OF \$5 6524	-7 100 00	5 65	39 847 10	7 66	-53 982 89	-14,135 79	0 00	-14,135 79
09/17/2004	1 LESS BROKER COMMISSION OF \$284 00 AND OTHER CHARGES OF \$0 94 J P MORGAN SEC (STKS & BONDS)								

Realizeu G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2628619

*CWFON- MAZAMA CAPITAL MGMT-SL

2628619

Page 15 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translaton Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
9/27/04	SOLD 3,000 00 SHARES 09-27-04 AT A PRICE OF \$5 5703	-3 000 00	5 57	16 590 50	7 66	-22 809 67	-6,219 17	0 00	-6,219 17
09/30/2004	1 LESS BROKER COMMISSION OF \$120 00 AND OTHER CHARGES OF \$0 40 MORGAN STANLEY & CO								
9/27/04	SOLD 12,200 00 SHARES 09-27-04 AT A PRICE OF	-12 200 00	5 54	67 531 51	7 60	-92 759 32	-25,227 81	0 00	-25,227 81
09/30/2004	1 \$5 5355 NET LESS CHARGES OF \$1 59 FRIEDMAN BILLING & RAMSEY								
9/28/04	SOLD 3,000 00 SHARES 09-28-04 AT A PRICE OF \$5 545	-3 000 00	5 55	16 634 51	7 60	22 809 67	-6,175 06	0 00	-6,175 06
10/01/2004	1 NET LESS CHARGES OF \$0 39 STEPHENS, INC								
9/28/04	SOLD 2,600 00 SHARES 09-28-04 AT A PRICE OF \$5 5933	-2 600 00	5 59	14 542 23	7 60	-19 768 38	-5,226 15	0 00	-5,226 15
10/01/2004	1 NET LESS CHARGES OF \$0 35 FIRST BOSTON CORP								
Totals for security		-120,200 00		627,947 88		-913,907 41	-285,959.53	0.00	-285,959.53
E*TRADE FIN CORP COM									
12/14/04	SOLD 1,500 00 SHARES 12-14-04 AT A PRICE OF	-1 500 00	14 96	22 381 27	11 10	-16 609 42	5 771 85	0 00	5,771 85
12/17/2004	1 \$14 9612 LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$0 53 STANDFORD GROUP CO								
12/14/04	SOLD 1,100 00 SHARES 12-14-04 AT A PRICE OF	-1 100 00	14 97	16 424 26	11 10	-12 180 24	4 244 02	0 00	4,244 02
12/17/2004	1 \$14 9715 LESS BROKER COMMISSION OF \$44 00 AND OTHER CHARGES OF \$0 39 AMERICAN TECHNOLOGY RESEARCH								
12/14/04	SOLD 1,200 00 SHARES 12-14-04 AT A PRICE OF	-1 200 00	14 95	17 895 78	11 10	-13 287 53	4,608 25	0 00	4,608 25
12/17/2004	1 \$14 9535 LESS BROKER COMMISSION OF \$48 00 AND OTHER CHARGES OF \$0 42 J P MORGAN SEC (STKS & BONDS)								
12/15/04	SOLD 1,400 00 SHARES 12-15-04 AT A PRICE OF	-1 400 00	14 97	20 901 08	11 10	-15 502 12	5 398 96	0 00	5,398 96
12/20/2004	1 \$14 9697 LESS BROKER COMMISSION OF \$56 00 AND OTHER CHARGES OF \$0 50 PUNK ZIEGEL & KNOELL								
Totals for security		-5,200 00		77,602 39		-57,579 31	20,023.08	0.00	20,023.08
F5 NETWORKS INC COM STK									
10/4/04	SOLD 1,000 00 SHARES 10-04-04 AT A PRICE OF	-1 000 00	31 60	32 598 73	22 85	-22 849 23	9 749 50	0 00	9,749 50
10/07/2004	1 \$32 5995 NET LESS CHARGES OF \$0 77 PACIFIC CREST SECURITIES								
10/27/04	SOLD 3,100 00 SHARES 10-27-04 AT A PRICE OF	-3 100 00	40 23	124 701 09	22 85	70 832 62	53,868 47	0 00	53,868 47
11/01/2004	1 \$40 2271 NET LESS CHARGES OF \$2 92 PACIFIC CREST SECURITIES								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2636619

*CWFDN- MAZAMA CAPITAL MGMT-SL

2636619

Page 16 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
10/28/04	SOLD 1,100 00 SHARES 10-28-04 AT A PRICE OF	1 100 00	40 05	44 049 34	22 85	25 134 16	18,915 18	0 00	18,915 18
11/02/2004	\$40 0458 NET LESS CHARGES OF \$1 04 PACIFIC CREST SECURITIES								
11/2/04	SOLD 3,000 00 SHARES 11-02-04 AT A PRICE OF	-3 000 00	41 81	125 440 56	22 85	-68 547 70	56 892 86	0 00	56,892 86
11/05/2004	\$41 8145 NET LESS CHARGES OF \$2 94 PACIFIC CREST SECURITIES								
11/3/04	SOLD 2,000 00 SHARES 11-03-04 AT A PRICE OF	-2 000 00	42 89	85 781 79	22 85	-45 698 46	40,083 33	0 00	40,083 33
11/08/2004	\$42 8919 NET LESS CHARGES OF \$2 01 PACIFIC CREST SECURITIES								
11/5/04	SOLD 1,000 00 SHARES 11-05-04 AT A PRICE OF	-1 000 00	42 28	42 276 51	22 85	22 849 23	19 427 28	0 00	19,427 28
11/10/2004	\$42 2775 NET LESS CHARGES OF \$0 99 PACIFIC CREST SECURITIES								
11/8/04	SOLD 1,000 00 SHARES 11-08-04 AT A PRICE OF	-1 000 00	42 42	42 419 40	22 85	-22 849 23	19 570 17	0 00	19,570 17
11/12/2004	\$42 4204 NET LESS CHARGES OF \$1 00 PACIFIC CREST SECURITIES								
11/15/04	SOLD 1,100 00 SHARES 11-15-04 AT A PRICE OF	-1 100 00	43 75	48 120 75	22 85	-25 134 16	22 986 63	0 00	22,986 63
11/18/2004	\$43 7472 NET LESS CHARGES OF \$1 13 WELLS FARGO SECURITIES LLC								
11/17/04	SOLD 600 00 SHARES 11-17-04 AT A PRICE OF \$43 3873	-600 00	43 39	26 031 77	22 85	13 709 54	12,322 23	0 00	12,322 23
11/22/2004	NET LESS CHARGES OF \$0 61 PACIFIC CREST SECURITIES								
12/1/04	SOLD 4,100 00 SHARES 12-01-04 AT A PRICE OF	-4 100 00	45 34	185 673 17	22 87	93 681 85	91,991 32	0 00	91,991 32
12/06/2004	\$45 3372 LESS BROKER COMMISSION OF \$205 00 AND OTHER CHARGES OF \$4 35 OPPENHEIMER AND CO INC								
12/2/04	SOLD 1,000 00 SHARES 12-02-04 AT A PRICE OF	-1 000 00	40 86	46 806 20	22 87	-22 849 23	23,956 97	0 00	23,956 97
12/07/2004	\$46 8573 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$1 10 OPPENHEIMER AND CO, INC								
12/7/04	SOLD 100 00 SHARES 12-07-04 AT A PRICE OF \$47 80	-100 00	47 80	4 779 88	22 85	-2 284 92	2 494 96	0 00	2,494 96
12/10/2004	NET LESS CHARGES OF \$0 12 JMP SECURITIES								
12/8/04	SOLD 900 00 SHARES 12-08-04 AT A PRICE OF \$44 5713	900 00	44 57	40 113 23	22 85	-20 564 31	19,548 92	0 00	19,548 92
12/13/2004	NET LESS CHARGES OF \$0 94 PACIFIC CREST SECURITIES								
12/10/04	SOLD 2,000 00 SHARES 12-10-04 AT A PRICE OF	-2 000 00	47 02	94 040 59	22 85	-45 698 47	48 342 12	0 00	48,342 12
12/15/2004	\$47 0214 NET LESS CHARGES OF \$2 21 PACIFIC CREST SECURITIES								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 47 2636619

*CWFDN- MAZAMA CAPITAL MGMT-SL

2636619

Page 17 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
12/15/04	SOLD 1,000 00 SHARES 12-15-04 AT A PRICE OF	1 000 00	48 19	48 191 97	22 85	-22 849 23	25,342 74	0 00	25,342 74
12/20/2004	\$48 1931 NET LESS CHARGES OF \$1 13 PACIFIC CREST SECURITIES								
12/16/04	SOLD 400 00 SHARES 12-16-04 AT A PRICE OF \$49 0181	400 00	49 02	19 606 78	22 85	-9 139 69	10,467 09	0 00	10,467 09
12/21/2004	NET LESS CHARGES OF \$0 46 PACIFIC CREST SECURITIES								
12/28/04	SOLD 100 00 SHARES 12-28-04 AT A PRICE OF \$49 0029	-100 00	49 00	4 900 17	22 85	-2 284 92	2 615 25	0 00	2,615 25
12/31/2004	NET LESS CHARGES OF \$0 12 PACIFIC CREST SECURITIES								
12/30/04	SOLD 500 00 SHARES 12-30-04 AT A PRICE OF \$49 0976	500 00	49 10	24 548 22	22 85	-11 424 62	13 123 60	0 00	13,123 60
01/04/2005	NET LESS CHARGES OF \$0 58 PACIFIC CREST SECURITIES								
12/31/04	SOLD 800 00 SHARES 12-31-04 AT A PRICE OF \$48 7138	-800 00	48 71	38 970 12	22 85	-18 279 39	20 690 73	0 00	20,690 73
01/05/2005	NET LESS CHARGES OF \$0 92 PACIFIC CREST SECURITIES								
Totals for security		-24,800 00		1,079,050 31		-566,660 96	512,388.35	0.00	812,388.35
FOXHOLLOW TECHNOLOGIES INC COM STK									
11/2/04	SOLD 2,100 00 SHARES 11-02-04 AT A PRICE OF	-2 100 00	21 75	45 569 77	14 03	-29 400 00	16 169 77	0 00	16,169 77
11/05/2004	\$21 7504 LESS BROKER COMMISSION OF \$105 00 AND OTHER CHARGES OF \$1 07 J P MORGAN SEC (STKS & BONDS)								
Totals for security		-2,100 00		45,569 77		-29,400 00	16,169.77	0.00	16,169.77
GENTA INC COM NEW									
11/26/04	SOLD 1,000 00 SHARES 11-26-04 AT A PRICE OF \$1 2645	-1 000 00	1 26	1 254 47	2 02	-2 001 94	-747 47	0 00	-747 47
12/01/2004	LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 03 J P MORGAN SEC (STKS & BONDS)								
11/29/04	SOLD 5,400 00 SHARES 11-29-04 AT A PRICE OF \$1 3499	-5 400 00	1 35	7 235 28	2 02	-10 810 50	-3 575 22	0 00	-3,575 22
12/02/2004	LESS BROKER COMMISSION OF \$54 00 AND OTHER CHARGES OF \$0 18 J P MORGAN SEC (STKS & BONDS)								
11/30/04	SOLD 4,800 00 SHARES 11-30-04 AT A PRICE OF \$1 3026	-4 800 00	1 30	6 204 33	2 02	9 609 33	-3 405 00	0 00	-3,405 00
12/03/2004	LESS BROKER COMMISSION OF \$48 00 AND OTHER CHARGES OF \$0 15 J P MORGAN SEC (STKS & BONDS)								
12/1/04	SOLD 4 700 00 SHARES 12-01-04 AT A PRICE OF \$1 302	-4 700 00	1 30	6 072 25	2 02	-9 409 13	-3 336 88	0 00	-3,336 88
12/08/2004	LESS BROKER COMMISSION OF \$47 00 AND OTHER CHARGES OF \$0 15 J P MORGAN SEC (STKS & BONDS)								
12/2/04	SOLD 3,500 00 SHARES 12-02-04 AT A PRICE OF \$1 3019	-3 500 00	1 30	4 521 54	2 02	-7 006 80	-2 485 26	0 00	-2,485 26
12/07/2004	LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 11 J P MORGAN SEC (STKS & BONDS)								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2630019

*CWFDN- MAZAMA CAPITAL MGMT SL

2630019

Page 18 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
12/2/04	SOLD 1,000 00 SHARES 12-02-04 AT A PRICE OF \$1 30	-1 000 00	1 30	1 289 96	2 02	2 001 95	-711 99	0 00	-711 99
12/08/2004	1 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 04 BEAR, STEARNS & CO								
12/3/04	SOLD 4,100 00 SHARES 12-03-04 AT A PRICE OF \$1 3454	-4 100 00	1 35	5 475 01	2 02	-8 207 97	-2 732 96	0 00	-2,732 96
12/08/2004	1 LESS BROKER COMMISSION OF \$41 00 AND OTHER CHARGES OF \$0 13 J P MORGAN SEC (STKS & BONDS)								
12/3/04	SOLD 200 00 SHARES 12-03-04 AT A PRICE OF \$1 38	-200 00	1 38	273 99	2 02	-400 39	-126 40	0 00	-126 40
12/08/2004	1 LESS BROKER COMMISSION OF \$2 00 AND OTHER CHARGES OF \$0 01 J P MORGAN SEC (STKS & BONDS)								
12/6/04	SOLD 500 00 SHARES 12-06-04 AT A PRICE OF \$2 37	-500 00	2 37	1 179 97	2 01	-1 000 97	179 00	0 00	179 00
12/09/2004	1 LESS BROKER COMMISSION OF \$5 00 AND OTHER CHARGES OF \$0 03 J P MORGAN SEC (STKS & BONDS)								
12/6/04	SOLD 45,100 00 SHARES 12-06-04 AT A PRICE OF	-45 100 00	2 14	95 866 81	2 01	-90 287 68	5 579 13	0 00	5,579 13
12/15/2004	1 \$2 1357 LESS BROKER COMMISSION OF \$451 00 AND OTHER CHARGES OF \$2 26 J P MORGAN SEC (STKS & BONDS)								
Totals for security		-70,300 00		129,373 61		-140,736 66	-11,363 05	0 00	-11,363 05
GETTY IMAGES INC COM									
7/21/04	SOLD 700 00 SHARES 07-21-04 AT A PRICE OF \$54 9654	-700 00	54 97	38 439 87	60 09	-42 023 39	-3 583 52	0 00	-3,583 52
07/26/2004	1 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 91 PACIFIC GROWTH								
7/23/04	SOLD 700 00 SHARES 07-23-04 AT A PRICE OF \$54 3061	-700 00	54 31	37 978 38	60 09	-42 023 39	-4 045 01	0 00	-4,045 01
07/28/2004	1 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 89 PACIFIC GROWTH								
7/26/04	SOLD 700 00 SHARES 07-26-04 AT A PRICE OF \$53 6929	-700 00	53 69	37 549 15	60 09	-42 023 39	-4 474 24	0 00	-4,474 24
07/29/2004	1 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 88 JMP SECURITIES								
8/5/04	SOLD 400 00 SHARES 08-05-04 AT A PRICE OF \$52 6528	-400 00	52 65	21 040 62	60 09	-24 013 36	-2 972 74	0 00	-2,972 74
08/10/2004	1 LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 50 WEDBUSH MORGAN SECURITIES INC								
8/6/04	SOLD 800 00 SHARES 08-06-04 AT A PRICE OF \$51 6025	-800 00	51 60	41 241 03	60 09	-48 026 73	-6 785 70	0 00	-6,785 70
08/11/2004	1 LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 97 JMP SECURITIES								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2628919

*CWFDN- MAZAMA CAPITAL MGMT SL

2628919

Page 19 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
8/9/04	SOLD 700 00 SHARES 08-09-04 AT A PRICE OF \$51 7884	-700 00	51 79	36 216 03	60 09	-42 023 39	-5 807 36	0 00	-5,807 36
08/12/2004	1 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 85 WEDBUSH MORGAN SECURITIES INC								
10/4/04	SOLD 500 00 SHARES 10-04-04 AT A PRICE OF \$55 1195	-500 00	55 12	27 534 10	60 09	-30 016 71	-2 482 61	0 00	-2,482 61
10/07/2004	1 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 65 WARBURG DILLON READ LLC								
10/5/04	SOLD 1,000 00 SHARES 10-05-04 AT A PRICE OF	-1 000 00	54 76	54 707 21	60 09	-60 033 41	-5 326 20	0 00	-5,326 20
10/08/2004	1 \$54 7585 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$1 29 WARBURG DILLON READ LLC								
10/13/04	SOLD 700 00 SHARES 10-13-04 AT A PRICE OF \$54 0998	-700 00	54 10	37 833 97	60 09	-42 023 39	-4 189 42	0 00	-4,189 42
10/18/2004	1 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 89 BURNS FRY INC								
Totals for security		-6,200 00		332,540 36		-372,207 16	-39,666.80	0.00	-39,666.80
HARLAND JOHN H CO COM									
7/14/04	SOLD 300 00 SHARES 07-14-04 AT A PRICE OF \$28 6899	-300 00	28 69	8 591 76	29 24	8 756 57	-164 81	0 00	-164 81
07/20/2004	1 LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 21 SIMMONS & COMPANY INTL								
7/15/04	SOLD 300 00 SHARES 07-15-04 AT A PRICE OF \$28 6624	-300 00	28 66	8 563 51	29 24	-8 756 57	-173 06	0 00	-173 06
07/20/2004	1 LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 21 SIMMONS & COMPANY INTL								
7/16/04	SOLD 900 00 SHARES 07-16-04 AT A PRICE OF \$28 6163	-900 00	28 62	25 709 06	29 24	-26 269 72	-560 66	0 00	-560 66
07/21/2004	1 LESS BROKER COMMISSION OF \$45 00 AND OTHER CHARGES OF \$0 61 SIMMONS & COMPANY INTL								
9/10/04	SOLD 2,000 00 SHARES 09-10-04 AT A PRICE OF	-2 000 00	29 80	59 489 00	29 24	58 377 16	1,111 84	0 00	1,111 84
09/15/2004	1 \$29 7952 LESS BROKER COMMISSION OF \$100 00 AND OTHER CHARGES OF \$1 40 BUCKINGHAM RESEARCH GROUP								
9/13/04	SOLD 500 00 SHARES 09-13-04 AT A PRICE OF \$29 8586	-500 00	29 86	14 903 95	29 24	-14 594 29	309 66	0 00	309 66
09/16/2004	1 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 35 BUCKINGHAM RESEARCH GROUP								
11/8/04	SOLD 200 00 SHARES 11-08-04 AT A PRICE OF \$33 2061	-200 00	33 21	6 631 06	29 23	-5 837 72	793 34	0 00	793 34
11/12/2004	1 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 16 MCDONALD & CO								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
11/9/04	SOLD 1 200 00 SHARES 11-09-04 AT A PRICE OF	-1 200 00	33 50	40 144 21	29 23	-35 026 30	5 117 91	0 00	5,117 91
11/15/2004	\$33 5043 LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$0 95 MCDONALD & CO								
11/22/04	SOLD 300 00 SHARES 11-22-04 AT A PRICE OF \$35 4781	-300 00	35 48	10 628 18	29 23	8 756 57	1 871 61	0 00	1,871 61
11/26/2004	LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 25 JMP SECURITIES								
11/23/04	SOLD 500 00 SHARES 11-23-04 AT A PRICE OF \$35 2931	-500 00	35 29	17 621 13	29 23	-14 594 29	3 026 84	0 00	3,026 84
11/29/2004	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 42 JMP SECURITIES								
11/24/04	SOLD 400 00 SHARES 11-24-04 AT A PRICE OF \$35 5361	-400 00	35 54	14 194 10	29 23	-11 675 43	2 518 67	0 00	2,518 67
11/30/2004	LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 34 JMP SECURITIES								
11/26/04	SOLD 100 00 SHARES 11-26-04 AT A PRICE OF \$35 6677	-100 00	35 67	3 561 68	29 23	-2 918 86	642 82	0 00	642 82
12/01/2004	LESS BROKER COMMISSION OF \$5 00 AND OTHER CHARGES OF \$0 09 JMP SECURITIES								
11/29/04	SOLD 100 00 SHARES 11-29-04 AT A PRICE OF \$35 6676	-100 00	35 67	3 561 67	29 23	-2 918 86	642 81	0 00	642 81
12/02/2004	LESS BROKER COMMISSION OF \$5 00 AND OTHER CHARGES OF \$0 09 JMP SECURITIES								
12/2/04	SOLD 800 00 SHARES 12-02-04 AT A PRICE OF \$36 1783	-800 00	36 18	28 901 96	29 23	-23 350 86	5 551 10	0 00	5,551 10
12/07/2004	LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 68 STEPHENS, INC								
12/3/04	SOLD 500 00 SHARES 12-03-04 AT A PRICE OF \$35 9153	-500 00	35 92	17 932 22	29 23	-14 594 29	3,337 93	0 00	3,337 93
12/08/2004	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 43 STEPHENS, INC								
Totals for security		-8,100 00		260,453 49		-236,427 49	24,026 00	0 00	24,026 00
HARMAN INTL INDS INC NEW COM STK USDD 01									
7/14/04	SOLD 1,000 00 SHARES 07-14-04 AT A PRICE OF	-1 000 00	45 68	85 630 79	89 93	-89 874 50	-4 243 71	0 00	-4,243 71
07/20/2004	\$85 6828 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$2 01 MORGAN STANLEY & CO								
8/18/04	SOLD 400 00 SHARES 08-18-04 AT A PRICE OF \$84 9988	-400 00	85 00	33 978 72	89 93	-35 949 80	-1 971 08	0 00	-1,971 08
08/23/2004	LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 80 WARBURG DILLON READ LLC								
10/4/04	SOLD 400 00 SHARES 10-04-04 AT A PRICE OF \$111 309	-400 00	111 31	44 502 55	89 92	-35 949 80	8 552 75	0 00	8,552 75
10/07/2004	LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$1 05 BURNS FRY INC								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. of 2026619

*CWFND- MAZAMA CAPITAL MGMT-SL

2026619

Page 21 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
11/22/04	SOLD 400 00 SHARES 11-22-04 AT A PRICE OF \$123 6573	-400 00	123 66	49 441 76	89 91	-35 949 80	13 491 96	0 00	13,491 96
11/26/2004	LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$1 16 MCDONALD & CO								
Totals for security		-2,200 00		213,553 82		-197,723 90	15,829.92	0.00	15,829.92
HEADWATERS INC COM									
9/29/04	SOLD 1,200 00 SHARES 09-29-04 AT A PRICE OF	-1 200 00	30 37	36 445 30	25 77	-30 926 09	5 519 21	0 00	5,519 21
10/04/2004	\$30 3718 NET LESS CHARGES OF \$0 86 WEDBUSH MORGAN SECURITIES INC								
9/30/04	SOLD 300 00 SHARES 09-30-04 AT A PRICE OF \$30 7509	-300 00	30 75	9 225 05	25 77	-7 731 52	1,493 53	0 00	1,493 53
10/05/2004	NET LESS CHARGES OF \$0 22 WEDBUSH MORGAN SECURITIES INC								
10/1/04	SOLD 300 00 SHARES 10-01-04 AT A PRICE OF \$30 8976	-300 00	30 90	9 269 06	25 77	-7 731 52	1,537 54	0 00	1,537 54
10/06/2004	NET LESS CHARGES OF \$0 22 WEDBUSH MORGAN SECURITIES INC								
10/1/04	SOLD 300 00 SHARES 10-01-04 AT A PRICE OF \$30 9888	300 00	30 99	9 281 42	25 81	-7 731 52	1 549 90	0 00	1,549 90
10/06/2004	LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 22 J P MORGAN SEC (STKS & BONDS)								
11/3/04	SOLD 600 00 SHARES 11-03-04 AT A PRICE OF \$32 7115	-600 00	32 71	19 626 44	25 88	15 527 94	4 098 50	0 00	4,098 50
11/08/2004	NET LESS CHARGES OF \$0 46 STEPHENS, INC								
11/10/04	SOLD 1,000 00 SHARES 11-10-04 AT A PRICE OF \$34 022	-1 000 00	34 02	34 021 20	25 88	-25 879 89	8 141 31	0 00	8,141 31
11/16/2004	NET LESS CHARGES OF \$0 80 STEPHENS, INC								
11/11/04	SOLD 400 00 SHARES 11-11-04 AT A PRICE OF \$34 487	-400 00	34 49	13 794 47	25 88	-10 351 96	3 442 51	0 00	3,442 51
11/16/2004	NET LESS CHARGES OF \$0 33 STEPHENS INC								
Totals for security		-4,100 00		131,662 94		-105,880 44	25,782.50	0.00	25,782.50
ITT EDL SVCS INC COM									
11/18/04	SOLD 1,100 00 SHARES 11-18-04 AT A PRICE OF	-1 100 00	45 71	50 222 07	37 39	-41 078 30	9 143 77	0 00	9,143 77
11/23/2004	\$45 7075 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$1 18 LEERINK SWANN & CO/IPO								
11/19/04	SOLD 1,000 00 SHARES 11-19-04 AT A PRICE OF	-1 000 00	45 38	45 332 13	37 39	-37 343 91	7,988 22	0 00	7,988 22
11/24/2004	\$45 3832 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$1 07 AMERICAN TECHNOLOGY RESEARCH								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account number 2000619

*CWFDN- MAZAMA CAPITAL MGMT-SL

2000619

Page 22 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
11/22/04	SOLD 1,000.00 SHARES 11-22-04 AT A PRICE OF	-1,000.00	45.89	45,837.80	37.39	-37,343.91	8,493.91	0.00	8,493.91
11/26/2004	\$45,888.91 LESS BROKER COMMISSION OF \$50.00 AND OTHER CHARGES OF \$1.08 NORTHERN TRUST SECURITIES INC								
Totals for security		-3,100.00		141,392.02		-115,766.12	25,625.90	0.00	25,625.90
LIGAND PHARMACEUTICALS INC CL B									
12/1/04	SOLD 3,000.00 SHARES 12-01-04 AT A PRICE OF \$11.623	-3,000.00	11.62	34,868.18	12.07	-36,194.90	-1,326.72	0.00	-1,326.72
12/06/2004	NET LESS CHARGES OF \$0.82 PIPER, JAFFRAY & HOPWOOD, INC								
12/2/04	SOLD 1,100.00 SHARES 12-02-04 AT A PRICE OF \$11.584	-1,100.00	11.58	12,742.10	12.07	-13,271.46	-529.36	0.00	-529.36
12/07/2004	NET LESS CHARGES OF \$0.30 PIPER, JAFFRAY & HOPWOOD, INC								
12/9/04	SOLD 1,600.00 SHARES 12-09-04 AT A PRICE OF	-1,600.00	11.56	18,432.04	12.11	-19,303.94	-871.90	0.00	-871.90
12/14/2004	\$11,560.31 LESS BROKER COMMISSION OF \$64.00 AND OTHER CHARGES OF \$0.44 NORTHERN TRUST SECURITIES INC								
12/9/04	SOLD 2,900.00 SHARES 12-09-04 AT A PRICE OF	-2,900.00	11.42	33,128.53	12.07	-34,988.40	-1,859.87	0.00	-1,859.87
12/14/2004	\$11,423.91 NET LESS CHARGES OF \$0.78 FRIEDMAN BILLING & RAMSEY								
12/13/04	SOLD 1,200.00 SHARES 12-13-04 AT A PRICE OF	-1,200.00	12.14	14,565.01	12.07	-14,477.96	87.05	0.00	87.05
12/16/2004	\$12,137.81 NET LESS CHARGES OF \$0.35 ROBERT W BAIRD & CO INC								
12/14/04	SOLD 2,500.00 SHARES 12-14-04 AT A PRICE OF	-2,500.00	12.31	30,768.78	12.07	-30,162.41	606.37	0.00	606.37
12/17/2004	\$12,307.81 NET LESS CHARGES OF \$0.72 ROBERT W BAIRD & CO INC								
Totals for security		-12,300.00		144,504.64		-148,399.07	-3,894.43	0.00	-3,894.43
MACROMEDIA INC COM									
7/21/04	SOLD 1,800.00 SHARES 07-21-04 AT A PRICE OF	-1,800.00	20.81	37,451.00	23.28	-41,903.66	-4,452.66	0.00	-4,452.66
07/26/2004	\$20,806.61 NET LESS CHARGES OF \$0.88 PIPER, JAFFRAY & HOPWOOD INC								
Totals for security		-1,800.00		37,451.00		-41,903.66	-4,452.66	0.00	-4,452.66
MACROVISION CORP COM									

Realized G/L Detail

29 Jun 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
8/20/04	SOLD 1,300 00 SHARES 08-20-04 AT A PRICE OF	-1 300 00	22 55	29 316 00	24 93	-32 403 97	-3 087 97	0 00	-3,087 97
08/25/2004	1 \$22 5513 NET LESS CHARGES OF \$0 69 PACIFIC CREST SECURITIES								
8/25/04	SOLD 1,200 00 SHARES 08-25-04 AT A PRICE OF	-1 200 00	23 35	28 022 70	24 93	-29 911 36	-1,888 66	0 00	-1,888 66
08/30/2004	1 \$23 3528 NET LESS CHARGES OF \$0 66 PACIFIC CREST SECURITIES								
8/26/04	SOLD 1,100 00 SHARES 08-26-04 AT A PRICE OF	-1 100 00	23 36	25 698 47	24 93	-27 418 75	-1 720 28	0 00	-1,720 28
08/31/2004	1 \$23 3628 NET LESS CHARGES OF \$0 61 PACIFIC CREST SECURITIES								
8/27/04	SOLD 200 00 SHARES 08-27-04 AT A PRICE OF \$23 5548	200 00	23 55	4 710 84	24 93	-4 985 23	-274 39	0 00	-274 39
09/01/2004	1 NET LESS CHARGES OF \$0 12 PACIFIC CREST SECURITIES								
9/24/04	SOLD 1,700 00 SHARES 09-24-04 AT A PRICE OF	-1 700 00	22 96	39 026 83	24 93	-42 374 42	-3,347 59	0 00	-3,347 59
09/29/2004	1 \$22 9575 NET LESS CHARGES OF \$0 92 PACIFIC CREST SECURITIES								
9/27/04	SOLD 600 00 SHARES 09-27-04 AT A PRICE OF \$23 0528	-600 00	23 05	13 831 35	24 93	-14 955 68	-1 124 33	0 00	-1,124 33
09/30/2004	1 NET LESS CHARGES OF \$0 33 PACIFIC CREST SECURITIES								
9/28/04	SOLD 800 00 SHARES 09-28-04 AT A PRICE OF \$23 0565	-800 00	23 06	18 444 76	24 93	-19 940 91	-1,496 15	0 00	-1,496 15
10/01/2004	1 NET LESS CHARGES OF \$0 44 PACIFIC CREST SECURITIES								
9/29/04	SOLD 700 00 SHARES 09-29-04 AT A PRICE OF \$23 4135	-700 00	23 41	16 389 06	24 93	-17 448 29	-1,059 23	0 00	-1,069 23
10/04/2004	1 NET LESS CHARGES OF \$0 39 PACIFIC CREST SECURITIES								
10/1/04	SOLD 900 00 SHARES 10-01-04 AT A PRICE OF \$24 1894	900 00	24 19	21 769 95	24 93	-22 433 52	-663 57	0 00	-663 57
10/06/2004	1 NET LESS CHARGES OF \$0 51 PACIFIC CREST SECURITIES								
10/4/04	SOLD 900 00 SHARES 10-04-04 AT A PRICE OF \$24 3341	-900 00	24 33	21 900 17	24 93	-22 433 52	-533 35	0 00	-533 35
10/07/2004	1 NET LESS CHARGES OF \$0 52 PACIFIC CREST SECURITIES								
10/5/04	SOLD 1 600 00 SHARES 10-05-04 AT A PRICE OF	-1 600 00	25 55	40 873 92	24 93	-39 881 81	992 11	0 00	992 11
10/08/2004	1 \$25 5468 NET LESS CHARGES OF \$0 96 PACIFIC CREST SECURITIES								
10/18/04	SOLD 300 00 SHARES 10-18-04 AT A PRICE OF \$25 3199	300 00	25 32	7 595 79	24 93	-7 477 84	117 95	0 00	117 95
10/21/2004	1 NET LESS CHARGES OF \$0 18 PACIFIC CREST SECURITIES								
10/19/04	SOLD 1,300 00 SHARES 10-19-04 AT A PRICE OF	1 300 00	25 41	33 031 96	24 93	-32 403 97	627 99	0 00	627 99
10/22/2004	1 \$25 4098 NET LESS CHARGES OF \$0 78 PACIFIC CREST SECURITIES								
10/21/04	SOLD 500 00 SHARES 10-21-04 AT A PRICE OF \$26 4571	-500 00	26 46	13 228 24	24 93	-12 463 07	765 17	0 00	765 17
10/26/2004	1 NET LESS CHARGES OF \$0 31 PACIFIC CREST SECURITIES								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 262619

*CWFDN- MAZAMA CAPITAL INVEST-SL

262619

Page 24 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
10/22/04	SOLD 1,900 00 SHARES 10-22-04 AT A PRICE OF	-1 900 00	26 44	50 235 39	24 93	-47 359 65	2 875 74	0 00	2 875 74
10/27/2004	\$26 4403 NET LESS CHARGES OF \$1 18 PACIFIC CREST SECURITIES								
10/27/04	SOLD 1,500 00 SHARES 10-27-04 AT A PRICE OF	-1 500 00	27 51	41 265 08	24 93	-37 389 20	3 875 88	0 00	3 875 88
11/01/2004	\$27 5107 NET LESS CHARGES OF \$0 97 PACIFIC CREST SECURITIES								
12/6/04	SOLD 1,700 00 SHARES 12-06-04 AT A PRICE OF	-1 700 00	26 40	44 786 63	24 97	-42 374 42	2 412 21	0 00	2 412 21
12/09/2004	\$26 3957 LESS BROKER COMMISSION OF \$85 00 AND OTHER CHARGES OF \$1 06 J P MORGAN SEC (STKS & BONDS)								
12/7/04	SOLD 1,900 00 SHARES 12-07-04 AT A PRICE OF	-1 900 00	25 16	49 604 22	24 97	-47 359 65	2 244 57	0 00	2 244 57
12/10/2004	\$26 1581 LESS BROKER COMMISSION OF \$95 00 AND OTHER CHARGES OF \$1 17 J P MORGAN SEC (STKS & BONDS)								
12/8/04	SOLD 600 00 SHARES 12-08-04 AT A PRICE OF \$26 7157	-600 00	26 72	16 029 04	24 93	-14 955 68	1 073 36	0 00	1 073 36
12/13/2004	NET LESS CHARGES OF \$0 38 THOMAS WEISEL PARTNER LLC								
12/9/04	SOLD 3,600 00 SHARES 12-09-04 AT A PRICE OF \$26 087	-3 600 00	26 09	93 731 00	24 97	-89 734 07	3 996 93	0 00	3 996 93
12/14/2004	LESS BROKER COMMISSION OF \$180 00 AND OTHER CHARGES OF \$2 20 NORTHERN TRUST SECURITIES INC								
12/16/04	SOLD 1,200 00 SHARES 12-16-04 AT A PRICE OF	-1 200 00	25 90	31 081 55	24 93	-29 911 36	1 170 19	0 00	1 170 19
12/21/2004	\$25 9019 NET LESS CHARGES OF \$0 73 D A DAVIDSON & CO , INC								
12/17/04	SOLD 2,900 00 SHARES 12-17-04 AT A PRICE OF	-2 900 00	25 39	73 615 06	24 93	-72 285 77	1 329 29	0 00	1 329 29
12/22/2004	\$25 3851 NET LESS CHARGES OF \$1 73 D A DAVIDSON & CO INC								
Totals for security		-28,400 00		714,188 01		-707,902 14	6,285.87	0.00	6,285.87
MONSTER WORLDWIDE INC COM									
12/29/04	SOLD 300 00 SHARES 12-29-04 AT A PRICE OF \$34 00	-300 00	34 00	10 199 76	22 88	6 864 71	3 335 05	0 00	3 335 05
01/03/2005	NET LESS CHARGES OF \$0 24 ROBERT W BAIRD & CO INC								
Totals for security		-300 00		10,199 76		-6,864 71	3,335.05	0.00	3,335.05
OMNIVISION TECHNOLOGIES INC COM									

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2825619

*CWFND- MAZAMA CAPITAL MGMT-SL

2825619

Page 25 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
12/13/04	SOLD 3,300 00 SHARES 12-13-04 AT A PRICE OF	-3,300 00	16 43	54,216 41	12 65	-42,393 45	11,822 96	0 00	11,822 96
12/16/2004	\$16 4296 NET LESS CHARGES OF \$1 27 FIRST BOSTON CORP								
Totals for security		-3,300 00		54,216 41		-42,393 45	11,822 96	0 00	11,822 96
<u>P F CHANGS CHINA BISTRO INC COM STK</u>									
12/10/04	SOLD 800 00 SHARES 12-10-04 AT A PRICE OF \$55 8088	-800 00	55 81	44,645 99	40 70	-32,556 30	12,089 69	0 00	12,089 69
12/15/2004	NET LESS CHARGES OF \$1 05 STEPHENS, INC								
Totals for security		-800 00		44,645 99		-32,556 30	12,089 69	0 00	12,089 69
<u>PAC SUNWEAR CAL INC COM</u>									
10/11/04	SOLD 1,800 00 SHARES 10-11-04 AT A PRICE OF	-1,800 00	23 15	41,665 78	19 07	-34,326 46	7,339 32	0 00	7,339 32
10/14/2004	\$23 1482 NET LESS CHARGES OF \$0 98 WEDBUSH MORGAN SECURITIES INC								
10/27/04	SOLD 1,700 00 SHARES 10-27-04 AT A PRICE OF	-1,700 00	22 91	38,938 94	19 07	-32,419 43	6,519 51	0 00	6,519 51
11/01/2004	\$22 9058 NET LESS CHARGES OF \$0 92 PIPER JAFFRAY & HOPWOOD INC								
11/2/04	SOLD 1,700 00 SHARES 11-02-04 AT A PRICE OF	1,700 00	23 70	40,295 34	19 07	-32,419 43	7,875 91	0 00	7,875 91
11/05/2004	\$23 7037 NET LESS CHARGES OF \$0 95 PIPER, JAFFRAY & HOPWOOD INC								
11/10/04	SOLD 1,900 00 SHARES 11-10-04 AT A PRICE OF	-1,900 00	23 41	44,482 51	19 07	-36,233 48	8,249 03	0 00	8,249 03
11/16/2004	\$23 4124 NET LESS CHARGES OF \$1 05 PIPER JAFFRAY & HOPWOOD INC								
11/22/04	SOLD 2,100 00 SHARES 11-22-04 AT A PRICE OF	-2,100 00	25 25	48,830 99	19 07	-40,047 53	8,783 46	0 00	8,783 46
11/26/2004	\$23 2534 NET LESS CHARGES OF \$1 15 PIPER JAFFRAY & HOPWOOD INC								
12/9/04	SOLD 4,100 00 SHARES 12-09-04 AT A PRICE OF	-4,100 00	22 27	91,324 54	19 07	-78,188 04	13,136 50	0 00	13,136 50
12/14/2004	\$22 2748 NET LESS CHARGES OF \$2 14 WEDBUSH MORGAN SECURITIES INC								
12/10/04	SOLD 3,500 00 SHARES 12-10-04 AT A PRICE OF	-3,500 00	22 05	77,159 54	19 07	-66,745 89	10,413 65	0 00	10,413 65
12/15/2004	\$22 0461 NET LESS CHARGES OF \$1 81 WEDBUSH MORGAN SECURITIES INC								
12/13/04	SOLD 1,000 00 SHARES 12-13-04 AT A PRICE OF \$21 831	-1,000 00	21 83	21,830 48	19 07	-19,070 25	2,760 23	0 00	2,760 23
12/16/2004	NET LESS CHARGES OF \$0 52 FIRST BOSTON CORP								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2625619

*CWFDN- MAZAMA CAPITAL MGMT-SL

2625619

Page 26 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
12/14/04	SOLD 1,700 00 SHARES 12-14-04 AT A PRICE OF	-1,700 00	22.19	37,719.90	19.07	-32,419.43	5,300.47	0.00	5,300.47
12/17/2004	\$22,188.7 NET LESS CHARGES OF \$0.89 FIRST BOSTON CORP								
Totals for security		-19,500 00		442,248 02		-371,869 94	70,378.08	0.00	70,378.08
PATINA OIL & GAS CORP COM									
12/16/04	SOLD 3,900 00 SHARES 12-16-04 AT A PRICE OF	-3,900 00	35.95	139,992.28	29.20	-113,724.27	26,268.01	0.00	26,268.01
12/21/2004	\$35,946.3 LESS BROKER COMMISSION OF \$195.00 AND OTHER CHARGES OF \$3.29 NORTHERN TRUST SECURITIES INC								
12/16/04	SOLD 2,900 00 SHARES 12-16-04 AT A PRICE OF	-2,900 00	36.27	105,036.98	29.20	-84,564.20	20,472.78	0.00	20,472.78
12/21/2004	\$36,270.5 LESS BROKER COMMISSION OF \$145.00 AND OTHER CHARGES OF \$2.47 DOMINION SECURITIES CORP ,LTD								
12/17/04	SOLD 1,700 00 SHARES 12-17-04 AT A PRICE OF	-1,700 00	35.70	62,310.50	29.20	-49,572.12	12,738.38	0.00	12,738.38
12/22/2004	\$36,704.1 LESS BROKER COMMISSION OF \$85.00 AND OTHER CHARGES OF \$1.47 WEDBUSH MORGAN SECURITIES INC								
12/17/04	SOLD 800 00 SHARES 12-17-04 AT A PRICE OF \$36.8108	-800 00	36.81	29,407.95	29.20	-23,328.05	6,079.90	0.00	6,079.90
12/22/2004	LESS BROKER COMMISSION OF \$40.00 AND OTHER CHARGES OF \$0.69 ALEX BROWN & SONS								
Totals for security		-9,300 00		336,747 71		-271,188 64	65,559.07	0.00	65,559.07
PATTERSON-UTI ENERGY INC COM COM									
10/7/04	SOLD 4,000 00 SHARES 10-07-04 AT A PRICE OF	-4,000 00	19.90	79,587.33	16.72	-66,880.62	12,706.71	0.00	12,706.71
10/13/2004	\$19,897.3 NET LESS CHARGES OF \$1.87 BEAR STEARNS & CO								
10/8/04	SOLD 2,200 00 SHARES 10-08-04 AT A PRICE OF	-2,200 00	14.82	43,604.95	16.72	-36,784.34	6,820.61	0.00	6,820.61
10/14/2004	\$19,820.9 NET LESS CHARGES OF \$1.03 BEAR, STEARNS & CO								
Totals for security		-6,200 00		123,192 28		-103,664 96	19,627.32	0.00	19,627.32
PIXAR COM									
8/25/04	SOLD 1,300 00 SHARES 08-25-04 AT A PRICE OF	-1,300 00	74.76	97,184.94	69.25	-90,025.60	7,159.34	0.00	7,159.34
08/30/2004	\$74,759.4 NET LESS CHARGES OF \$2.28 BURNS FRY INC								

Realizeu G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2828619

*CWFDN- MAZAMA CAPITAL MGMT-SL

2828619

Page 27 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
8/26/04	SOLD 500 00 SHARES 08-26-04 AT A PRICE OF \$75 4824	500 00	75 48	37 740 31	69 25	-34 625 23	3,115 08	0 00	3,115 08
08/31/2004	1 NET LESS CHARGES OF \$0 89 BURNS FRY INC								
8/27/04	SOLD 600 00 SHARES 08-27-04 AT A PRICE OF \$75 9004	-600 00	75 90	45 539 17	69 25	-41 550 28	3,988 89	0 00	3,988 89
09/01/2004	1 NET LESS CHARGES OF \$1 07 BURNS FRY INC								
8/31/04	SOLD 900 00 SHARES 08-31-04 AT A PRICE OF \$77 5384	-900 00	77 54	69 782 92	69 25	-62 325 41	7,457 51	0 00	7,457 51
09/03/2004	1 NET LESS CHARGES OF \$1 64 BURNS FRY INC								
9/1/04	SOLD 200 00 SHARES 09-01-04 AT A PRICE OF \$77 6952	-200 00	77 70	15 538 67	69 25	13 850 09	1 688 58	0 00	1,688 58
09/07/2004	1 NET LESS CHARGES OF \$0 37 BURNS FRY INC								
9/17/04	SOLD 600 00 SHARES 09-17-04 AT A PRICE OF \$79 8565	-600 00	79 86	47 912 77	69 25	-41 550 28	6,362 49	0 00	6,362 49
09/22/2004	1 NET LESS CHARGES OF \$1 13 FIRST BOSTON CORP								
9/22/04	SOLD 500 00 SHARES 09-22-04 AT A PRICE OF \$80 4831	-500 00	80 48	40 240 60	69 25	34 625 23	5,615 37	0 00	5,615 37
09/27/2004	1 NET LESS CHARGES OF \$0 95 FIRST BOSTON CORP								
9/23/04	SOLD 500 00 SHARES 09-23-04 AT A PRICE OF \$80 0327	-500 00	80 03	40 015 41	69 25	-34 625 23	5 390 18	0 00	5,390 18
09/28/2004	1 NET LESS CHARGES OF \$0 94 FIRST BOSTON CORP								
10/4/04	SOLD 600 00 SHARES 10-04-04 AT A PRICE OF \$80 6906	-600 00	80 69	48 413 22	69 25	-41 550 28	6 862 94	0 00	6,862 94
10/07/2004	1 NET LESS CHARGES OF \$1 14 BURNS FRY INC								
10/27/04	SOLD 500 00 SHARES 10-27-04 AT A PRICE OF \$79 4725	-500 00	79 47	39 735 32	69 25	-34 625 23	5,110 09	0 00	5,110 09
11/01/2004	1 NET LESS CHARGES OF \$0 93 BURNS FRY INC								
11/2/04	SOLD 500 00 SHARES 11-02-04 AT A PRICE OF \$80 4545	500 00	80 45	40 226 50	69 25	-34 625 23	5 601 07	0 00	5,601 07
11/05/2004	1 NET LESS CHARGES OF \$0 95 BURNS FRY INC								
11/5/04	SOLD 500 00 SHARES 11-05-04 AT A PRICE OF \$84 534	-500 00	84 53	42 266 01	69 25	-34 625 23	7,640 78	0 00	7,640 78
11/10/2004	1 NET LESS CHARGES OF \$0 99 BURNS FRY INC								
11/15/04	SOLD 500 00 SHARES 11-15-04 AT A PRICE OF \$90 9501	-500 00	90 95	45 473 98	69 25	-34 625 23	10 848 75	0 00	10,848 75
11/18/2004	1 NET LESS CHARGES OF \$1 07 BURNS FRY INC								
Totals for security		-7,700 00		610,069 62		-533,228 55	76,841.07	0.00	76,841.07
PLANTRONICS INC NEW COM									
7/21/04	SOLD 1 000 00 SHARES 07-21-04 AT A PRICE OF	-1 000 00	47 88	40 830 54	41 84	-41 792 19	-961 65	0 00	-961 65
07/26/2004	1 \$40 8815 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 96 PACIFIC GROWTH								
Totals for security		-1,000 00		40,830 54		-41,792 19	-961.65	0.00	-961.65
POWER-ONE INC COM									
7/22/04	SOLD 1,000 00 SHARES 07-22-04 AT A PRICE OF \$9 1078	-1 000 00	9 11	9 107 58	7 17	-7 167 02	1 940 56	0 00	1,940 56
07/27/2004	1 NET LESS CHARGES OF \$0 22 STEPHENS, INC								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2630619

*CWF DN- MAZAMA CAPITAL MGMT-SL

2630619

Page 28 of 36

◆ Realized Gain/Loss Detail

Trader Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
7/23/04	SOLD 7,300 00 SHARES 07-23-04 AT A PRICE OF \$8 6519	-7,300 00	8 65	63,157 39	7 17	-52,319 22	10,838 17	0 00	10,838 17
07/28/2004	1 NET LESS CHARGES OF \$1 48 STEPHENS, INC								
Totals for security		-8,300 00		72,264 97		-59,486 24	12,778.73	0.00	12,778.73
ROPER INDS INC NEW COM									
7/16/04	SOLD 700 00 SHARES 07-16-04 AT A PRICE OF \$54 9141	-700 00	54 91	38,403 97	56 33	-39,394 38	-990 41	0 00	-990 41
07/21/2004	LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 90 BUCKINGHAM RESEARCH GROUP								
10/7/04	SOLD 500 00 SHARES 10-07-04 AT A PRICE OF \$61 5488	-500 00	61 55	30,748 67	56 32	-28,138 85	2,609 82	0 00	2,609 82
10/13/2004	1 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 73 BUCKINGHAM RESEARCH GROUP								
11/1/04	SOLD 700 00 SHARES 11-01-04 AT A PRICE OF \$60 7791	700 00	60 78	42,509 37	56 33	39,394 38	3,114 99	0 00	3,114 99
11/04/2004	1 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$1 00 JOHNSON RICE & CO								
Totals for security		-1,900 00		111,662 01		-106,927 61	4,734.40	0.00	4,734.40
SEI INVTS CO COM									
11/15/04	SOLD 1,400 00 SHARES 11-15-04 AT A PRICE OF	-1,400 00	38 61	54,058 61	29 41	-41,170 76	12,887 85	0 00	12,887 85
11/18/2004	1 \$38 6142 NET LESS CHARGES OF \$1 27 ROBERT W BAIRD & CO INC								
11/30/04	SOLD 200 00 SHARES 11-30-04 AT A PRICE OF \$38 9555	200 00	38 96	7,780 91	29 45	-5,881 54	1,899 37	0 00	1,899 37
12/03/2004	1 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 19 J P MORGAN SEC (STKS & BONDS)								
Totals for security		-1,600 00		61,839 52		-47,052 30	14,787.22	0.00	14,787.22
SURMODICS INC COM									
11/8/04	SOLD 1,200 00 SHARES 11-08-04 AT A PRICE OF	-1,200 00	28 93	34,717 22	23 95	-28,736 32	5,980 90	0 00	5,980 90
11/12/2004	1 \$28 9317 NET LESS CHARGES OF \$0 82 LEERINK SWANN & CO/IPO								
11/9/04	SOLD 300 00 SHARES 11-09-04 AT A PRICE OF \$28 60	-300 00	28 60	8,579 79	23 95	7,184 08	1,395 71	0 00	1,395 71
11/15/2004	1 NET LESS CHARGES OF \$0 21 LEERINK SWANN & CO/IPO								
11/29/04	SOLD 700 00 SHARES 11-29-04 AT A PRICE OF \$30 2602	-700 00	30 26	21,181 64	23 95	16,762 85	4,418 79	0 00	4,418 79
12/02/2004	1 NET LESS CHARGES OF \$0 50 OPPENHEIMER AND CO, INC								
11/30/04	SOLD 600 00 SHARES 11-30-04 AT A PRICE OF \$30 1009	-600 00	30 10	18,060 11	23 95	-14,368 16	3,691 95	0 00	3,691 95
12/03/2004	1 NET LESS CHARGES OF \$0 43 OPPENHEIMER AND CO, INC								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account number 2690619

*CWFDN- MAZAMA CAPITAL MGMT-SL

2690619

Page 29 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
12/1/04	SOLD 200 00 SHARES 12-01-04 AT A PRICE OF \$30.2047	200 00	30.20	6,040.79	23.95	-4,789.39	1,251.40	0.00	1,251.40
12/06/2004	NET LESS CHARGES OF \$0.15 ADAMS, HARKNESS & HILL, INC								
12/22/04	SOLD 2,700 00 SHARES 12-22-04 AT A PRICE OF	-2,700 00	32.27	86,982.24	23.98	-64,656.71	22,325.53	0.00	22,325.53
12/28/2004	\$32,266.4 LESS BROKER COMMISSION OF \$135.00 AND OTHER CHARGES OF \$2.04 NORTHERN TRUST SECURITIES INC								
Totals for security		-5,700 00		175,561.79		-136,497.51	39,064.28	0.00	39,064.28
SYNOPSIS INC COM									
8/20/04	SOLD 2,400 00 SHARES 08-20-04 AT A PRICE OF \$14.797	-2,400 00	14.80	35,511.96	27.03	-64,864.10	-29,352.14	0.00	-29,352.14
08/25/2004	NET LESS CHARGES OF \$0.84 LEHMAN BROTHERS, INC								
8/23/04	SOLD 2,600 00 SHARES 08-23-04 AT A PRICE OF	-2,600 00	15.15	39,382.31	27.03	-70,269.44	-30,887.13	0.00	-30,887.13
08/26/2004	\$15,147.4 NET LESS CHARGES OF \$0.93 LEHMAN BROTHERS, INC								
9/16/04	SOLD 2,300 00 SHARES 09-16-04 AT A PRICE OF	-2,300 00	16.84	38,732.01	27.03	-62,161.43	-23,429.42	0.00	-23,429.42
09/21/2004	\$16,840.4 NET LESS CHARGES OF \$0.91 PIPER, JAFFRAY & HOPWOOD INC								
9/17/04	SOLD 2,300 00 SHARES 09-17-04 AT A PRICE OF	-2,300 00	16.98	39,046.87	27.03	-62,161.42	-23,114.55	0.00	-23,114.55
09/22/2004	\$16,977.3 NET LESS CHARGES OF \$0.92 D. A. DAVIDSON & CO INC								
10/22/04	SOLD 800 00 SHARES 10-22-04 AT A PRICE OF \$15.7675	800 00	15.77	12,613.70	27.03	-21,621.37	-9,007.67	0.00	-9,007.67
10/27/2004	NET LESS CHARGES OF \$0.30 ADAMS, HARKNESS & HILL INC								
10/25/04	SOLD 2,000 00 SHARES 10-25-04 AT A PRICE OF	-2,000 00	15.77	31,531.66	27.03	-54,053.41	-22,521.75	0.00	-22,521.75
10/28/2004	\$15,766.2 NET LESS CHARGES OF \$0.74 ADAMS, HARKNESS & HILL INC								
10/26/04	SOLD 2,600 00 SHARES 10-26-04 AT A PRICE OF	-2,600 00	15.76	40,984.14	27.03	-70,269.44	29,285.30	0.00	-29,285.30
10/29/2004	\$15,763.5 NET LESS CHARGES OF \$0.96 ADAMS, HARKNESS & HILL, INC								
11/2/04	SOLD 2,500 00 SHARES 11-02-04 AT A PRICE OF	-2,500 00	16.74	41,852.77	27.03	-67,566.77	-25,714.00	0.00	-25,714.00
11/05/2004	\$16,741.5 NET LESS CHARGES OF \$0.98 ADAMS, HARKNESS & HILL, INC								
11/8/04	SOLD 600 00 SHARES 11-08-04 AT A PRICE OF \$16.947	-600 00	16.95	10,167.96	27.03	-16,216.02	-6,048.06	0.00	-6,048.06
11/12/2004	NET LESS CHARGES OF \$0.24 ADAMS, HARKNESS & HILL INC								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2828519
 *CWFON- MAZAMA CAPITAL MGMTESL
 2828519
 Page 30 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
11/9/04	SOLD 2,000.00 SHARES 11-09-04 AT A PRICE OF	-2,000.00	16.65	33,304.42	27.03	-54,053.41	-20,748.99	0.00	-20,748.99
11/15/2004	1 \$16,652.62 NET LESS CHARGES OF \$0.78 ADAMS, HARKNESS & HILL, INC								
11/17/04	SOLD 2,600.00 SHARES 11-17-04 AT A PRICE OF	-2,600.00	17.63	45,824.44	27.03	-70,269.44	-24,445.00	0.00	-24,445.00
11/22/2004	1 \$17,625.2 NET LESS CHARGES OF \$1.08 WELLS FARGO SECURITIES LLC								
12/2/04	SOLD 2,400.00 SHARES 12-02-04 AT A PRICE OF	-2,400.00	18.80	45,115.34	27.03	-64,864.10	-19,748.76	0.00	-19,748.76
12/07/2004	1 \$18,798.5 NET LESS CHARGES OF \$1.06 STEPHENS, INC								
Totals for security		-25,100.00		414,067.58		-678,370.35	-264,302.77	0.00	-264,302.77
TCF FNCL CORP COM									
7/13/04	SOLD 700.00 SHARES 07-13-04 AT A PRICE OF \$57.2212	-700.00	57.22	40,018.90	56.76	-39,692.93	325.97	0.00	325.97
07/16/2004	1 LESS BROKER COMMISSION OF \$35.00 AND OTHER CHARGES OF \$0.94 SANDLER ONEIL								
7/15/04	SOLD 700.00 SHARES 07-15-04 AT A PRICE OF \$59.288	-700.00	59.29	41,465.62	56.75	-39,692.93	1,772.69	0.00	1,772.69
07/20/2004	1 LESS BROKER COMMISSION OF \$35.00 AND OTHER CHARGES OF \$0.98 STERLING INVESTMENT								
8/26/04	SOLD 1,200.00 SHARES 08-26-04 AT A PRICE OF	-1,200.00	63.60	76,261.93	56.75	-68,045.02	8,216.91	0.00	8,216.91
08/31/2004	1 \$63,603.1 LESS BROKER COMMISSION OF \$60.00 AND OTHER CHARGES OF \$1.79 MERRILL LYNCH PIERCE, FENNER								
9/14/04	SOLD 1,200.00 SHARES 09-14-04 AT A PRICE OF \$31.785	-1,200.00	31.79	38,081.10	28.40	-34,022.51	4,058.59	0.00	4,058.59
09/17/2004	1 LESS BROKER COMMISSION OF \$60.00 AND OTHER CHARGES OF \$0.90 JPM SECURITIES								
9/14/04	SOLD 1,000.00 SHARES 09-14-04 AT A PRICE OF \$31.73	-1,000.00	31.73	31,699.25	28.38	-28,352.09	3,347.16	0.00	3,347.16
09/17/2004	1 LESS BROKER COMMISSION OF \$30.00 AND OTHER CHARGES OF \$0.75 HARBORSIDE SECURITIES								
9/14/04	SOLD 1,000.00 SHARES 09-14-04 AT A PRICE OF \$31.715	-1,000.00	31.72	31,664.25	28.40	-28,352.09	3,312.16	0.00	3,312.16
09/17/2004	1 LESS BROKER COMMISSION OF \$50.00 AND OTHER CHARGES OF \$0.75 DOMINION SECURITIES CORP ,LTD								
9/15/04	SOLD 1,200.00 SHARES 09-15-04 AT A PRICE OF	-1,200.00	31.62	37,887.79	28.40	-34,022.51	3,865.28	0.00	3,865.28
09/20/2004	1 \$31,623.9 LESS BROKER COMMISSION OF \$60.00 AND OTHER CHARGES OF \$0.89 JPM SECURITIES								
Totals for security		-7,000.00		297,078.84		-272,180.08	24,898.76	0.00	24,898.76
TRIAD HOSPS INC COM									

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2638519

*CWFDN- MAZAMA CAPITAL MGMT SL

2638519

Page 31 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>								
Common Stock								
Sales								
7/6/04	SOLD 300 00 SHARES 07-06-04 AT A PRICE OF \$36 151	-300 00	10 830 04	36 64	-10 976 87	-146 83	0 00	-146 83
07/09/2004 1	LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 26 WARBURG DILLON READ LLC							
Totals for security		-300 00	10,830 04		-10,976 87	-146.83	0.00	-146.83
TRIMERIS INC COM								
12/13/04	SOLD 800 00 SHARES 12-13-04 AT A PRICE OF \$14 093	-800 00	11 274 13	14 04	-11 235 71	38 42	0 00	38 42
12/16/2004 1	NET LESS CHARGES OF \$0 27 PIPER, JAFFRAY & HOPWOOD, INC							
12/14/04	SOLD 1,000 00 SHARES 12-14-04 AT A PRICE OF \$14 0458	-1 000 00	14 045 47	14 04	-14 044 64	0 83	0 00	0 83
12/17/2004 1	NET LESS CHARGES OF \$0 33 PIPER, JAFFRAY & HOPWOOD INC							
12/15/04	SOLD 800 00 SHARES 12-15-04 AT A PRICE OF \$14 1608	-800 00	11 328 37	14 04	-11 235 71	92 66	0 00	92 66
12/20/2004 1	NET LESS CHARGES OF \$0 27 BURNS FRY INC							
Totals for security		-2,600 00	36,647 97		-36,516 06	131.91	0.00	131.91
URBAN OUTFITTERS INC COM								
11/2/04	SOLD 1,000 00 SHARES 11-02-04 AT A PRICE OF \$41 3502	-1 000 00	41 349 23	30 87	-30 874 02	10 475 21	0 00	10,475 21
11/05/2004 1	NET LESS CHARGES OF \$0 97 WEDBUSH MORGAN SECURITIES INC							
Totals for security		-1,000 00	41,349 23		-30,874 02	10,475.21	0.00	10,475.21
VARIAN INC COM								
8/3/04	SOLD 200 00 SHARES 08-03-04 AT A PRICE OF \$40 1324	200 00	8 016 29	41 18	-8 225 73	-209 44	0 00	-209 44
08/06/2004 1	LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 19 WARBURG DILLON READ LLC							
8/4/04	SOLD 200 00 SHARES 08-04-04 AT A PRICE OF \$40 00	-200 00	7 989 81	41 18	-8 225 73	-235 92	0 00	-235 92
08/09/2004 1	LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 19 WARBURG DILLON READ LLC							
8/6/04	SOLD 500 00 SHARES 08-06-04 AT A PRICE OF \$37 8643	-500 00	18 931 70	41 13	-20 564 33	-1 632 63	0 00	-1,632 63
08/11/2004 1	NET LESS CHARGES OF \$0 45 ROBERT W BAIRD & CO INC							
9/3/04	SOLD 200 00 SHARES 09-03-04 AT A PRICE OF \$38 9043	200 00	7 770 67	41 18	8 225 73	-455 06	0 00	-455 06
09/09/2004 1	LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 19 J P MORGAN SEC (STKS & BONDS)							

Realizeu G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2628819

*CWFDN- MAZAMA CAPITAL MGMT-SL

2628819

Page 32 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Equities</i>									
Common Stock									
Sales									
9/7/04	SOLD 700 00 SHARES 09-07-04 AT A PRICE OF \$39 0759	700 00	39 08	27 317 48	41 18	-28 790 06	-1,472 58	0 00	-1,472 58
09/10/2004	1 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 65 J P MORGAN SEC (STKS & BONDS)								
11/4/04	SOLD 1,800 00 SHARES 11-04-04 AT A PRICE OF	-1 800 00	34 28	61 710 65	41 13	-74 031 59	-12 320 94	0 00	-12,320 94
11/09/2004	1 \$34 2845 NET LESS CHARGES OF \$1 45 FIRST BOSTON CORP								
11/5/04	SOLD 1,100 00 SHARES 11-05-04 AT A PRICE OF	-1 100 00	35 18	39 795 63	41 13	-45 241 53	-5 445 90	0 00	-5,445 90
11/10/2004	1 \$36 1787 NET LESS CHARGES OF \$0 94 FIRST BOSTON CORP								
11/15/04	SOLD 1,200 00 SHARES 11-15-04 AT A PRICE OF	-1 200 00	36 63	43 893 41	41 19	-49 354 39	-5 460 98	0 00	-5,460 98
11/18/2004	1 \$36 6287 LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$1 03 NEEDHAM & CO								
11/16/04	SOLD 800 00 SHARES 11-16-04 AT A PRICE OF \$36 6945	-800 00	36 69	29 314 91	41 19	32 902 93	-3 588 02	0 00	-3,588 02
11/19/2004	1 LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 69 NEEDHAM & CO								
11/17/04	SOLD 500 00 SHARES 11-17-04 AT A PRICE OF \$37 1133	-500 00	37 11	18 556 21	41 13	-20 564 33	-2,008 12	0 00	-2,008 12
11/22/2004	1 NET LESS CHARGES OF \$0 44 NEEDHAM & CO								
11/19/04	SOLD 1,400 00 SHARES 11-19-04 AT A PRICE OF	-1 400 00	36 74	51 361 29	41 19	-57 580 12	-6 218 83	0 00	-6,218 83
11/24/2004	1 \$36 7375 LESS BROKER COMMISSION OF \$70 00 AND OTHER CHARGES OF \$1 21 LEERINK SWANN & CO/IPO								
11/19/04	SOLD 300 00 SHARES 11-19-04 AT A PRICE OF \$36 9024	300 00	36 90	11 055 46	41 19	-12 338 60	-1,283 14	0 00	-1,283 14
11/24/2004	1 LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 26 J P MORGAN SEC (STKS & BONDS)								
Totals for security		-8,900 00		325,713 51		-366,045 07	-40,331 56	0 00	-48,331 56
VICURON PHARMACEUTICALS INC COM									
11/19/04	SOLD 3 200 00 SHARES 11-19-04 AT A PRICE OF	-3 200 00	17 86	57 162 50	16 36	-52 338 87	4 823 63	0 00	4,823 63
11/24/2004	1 \$17 8637 NET LESS CHARGES OF \$1 34 MERRILL LYNCH, PIERCE, FENNER								
11/19/04	SOLD 1,100 00 SHARES 11-19-04 AT A PRICE OF \$17 85	-1 100 00	17 85	19 601 54	16 38	-17 991 48	1 610 06	0 00	1,610 06
11/24/2004	1 LESS BROKER COMMISSION OF \$33 00 AND OTHER CHARGES OF \$0 46 HARBORSIDE SECURITIES								
12/16/04	SOLD 900 00 SHARES 12-16-04 AT A PRICE OF \$17 0934	900 00	17 09	15 347 70	16 39	14 720 31	627 39	0 00	627 39
12/21/2004	1 LESS BROKER COMMISSION OF \$36 00 AND OTHER CHARGES OF \$0 36 J P MORGAN SEC (STKS & BONDS)								

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2828619

*CWFDN- MAZAMA CAPITAL MGMT-SL

2828619

Page 33 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
12/17/04	SOLD 2,400 00 SHARES 12-17-04 AT A PRICE OF	-2 400 00	16 91	40 452 49	16 40	-39 254 14	1 198 35	0 00	1,198 35
12/22/2004	\$16 9056 LESS BROKER COMMISSION OF \$120 00 AND OTHER CHARGES OF \$0 95 J P MORGAN SEC (STKS & BONDS)								
12/20/04	SOLD 700 00 SHARES 12-20-04 AT A PRICE OF \$17 0228	700 00	17 02	11 887 68	16 39	-11 449 13	438 55	0 00	438 55
12/23/2004	LESS BROKER COMMISSION OF \$28 00 AND OTHER CHARGES OF \$0 28 J P MORGAN SEC (STKS & BONDS)								
12/27/04	SOLD 200 00 SHARES 12-27-04 AT A PRICE OF \$16 8788	-200 00	16 88	3 367 68	16 40	-3 271 18	96 50	0 00	96 50
12/30/2004	LESS BROKER COMMISSION OF \$8 00 AND OTHER CHARGES OF \$0 08 J P MORGAN SEC (STKS & BONDS)								
12/28/04	SOLD 2,600 00 SHARES 12-28-04 AT A PRICE OF	-2 600 00	16 86	43 735 65	16 40	-42 525 33	1,210 32	0 00	1,210 32
12/31/2004	\$16 8618 LESS BROKER COMMISSION OF \$104 00 AND OTHER CHARGES OF \$1 03 J P MORGAN SEC (STKS & BONDS)								
Totals for security		-11,100 00		191,555 24		-181,550 44	10,004 80	0 00	10,004 80
WILLIAMS SONOMA INC COM									
8/25/04	SOLD 4,500 00 SHARES 08-25-04 AT A PRICE OF	-4 500 00	34 74	156 098 64	32 32	-145 215 81	10 882 83	0 00	10,882 83
08/30/2004	\$34 7394 LESS BROKER COMMISSION OF \$225 00 AND OTHER CHARGES OF \$3 66 SG COWEN AND CO								
9/23/04	SOLD 3,400 00 SHARES 09-23-04 AT A PRICE OF	-3 400 00	36 80	124 940 61	32 31	-109 718 61	15,222 00	0 00	15,222 00
09/28/2004	\$36 7981 LESS BROKER COMMISSION OF \$170 00 AND OTHER CHARGES OF \$2 93 BUCKINGHAM RESEARCH GROUP								
11/22/04	SOLD 1,500 00 SHARES 11-22-04 AT A PRICE OF	-1 500 00	35 90	53 771 03	32 32	-48 405 27	5 365 76	0 00	5,365 76
11/26/2004	\$35 8982 LESS BROKER COMMISSION OF \$75 00 AND OTHER CHARGES OF \$1 27 NORTHERN TRUST SECURITIES INC								
11/23/04	SOLD 1 500 00 SHARES 11-23-04 AT A PRICE OF	-1 500 00	35 76	53 067 90	32 31	-48 405 27	6,662 63	0 00	6,662 63
11/29/2004	\$36 7628 LESS BROKER COMMISSION OF \$75 00 AND OTHER CHARGES OF \$1 30 JMP SECURITIES								
11/24/04	SOLD 1,200 00 SHARES 11-24-04 AT A PRICE OF \$37 012	-1 200 00	37 01	44 353 36	32 31	-38 724 22	5 629 14	0 00	5,629 14
11/30/2004	LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$1 04 MCDONALD & CO								
Totals for security		-12,100 00		434,231 54		-390,469 18	43,762 36	0 00	43,762 36

Northern Trust

*Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account number 2628519

*CWFDN- MAZAMA CAPITAL MGMT SL

2628519

Page 34 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
<u>YELLOW ROADWAY CORP COM STK</u>									
7/6/04	SOLD 200 00 SHARES 07-06-04 AT A PRICE OF \$38.4951	200 00	38.50	7,688.83	39.30	-7,850.00	-161.17	0.00	-161.17
07/09/2004	1 LESS BROKER COMMISSION OF \$10.00 AND OTHER CHARGES OF \$0.19 WARBURG DILLON READ LLC								
7/14/04	SOLD 1,000 00 SHARES 07-14-04 AT A PRICE OF	-1,000 00	39.74	39,736.47	39.25	-39,249.98	486.49	0.00	486.49
07/19/2004	1 \$39,737.4 NET LESS CHARGES OF \$0.93 STEPHENS, INC								
7/16/04	SOLD 1,000 00 SHARES 07-16-04 AT A PRICE OF \$39.89	-1,000 00	39.89	39,889.06	39.25	-39,249.98	639.08	0.00	639.08
07/21/2004	1 NET LESS CHARGES OF \$0.94 STEPHENS, INC								
Totals for security		-2,200 00		87,314.36		-86,349.96	964.40	0.00	964.40
Summary of Sales for Common Stock		-614,000 00		13,401,356 14		-11,980,683 86	1,420,672.28	0.00	1,420,672.28
Total Common Stock		-614,000 00		13,401,356 14		-11,980,683 86	1,420,672.28	0.00	1,420,672.28

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 262619

*CWFDN- MAZAMA CAPITAL MGMT-SL

262619

Page 35 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total Equities	-614,000 00		13,401,356 14		-11,980,683 86	1,420,672.28	0.00	1,420,672.28

Realized G/L Detail

29 Jun 04 - 31 Dec 04

Account no. 2626619

*CWFDN- MAZAMA CAPITAL MGMT-SL

2626619

Page 36 of 36

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total for 2626619	-614,000.00		13,401,356.14		-11,980,683.86	1,420,672.28	0.00	1,420,672.28
Grand Total	-614,000.00		13,401,356.14		-11,980,683.86	1,420,672.28	0.00	1,420,672.28

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2006572
 CWFDM - CASH ACCOUNT
 2006572
 Page 1 of 4

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Capital Changes									
<u>CDT-COM PROCEEDS FROM COM STK FOR CL ACTION USE ONLY</u>									
1/16/04	RECVD DISTRIBUTION ON SETTLEMENT FD CLASS PERIOD	0.00	0.00	15.09	0.00	0.00	15.09	0.00	15.09
01/16/2004	3/6/97 THRU 9/29/97 AETNA INC SECURITIES LITIGATION PRIOR-CALIFORNIA WELLNES								
Totals for security		0.00		15.09		0.00	15.09	0.00	15.09
<u>DPL CO COM</u>									
10/22/04	RECVD DISTRIBUTION FOR CLASS PERIOD	0.00	0.00	1,000.96	0.00	0.00	1,000.96	0.00	1,000.96
10/22/2004	10/15/98-8/14/02 ON NET CLASS ACTION DPL INC 2606563*CWFDM - SSGA BROAD MKT								
10/22/04	RECVD DISTRIBUTION FOR CLASS PERIOD	0.00	0.00	1,957.22	0.00	0.00	1,957.22	0.00	1,957.22
10/22/2004	10/15/98-8/14/02 ON NET CLASS ACTION DPL INC PRIOR-CALIFORNIA WELLNES A/C 175262								
Totals for security		0.00		2,958.18		0.00	2,958.18	0.00	2,958.18
<u>HEWLETT PACKARD CO COM</u>									
10/22/04	RECEIVED DISTRIBUTION FOR CLASS PERIOD 7/10/97	0.00	0.00	67.73	0.00	0.00	67.73	0.00	67.73
10/22/2004	THRU 3/6/98 ON NET CLASS SETTLEMENT FUND REPRESENTING COMPAQ LITIGATION NOW KNOWN AS HEWLARD PACKARD CALIFORNIA WELLNESS FOUNDATION 101986								
Totals for security		0.00		67.73		0.00	67.73	0.00	67.73
<u>RITE AID CORP COM</u>									
2/20/04	RECVD DISTRIBUTION ON SETTLEMENT FD CLASS PERIOD	0.00	0.00	887.64	0.00	0.00	887.64	0.00	887.64
02/20/2004	5/2/97 THRU 11/10/99 RITE AID SECURITIES LITIGATION CALIFORNIA WELLNESS FDN								
Totals for security		0.00		887.64		0.00	887.64	0.00	887.64
<u>SOFTBRANDS INC COM</u>									
4/20/04	RECEIVED 202.00 SHARES REPRESENTING SOFTBRANDS	202.00	0.00	0.00	0.00	228.26	0.00	0.00	228.26
04/20/2004	INC (AKA AREMISOFT CORP) LITIGATION FOR THE CLASS PERIOD 4/22/99 THRU 7/27/01 26-06563 CLOSED								
Totals for security		202.00		0.00		228.26	0.00	0.00	228.26
Summary of Capital Changes for Common Stock		202.00		3,928.64		228.26	3,928.64	0.00	4,156.90

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2006572

CWFDN - CASH ACCOUNT

2006572

Page 2 of 4

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Other Gain/Loss									
<u>CENDANT CORP COM STK</u>									
4/13/04	RECEIVED FUNDS BY WIRE TRANSFER FROM DEUTSCHE	0.00	0.00	1,091.76	0.00	0.00	1,091.76	0.00	1,091.76
04/13/2004	BANK TRUST CO AMERICAS REPRESENTING PROCEEDS FROM CENDANT 2ND PAYOUT CLASS PERIOD 5/31/95 THRU 8/28/98								
Totals for security		0.00		1,091.76		0.00	1,091.76	0.00	1,091.76
Summary of Other Gain/Loss for Common Stock		0.00		1,091.76		0.00	1,091.76	0.00	1,091.76
Sales									
<u>SOFTBRANDS INC COM</u>									
5/19/04	SOLD 202.00 SHARES 05-19-04 AT A PRICE OF \$1.10	-202.00	1.10	192.19	1.31	-228.26	-36.07	0.00	-36.07
05/24/2004	LESS BROKER COMMISSION OF \$30.00 AND OTHER CHARGES OF \$0.01 NORTHERN TRUST SECURITIES INC								
Totals for security		-202.00		192.19		-228.26	-36.07	0.00	-36.07
Summary of Sales for Common Stock		-202.00		192.19		-228.26	-36.07	0.00	-36.07
Total Common Stock		0.00		5,212.59		0.00	4,984.33	0.00	5,212.59

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. ~~2006572~~ 2006572
CWFDN - CASH ACCOUNT
2006572

Page 3 of 4

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total Equities	0 00		5,212 59		0 00	4,984.33	0.00	5,212.59

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2606572
CWFON - CASH ACCOUNT
2606572

Page 4 of 4

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total for 2606572	0 00		5,212.59		0.00	4,984.33	0.00	5,212.59
Grand Total	0 00		5,212.59		0.00	4,984.33	0.00	5,212.59

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number 2810392
 CWFDN - NTGI S&P 500 INDEX FD
 2810392

Page 1 of 3

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Other Gain/Loss									
<u>MFB NTGI COM DAILY S&P500 EQTY INDEX-LENDING</u>									
11/15/04	TO REFLECT A SHORT-TERM CAPITAL GAIN FOR THE	0 00	0 00	0 00	0 00	75,438 03	75,438 03	0 00	75,438 03
11/15/2004	1 PERIOD ENDING 10/31/2004 ON 39,153,807 47 PAR AT A RATE OF 00192671 FOR ACCOUNTING PURPOSES ONLY								
11/15/04	TO REFLECT A LONG-TERM CAPITAL GAIN FOR THE	0 00	0 00	0 00	0 00	412,094 22	412,094 22	0 00	412,094 22
11/15/2004	1 PERIOD ENDING 10/31/2004 ON 39,153,807 47 PAR AT A RATE OF 01052501 FOR ACCOUNTING PURPOSES ONLY								
12/14/04	TO REFLECT A LONG-TERM CAPITAL GAIN FOR THE	0 00	0 00	0 00	0 00	30,954 61	30,954 61	0 00	30,954 61
12/14/2004	1 PERIOD ENDING 11/30/2004 ON 39,202,898 16 PAR AT A RATE OF 00078960 FOR ACCOUNTING PURPOSES ONLY								
12/14/04	TO REFLECT A SHORT-TERM CAPITAL LOSS FOR THE	0 00	0 00	0 00	0 00	-1,211 37	0 00	0 00	-1,211 37
12/14/2004	1 PERIOD ENDING 11/30/2004 ON 39,202,898 16 PAR AT A RATE OF -00003090 FOR ACCOUNTING PURPOSES ONLY								
Totals for security		0 00		0 00		517,275 49	518,486 86	0 00	517,275 49
Summary of Other Gain/Loss for Common Stock		0 00		0 00		517,275 49	518,486 86	0 00	517,275 49
Sales									
<u>MFB NTGI COM DAILY S&P500 EQTY INDEX-LENDING</u>									
6/30/04	SOLD 2,130,606 16 UNITS 06-30-04 AT A PRICE OF \$9 387	-2,130,606 16	9 39	20,000,000 00	9 52	-20,288,950 91	-288,950 91	0 00	-288,950 91
07/01/2004	1 NET								
Totals for security		-2,130,606 16		20,000,000 00		-20,288,950 91	-288,950 91	0 00	-288,950 91
Summary of Sales for Common Stock		-2,130,606 16		20,000,000 00		-20,288,950 91	-288,950 91	0 00	-288,950 91
Total Common Stock		-2,130,606 16		20,000,000 00		-19,771,675 42	229,536 96	0 00	228,324 58

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number 2010392
CWFDN - NTGI S&P 500 INDEX FD
2010392

Page 2 of 3

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total Equities	-2,130,606.16		20,000,000.00		-19,771,675.42	229,536.95	0.00	228,324.58

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2610392

CWFDN - NTGI S&P 500 INDEX FD

2610392

Page 3 of 3

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total for 2610392	-2,130,606.16		20,000,000.00		-19,771,675.42	229,535.95	0.00	229,535.95
Grand Total	-2,130,606.16		20,000,000.00		-19,771,675.42	229,535.95	0.00	229,535.95

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number 2006568
 *CWFDN - SNYDER CAPITAL -SL
 2006568

Page 1 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
ORIENT-EXPRESS HOTELS COM									
1/7/04	SOLD 3,500 00 SHARES 01-07-04 AT A PRICE OF \$16 85	-3 500 00	16 85	58 797 23	16 03	-55 933 31	2 863 92	0 00	2,863 92
01/12/2004	1 LESS BROKER COMMISSION OF \$175 00 AND OTHER CHARGES OF \$2 77 NUTMEG SECURITIES 443								
6/24/04	SOLD 2 700 00 SHARES 06-24-04 AT A PRICE OF	-2 700 00	16 49	44 385 06	16 03	-43 148 55	1,236 51	0 00	1,236 51
06/29/2004	1 \$16 4893 LESS BROKER COMMISSION OF \$135 00 AND OTHER CHARGES OF \$1 05 NORTHERN TRUST SECURITIES INC								
10/11/04	SOLD 400 00 SHARES 10-11-04 AT A PRICE OF \$16 86	-400 00	16 86	6 723 84	16 03	-6 392 38	331 46	0 00	331 46
10/14/2004	1 LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 16 MERRILL PROFESSIONAL CLEARING								
Totals for security		-6,600 00		109,906 13		-105,474 24	4,431.89	0.00	4,431 89
BRASCAN CORP LTD VTG SHS CL A									
1/7/04	SOLD 5,200 00 SHARES 01-07-04 AT A PRICE OF	-5 200 00	31 88	165 510 32	16 13	-83 751 98	81,758 34	0 00	81,758 34
01/12/2004	1 \$31 8804 LESS BROKER COMMISSION OF \$260 00 AND OTHER CHARGES OF \$7 76 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 5,900 00 SHARES 06-24-04 AT A PRICE OF \$27 235	-5 900 00	27 24	160 387 73	10 76	-63 350 85	97,036 88	0 00	97,036 88
06/29/2004	1 LESS BROKER COMMISSION OF \$295 00 AND OTHER CHARGES OF \$3 77 INSTINET								
10/11/04	SOLD 900 00 SHARES 10-11-04 AT A PRICE OF \$31 9333	900 00	-1 93	28 694 29	10 75	-9 663 69	19 030 60	0 00	19,030 60
10/14/2004	1 LESS BROKER COMMISSION OF \$45 00 AND OTHER CHARGES OF \$0 68 MERRILL PROFESSIONAL CLEARING								
11/5/04	SOLD 6,100 00 SHARES 11-05-04 AT A PRICE OF	-6 100 00	35 80	218 065 52	10 75	-65 498 34	152,567 28	0 00	152,567 28
11/10/2004	1 \$35 7993 LESS BROKER COMMISSION OF \$305 00 AND OTHER CHARGES OF \$5 11 RAYMOND JAMES								
11/24/04	SOLD 5,700 00 SHARES 11-24-04 AT A PRICE OF	-5 700 00	33 20	223 171 43	10 75	-61 203 37	161,968 06	0 00	161,968 06
11/30/2004	1 \$39 2038 LESS BROKER COMMISSION OF \$285 00 AND OTHER CHARGES OF \$5 23 DOMINION SECURITIES CORP ,LTD								
Totals for security		-23,800 00		795,829 39		-283,468 23	512,361.16	0.00	512,361.16
GOLDEN STAR RES LTD CDA COM									

Realizeu G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2886568

*CWFDN - SNYDER CAPITAL -SL

2886568

Page 2 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
10/11/04	SOLD 3,800 00 SHARES 10-11-04 AT A PRICE OF \$5 41	-3,800 00	5 41	20,367 51	0 63	-2,366 83	18,000 68	0 00	18,000 68
10/14/2004	LESS BROKER COMMISSION OF \$190 00 AND OTHER CHARGES OF \$0 49 JEFFERIES & CO , INC								
10/13/04	SOLD 165,800 00 SHARES 10-13-04 AT A PRICE OF	-165,800 00	5 01	822,978 58	0 63	-103,268 41	719,710 17	0 00	719,710 17
10/18/2004	\$5 0138 LESS BROKER COMMISSION OF \$8,290 00 AND OTHER CHARGES OF \$19 46 JEFFERIES & CO , INC								
Totals for security		-169,600 00		843,346 09		-105,635 24	737,710 85	0 00	737,710 85
NOVAGOLD RES INC COM NEW									
10/11/04	SOLD 1,600 00 SHARES 10-11-04 AT A PRICE OF \$6 5687	-1,600 00	6 57	10,429 67	6 55	10,402 08	27 59	0 00	27 59
10/14/2004	LESS BROKER COMMISSION OF \$80 00 AND OTHER CHARGES OF \$0 25 MERRILL LYNCH PIERCE, FENNER								
Totals for security		-1,600 00		10,429 67		-10,402 08	27 59	0 00	27 59
SBS BROADCASTING SA									
1/7/04	SOLD 4,900 00 SHARES 01-07-04 AT A PRICE OF	-4,900 00	32 88	160,870 25	31 12	-152,236 66	8,633 57	0 00	8,633 57
01/12/2004	\$32 8822 LESS BROKER COMMISSION OF \$245 00 AND OTHER CHARGES OF \$7 55 NUTMEG SECURITIES 443								
10/11/04	SOLD 700 00 SHARES 10-11-04 AT A PRICE OF \$36 10	-700 00	36 10	25,234 40	31 11	-21,748 09	3,486 31	0 00	3,486 31
10/14/2004	LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 60 MERRILL PROFESSIONAL CLEARING								
Totals for security		-5,600 00		186,104 63		-173,984 75	12,119 88	0 00	12,119 88
#REORG/ALLETE INC REV SPLIT TO ALLETE INC NEW SEC#2009617 EFF 9/20/04									
1/7/04	SOLD 5,500 00 SHARES 01-07-04 AT A PRICE OF	-5,500 00	30 55	167,715 18	23 56	-129,372 13	38,343 05	0 00	38,343 05
01/12/2004	\$30 5451 LESS BROKER COMMISSION OF \$275 00 AND OTHER CHARGES OF \$7 87 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 4,100 00 SHARES 06-24-04 AT A PRICE OF \$33 63	-4,100 00	33 63	137,674 77	23 56	-96,441 05	41,233 72	0 00	41,233 72
06/29/2004	LESS BROKER COMMISSION OF \$205 00 AND OTHER CHARGES OF \$3 23 INSTINET								
Totals for security		-9,600 00		305,389 95		-225,813 18	79,576 77	0 00	79,576 77
#REORG/OCULAR SCIENCES INC CASH & STK MERGER TO SEC#2218276 EFF 1/6/05									
1/7/04	SOLD 3,600 00 SHARES 01-07-04 AT A PRICE OF	-3,600 00	27 23	105,058 55	20 81	-74,785 50	30,273 05	0 00	30,273 05
01/12/2004	\$29 2343 LESS BROKER COMMISSION OF \$180 00 AND OTHER CHARGES OF \$4 93 NUTMEG SECURITIES 443								

Realizeu G/L Detail

01 Jan 04 - 31 Dec 04

Account no. of 2806568

*CWFDN - SNYDER CAPITAL -SL

2806568

Page 3 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
6/4/04	SOLD 3,400 00 SHARES 06-04-04 AT A PRICE OF	-3,400 00	49.96	118,693.93	20.80	-70,630.75	48,063.18	0.00	48,063.18
06/09/2004	\$34,960.8 LESS BROKER COMMISSION OF \$170.00 AND OTHER CHARGES OF \$2.79 B TRADE SERVICES								
6/24/04	SOLD 2,300 00 SHARES 06-24-04 AT A PRICE OF	-2,300 00	36.65	84,169.05	20.80	-47,779.62	36,389.43	0.00	36,389.43
06/29/2004	\$36,646.1 LESS BROKER COMMISSION OF \$115.00 AND OTHER CHARGES OF \$1.98 INSTINET								
10/11/04	SOLD 400 00 SHARES 10-11-04 AT A PRICE OF \$48.34	-400 00	48.34	19,315.54	20.80	-8,309.50	11,006.04	0.00	11,006.04
10/14/2004	LESS BROKER COMMISSION OF \$20.00 AND OTHER CHARGES OF \$0.46 MERRILL PROFESSIONAL CLEARING								
10/25/04	SOLD 6,400 00 SHARES 10-25-04 AT A PRICE OF	-6,400 00	47.01	300,505.60	20.80	-132,952.00	167,553.60	0.00	167,553.60
10/28/2004	\$47,005.1 LESS BROKER COMMISSION OF \$320.00 AND OTHER CHARGES OF \$7.04 NORTHERN TRUST SECURITIES INC								
12/9/04	SOLD 4,700 00 SHARES 12-09-04 AT A PRICE OF	-4,700 00	48.54	227,913.17	20.80	-97,636.62	130,276.55	0.00	130,276.55
12/14/2004	\$48,543.3 LESS BROKER COMMISSION OF \$235.00 AND OTHER CHARGES OF \$5.34 NORTHERN TRUST SECURITIES INC								
12/28/04	SOLD 2,400 00 SHARES 12-28-04 AT A PRICE OF \$49.009	-2,400 00	49.01	117,498.84	20.80	-49,857.00	67,641.84	0.00	67,641.84
12/31/2004	LESS BROKER COMMISSION OF \$120.00 AND OTHER CHARGES OF \$2.76 JEFFERIES & CO., INC								
Totals for security		-23,200 00		973,154.68		-481,950.99	491,203.69	0.00	491,203.69
1ST INDL RLTY TR INC COM									
1/7/04	SOLD 600 00 SHARES 01-07-04 AT A PRICE OF \$33.1333	-600 00	33.13	19,849.04	28.39	-17,010.22	2,838.82	0.00	2,838.82
01/12/2004	LESS BROKER COMMISSION OF \$30.00 AND OTHER CHARGES OF \$0.94 MERRILL PROFESSIONAL CLEARING								
2/23/04	SOLD 3,300 00 SHARES 02-23-04 AT A PRICE OF	-3,300 00	37.00	121,944.00	28.39	-93,556.24	28,387.85	0.00	28,387.85
02/26/2004	\$37,004.2 LESS BROKER COMMISSION OF \$165.00 AND OTHER CHARGES OF \$4.77 GREEN STREET ADVISORS 443								
Totals for security		-3,900 00		141,793.13		-110,566.46	31,226.67	0.00	31,226.67
ALLETE INC COM NEW									
10/7/04	RECEIVED CASH IN LIEU OF FRACTIONAL INTEREST CASH	-0.33	0.00	10.61	0.00	-9.56	1.05	0.00	1.05
10/07/2004	RATE OF \$32.16								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. jr 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 4 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
10/11/04	SOLD 300 00 SHARES 10-11-04 AT A PRICE OF \$33 28	-300 00	33 26	9,962 76	29 02	-8,691 26	1 271 50	0 00	1,271 50
10/14/2004	1 LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0.24 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-300 33		9,973.37		-8,700 82	1,272.55	0.00	1,272.55
AMER GREETINGS CORP CL A COM									
6/24/04	SOLD 5,200 00 SHARES 06-24-04 AT A PRICE OF	-5,200 00	22 17	115,009 86	21 20	-109 999 56	5,010 30	0 00	5,010 30
06/29/2004	1 \$22 1678 LESS BROKER COMMISSION OF \$260 00 AND OTHER CHARGES OF \$2 70 INSTINET								
10/11/04	SOLD 800 00 SHARES 10-11-04 AT A PRICE OF \$28 0538	-800 00	26 05	20,802 55	21 67	-17,300 39	3 502 16	0 00	3,502 16
10/14/2004	1 LESS BROKER COMMISSION OF \$40 00 AND OTHER CHARGES OF \$0 49 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-6,000.00		135,812.41		-127,299.95	8,512.46	0.00	8,512.46
AMERN EAGLE OUTFITTERS INC NEW COM									
1/7/04	SOLD 4,300 00 SHARES 01-07-04 AT A PRICE OF	-4,300 00	16 56	70,976 33	17 15	-73,508 08	-2,531 75	0 00	-2,531 75
01/12/2004	1 \$16 5569 LESS BROKER COMMISSION OF \$215 00 AND OTHER CHARGES OF \$3 34 MERRILL PROFESSIONAL CLEARING								
2/25/04	SOLD 5,000 00 SHARES 02-25-04 AT A PRICE OF	-5 000 00	23 98	119,644 82	17 13	-85,474 52	34,170 30	0 00	34,170 30
03/01/2004	1 \$23 9799 LESS BROKER COMMISSION OF \$250 00 AND OTHER CHARGES OF \$4 68 CANTOR, FITZGERALD & CO , INC								
3/25/04	SOLD 20,100 00 SHARES 03-25-04 AT A PRICE OF	-20,100 00	26 09	523,407 66	17 13	-343,607 56	179,800 10	0 00	179,800 10
03/30/2004	1 \$26 0912 LESS BROKER COMMISSION OF \$1,005 00 AND OTHER CHARGES OF \$20 46 B TRADE SERVICES								
Totals for security:		-29,400.00		714,028.81		-502,590 16	211,438.65	0.00	211,438.65
APRIA HEALTHCARE GROUP INC COM									
1/7/04	SOLD 5,000 00 SHARES 01-07-04 AT A PRICE OF	-5,000 00	28 28	141,145 38	23 87	-119,145 27	22,000 11	0 00	22,000 11
01/12/2004	1 \$28 2804 LESS BROKER COMMISSION OF \$250 00 AND OTHER CHARGES OF \$6 62 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 3,800 00 SHARES 06-24-04 AT A PRICE OF	-3,800 00	29 40	111,531 56	23 87	-90,550 41	20,981 15	0 00	20,981 15
06/29/2004	1 \$29 4011 LESS BROKER COMMISSION OF \$190 00 AND OTHER CHARGES OF \$2 62 INSTINET								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2606668

*CWFDN - SNYDER CAPITAL -SL

2606668

Page 5 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
10/11/04	SOLD 600 00 SHARES 10-11-04 AT A PRICE OF \$27 885	-600 00	27 89	16,700 60	23 87	-14,297 43	2,403 17	0 00	2,403 17
10/14/2004	1 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 40 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-9,400 00		269,377.54		-223,993.11	45,384.43	0.00	45,384.43
ARCH CHEMICALS INC COM									
1/7/04	SOLD 7,800 00 SHARES 01-07-04 AT A PRICE OF	-7,800 00	25 58	199,088 78	20 72	-161,272 56	37,816 22	0 00	37,816 22
01/12/2004	1 \$25 5754 LESS BROKER COMMISSION OF \$390 00 AND OTHER CHARGES OF \$9 34 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 5,900 00 SHARES 06-24-04 AT A PRICE OF	-5,900 00	28 23	166,243 35	20 71	-121,988 22	44,255 13	0 00	44,255 13
06/29/2004	1 \$28 2275 LESS BROKER COMMISSION OF \$295 00 AND OTHER CHARGES OF \$3 90 INSTINET								
10/11/04	SOLD 900 00 SHARES 10-11-04 AT A PRICE OF \$28 3111	-900 00	28 31	25 434 39	20 71	-18,608 37	6,826 02	0 00	6,826 02
10/14/2004	1 LESS BROKER COMMISSION OF \$45 00 AND OTHER CHARGES OF \$0 60 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-14,600.00		390,766.52		-301,869.15	88,897.37	0.00	88,897.37
BORDERS GROUP INC COM STK									
1/7/04	SOLD 9,100 00 SHARES 01-07-04 AT A PRICE OF	-9,100 00	21 50	195,206 77	16 46	-149,449 77	45,757 00	0 00	45,757 00
01/12/2004	1 \$21 5023 LESS BROKER COMMISSION OF \$455 00 AND OTHER CHARGES OF \$9 16 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 6,800 00 SHARES 06-24-04 AT A PRICE OF	-6,800 00	23 56	159,883 97	16 46	-111,676 75	48,207 22	0 00	48,207 22
06/29/2004	1 \$23 5629 LESS BROKER COMMISSION OF \$340 00 AND OTHER CHARGES OF \$3 75 INSTINET								
Totals for security:		-16,900.00		356,090.74		-281,126.52	93,964.22	0.00	93,964.22
BRANDYWINE RLTY TR SH BEN INT NEW REIT									
6/24/04	SOLD 1,100 00 SHARES 06-24-04 AT A PRICE OF \$27 71	-1,100 00	27 71	30,425 28	28 56	-31,363 43	-938 15	0 00	-938 15
06/29/2004	1 LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 72 INSTINET								
10/11/04	SOLD 200 00 SHARES 10-11-04 AT A PRICE OF \$28 31	-200 00	28 31	5,651 86	28 56	-5,702 44	-50 58	0 00	-50 58
10/14/2004	1 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 14 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-1,300.00		36,077.14		-37,065.87	-988.73	0.00	-988.73

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 6 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Pnce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
BRIGGS & STRATTON CORP CAP									
1/7/04	SOLD 2,200 00 SHARES 01-07-04 AT A PRICE OF	-2,200 00	65 66	144,328 19	48 25	-106,060 00	38,268 19	0 00	38,268 19
01/12/2004	1 \$65 6568 LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$6 77 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 2,100 00 SHARES 06-24-04 AT A PRICE OF	-2,100 00	86 81	182,186 27	52 38	-109,924 34	72,261 93	0 00	72,261 93
06/29/2004	1 \$86 8074 LESS BROKER COMMISSION OF \$105 00 AND OTHER CHARGES OF \$4 27 INSTINET								
10/11/04	SOLD 400 00 SHARES 10-11-04 AT A PRICE OF \$79 66	-400 00	79 66	31,843 25	58 91	-23,549 66	8,293 59	0 00	8,293 59
10/14/2004	1 LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 75 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-4,700.00		358,357.71		-239,534.00	118,823.71	0.00	118,823.71
CABOT CORP COM									
1/7/04	SOLD 6,300 00 SHARES 01-07-04 AT A PRICE OF	-6,300 00	31 61	198,788 44	24 93	-156,813 39	41,975 05	0 00	41,975 05
01/12/2004	1 \$31 6052 LESS BROKER COMMISSION OF \$315 00 AND OTHER CHARGES OF \$9 32 MERRILL PROFESSIONAL CLEARING								
2/6/04	SOLD 3,700 00 SHARES 02-06-04 AT A PRICE OF	-3,700 00	32 30	119,336 79	24 93	-92,096 75	27,240 04	0 00	27,240 04
02/11/2004	1 \$32 3047 LESS BROKER COMMISSION OF \$185 00 AND OTHER CHARGES OF \$5 60 NORTHERN TRUST SECURITIES INC								
6/24/04	SOLD 4,300 00 SHARES 06-24-04 AT A PRICE OF	-4,300 00	39 61	170,123 36	24 92	-107,031 36	63,092 00	0 00	63,092 00
06/29/2004	1 \$39 6145 LESS BROKER COMMISSION OF \$215 00 AND OTHER CHARGES OF \$3 99 INSTINET								
10/11/04	SOLD 700 00 SHARES 10-11-04 AT A PRICE OF \$37 74	-700 00	37 74	26,382 38	26 30	-18,386 96	7,995 42	0 00	7,995 42
10/14/2004	1 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 62 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-15,000.00		514,630.97		-374,328.46	140,302.51	0.00	140,302.51
CEC ENTMT INC COM									
1/7/04	SOLD 3,200 00 SHARES 01-07-04 AT A PRICE OF	-3,200 00	47 45	151,670 97	34 51	-110,303 40	41,367 57	0 00	41,367 57
01/12/2004	1 \$47 4494 LESS BROKER COMMISSION OF \$160 00 AND OTHER CHARGES OF \$7.11 MERRILL PROFESSIONAL CLEARING								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. for 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 7 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
2/26/04	SOLD 2,200 00 SHARES 02-26-04 AT A PRICE OF	-2,200 00	53 61	117 837 73	34 50	-75,833 59	42,004 14	0 00	42,004 14
03/02/2004 1	\$53 6147 LESS BROKER COMMISSION OF \$110 00 AND OTHER CHARGES OF \$4 61 JEFFERIES & CO , INC								
6/24/04	SOLD 3,200 00 SHARES 06-24-04 AT A PRICE OF	-3,200 00	30 89	98,676 72	23 02	-73,535 60	25,141 12	0 00	25,141 12
06/29/2004 1	\$30 8872 LESS BROKER COMMISSION OF \$160 00 AND OTHER CHARGES OF \$2 32 INSTINET								
10/11/04	SOLD 500 00 SHARES 10-11-04 AT A PRICE OF \$34 698	-500 00	34 70	17,323 59	23 01	-11,489 94	5,833 65	0 00	5,833 65
10/14/2004 1	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 41 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-9,100 00		385,509.01		-271,162.53	114,346.48	0.00	114,346.48
CEDAR SHOPPING CTRS INC COM NEW									
10/11/04	SOLD 500 00 SHARES 10-11-04 AT A PRICE OF \$13 93	-500 00	13 93	6,939 83	11 59	-5,775 98	1,163 85	0 00	1,163 85
10/14/2004 1	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 17 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-500.00		6,939 83		-5,775.98	1,163.85	0.00	1,163.85
CENT EUROPEAN MEDIA ENTERPRISES LTD NEW COM STK									
10/11/04	SOLD 300 00 SHARES 10-11-04 AT A PRICE OF \$30 2167	-300 00	30 22	9,049 79	18 54	-5,551 27	3,498 52	0 00	3,498 52
10/14/2004 1	LESS BROKER COMMISSION OF \$15 00 AND OTHER CHARGES OF \$0 22 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-300.00		9,049.79		-5,551.27	3,498.52	0.00	3,498.52
CHARMING SHOPPES INC COM									
1/7/04	SOLD 21,400 00 SHARES 01-07-04 AT A PRICE OF	-21,400 00	5 32	112,755 55	5 05	-107,154 25	5,601 30	0 00	5,601 30
01/12/2004 1	\$5 3192 LESS BROKER COMMISSION OF \$1,070 00 AND OTHER CHARGES OF \$5 33 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 16,100 00 SHARES 06-24-04 AT A PRICE OF \$8 511	-16,100 00	8 51	136 218 89	5 04	-80,616 05	55,602 84	0 00	55,602 84
06/29/2004 1	LESS BROKER COMMISSION OF \$805 00 AND OTHER CHARGES OF \$3 21 INSTINET								
Totals for security:		-37,500.00		248,974.44		-187,770.30	61,204.14	0.00	61,204.14
CORN PRODS INTL INC COM									

Realizeu G/L Detail

01 Jan 04 - 31 Dec 04

Account no. jr 2806568

*CWFDN - SNYDER CAPITAL -SL

2806568

Page 8 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
1/7/04	SOLD 5,500 00 SHARES 01-07-04 AT A PRICE OF	-5,500 00	35 27	193,687 17	31 16	-171,104 33	22,582 84	0 00	22,582 84
01/12/2004	1 \$35 2675 LESS BROKER COMMISSION OF \$275 00 AND OTHER CHARGES OF \$9 08 MERRILL PROFESSIONAL CLEARING								
2/4/04	SOLD 2,800 00 SHARES 02-04-04 AT A PRICE OF	-2,800 00	35 03	97,935 76	31 16	-87 107 66	10,828 10	0 00	10,828 10
02/09/2004	1 \$35 0287 LESS BROKER COMMISSION OF \$140 00 AND OTHER CHARGES OF \$4 60 BROADCORT CAP CORP								
2/10/04	SOLD 3,400 00 SHARES 02-10-04 AT A PRICE OF	-3,400 00	36 03	122 337 48	31 15	-105,773 59	16,563 89	0 00	16,563 89
02/13/2004	1 \$36 0333 LESS BROKER COMMISSION OF \$170 00 AND OTHER CHARGES OF \$5 74 NORTHERN TRUST SECURITIES INC								
6/24/04	SOLD 3,300 00 SHARES 06-24-04 AT A PRICE OF \$45.703	-3,300 00	45 70	150,651 37	31 14	-102,662 60	47,988 77	0 00	47,988 77
06/29/2004	1 LESS BROKER COMMISSION OF \$165 00 AND OTHER CHARGES OF \$3 53 INSTINET								
10/11/04	SOLD 500 00 SHARES 10-11-04 AT A PRICE OF \$46 28	-500 00	46 28	23,114 45	31 14	-15,554 94	7,559 51	0 00	7,559 51
10/14/2004	1 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 55 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-16,500 00		587,726.23		-482,203.12	105,523.11	0.00	105,523.11
COVANCE INC COM									
1/7/04	SOLD 2,000.00 SHARES 01-07-04 AT A PRICE OF \$26 451	-2,000 00	26 45	52,799 52	21 57	-43,051 40	9,748 12	0 00	9,748 12
01/12/2004	1 LESS BROKER COMMISSION OF \$100 00 AND OTHER CHARGES OF \$2 48 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 1,500 00 SHARES 06-24-04 AT A PRICE OF \$36 99	-1,500 00	36 99	55 408 70	21 56	-32,288 55	23,120 15	0 00	23,120 15
06/29/2004	1 LESS BROKER COMMISSION OF \$75 00 AND OTHER CHARGES OF \$1 30 INSTINET								
10/11/04	SOLD 200 00 SHARES 10-11-04 AT A PRICE OF \$39 28	-200 00	39 28	7,845 81	21 55	-4,305 14	3,540 67	0 00	3,540 67
10/14/2004	1 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 19 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-3,700.00		116,064.03		-79,646.09	36,408.94	0.00	36,408.94
CYTEC IND COM									
1/7/04	SOLD 2,800 00 SHARES 01-07-04 AT A PRICE OF	-2,800 00	38 04	106,379 05	37 27	-104,222 16	2,156 89	0 00	2,156 89
01/12/2004	1 \$38 0443 LESS BROKER COMMISSION OF \$140 00 AND OTHER CHARGES OF \$4 99 MERRILL PROFESSIONAL CLEARING								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 9 of 27

Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
6/24/04	SOLD 3,600 00 SHARES 06-24-04 AT A PRICE OF	-3,600 00	43 51	156,445 85	36 30	-130,530 54	25,915 31	0 00	25,915 31
06/29/2004	1 \$43 5082 LESS BROKER COMMISSION OF \$180 00 AND OTHER CHARGES OF \$3 67 INSTINET								
10/11/04	SOLD 600 00 SHARES 10-11-04 AT A PRICE OF \$48 2833	-600 00	48 28	28 939 30	36 30	-21,755 09	7,184 21	0 00	7,184 21
10/14/2004	1 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 68 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-7,000 00		291,764.20		-256,507.79	35,266.41	0.00	35,266.41
DRESS BARN INC COM									
1/7/04	SOLD 10,200 00 SHARES 01-07-04 AT A PRICE OF	-10,200 00	14 93	151 794 37	10 36	-105,337 24	46,457 13	0 00	46,457 13
01/12/2004	1 \$14 9325 LESS BROKER COMMISSION OF \$510 00 AND OTHER CHARGES OF \$7 13 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 7,700 00 SHARES 06-24-04 AT A PRICE OF \$17 165	-7,700 00	17 17	131,782 40	10 36	-79,519 29	52,263 11	0 00	52,263 11
06/29/2004	1 LESS BROKER COMMISSION OF \$385 00 AND OTHER CHARGES OF \$3 10 INSTINET								
10/11/04	SOLD 1,200 00 SHARES 10-11-04 AT A PRICE OF \$18 00	-1,200 00	18 00	21,539 49	10 36	-12,392 62	9,146 87	0 00	9,146 87
10/14/2004	1 LESS BROKER COMMISSION OF \$80 00 AND OTHER CHARGES OF \$0 51 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-19,100 00		385,116 26		-197,249.15	107,867.11	0.00	107,867.11
DRS TECHNOLOGIES INC COM									
1/7/04	SOLD 5,600 00 SHARES 01-07-04 AT A PRICE OF	-5 600 00	27 52	153,841 02	28 59	-159,792 62	-5,951 60	0 00	-5,951 60
01/12/2004	1 \$27.5229 LESS BROKER COMMISSION OF \$280 00 AND OTHER CHARGES OF \$7 22 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 4,200 00 SHARES 06-24-04 AT A PRICE OF	-4,200 00	30 77	129,014 25	28 58	-119,844 46	9,169 79	0 00	9,169 79
06/29/2004	1 \$30 7684 LESS BROKER COMMISSION OF \$210 00 AND OTHER CHARGES OF \$3 03 INSTINET								
7/1/04	SOLD 6,200 00 SHARES 07-01-04 AT A PRICE OF	-6 200 00	39 12	242,243 20	28 57	-176,913 25	65 329 95	0 00	65,329 95
07/07/2004	1 \$39 1224 LESS BROKER COMMISSION OF \$310 00 AND OTHER CHARGES OF \$5 68 BEAR, STEARNS & CO								
10/11/04	SOLD 500 00 SHARES 10-11-04 AT A PRICE OF \$38 44	-500 00	38 44	19,194 55	28 57	-14,267 20	4,927 35	0 00	4,927 35
10/14/2004	1 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 45 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-16,500 00		544,293.02		-470,817.53	73,475.49	0.00	73,475.49

Northern Trust

*Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 10 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
ESTERLINE TECHNOLOGIES CORP COM STK									
1/7/04	SOLD 6,200 00 SHARES 01-07-04 AT A PRICE OF	-6,200 00	27 10	167,703 37	19 33	-119,618 63	48,084 74	0 00	48,084 74
01/12/2004	1 \$27 1002 LESS BROKER COMMISSION OF \$310 00 AND OTHER CHARGES OF \$7 87 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 4,700 00 SHARES 06-24-04 AT A PRICE OF	-4 700 00	26 95	126,442 07	19 33	-90,678 64	35,763 43	0 00	35,763 43
06/29/2004	1 \$26 9532 LESS BROKER COMMISSION OF \$235 00 AND OTHER CHARGES OF \$2 97 NORTHERN TRUST SECURITIES INC								
10/11/04	SOLD 700 00 SHARES 10-11-04 AT A PRICE OF \$32 00	-700 00	32 00	22,364 47	19 32	-13,505 33	8,859 14	0 00	8,859 14
10/14/2004	1 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 53 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-11,600.00		316,509.91		-223,802.60	92,707.31	0.00	92,707.31
FLOWERS FOODS INC COM									
1/7/04	SOLD 4,900 00 SHARES 01-07-04 AT A PRICE OF	-4,900 00	25 18	123,110 15	13 48	-65,913 31	57,196 84	0 00	57,196 84
01/12/2004	1 \$25 1757 LESS BROKER COMMISSION OF \$245 00 AND OTHER CHARGES OF \$5 78 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 3,700 00 SHARES 06-24-04 AT A PRICE OF	-3,700 00	25 10	92,695 40	13 48	-49,771 27	42,924 13	0 00	42,924 13
06/29/2004	1 \$25 1034 LESS BROKER COMMISSION OF \$185 00 AND OTHER CHARGES OF \$2 18 NORTHERN TRUST SECURITIES INC								
10/11/04	SOLD 600 00 SHARES 10-11-04 AT A PRICE OF \$24 79	-600 00	24 79	14,843 65	13 48	-8,071 02	6,772 63	0 00	6,772 63
10/14/2004	1 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 35 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-9,200.00		230,649.20		-123,756.60	106,893.60	0.00	106,893.60
FTI CONSULTING INC COM									
1/7/04	SOLD 7,300 00 SHARES 01-07-04 AT A PRICE OF	-7,300 00	23 08	168,097 97	18 19	-132,528 20	35,569 77	0 00	35,569 77
01/12/2004	1 \$23 0782 LESS BROKER COMMISSION OF \$365 00 AND OTHER CHARGES OF \$7 89 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 7,500 00 SHARES 06-24-04 AT A PRICE OF \$16 30	-7,500 00	16 30	121,872 13	17 37	-129,882 51	-8,010 38	0 00	-8,010 38
06/29/2004	1 LESS BROKER COMMISSION OF \$375 00 AND OTHER CHARGES OF \$2 87 NORTHERN TRUST SECURITIES INC								

Realizeu G/L Detail

01 Jan 04 - 31 Dec 04

Account number 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 11 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
10/11/04	SOLD 1,300 00 SHARES 10-11-04 AT A PRICE OF	-1 300 00	19 41	25,169 35	17 26	-22,378 22	2,791 13	0 00	2,791 13
10/14/2004 1	\$19 4115 LESS BROKER COMMISSION OF \$65 00 AND OTHER CHARGES OF \$0 60 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-16,100.00		315,139.45		-284,788.93	30,350.62	0.00	30,350.62
QTECH HLDS CORP COM									
1/7/04	SOLD 5,000 00 SHARES 01-07-04 AT A PRICE OF	-5,000 00	50 27	251,089 23	16 82	-83,992 08	167,097 15	0 00	167,097 15
01/12/2004 1	\$50 2702 LESS BROKER COMMISSION OF \$250 00 AND OTHER CHARGES OF \$11 77 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 3,800 00 SHARES 06-24-04 AT A PRICE OF	-3 800 00	51 86	196,872 24	16 82	-63,833 98	133,038 26	0 00	133,038 26
06/29/2004 1	\$51 8597 LESS BROKER COMMISSION OF \$190 00 AND OTHER CHARGES OF \$4 62 NORTHERN TRUST SECURITIES INC								
10/11/04	SOLD 1,200.00 SHARES 10-11-04 AT A PRICE OF	-1,200 00	24 15	28,915 36	8 42	-10,079 05	18,836 31	0 00	18,836 31
10/14/2004 1	\$24 1467 LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$0 68 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-10,000 00		476,876.83		-167,965.11	318,971.72	0.00	318,971.72
HAEMONETICS CORP MASS COM									
6/24/04	SOLD 4,500 00 SHARES 06-24-04 AT A PRICE OF	-4,500 00	28 40	127,570 65	23 25	-104,459 32	23,111 33	0 00	23,111 33
06/29/2004 1	\$28 3997 LESS BROKER COMMISSION OF \$225 00 AND OTHER CHARGES OF \$3 00 NORTHERN TRUST SECURITIES INC								
10/11/04	SOLD 700 00 SHARES 10-11-04 AT A PRICE OF \$32 1786	-700 00	32 18	22,489 49	23 25	-16,249 23	6,240 26	0 00	6,240 26
10/14/2004 1	LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 53 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-5,200.00		150,060.14		-120,708.66	29,351.59	0.00	29,351.59
HANOVER COMPRESSOR CO COM (HOLDING COMPANY) COM									
1/7/04	SOLD 20,300 00 SHARES 01-07-04 AT A PRICE OF \$11 45	-20,300 00	11 45	231,409 12	11 42	-230,738 90	670 22	0 00	670 22
01/12/2004 1	LESS BROKER COMMISSION OF \$1,015 00 AND OTHER CHARGES OF \$10 88 MERRILL PROFESSIONAL CLEARING								

Realizeu G/L Detail

01 Jan 04 - 31 Dec 04

Account no. JT 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 12 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
1/9/04	SOLD 12,300 00 SHARES 01-09-04 AT A PRICE OF \$11 95	-12,300 00	11 95	146,363 12	11 41	-139,807 32	6,555 80	0 00	6,555 80
01/14/2004 1	LESS BROKER COMMISSION OF \$615 00 AND OTHER CHARGES OF \$6 88 NORTHERN TRUST SECURITIES INC								
3/2/04	SOLD 9,700 00 SHARES 03-02-04 AT A PRICE OF	-9,700 00	12 56	121,382 01	11 41	-110,254 55	11,127 46	0 00	11,127 46
03/05/2004 1	\$12 5641 LESS BROKER COMMISSION OF \$485 00 AND OTHER CHARGES OF \$4 76 BROADCORT CAP CORP								
6/24/04	SOLD 36,100 00 SHARES 06-24-04 AT A PRICE OF	-36,100 00	11 58	416,230 43	11 42	-410,328 80	5,901 63	0 00	5,901 63
06/29/2004 1	\$11 5802 LESS BROKER COMMISSION OF \$1,805 00 AND OTHER CHARGES OF \$9 79 NORTHERN TRUST SECURITIES INC								
Totals for security:		-78,400.00		915,384.68		-891,129.57	24,255.11	0.00	24,255.11
HASBRO INC COM									
1/7/04	SOLD 2,300 00 SHARES 01-07-04 AT A PRICE OF \$21 30	-2,300 00	21 30	48,872 70	13 88	-31,850 22	17,022 48	0 00	17,022 48
01/12/2004 1	LESS BROKER COMMISSION OF \$115 00 AND OTHER CHARGES OF \$2.30 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 1,700 00 SHARES 06-24-04 AT A PRICE OF \$19 18	-1,700 00	19 18	32,520 23	13 88	-23,541 47	8,978 76	0 00	8,978 76
06/29/2004 1	LESS BROKER COMMISSION OF \$85 00 AND OTHER CHARGES OF \$0 77 NORTHERN TRUST SECURITIES INC								
Totals for security:		-4,000.00		81,392.93		-65,391.69	26,001.24	0.00	26,001.24
HAWAIIAN ELEC INDS INC COM									
1/7/04	SOLD 1,400 00 SHARES 01-07-04 AT A PRICE OF	-1,400 00	47 59	66,558 90	43 68	-61,088 58	5,470 32	0 00	5,470 32
01/12/2004 1	\$47 5943 LESS BROKER COMMISSION OF \$70 00 AND OTHER CHARGES OF \$3 12 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 3,600 00 SHARES 06-24-04 AT A PRICE OF	-3,600 00	25 80	92,699 98	23 39	-84,049 15	8,650 83	0 00	8,650 83
06/29/2004 1	\$25 8006 LESS BROKER COMMISSION OF \$180 00 AND OTHER CHARGES OF \$2 18 NORTHERN TRUST SECURITIES INC								
10/11/04	SOLD 600 00 SHARES 10-11-04 AT A PRICE OF \$26 71	-600 00	26 71	15,995 62	23 39	-14,008 20	1,987 42	0 00	1,987 42
10/14/2004 1	LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 38 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-5,600.00		175,264.50		-169,148.93	16,108.57	0.00	16,108.57
HERITAGE PPTY INVT TR INC COM									

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account no. for 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 13 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translaton Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
1/7/04	SOLD 2,300 00 SHARES 01-07-04 AT A PRICE OF	-2,300 00	28 33	65 038 88	25 16	-57,758 58	7,280 30	0 00	7,280 30
01/12/2004	1 \$28 3291 LESS BROKER COMMISSION OF \$115 00 AND OTHER CHARGES OF \$3 05 MERRILL PROFESSIONAL CLEARING								
6/24/04	SOLD 1,700 00 SHARES 06-24-04 AT A PRICE OF \$27 58	-1,700 00	27 58	46,799 90	25 16	-42,691 12	4 108 78	0 00	4,108 78
06/29/2004	1 LESS BROKER COMMISSION OF \$85 00 AND OTHER CHARGES OF \$1 10 NORTHERN TRUST SECURITIES INC								
8/6/04	SOLD 11,900 00 SHARES 08-06-04 AT A PRICE OF	-11 900 00	27 91	331,466 72	25 16	-298,837 86	32,628 86	0 00	32,628 86
08/11/2004	1 \$27 905 LESS BROKER COMMISSION OF \$595 00 AND OTHER CHARGES OF \$7 78 A G EDWARDS & SONS INC								
Totals for security:		-15,900.00		443,305.50		-399,287.56	44,017.94	0.00	44,017.94
IDT CORP CL B									
1/7/04	SOLD 12,100 00 SHARES 01-07-04 AT A PRICE OF	-12,100 00	22 29	269 086 53	16 96	-204,739 04	64,347 49	0 00	64,347 49
01/12/2004	1 \$22 2896 LESS BROKER COMMISSION OF \$805 00 AND OTHER CHARGES OF \$12 63 MERRILL PROFESSIONAL CLEARING								
1/9/04	SOLD 6,100 00 SHARES 01-09-04 AT A PRICE OF \$23 80	-6,100 00	23 80	144,868 20	16 96	-103,215 55	41,652 65	0 00	41,652 65
01/14/2004	1 LESS BROKER COMMISSION OF \$305 00 AND OTHER CHARGES OF \$6 80 NORTHERN TRUST SECURITIES INC								
6/18/04	SOLD 6,200 00 SHARES 06-18-04 AT A PRICE OF	-6,200 00	19 00	117,487 86	16 97	-104 907 61	12 580 25	0 00	12,580 25
06/23/2004	1 \$19 0001 LESS BROKER COMMISSION OF \$310 00 AND OTHER CHARGES OF \$2 76 WILLIAM SMITH SECURITIES								
6/24/04	SOLD 16,900 00 SHARES 06-24-04 AT A PRICE OF	-16,900 00	18 96	319 586 71	16 97	-285,957 82	33,628 89	0 00	33,628 89
06/29/2004	1 \$18 9609 LESS BROKER COMMISSION OF \$845 00 AND OTHER CHARGES OF \$7 50 NORTHERN TRUST SECURITIES INC								
7/29/04	SOLD 5,600 00 SHARES 07-29-04 AT A PRICE OF \$15 80	-5,600 00	15 80	88,197 92	16 97	-94,755 26	-6,557 34	0 00	-6,557 34
08/03/2004	1 LESS BROKER COMMISSION OF \$280 00 AND OTHER CHARGES OF \$2 08 JEFFERIES & CO , INC								
Totals for security:		-46,900.00		939,227.22		-793,575.28	145,651.94	0.00	145,651.94
IMAGISTICS INTL INC COM									
1/7/04	SOLD 3,000 00 SHARES 01-07-04 AT A PRICE OF \$38 342	-3,000 00	38 34	114,870 61	22 63	-67,800 00	47,070 61	0 00	47,070 61
01/12/2004	1 LESS BROKER COMMISSION OF \$150 00 AND OTHER CHARGES OF \$5 39 MERRILL PROFESSIONAL CLEARING								

Realizeu G/L Detail

01 Jan 04 - 31 Dec 04

Account no. for 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 14 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
6/24/04	SOLD 3,000 00 SHARES 06-24-04 AT A PRICE OF \$36 10	-3,000 00	36 10	108,147 46	26 25	-78,626 72	29,520 74	0 00	29,520 74
06/29/2004 1	LESS BROKER COMMISSION OF \$150 00 AND OTHER CHARGES OF \$2 54 NORTHERN TRUST SECURITIES INC								
10/11/04	SOLD 600 00 SHARES 10-11-04 AT A PRICE OF \$34 40	-600 00	34 40	20,609 51	27 83	-16,673 17	3,936 34	0 00	3,936 34
10/14/2004 1	LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 49 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-6,600.00		243,627.68		-163,999.89	80,527.69	0.00	80,527.69
ITRON INC									
6/24/04	SOLD 6,300 00 SHARES 06-24-04 AT A PRICE OF	-6,300 00	23 38	147,002 64	20 33	-127,812 09	19,190 55	0 00	19,190 55
06/29/2004 1	\$23 3843 LESS BROKER COMMISSION OF \$315 00 AND OTHER CHARGES OF \$3 45 INSTINET								
10/11/04	SOLD 1,200 00 SHARES 10-11-04 AT A PRICE OF \$17 13	-1,200 00	17 13	20,495 51	20 28	-24,261 11	-3,765 60	0 00	-3,765 60
10/14/2004 1	LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$0 49 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-7,500.00		167,498.16		-152,073.20	15,424.95	0.00	15,424.95
KELLY SERVICES INC CL A COM									
1/7/04	SOLD 4,500 00 SHARES 01-07-04 AT A PRICE OF	-4,500 00	29 70	133,421 89	25 56	-114,826 20	18,595 69	0 00	18,595 69
01/12/2004 1	\$29.7007 LESS BROKER COMMISSION OF \$225 00 AND OTHER CHARGES OF \$6 26 NUTMEG SECURITIES 443								
3/1/04	SOLD 4,100 00 SHARES 03-01-04 AT A PRICE OF \$29 60	-4,100 00	29 60	121,150 26	25 56	-104,619 43	16,530 83	0 00	16,530 83
03/04/2004 1	LESS BROKER COMMISSION OF \$205 00 AND OTHER CHARGES OF \$4 74 SMITH BARNEY INC								
6/24/04	SOLD 2,900 00 SHARES 06-24-04 AT A PRICE OF \$28 63	-2,900 00	28 63	82,880 05	25 56	-73,999 11	8,880 94	0 00	8,880 94
06/29/2004 1	LESS BROKER COMMISSION OF \$145 00 AND OTHER CHARGES OF \$1 95 INSTINET								
10/11/04	SOLD 500 00 SHARES 10-11-04 AT A PRICE OF \$26 76	-500 00	26 76	13,354 68	25 92	-12,934 58	420 10	0 00	420 10
10/14/2004 1	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 32 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-12,000.00		360,806.88		-306,378.32	44,427.56	0.00	44,427.56
LA Z BOY INC COM									
1/7/04	SOLD 9,100 00 SHARES 01-07-04 AT A PRICE OF \$20 239	-9,100 00	20 24	183,711 28	21 16	-192,088 06	-8,376 78	0 00	-8,376 78
01/12/2004 1	LESS BROKER COMMISSION OF \$455 00 AND OTHER CHARGES OF \$8 62 NUTMEG SECURITIES 443								

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 15 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
10/11/04	SOLD 1,300 00 SHARES 10-11-04 AT A PRICE OF	-1,300 00	13 21	17,110 58	21 33	-27 619 78	-10,509 20	0 00	-10,509 20
10/14/2004	1 \$13.2123 LESS BROKER COMMISSION OF \$65 00 AND OTHER CHARGES OF \$0 41 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-10,400 00		200,821.86		-219,707.84	-18,885.98	0.00	-18,885.98
LAFARGE N AMER INC									
1/7/04	SOLD 4,800 00 SHARES 01-07-04 AT A PRICE OF \$41 11	-4,800 00	41 11	197,078 76	30 16	-144,593 78	52,484 98	0 00	52,484 98
01/12/2004	1 LESS BROKER COMMISSION OF \$240 00 AND OTHER CHARGES OF \$9 24 NUTMEG SECURITIES 443								
6/24/04	SOLD 3,600 00 SHARES 06-24-04 AT A PRICE OF	-3,600 00	43 79	157,473 27	30 16	-108,445 33	49,027 94	0 00	49,027 94
06/29/2004	1 \$43 7936 LESS BROKER COMMISSION OF \$180.00 AND OTHER CHARGES OF \$3 69 NORTHERN TRUST SECURITIES INC								
10/11/04	SOLD 600 00 SHARES 10-11-04 AT A PRICE OF \$48 5017	-600 00	48 50	29 070 33	30 16	-18 074 22	10 996 11	0 00	10,996 11
10/14/2004	1 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 69 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-9,000.00		383,622.36		-271,113.33	112,509.03	0.00	112,509.03
LEUCADIA NATL CORP COM									
1/7/04	SOLD 5,600 00 SHARES 01-07-04 AT A PRICE OF	-5,600 00	46 35	259,284 09	26 00	-145,461 78	113,822 31	0 00	113,822 31
01/12/2004	1 \$46 3529 LESS BROKER COMMISSION OF \$280 00 AND OTHER CHARGES OF \$12 15 NUTMEG SECURITIES 443								
3/24/04	SOLD 13,000 00 SHARES 03-24-04 AT A PRICE OF	-13,000 00	50 72	658,663 48	26 00	-337,679 14	320,984 34	0 00	320,984 34
03/29/2004	1 \$50 7184 LESS BROKER COMMISSION OF \$650 00 AND OTHER CHARGES OF \$25 72 BURNS FRY INC								
6/24/04	SOLD 2,500 00 SHARES 06-24-04 AT A PRICE OF	-2,500 00	49 90	124,624 08	26 00	-64 938 30	59,685 78	0 00	59,685 78
06/29/2004	1 \$49 9008 LESS BROKER COMMISSION OF \$125 00 AND OTHER CHARGES OF \$2 92 INSTINET								
10/11/04	SOLD 400 00 SHARES 10-11-04 AT A PRICE OF \$57 955	-400 00	57 96	23,161 45	26 00	-10,390 13	12,771 32	0 00	12,771 32
10/14/2004	1 LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0.55 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-21,500.00		1,065,733.10		-558,469.35	507,263.75	0.00	507,263.75
LIFEPOINT HOSPS INC COM ISIN US63219L1098									

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account number 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 16 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
1/7/04	SOLD 7,700 00 SHARES 01-07-04 AT A PRICE OF	-7 700 00	30 79	236,673 04	21 01	-161,496 98	75,176 06	0 00	75,176 06
01/12/2004	1 \$30 7882 LESS BROKER COMMISSION OF \$385 00 AND OTHER CHARGES OF \$11 10 NUTMEG SECURITIES 443								
1/12/04	SOLD 3,600 00 SHARES 01-12-04 AT A PRICE OF	-3 600 00	33 25	119,496 75	21 01	-75,505 08	43,991 67	0 00	43,991 67
01/15/2004	1 \$33 2451 LESS BROKER COMMISSION OF \$180 00 AND OTHER CHARGES OF \$5 61 B TRADE SERVICES								
1/13/04	SOLD 3,600 00 SHARES 01-13-04 AT A PRICE OF	-3,600 00	33 34	119,830 82	21 01	-75,505 08	44,325 74	0 00	44,325 74
01/16/2004	1 \$33 3379 LESS BROKER COMMISSION OF \$180 00 AND OTHER CHARGES OF \$5 62 NORTHERN TRUST SECURITIES INC								
1/16/04	SOLD 3,300 00 SHARES 01-16-04 AT A PRICE OF	-3,300 00	34 93	115,088 37	21 00	-69 212 99	45,875 38	0 00	45,875 38
01/22/2004	1 \$34 9269 LESS BROKER COMMISSION OF \$165 00 AND OTHER CHARGES OF \$5 40 B TRADE SERVICES								
1/20/04	SOLD 3,300 00 SHARES 01-20-04 AT A PRICE OF	-3,300 00	35 92	118,359 18	21 00	-69,212 99	49,146 19	0 00	49,146 19
01/23/2004	1 \$35 9181 LESS BROKER COMMISSION OF \$165 00 AND OTHER CHARGES OF \$5 55 B TRADE SERVICES								
6/24/04	SOLD 4,000 00 SHARES 06-24-04 AT A PRICE OF	-4 000 00	35 80	143 006 64	21 00	-83,894 53	59,112 11	0 00	59,112 11
06/29/2004	1 \$35 8025 LESS BROKER COMMISSION OF \$200 00 AND OTHER CHARGES OF \$3 36 INSTINET								
9/1/04	SOLD 3,700 00 SHARES 09-01-04 AT A PRICE OF	-3,700 00	29 03	107,210 17	21 01	-77,602 44	29,607 73	0 00	29,607 73
09/07/2004	1 \$29 0264 LESS BROKER COMMISSION OF \$185 00 AND OTHER CHARGES OF \$2 51 GOLDMAN, SACHS & COMPANY								
9/8/04	SOLD 3,700 00 SHARES 09-08-04 AT A PRICE OF	-3,700 00	29 11	107,522 06	21 01	-77,602 44	29,919 62	0 00	29,919 62
09/13/2004	1 \$29 1107 LESS BROKER COMMISSION OF \$185 00 AND OTHER CHARGES OF \$2 53 ROBERT W BAIRD & CO INC								
9/17/04	SOLD 3,600 00 SHARES 09-17-04 AT A PRICE OF	-3,600 00	29 97	107,706 23	21 01	-75,505 08	32,201 15	0 00	32,201 15
09/22/2004	1 \$29 9691 LESS BROKER COMMISSION OF \$180 00 AND OTHER CHARGES OF \$2 53 NORTHERN TRUST SECURITIES INC								
9/30/04	SOLD 9,300 00 SHARES 09-30-04 AT A PRICE OF	-9,300 00	30 01	278,625 18	21 01	-195,054 79	83,570 39	0 00	83,570 39
10/05/2004	1 \$30 0104 LESS BROKER COMMISSION OF \$465 00 AND OTHER CHARGES OF \$6 54 B TRADE SERVICES								
10/5/04	SOLD 7,200 00 SHARES 10-05-04 AT A PRICE OF	-7,200 00	30 44	218 794 95	21 01	-151,010 16	67,784 79	0 00	67,784 79
10/08/2004	1 \$30 4389 LESS BROKER COMMISSION OF \$360 00 AND OTHER CHARGES OF \$5 13 INSTINET								

Northern Trust

*Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 17 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
Totals for security:		-53,000.00		1,672,313.39		-1,111,602.56	560,710.83	0.00	560,710.83
NEWMONT MINING CORP NEW COM									
1/7/04	SOLD 4,700 00 SHARES 01-07-04 AT A PRICE OF \$47 66	-4,700 00	47 66	223,756 51	16 39	-76,930 36	146,826 15	0 00	146,826 15
01/12/2004	1 LESS BROKER COMMISSION OF \$235 00 AND OTHER CHARGES OF \$10 49 NUTMEG SECURITIES 443								
6/24/04	SOLD 3,500 00 SHARES 06-24-04 AT A PRICE OF	-3,500 00	40 05	139,999 86	16 39	-57,288 57	82,711 29	0 00	82,711 29
06/29/2004	1 \$40 0509 LESS BROKER COMMISSION OF \$175 00 AND OTHER CHARGES OF \$3 29 NORTHERN TRUST SECURITIES INC								
10/11/04	SOLD 500 00 SHARES 10-11-04 AT A PRICE OF \$45 60	-500 00	45 60	22,774 46	16 39	-8,184 08	14,590 38	0 00	14,590 38
10/14/2004	1 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 54 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-8,700.00		386,530.83		-142,403.01	244,127.82	0.00	244,127.82
PATTERSON-UTI ENERGY INC COM COM									
1/7/04	SOLD 5,400 00 SHARES 01-07-04 AT A PRICE OF \$31 932	-5,400 00	31 93	172,154 73	21 57	-116,289 00	55,865 73	0 00	55,865 73
01/12/2004	1 LESS BROKER COMMISSION OF \$270 00 AND OTHER CHARGES OF \$8 07 NUTMEG SECURITIES 443								
6/24/04	SOLD 4,000 00 SHARES 06-24-04 AT A PRICE OF \$33 282	-4 000 00	33 28	132,924 88	21 57	-86,140 00	46,784 88	0 00	46,784 88
06/29/2004	1 LESS BROKER COMMISSION OF \$200 00 AND OTHER CHARGES OF \$3 12 INSTINET								
10/11/04	SOLD 1,200 00 SHARES 10-11-04 AT A PRICE OF \$19 70	-1,200 00	19 70	23,579 44	10 80	-12,921 00	10,658 44	0 00	10,658 44
10/14/2004	1 LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$0 58 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-10,600.00		328,659.05		-215,360.00	113,309.05	0.00	113,309.05
PERRIGO CO COM									
1/7/04	SOLD 4,500 00 SHARES 01-07-04 AT A PRICE OF	-4,500 00	15 92	71,425 59	10 43	-46,788 23	24,637 36	0 00	24,637 36
01/12/2004	1 \$15 9231 LESS BROKER COMMISSION OF \$225 00 AND OTHER CHARGES OF \$3 36 NUTMEG SECURITIES 443								
2/18/04	SOLD 6,400.00 SHARES 02-18-04 AT A PRICE OF \$18 84	-6,400 00	18 84	120,442 35	10 41	-66,543 27	53,899 08	0 00	53,899 08
02/23/2004	1 LESS BROKER COMMISSION OF \$128 00 AND OTHER CHARGES OF \$5 65 LIQUIDNET INC								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 18 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
2/20/04	SOLD 19,800 00 SHARES 02-20-04 AT A PRICE OF	-19,800 00	18 24	360,119 35	10 43	-205,868 23	154,251 12	0 00	154,251 12
02/25/2004 1	\$18 2387 LESS BROKER COMMISSION OF \$990 00 AND OTHER CHARGES OF \$16 91 B TRADE SERVICES								
Totals for security:		-30,700.00		551,987.29		-319,199.73	232,787.56	0.00	232,787.66
PRETISS PPTYS TR SH BEN INT REIT									
1/7/04	SOLD 1,800 00 SHARES 01-07-04 AT A PRICE OF	-1,800 00	32 82	58,984 31	25 72	-46,227 06	12,757 25	0 00	12,757 25
01/12/2004 1	\$32 8206 LESS BROKER COMMISSION OF \$90 00 AND OTHER CHARGES OF \$2 77 NUTMEG SECURITIES 443								
10/11/04	SOLD 200 00 SHARES 10-11-04 AT A PRICE OF \$36 18	-200 00	36 18	7,225 83	25 72	-5,136 34	2,089 49	0 00	2,089 49
10/14/2004 1	LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 17 MERRILL PROFESSIONAL CLEARING								
10/25/04	SOLD 10,500 00 SHARES 10-25-04 AT A PRICE OF	-10,500 00	35 05	367,511 33	25 72	-269,657 85	97,853 48	0 00	97,853 48
10/28/2004 1	\$35 0519 LESS BROKER COMMISSION OF \$525 00 AND OTHER CHARGES OF \$8 62 NORTHERN TRUST SECURITIES INC								
Totals for security:		-12,600.00		433,721.47		-321,021.25	112,700.22	0.00	112,700.22
REGIS CORP MINN COM									
1/7/04	SOLD 4,600 00 SHARES 01-07-04 AT A PRICE OF	-4,600 00	39 75	182,592 58	20 87	-95,877 59	86,714 99	0 00	86,714 99
01/12/2004 1	\$39 7459 LESS BROKER COMMISSION OF \$230 00 AND OTHER CHARGES OF \$8 56 NUTMEG SECURITIES 443								
1/12/04	SOLD 2,900 00 SHARES 01-12-04 AT A PRICE OF	-2,900 00	39 82	115,409 95	20 85	-60,444 56	54,965 39	0 00	54,965 39
01/15/2004 1	\$39 8184 LESS BROKER COMMISSION OF \$58 00 AND OTHER CHARGES OF \$5 41 LIQUIDNET INC								
2/4/04	SOLD 5,300 00 SHARES 02-04-04 AT A PRICE OF	-5,300 00	43 11	228,204 65	20 87	-110,467 65	117,737 00	0 00	117,737 00
02/09/2004 1	\$43 1095 LESS BROKER COMMISSION OF \$265 00 AND OTHER CHARGES OF \$10 70 MCDONALD & CO								
6/24/04	SOLD 2,400 00 SHARES 06-24-04 AT A PRICE OF	-2,400 00	45 38	108,780 33	20 87	-50,023 09	58,757 24	0 00	58,757 24
06/29/2004 1	\$45 3762 LESS BROKER COMMISSION OF \$120 00 AND OTHER CHARGES OF \$2 55 INSTINET								
10/11/04	SOLD 400 00 SHARES 10-11-04 AT A PRICE OF \$41 365	-400 00	41 37	16,525 61	20 87	-8,337 18	8,188 43	0 00	8,188 43
10/14/2004 1	LESS BROKER COMMISSION OF \$20 00 AND OTHER CHARGES OF \$0 39 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-16,600.00		651,613.12		-326,160.07	326,363.05	0.00	326,363.05

Northern Trust

*Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 19 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
RENAL CARE GROUP INC COM									
1/7/04	SOLD 4,000 00 SHARES 01-07-04 AT A PRICE OF \$41 826	-4,000 00	41 83	167,096 17	33 47	-133,728 08	33,368 09	0 00	33,368 09
01/12/2004	1 LESS BROKER COMMISSION OF \$200 00 AND OTHER CHARGES OF \$7 83 NUTMEG SECURITIES 443								
6/24/04	SOLD 4,600 00 SHARES 06-24-04 AT A PRICE OF	-4,600 00	32 16	147,687 35	22 32	-102,524 86	45,162 49	0 00	45,162 49
06/29/2004	1 \$32 1567 LESS BROKER COMMISSION OF \$230 00 AND OTHER CHARGES OF \$3 47 NORTHERN TRUST SECURITIES INC								
10/11/04	SOLD 700 00 SHARES 10-11-04 AT A PRICE OF \$32 09	-700 00	32 09	22,427 47	22 32	-15,601 61	6,825 86	0 00	6,825 86
10/14/2004	1 LESS BROKER COMMISSION OF \$35 00 AND OTHER CHARGES OF \$0 53 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-9,300 00		337,210 99		-251,854.55	85,356.44	0.00	85,356.44
SCHULMAN A INC COM									
1/7/04	SOLD 7,900 00 SHARES 01-07-04 AT A PRICE OF	-7,900 00	20 99	165,412 70	16 62	-130,975 89	34,436 81	0 00	34,436 81
01/12/2004	1 \$20 9893 LESS BROKER COMMISSION OF \$395 00 AND OTHER CHARGES OF \$7 77 NUTMEG SECURITIES 443								
6/24/04	SOLD 7,600 00 SHARES 06-24-04 AT A PRICE OF	-7,600 00	21 02	159,388 78	17 07	-129,386 66	30,002 12	0 00	30,002 12
06/29/2004	1 \$21 0227 LESS BROKER COMMISSION OF \$380 00 AND OTHER CHARGES OF \$3 74 INSTINET								
10/11/04	SOLD 1,200 00 SHARES 10-11-04 AT A PRICE OF	-1,200 00	20 93	25 057 33	17 07	-20,429 47	4,627 86	0 00	4,627 86
10/14/2004	1 \$20 9316 LESS BROKER COMMISSION OF \$60 00 AND OTHER CHARGES OF \$0 59 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-16,700.00		349,858.81		-280,792.02	69,066.79	0.00	69,066.79
SHAW GROUP INC COM									
1/7/04	SOLD 12,300 00 SHARES 01-07-04 AT A PRICE OF	-12,300 00	12 94	158,572 75	18 95	-232,166 33	-73,593 58	0 00	-73,593 58
01/12/2004	1 \$12 9427 LESS BROKER COMMISSION OF \$615 00 AND OTHER CHARGES OF \$7 46 NUTMEG SECURITIES 443								
6/24/04	SOLD 9,300 00 SHARES 06-24-04 AT A PRICE OF	-9,300 00	10 19	94,295 13	18 97	-175,540 38	-81,245 25	0 00	-81,245 25
06/29/2004	1 \$10 1895 LESS BROKER COMMISSION OF \$465 00 AND OTHER CHARGES OF \$2 22 INSTINET								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. jr 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 20 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
12/16/04	SOLD 7,400 00 SHARES 12-16-04 AT A PRICE OF	-7,400 00	16 20	119 507 93	17 58	-129,705 35	-10,197 42	0 00	-10,197 42
12/21/2004	1 \$16 2001 LESS BROKER COMMISSION OF \$370 00 AND OTHER CHARGES OF \$2 81 NORTHERN TRUST SECURITIES INC								
Totals for security:		-29,000 00		372,376.81		-637,412.06	-165,036.26	0.00	-165,036.26
TECUMSEH PRODS CO CLA									
1/7/04	SOLD 3,900 00 SHARES 01-07-04 AT A PRICE OF	-3,900 00	49 39	192,424 00	45 59	-177,600 64	14,823 36	0 00	14,823 36
01/12/2004	1 \$49 3918 LESS BROKER COMMISSION OF \$195 00 AND OTHER CHARGES OF \$9 02 NUTMEG SECURITIES 443								
4/2/04	SOLD 2,900 00 SHARES 04-02-04 AT A PRICE OF	-2,900 00	42 25	122,369 30	45 59	-132 062 01	-9,692 71	0 00	-9,692 71
04/07/2004	1 \$42 2473 LESS BROKER COMMISSION OF \$145 00 AND OTHER CHARGES OF \$2 87 B TRADE SERVICES								
4/13/04	SOLD 1,050 00 SHARES 04-13-04 AT A PRICE OF	-1,050 00	42 01	44,053 29	45 59	-47,815 56	-3,762 27	0 00	-3,762 27
04/16/2004	1 \$42 0065 LESS BROKER COMMISSION OF \$52 50 AND OTHER CHARGES OF \$1 04 B TRADE SERVICES								
4/22/04	SOLD 1,850 00 SHARES 04-22-04 AT A PRICE OF	-1,850 00	42 15	77,891 87	45 59	-84,246 46	-6,354 59	0 00	-6,354 59
04/27/2004	1 \$42 1547 LESS BROKER COMMISSION OF \$92 50 AND OTHER CHARGES OF \$1 83 B TRADE SERVICES								
4/28/04	SOLD 2,900 00 SHARES 04-28-04 AT A PRICE OF	-2,900 00	42 47	123,018 88	45 59	-132,062 01	-9,043 13	0 00	-9,043 13
05/03/2004	1 \$42 4713 LESS BROKER COMMISSION OF \$145 00 AND OTHER CHARGES OF \$2 89 B TRADE SERVICES								
6/15/04	SOLD 2,900 00 SHARES 06-15-04 AT A PRICE OF	-2,900 00	39 09	113,209 28	45 60	-132,062 01	-18,852 73	0 00	-18,852 73
06/18/2004	1 \$39 0886 LESS BROKER COMMISSION OF \$145 00 AND OTHER CHARGES OF \$2 66 B TRADE SERVICES								
6/28/04	SOLD 2,500 00 SHARES 06-28-04 AT A PRICE OF	-2,500 00	40 91	102,141 85	45 60	-113,846 57	-11,704 72	0 00	-11,704 72
07/01/2004	1 \$40 9077 LESS BROKER COMMISSION OF \$125 00 AND OTHER CHARGES OF \$2 40 B TRADE SERVICES								
7/9/04	SOLD 2,500 00 SHARES 07-09-04 AT A PRICE OF	-2,500 00	40 03	99,959 65	45 60	-113,846 56	-13,886 91	0 00	-13,886 91
07/14/2004	1 \$40 0348 LESS BROKER COMMISSION OF \$125 00 AND OTHER CHARGES OF \$2 35 B TRADE SERVICES								
7/16/04	SOLD 6,100 00 SHARES 07-16-04 AT A PRICE OF	-6,100 00	40 00	243 715 51	45 60	-277,785 62	-34,070 11	0 00	-34,070 11
07/21/2004	1 \$40.0043 LESS BROKER COMMISSION OF \$305 00 AND OTHER CHARGES OF \$5 72 B TRADE SERVICES								
Totals for security:		-26,600.00		1,118,783.63		-1,211,327.44	-92,643.81	0.00	-92,643.81

Realizeu G/L Detail

01 Jan 04 - 31 Dec 04

Account no. or 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 21 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
<u>TOMMY HILFIGER CORP COM STK USD0.01</u>									
10/7/04	SOLD 12,100 00 SHARES 10-07-04 AT A PRICE OF \$9 05	-12,100 00	9 05	108 897 43	13 63	-163,975 42	-55,077 99	0 00	-55,077 99
10/13/2004	1 LESS BROKER COMMISSION OF \$605 00 AND OTHER CHARGES OF \$2 57 NORTHERN TRUST SECURITIES INC								
10/11/04	SOLD 49,000 00 SHARES 10-11-04 AT A PRICE OF	-49,000 00	8 89	433,061 60	13 63	-664,032 69	-230,971 09	0 00	-230,971 09
10/14/2004	1 \$8 8882 LESS BROKER COMMISSION OF \$2,450 00 AND OTHER CHARGES OF \$10 20 NORTHERN TRUST SECURITIES INC								
Totals for security:		-61,100.00		541,959 03		-828,008.11	-286,049.08	0.00	-286,049.08
<u>TRIARC COS INC CL A</u>									
1/7/04	SOLD 4,800 00 SHARES 01-07-04 AT A PRICE OF	-4,800 00	11 77	56,270 15	7 62	-36,423 89	19,846 26	0 00	19,846 26
01/12/2004	1 \$11 7735 LESS BROKER COMMISSION OF \$240 00 AND OTHER CHARGES OF \$2 65 NUTMEG SECURITIES 443								
6/24/04	SOLD 3,600 00 SHARES 06-24-04 AT A PRICE OF	-3,600 00	10 20	36,547 42	7 63	-27,317 92	9,229 50	0 00	9,229 50
06/29/2004	1 \$10 2023 LESS BROKER COMMISSION OF \$180 00 AND OTHER CHARGES OF \$0 86 INSTINET								
10/11/04	SOLD 600 00 SHARES 10-11-04 AT A PRICE OF \$11 33	-600 00	11 33	6,767 84	7 62	-4,552 99	2,214 85	0 00	2,214 85
10/14/2004	1 LESS BROKER COMMISSION OF \$30 00 AND OTHER CHARGES OF \$0 16 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-9,000.00		99,586.41		-68,294.80	31,290.61	0.00	31,290.61
<u>TRIARC COS INC CL B SER 1 COM STK</u>									
1/7/04	SOLD 9,600 00 SHARES 01-07-04 AT A PRICE OF	-9,600 00	10 64	101,627 54	8 90	-85,021 46	16,606 08	0 00	16,606 08
01/12/2004	1 \$10 6367 LESS BROKER COMMISSION OF \$480 00 AND OTHER CHARGES OF \$4 78 NUTMEG SECURITIES 443								
6/24/04	SOLD 8,600 00 SHARES 06-24-04 AT A PRICE OF \$9 90	-8,600 00	9 90	84,708 00	9 20	-78,685 09	6,022 91	0 00	6,022 91
06/29/2004	1 LESS BROKER COMMISSION OF \$430 00 AND OTHER CHARGES OF \$2 00 INSTINET								
10/11/04	SOLD 1,300 00 SHARES 10-11-04 AT A PRICE OF	-1,300 00	11 15	14,431 61	9 19	-11,894 26	2,537 35	0 00	2,537 35
10/14/2004	1 \$11 1515 LESS BROKER COMMISSION OF \$65 00 AND OTHER CHARGES OF \$0 34 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-19,600.00		200,767.15		-176,600.81	25,166.34	0.00	25,166.34
<u>TUPPERWARE CORP COM</u>									

Realizeu G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2806588

*CWFDN - SNYDER CAPITAL -SL

2806588

Page 22 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Pnce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translaton Gain/Loss	Total Gain/Loss		
Equities										
Common Stock										
Sales										
1/7/04										
01/12/2004	1									
SOLD 8,300 00 SHARES 01-07-04 AT A PRICE OF \$17 9161 LESS BROKER COMMISSION OF \$415 00 AND OTHER CHARGES OF \$6 96 NUTMEG SECURITIES 443			-8,300 00	17 92	148,281 67	22 68	-187,749 36	-39,467 69	0 00	-39,467 69
1/15/04										
01/21/2004	1									
SOLD 6,500 00 SHARES 01-15-04 AT A PRICE OF \$18 2867 LESS BROKER COMMISSION OF \$325 00 AND OTHER CHARGES OF \$5 57 B TRADE SERVICES			-6,500 00	18 29	118,532 98	22 68	-147,032 63	-28,499 65	0 00	-28,499 65
1/16/04										
01/22/2004	1									
SOLD 6,300 00 SHARES 01-16-04 AT A PRICE OF \$18 499 LESS BROKER COMMISSION OF \$315 00 AND OTHER CHARGES OF \$5 46 NORTHERN TRUST SECURITIES INC			-6,300 00	18 50	116,223 24	22 68	-142,508 55	-26,285 31	0 00	-26,285 31
2/12/04										
02/18/2004	1									
SOLD 6,200 00 SHARES 02-12-04 AT A PRICE OF \$19 1012 LESS BROKER COMMISSION OF \$310 00 AND OTHER CHARGES OF \$5 55 SMITH BARNEY INC			-6,200 00	19 10	118,111 89	22 68	-140,246 51	-22,134 62	0 00	-22,134 62
3/5/04										
03/10/2004	1									
SOLD 4,800 00 SHARES 03-05-04 AT A PRICE OF \$19 2628 LESS BROKER COMMISSION OF \$240 00 AND OTHER CHARGES OF \$3 61 FIRST ALBANY CORPORATION			-4,800 00	19 26	92,217 83	22 68	-108,577 95	-16,360 12	0 00	-16,360 12
4/8/04										
04/14/2004	1									
SOLD 6,400 00 SHARES 04-08-04 AT A PRICE OF \$19 0537 LESS BROKER COMMISSION OF \$320 00 AND OTHER CHARGES OF \$2 86 NORTHERN TRUST SECURITIES INC			-6,400 00	19 05	121,620 82	22 68	-144,770 59	-23,149 77	0 00	-23,149 77
6/24/04										
06/29/2004	1									
SOLD 2,400 00 SHARES 06-24-04 AT A PRICE OF \$18 9093 LESS BROKER COMMISSION OF \$120 00 AND OTHER CHARGES OF \$1 07 INSTINET			-2,400 00	18 91	45,261 25	22 68	-54,288 97	-9,027 72	0 00	-9,027 72
10/1/04										
10/06/2004	1									
SOLD 6,500 00 SHARES 10-01-04 AT A PRICE OF \$17 8659 LESS BROKER COMMISSION OF \$325 00 AND OTHER CHARGES OF \$2 72 J P MORGAN SEC (STKS & BONDS)			-6,500 00	17 87	115,800 63	22 68	-147,032 64	-31,232 01	0 00	-31,232 01
10/11/04										
10/14/2004	1									
SOLD 200 00 SHARES 10-11-04 AT A PRICE OF \$17 61 LESS BROKER COMMISSION OF \$10 00 AND OTHER CHARGES OF \$0 09 MERRILL PROFESSIONAL CLEARING			-200 00	17 61	3,511 91	22 69	-4,524 08	-1,012 17	0 00	-1,012 17
12/16/04										
12/21/2004	1									
SOLD 3,500 00 SHARES 12-16-04 AT A PRICE OF \$19 8429 LESS BROKER COMMISSION OF \$175 00 AND OTHER CHARGES OF \$1 63 VANDHAM SECURITIES CORP			-3,500 00	19 84	69,273 52	22 68	-79,171 42	-9,897 90	0 00	-9,897 90
12/17/04										
12/22/2004	1									
SOLD 6,200 00 SHARES 12-17-04 AT A PRICE OF \$19 6325 LESS BROKER COMMISSION OF \$310 00 AND OTHER CHARGES OF \$2 85 VANDHAM SECURITIES CORP			-6,200 00	19 63	121,408 65	22 68	-140,246 51	-18,837 86	0 00	-18,837 86

Northern Trust

*Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 23 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
Equities									
Common Stock									
Sales									
Totals for security:			-57,300.00		1,070,244.39	-1,296,149.21	-225,904.82	0.00	-225,904.82
UGI CORP NEW COM									
1/7/04	SOLD 7,500 00 SHARES 01-07-04 AT A PRICE OF	-7,500 00	33 70	252,342 17	16 49	-123,460 49	128,881 68	0 00	128,881 68
01/12/2004 1	\$33 6972 LESS BROKER COMMISSION OF \$375 00 AND OTHER CHARGES OF \$11 83 NUTMEG SECURITIES 443								
10/11/04	SOLD 1,100 00 SHARES 10-11-04 AT A PRICE OF \$37 93	-1,100 00	37 93	41,667 02	18 01	-19,780 05	21,886 97	0 00	21,886 97
10/14/2004 1	LESS BROKER COMMISSION OF \$55 00 AND OTHER CHARGES OF \$0 98 MERRILL PROFESSIONAL CLEARING								
Totals for security:			-8,600.00		294,009.19	-143,240.54	150,768.65	0.00	150,768.65
UTD STATIONERS INC COM									
1/7/04	SOLD 2,500 00 SHARES 01-07-04 AT A PRICE OF	-2,500 00	41 76	104,268 11	31 06	-77,559 11	26,709 00	0 00	26,709 00
01/12/2004 1	\$41 7592 LESS BROKER COMMISSION OF \$125 00 AND OTHER CHARGES OF \$4 89 NUTMEG SECURITIES 443								
6/24/04	SOLD 3,200 00 SHARES 06-24-04 AT A PRICE OF	-3,200 00	37 93	121,227 23	33 67	-107,591 50	13,635 73	0 00	13,635 73
06/29/2004 1	\$37 9344 LESS BROKER COMMISSION OF \$160 00 AND OTHER CHARGES OF \$2 85 INSTINET								
10/11/04	SOLD 500 00 SHARES 10-11-04 AT A PRICE OF \$42 996	-500 00	43 00	21,472 49	33 66	-16,811 17	4,661 32	0 00	4,661 32
10/14/2004 1	LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 51 MERRILL PROFESSIONAL CLEARING								
Totals for security:			-6,200.00		246,967.83	-201,961.78	45,006.05	0.00	45,006.05
VALUEVISION MEDIA									
1/7/04	SOLD 7,700 00 SHARES 01-07-04 AT A PRICE OF	-7,700 00	17 18	131,890 95	16 26	-124,798 93	7,092 02	0 00	7,092 02
01/12/2004 1	\$17 1795 LESS BROKER COMMISSION OF \$385 00 AND OTHER CHARGES OF \$6 20 NUTMEG SECURITIES 443								
6/24/04	SOLD 5,800 00 SHARES 06-24-04 AT A PRICE OF	-5,800 00	12 62	72,886 30	16 27	-94,004 39	-21,118 09	0 00	-21,118 09
06/29/2004 1	\$12 6169 LESS BROKER COMMISSION OF \$290 00 AND OTHER CHARGES OF \$1 72 INSTINET								
10/11/04	SOLD 4,600 00 SHARES 10-11-04 AT A PRICE OF	-4,600 00	12 44	56,986 22	16 27	-74,555 20	-17,568 98	0 00	-17,568 98
10/14/2004 1	\$12 4386 LESS BROKER COMMISSION OF \$230 00 AND OTHER CHARGES OF \$1 34 MERRILL PROFESSIONAL CLEARING								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2606588

*CWFDN - SNYDER CAPITAL -SL

2606588

Page 24 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
11/1/04	SOLD 8,900 00 SHARES 11-01-04 AT A PRICE OF	-8,900 00	10 47	92,756 28	16 29	-144,248 11	-51,491 83	0 00	-51,491 83
11/04/2004	1 \$10 4723 LESS BROKER COMMISSION OF \$445 00 AND OTHER CHARGES OF \$2 19 NORTHERN TRUST SECURITIES INC								
11/3/04	SOLD 6,200 00 SHARES 11-03-04 AT A PRICE OF	-6,200 00	11 44	70,613 24	16 28	-100,487 45	-29,874 21	0 00	-29,874 21
11/08/2004	1 \$11 4395 LESS BROKER COMMISSION OF \$310 00 AND OTHER CHARGES OF \$1 66 BARRINGTON RESEARCH VIA 352								
11/17/04	SOLD 2,700 00 SHARES 11-17-04 AT A PRICE OF	-2,700 00	11 45	30,780 08	16 28	-43,760 66	-12,980 58	0 00	-12,980 58
11/22/2004	1 \$11 4503 LESS BROKER COMMISSION OF \$135 00 AND OTHER CHARGES OF \$0 73 KNIGHT SECURITIES L P								
11/22/04	SOLD 6,600 00 SHARES 11-22-04 AT A PRICE OF \$11 45	-6,600 00	11 45	75,238 23	16 28	-106,970 52	-31,732 29	0 00	-31,732 29
11/26/2004	1 LESS BROKER COMMISSION OF \$330 00 AND OTHER CHARGES OF \$1 77 JEFFERIES & CO , INC								
12/16/04	SOLD 500 00 SHARES 12-16-04 AT A PRICE OF \$12 389	-500 00	12 39	6,169 35	16 27	-8 103 83	-1,934 48	0 00	-1,934 48
12/21/2004	1 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 15 IND RESEARCH GROUP LLC								
12/23/04	SOLD 9,800 00 SHARES 12-23-04 AT A PRICE OF	-9,800 00	13 01	126,980 51	16 27	-158,835 00	-31,854 49	0 00	-31,854 49
12/29/2004	1 \$13 0075 LESS BROKER COMMISSION OF \$490 00 AND OTHER CHARGES OF \$2.99 NORTHERN TRUST SECURITIES INC								
Totals for security:		-52,800.00		664,301.16		-855,764.09	-191,462.93	0.00	-191,462.93
VINTAGE PETE INC COM									
1/7/04	SOLD 9,800 00 SHARES 01-07-04 AT A PRICE OF	-9,800 00	12 03	117,363 20	16 01	-156,235 61	-38,872 41	0 00	-38,872 41
01/12/2004	1 \$12 0264 LESS BROKER COMMISSION OF \$490 00 AND OTHER CHARGES OF \$5 52 NUTMEG SECURITIES 443								
6/24/04	SOLD 6,500 00 SHARES 06-24-04 AT A PRICE OF	-6 500 00	17 09	110,761 95	15 99	-103,625 66	7,136 29	0 00	7,136 29
06/29/2004	1 \$17 0907 LESS BROKER COMMISSION OF \$325 00 AND OTHER CHARGES OF \$2 60 INSTINET								
7/7/04	SOLD 7,100 00 SHARES 07-07-04 AT A PRICE OF \$17 334	-7,100 00	17 33	122,713 52	15 99	-113,191 10	9,522 42	0 00	9,522 42
07/12/2004	1 LESS BROKER COMMISSION OF \$355 00 AND OTHER CHARGES OF \$2 88 BROADCORT CAP CORP								
10/11/04	SOLD 1,000 00 SHARES 10-11-04 AT A PRICE OF \$20 97	-1,000 00	20 97	20,919 50	15 98	-15 942 41	4,977 09	0 00	4,977 09
10/14/2004	1 LESS BROKER COMMISSION OF \$50 00 AND OTHER CHARGES OF \$0 50 MERRILL PROFESSIONAL CLEARING								

Realized G/L Detail

01-Jan-04 - 31 Dec 04

Account number 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 25 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
Totals for security:		-24,400.00		371,758.17		-388,994.78	-17,236.61	0.00	-17,236.61
WARNACO GROUP INC COM NEW									
6/24/04	SOLD 3,300 00 SHARES 06-24-04 AT A PRICE OF \$21 802	-3,300 00	21 80	71 779 91	15 97	-52,577 60	19,202 31	0 00	19,202 31
06/29/2004	1 LESS BROKER COMMISSION OF \$165 00 AND OTHER CHARGES OF \$1 69 INSTINET								
10/11/04	SOLD 500 00 SHARES 10-11-04 AT A PRICE OF \$21 72	-500 00	21 72	10,834 74	15 97	-7,966 30	2,868 44	0 00	2,868 44
10/14/2004	1 LESS BROKER COMMISSION OF \$25 00 AND OTHER CHARGES OF \$0 26 MERRILL PROFESSIONAL CLEARING								
Totals for security:		-3,800.00		82,614.66		-60,643.90	22,070.75	0.00	22,070.75
Summary of Sales for Common Stock		-1,175,000.33		24,876,567.35		-19,145,490.43	5,731,076.92	0.00	5,731,076.92
Total Common Stock		-1,175,000.33		24,876,567.35		-19,145,490.43	5,731,076.92	0.00	5,731,076.92

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 26 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total Equities	-1,176,000.33		24,876,567.35		-19,145,490.43	5,731,076.92	0.00	5,731,076.92

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. 2606568

*CWFDN - SNYDER CAPITAL -SL

2606568

Page 27 of 27

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total for 2606568	-1,176,000.33		24,876,667.35		-19,145,490.43	5,731,076.92	0.00	5,731,076.92
Grand Total	-1,176,000.33		24,876,667.35		-19,145,490.43	5,731,076.92	0.00	5,731,076.92

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account iber CWF08
CWF08 - WELLINGTON REIT
CWF08

Page 1 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Foreign exchange</i>									
Foreign Exchange - Sale									
Foreign Exchange									
<u>Foreign exchange CAD</u>									
1/22/04	FX DEAL TRANACTED ON 22 JAN 2004 USD / CAD	0 00	0 00	-1,575 86	0 00	1,575 43	0 00	-0 43	-0
01/22/2004	EX.RATE 0.7674597 WITH NORTHERN TRUST CHICAGO								
2/20/04	FX DEAL TRANACTED ON 20 FEB 2004 USD / CAD	0 00	0 00	-1,525 73	0 00	1,519 46	0 00	-6 27	-6 27
02/23/2004	EX RATE 0 7401925 WITH NORTHERN TRUST CHICAGO								
3/18/04	FX DEAL TRANACTED ON 18 MAR 2004 USD / CAD	0 00	0 00	-1,611 99	0 00	1,601 58	0 00	-10 41	-10 41
03/19/2004	EX RATE 0.7462687 WITH NORTHERN TRUST CHICAGO								
4/20/04	FX DEAL TRANACTED ON 20 APR 2004 USD / CAD	0 00	0 00	-1,593 44	0 00	1,582 68	0 00	-10 76	-10 76
04/20/2004	EX RATE 0 7374631 WITH NORTHERN TRUST CHICAGO								
6/15/04	FX DEAL TRANACTED ON 15 JUN 2004 USD / CAD	0 00	0 00	-1,559 23	0 00	1,566 51	0 00	7 28	7 28
06/16/2004	EX.RATE 0 729927 WITH NORTHERN TRUST CHICAGO								
6/24/04	FX DEAL TRANACTED ON 24 JUN 2004 USD / CAD	0 00	0 00	-1,575 77	0 00	1,592 67	0 00	16 90	16 90
06/24/2004	EX RATE 0 742115 WITH NORTHERN TRUST CHICAGO								
8/25/04	FX DEAL TRANACTED ON 25 AUG 2004 USD / CAD	0 00	0 00	-3,769 41	0 00	3,743 14	0 00	-26 27	-26 27
08/26/2004	EX RATE 0 7616146 WITH NORTHERN TRUST CHICAGO								
9/22/04	FX DEAL TRANACTED ON 22 SEP 2004 USD / CAD	0 00	0 00	-4,357 86	0 00	4,333 61	0 00	-24 25	-24 25
09/24/2004	EX RATE 0 7782101 WITH NORTHERN TRUST CHICAGO								
10/14/04	FX DEAL TRANACTED ON 14 OCT 2004 USD / CAD	0 00	0 00	-603,066 17	0 00	601,570 88	0 00	-1,495 29	-1,495 29
10/19/2004	EX RATE 0 7959787 WITH DEUTSCHE BANK LONDON								
10/19/04	FX DEAL TRANACTED ON 19 OCT 2004 USD / CAD	0 00	0 00	-4,439 33	0 00	4,414 34	0 00	-24 99	-24 99
10/20/2004	EX RATE 0 7927071 WITH NORTHERN TRUST CHICAGO								
Totals for security:		0.00		-625,074.79		623,500.30	0.00	-1,574.49	-1,574.49
<u>Foreign exchange EUR</u>									
1/6/04	FX DEAL TRANACTED ON 06 JAN 2004 USD / EUR	0 00	0 00	-207,998 65	0 00	208,613 71	0 00	615 06	615 06
01/09/2004	EX RATE 1 275962 WITH LEHMAN BROS INC NEW YORK DTC 074								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08

Page 2 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Foreign exchange</i>									
Foreign Exchange - Sale									
Foreign Exchange									
4/7/04	FX DEAL TRANACTED ON 07 APR 2004 USD / EUR	0.00	0.00	-297,768.05	0.00	304,748.76	0.00	6,980.71	6,980.71
04/14/2004	EX RATE 1.21887 WITH BNP PARIBAS, PARIS								
4/13/04	FX DEAL TRANACTED ON 13 APR 2004 USD / EUR	0.00	0.00	-398,405.47	0.00	398,411.47	0.00	6.00	6.00
04/16/2004	EX RATE 1.193368 WITH CSFB GLOBAL FOREIGN EXCHANGE LONDON								
4/14/04	FX DEAL TRANACTED ON 14 APR 2004 USD / EUR	0.00	0.00	-49,661.26	0.00	49,343.01	0.00	-318.25	-318.25
04/19/2004	EX RATE 1.19539 WITH RBS FINANCIAL MARKETS TREASURY LOND								
4/21/04	FX DEAL TRANACTED ON 21 APR 2004 USD / EUR	0.00	0.00	-85,664.34	0.00	85,794.74	0.00	130.40	130.40
04/26/2004	EX RATE 1.1843 WITH MELLON BANK PITTSBURGH								
6/18/04	FX DEAL TRANACTED ON 18 JUN 2004 USD / EUR	0.00	0.00	-112,756.80	0.00	113,057.08	0.00	300.28	300.28
06/23/2004	EX RATE 1.21237 WITH UNION BANK OF SWIT NEW YK DTC 642								
8/3/04	FX DEAL TRANACTED ON 03 AUG 2004 USD / EUR	0.00	0.00	-1,789.21	0.00	1,783.94	0.00	-5.27	-5.27
08/05/2004	EX RATE 1.202 WITH NORTHERN TRUST CHICAGO								
9/2/04	FX DEAL TRANACTED ON 02 SEP 2004 USD / EUR	0.00	0.00	-23,605.87	0.00	23,765.17	0.00	159.30	159.30
09/07/2004	EX RATE 1.2159 WITH BROWN BROS HARRIMAN NEW YORK								
10/11/04	FX DEAL TRANACTED ON 11 OCT 2004 USD / EUR	0.00	0.00	-186,000.56	0.00	187,629.11	0.00	1,628.55	1,628.55
10/14/2004	EX RATE 1.23739 WITH BANK OF AMERICA - SAN FRANCISCO								
Totals for security.		0.00		-1,363,650.21		1,373,146.99	0.00	9,496.78	9,496.78
Summary of Foreign Exchange for Foreign exchange		0.00		-1,988,725.00		1,996,647.29	0.00	7,922.29	7,922.29
Total Foreign Exchange - Sale		0.00		-1,988,725.00		1,996,647.29	0.00	7,922.29	7,922.29
Total Foreign exchange		0.00		-1,988,725.00		1,996,647.29	0.00	7,922.29	7,922.29

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08

Page 3 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
DUNDEE R/EST INV TRUST UNITS SER'A									
10/14/04	DUNDEE R/EST INV TRUST UNITS SER'A PRICE	-30,430.00	19.64	597,275.47	17.84	-542,323.32	36,122.73	18,829.42	54,952.15
10/18/2004	24 8560999 BROKER COMMISSION 480.97 BROKER RBC DOMINION SECS TORONTO								
Totals for security:		-30,430.00		597,275.47		-542,323.32	36,122.73	18,829.42	54,952.15
FAIRMONT HOTELS RESORTS INC COM									
10/14/04	FAIRMONT HOTELS RE COM NPV PRICE 27 8218	-16,000.00	27.82	444,498.38	26.34	-420,753.61	23,744.77	0.00	23,744.77
10/18/2004	BROKER COMMISSION 640.00 OTHER CHARGES: 10 42 BROKER BEAR STEARNS NEW YORK DTC 352								
Totals for security:		-16,000.00		444,498.38		-420,753.61	23,744.77	0.00	23,744.77
UNIBAIL HOLDING EXCHANGE EURS									
1/6/04	UNIBAIL HOLDING EXCHANGE E PRICE:	-2,100.00	98.90	207,172.98	70.69	-148,074.36	41,163.28	17,935.34	59,098.62
01/13/2004	78.05 BROKER COMMISSION 519.22 BROKER: PETERCAM S A. BRUSSELS								
4/7/04	UNIBAIL HOLDING EXCHANGE E PRICE	-3,000.00	100.71	301,530.93	70.65	-211,534.80	75,818.88	14,177.25	89,996.13
04/13/2004	83 5089 BROKER COMMISSION. 604.26 BROKER: CHEUVREUX DE VIRIEU PARIS								
4/13/04	UNIBAIL HOLDING EXCHANGE E PRICE.	-3,914.00	103.16	402,979.26	70.65	-275,982.41	108,243.89	18,752.96	126,996.85
04/15/2004	85 4685002 BROKER COMMISSION 807.57 BROKER. CHEUVREUX DE VIRIEU PARIS								
4/14/04	UNIBAIL HOLDING EXCHANGE E PRICE.	-487.00	101.15	49,159.74	70.65	-34,339.15	12,976.39	1,844.20	14,820.59
04/18/2004	84.9290965 BROKER COMMISSION 98.51 BROKER. CHEUVREUX DE VIRIEU PARIS								
4/21/04	UNIBAIL HOLDING EXCHANGE E PRICE	-900.00	96.11	86,327.20	70.65	-63,460.44	19,419.29	3,447.47	22,866.76
04/25/2004	80 654 BROKER COMMISSION. 173.00 BROKER. CHEUVREUX DE VIRIEU PARIS								
6/18/04	UNIBAIL HOLDING EXCHANGE E PRICE	-1,100.00	102.23	112,229.93	72.61	-79,715.40	27,915.99	4,598.54	32,514.53
06/22/2004	84.9453 BROKER COMMISSION. 224.91 BROKER. CHEUVREUX DE VIRIEU PARIS								
Totals for security:		-11,501.00		1,159,400.04		-813,106.56	285,537.72	60,755.76	346,293.48
PIRELLI & CO R/EST EUR0.5									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Equities											
Common Stock											
Sales											
9/2/04	PIRELLI & CO R/EST EURO 5 PRICE	29.9	BROKER	-655 00	36 39	23,787 64	33 11	-21,641 98	1,916 99	228 67	2,145 66
09/06/2004	COMMISSION, 47.67 BROKER	CHEUVREUX DE VIRIEU PARIS									
10/11/04	PIRELLI & CO R/EST EURO 5 PRICE	34 760199	BROKER	-4,371 00	43 16	188,259 90	33 11	-144,423 02	39,372 80	4,464 08	43,836 88
10/13/2004	COMMISSION 377.26 BROKER:	ABN AMRO SECS USA INC DTC 792									
Totals for security:				-5,026.00		212,047.54		-166,065.00	41,289.79	4,682.75	45,982.54
#REORG/CHELSEA PPTY CASH & STK MERGER TOSIMON PPTY GROUP #2825298 EF 10/14/04											
6/2/04	CHELSEA PROPERTY G COM USD0 01 PRICE	55.0125		-100 00	55 01	5,496 12	33 04	-3,300 75	2,195 37	0 00	2,195 37
06/06/2004	BROKER COMMISSION 5 00 OTHER CHARGES:	0 13 BROKER MONTGOMERY SECURITIES NEW YORK									
6/24/04	CHELSEA PROPERTY G COM USD0 01 PRICE.	65 2729		-900 00	65 27	58,699 23	33 03	-29,706 72	28,992 51	0 00	28,992 51
06/28/2004	BROKER COMMISSION 45 00 OTHER CHARGES	1 38 BROKER BEAR STEARNS NEW YORK DTC 352									
6/25/04	CHELSEA PROPERTY G COM USD0.01 PRICE	65 4979		-1,000 00	65 50	65,446 36	33 03	-33,007 47	32,438 89	0 00	32,438 89
06/30/2004	BROKER COMMISSION 50 00 OTHER CHARGES:	1 54 BROKER BEAR STEARNS NEW YORK DTC 352									
6/29/04	CHELSEA PROPERTY G COM USD0.01 PRICE	65 0051		-2,800 00	65 01	181,870 02	33 03	-92,420 92	89,449 10	0 00	89,449 10
07/01/2004	BROKER COMMISSION 140 00 OTHER CHARGES:	4 26 BROKER BEAR STEARNS NEW YORK DTC 352									
7/6/04	CHELSEA PROPERTY G COM USD0 01 PRICE	65.2338		-200 00	65 23	13,038 45	33 03	-6,601 49	6,436 96	0 00	6,436 96
07/08/2004	BROKER COMMISSION 8 00 OTHER CHARGES:	0.31 BROKER LYNCH JONES & RYAN - NEW YORK									
7/7/04	CHELSEA PROPERTY G COM USD0 01 PRICE	65 2401		-300 00	65 24	19,559 57	33 03	-9,902 24	9,657 33	0 00	9,657 33
07/11/2004	BROKER COMMISSION 12.00 OTHER CHARGES:	0 46 BROKER LYNCH JONES & RYAN - NEW YORK									
7/8/04	CHELSEA PROPERTY G COM USD0 01 PRICE	65 0604		-200 00	65 06	13,003 77	33 03	-6,601 49	6,402 28	0 00	6,402 28
07/12/2004	BROKER COMMISSION 8 00 OTHER CHARGES:	0 31 BROKER LYNCH JONES & RYAN - NEW YORK									
7/9/04	CHELSEA PROPERTY G COM USD0 01 PRICE:	65.011		-100 00	65 01	6,496 94	33 03	-3,300 75	3,196 19	0 00	3,196 19
07/13/2004	BROKER COMMISSION: 4 00 OTHER CHARGES:	0 16 BROKER LYNCH JONES & RYAN - NEW YORK									
7/12/04	CHELSEA PROPERTY G COM USD0 01 PRICE	65.1488		-100 00	65 15	6,510 72	33 03	-3,300 75	3,209 97	0 00	3,209 97
07/14/2004	BROKER COMMISSION 4 00 OTHER CHARGES:	0 16 BROKER LYNCH JONES & RYAN - NEW YORK									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08

Page 5 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
7/13/04	CHELSEA PROPERTY G COM USD0.01 PRICE: 65 1	-100 00	65 10	6,508 84	33 01	-3,300 75	3,208 09	0 00	3,208 09
07/15/2004	BROKER COMMISSION: 1 00 OTHER CHARGES: 0.16 BROKER SPEAR LEEDS NEW YORK								
7/15/04	CHELSEA PROPERTY G COM USD0 01 PRICE: 65 271	-100 00	65 27	6,525 94	33 01	-3,300 75	3,225 19	0 00	3,225 19
07/19/2004	BROKER COMMISSION: 1 00 OTHER CHARGES: 0 16 BROKER SPEAR LEEDS NEW YORK								
8/2/04	CHELSEA PROPERTY G COM USD0.01 PRICE: 65 3542	-2,900 00	65 35	189,377 74	33 03	-95,721 67	93,656 07	0 00	93,656 07
08/04/2004	BROKER COMMISSION: 145 00 OTHER CHARGES: 4 44 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
8/3/04	CHELSEA PROPERTY G COM USD0 01 PRICE: 65.6044	-4,000 00	65 60	262,211 45	33 03	-132,029 89	130,181 56	0 00	130,181 56
08/05/2004	BROKER COMMISSION: 200 00 OTHER CHARGES: 6.15 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
8/4/04	CHELSEA PROPERTY G COM USD0.01 PRICE: 65 6683	-7,300 00	65 67	479,002 37	33 03	-240,954 54	238,047 83	0 00	238,047 83
08/08/2004	BROKER COMMISSION: 365 00 OTHER CHARGES: 11 22 BROKER: NORTHERN TRUST CO CHICAGO								
8/4/04	CHELSEA PROPERTY G COM USD0 01 PRICE: 65 6683	-1,100 00	65 67	72,178 43	33 03	-36,308 22	35,870 21	0 00	35,870 21
08/08/2004	BROKER COMMISSION: 55 00 OTHER CHARGES: 1 70 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
8/5/04	CHELSEA PROPERTY G COM USD0.01 PRICE: 65.4862	-5,000 00	65 49	327,173 32	33 03	-165,037 36	162,135 96	0 00	162,135 96
08/10/2004	BROKER COMMISSION: 250 00 OTHER CHARGES: 7.68 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
8/6/04	CHELSEA PROPERTY G COM USD0 01 PRICE: 65.5692	-2,800 00	65 57	183,449 46	33 03	-92,420 92	91,028 54	0 00	91,028 54
08/10/2004	BROKER COMMISSION: 140 00 OTHER CHARGES: 4.30 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
8/9/04	CHELSEA PROPERTY G COM USD0 01 PRICE: 65.5037	-500 00	65 50	32,726 08	33 03	-16,503 74	16,222 34	0 00	16,222 34
08/11/2004	BROKER COMMISSION: 25.00 OTHER CHARGES: 0 77 BROKER MORGAN STANLEY AND CO NW YK DTC 050								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
8/10/04	CHELSEA PROPERTY G COM USD0 01 PRICE: 65 564	-4,500 00	65 56	294,806 09	33 03	-148,533 62	146,272 47	0 00	146,272 47
08/12/2004	BROKER COMMISSION 225 00 OTHER CHARGES: 6 91 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
8/16/04	CHELSEA PROPERTY G COM USD0.01 PRICE 65 5512	-2,900 00	65 55	189,949 03	33 03	-95,721 67	94,227 36	0 00	94,227 36
08/18/2004	BROKER COMMISSION 145 00 OTHER CHARGES: 4 45 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
Totals for security.		-36,900.00		2,414,029.93		-1,217,975.71	1,196,054.22	0.00	1,196,054.22
#REORG/LNR PPTY CASH MERGER EFF 2/3/05									
4/30/04	LNR PROPERTY CORP COM USD0 1 PRICE: 50 1113	-3,000 00	50 11	150,300 38	46 00	-137,967 31	12,333 07	0 00	12,333 07
05/04/2004	BROKER COMMISSION. 30 00 OTHER CHARGES 3 52 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
7/6/04	LNR PROPERTY CORP COM USD0 1 PRICE 54 2895	-100 00	54 29	5,427 82	46 00	-4,598 91	828 91	0 00	828 91
07/08/2004	BROKER COMMISSION 1 00 OTHER CHARGES: 0 13 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
9/1/04	LNR PROPERTY CORP COM USD0 1 PRICE 62 6001	-800 00	62 60	50,038 90	46 74	-37,359 24	12,679 66	0 00	12,679 66
09/06/2004	BROKER COMMISSION. 40 00 OTHER CHARGES: 1 18 BROKER: MERRILL LYNCH INTER NEW YK DTC 161								
9/2/04	LNR PROPERTY CORP COM USD0 1 PRICE 62.6595	-600 00	62 66	37,564 82	46 74	-28,019 43	9,545 39	0 00	9,545 39
09/07/2004	BROKER COMMISSION 30 00 OTHER CHARGES: 0 88 BROKER MERRILL LYNCH INTER NEW YK DTC 161								
9/3/04	LNR PROPERTY CORP COM USD0 1 PRICE. 62 6404	-500 00	62 64	31,294 46	46 74	-23,349 52	7,944 94	0 00	7,944 94
09/08/2004	BROKER COMMISSION 25 00 OTHER CHARGES: 0 74 BROKER: MERRILL LYNCH INTER NEW YK DTC 161								
9/10/04	LNR PROPERTY CORP COM USD0 1 PRICE 62.3339	-1,200 00	62 33	74,738 92	46 74	-56,038 85	18,700 07	0 00	18,700 07
09/14/2004	BROKER COMMISSION 60 00 OTHER CHARGES: 1 76 BROKER: MERRILL LYNCH INTER NEW YK DTC 161								
9/13/04	LNR PROPERTY CORP COM USD0 1 PRICE 62.2107	-900 00	62 21	55,943 31	46 74	-42,029 14	13,914 17	0 00	13,914 17
09/15/2004	BROKER COMMISSION 45.00 OTHER CHARGES: 1 32 BROKER: MERRILL LYNCH INTER NEW YK DTC 161								

Realize G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

CWF08

CWFND - WELLINGTON REIT

Account Number CWF08

Trade/	Settle Date	Unit	Trade Price	Proceeds	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
--------	-------------	------	-------------	----------	------	------------------	-----------------------	-----------------

Equities

Common Stock

Sales

9/17/04	LNR PROPERTY CORP COM USD0 1 PRICE	62.0564		1,302,103.90	46.74	-980,679.93	321,423.97	321,423.97
09/21/2004	BROKER COMMISSION	1,050.00	OTHER CHARGES					
	30.50 BROKER		MERRILL LYNCH INTER NEW YK DTC 161					

Totals for security:								
		-28,100.00		1,707,412.51		-1,310,042.33	397,370.18	397,370.18

1/30/04	ROUSE CO COM USD0 01 PRICE	49.155	BROKER	68,785.77	30.83	-43,137.89	25,647.88	25,647.88
02/03/2004	COMMISSION	28.00	OTHER CHARGES					
1/30/04	ROUSE CO COM USD0 01 PRICE	49.24	BROKER	9,837.53	30.85	-6,162.56	3,674.97	3,674.97
02/03/2004	COMMISSION	10.00	OTHER CHARGES					
2/29/04	ROUSE CO COM USD0 01 PRICE	49.8267	BROKER	79,638.98	30.85	-49,300.44	30,338.54	30,338.54
02/05/2004	COMMISSION	80.00	OTHER CHARGES					
3/74	BROKER		CITIGROUP GLOBAL MKTS INC NY					
7/6/04	ROUSE CO COM USD0 01 PRICE	47.6	BROKER	47,548.88	30.90	-30,867.68	16,681.20	16,681.20
07/08/2004	COMMISSION	50.00	OTHER CHARGES					
1/12	BROKER		LEHMAN BROS INC NEW YORK DTC 074					
7/6/04	ROUSE CO COM USD0 01 PRICE	47.7384	BROKER	23,863.64	30.87	-15,433.84	8,429.80	8,429.80
07/08/2004	COMMISSION	5.00	OTHER CHARGES					
0/56	BROKER		MORGAN STANLEY AND CO NW YK DTC					
7/7/04	ROUSE CO COM USD0 01 PRICE	48.3176	BROKER	14,491.94	30.87	-9,260.30	5,231.64	5,231.64
07/11/2004	COMMISSION	3.00	OTHER CHARGES					
0/34	BROKER		MORGAN STANLEY AND CO NW YK DTC					
8/24/04	ROUSE CO COM USD0 01 PRICE	66.75	BROKER	33,349.21	30.97	-15,473.57	17,875.64	17,875.64
08/26/2004	COMMISSION	25.00	OTHER CHARGES					
0/79	BROKER		MERRILL LYNCH INTER NEW YK DTC 161					
8/24/04	ROUSE CO COM USD0 01 PRICE	66.5561	BROKER	432,279.52	30.97	-201,156.40	231,123.12	231,123.12
08/26/2004	COMMISSION	325.00	OTHER CHARGES					
10/13	BROKER		MERRILL LYNCH INTER NEW YK DTC 161					
8/25/04	ROUSE CO COM USD0 01 PRICE	66.5264	BROKER	943,942.77	30.97	-439,449.36	504,493.41	504,493.41
08/29/2004	COMMISSION	710.00	OTHER CHARGES					
22/11	BROKER		MERRILL LYNCH INTER NEW YK DTC 161					

Northern Trust

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
7/6/04	AMB PROPERTIES COR COM STK USD.01 PRICE	-700 00	34 88	24,396 73	29 68	-20,756 92	3,639 81	0 00	3,639 81
07/08/2004	1 34.8833 BROKER COMMISSION: 21.00 OTHER CHARGES: 0 58 BROKER: SPEAR LEEDS NEW YORK								
7/7/04	AMB PROPERTIES COR COM STK USD 01 PRICE:	-1,200 00	35 26	42,278 96	29 68	-35,583 29	6,695 67	0 00	6,695 67
07/11/2004	1 35 2633 BROKER COMMISSION: 36.00 OTHER CHARGES: 1 00 BROKER: SPEAR LEEDS NEW YORK								
7/7/04	AMB PROPERTIES COR COM STK USD.01 PRICE:	-300 00	35 31	10,590 68	29 66	-8,895 82	1,694 86	0 00	1,694 86
07/11/2004	1 35.3131 BROKER COMMISSION. 3 00 OTHER CHARGES 0.25 BROKER: MORGAN STANLEY AND CO NW YK DTC 050								
10/11/04	AMB PROPERTIES COR COM STK USD.01 PRICE:	-4,300 00	36 69	157,738 36	29 66	-127,506 78	30,231 58	0 00	30,231 58
10/13/2004	1 36.6942 BROKER COMMISSION. 43 00 OTHER CHARGES: 3.70 BROKER: MORGAN STANLEY AND CO NW YK DTC 050								
10/15/04	AMB PROPERTIES COR COM STK USD.01 PRICE. 36.61	-1,700 00	36 61	62,218 54	29 66	-50,409 66	11,808 88	0 00	11,808 88
10/19/2004	1 BROKER COMMISSION: 17.00 OTHER CHARGES: 1.46 BROKER: ALEX BROWN AND SONS NEW YORK								
10/19/04	AMB PROPERTIES COR COM STK USD.01 PRICE:	-1,100 00	37 04	40,731 05	29 66	-32,618 01	8,113 04	0 00	8,113 04
10/21/2004	* 37.0391 BROKER COMMISSION 11 00 OTHER CHARGES: 0 96 BROKER: WEEDEN & CO GREENWICH								
12/2/04	AMB PROPERTIES COR COM STK USD 01 PRICE:	-300 00	40 63	12,182 95	29 66	-8,895 82	3,287 13	0 00	3,287 13
12/06/2004	* 40 6258 BROKER COMMISSION 4.50 OTHER CHARGES 0 29 BROKER: INVESTMENT TECH GP INC NEW YORK								
12/2/04	AMB PROPERTIES COR COM STK USD.01 PRICE:	-300 00	40 80	12,236 14	29 66	-8,895 82	3,340 32	0 00	3,340 32
12/06/2004	* 40 7981 BROKER COMMISSION: 3.00 OTHER CHARGES: 0 29 BROKER: MORGAN STANLEY AND CO NW YK DTC 050								
12/9/04	AMB PROPERTIES COR COM STK USD.01 PRICE.	-3,200 00	39 73	126,994 14	29 68	-94,888 76	32,105 38	0 00	32,105 38
12/13/2004	* 39.7266 BROKER COMMISSION 128.00 OTHER CHARGES: 2 98 BROKER: LEHMAN BROS INC NEW YORK DTC 074								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08
 Page 10 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Equities</i>									
Common Stock									
Sales									
Totals for security		-13,100.00	489,367.55		-388,450.88	100,916.67	0.00	100,916.67	
APT INVT & MGMT CO CL A									
1/30/04									
02/03/2004	1	APARTMENT INV&MGMT COM USD0 01 CL'A' PRICE:	-4,500.00	35.00	157,267.62	35.41	-159,105.27	-1,837.65	-1,837.65
		35.00 BROKER COMMISSION 225.00 OTHER							
		CHARGES: 7.38 BROKER MORGAN STANLEY							
		AND CO NW YK DTC 050							
3/10/04		APARTMENT INV&MGMT COM USD0 01 CL'A' PRICE:	-100.00	32.94	3,291.87	35.38	-3,535.67	-243.80	-243.80
03/14/2004	1	32.94 BROKER COMMISSION 2.00 OTHER							
		CHARGES 0.13 BROKER INVESTMENT TECH GP							
		INC NEW YORK							
3/11/04		APARTMENT INV&MGMT COM USD0.01 CL'A' PRICE:	-1,300.00	32.11	41,690.02	35.40	-45,963.74	-4,273.72	-4,273.72
03/15/2004	1	32.1105 BROKER COMMISSION: 52.00 OTHER							
		CHARGES: 1.63 BROKER WEDBUSH MORGAN							
		SECS NEW YORK							
3/12/04		APARTMENT INV&MGMT COM USD0.01 CL'A' PRICE:	-1,200.00	32.20	38,594.33	35.40	-42,428.07	-3,833.74	-3,833.74
03/16/2004	1	32.2032 BROKER COMMISSION 48.00 OTHER							
		CHARGES 1.51 BROKER WEDBUSH MORGAN							
		SECS NEW YORK							
3/24/04		APARTMENT INV&MGMT COM USD0.01 CL'A' PRICE:	-5,900.00	31.15	183,630.33	35.39	-208,604.69	-24,974.36	-24,974.36
03/28/2004	1	31.15 BROKER COMMISSION 147.50 OTHER							
		CHARGES 7.17 BROKER MERRILL LYNCH INTER							
		NEW YK DTC 161							
3/29/04		APARTMENT INV&MGMT COM USD0.01 CL'A' PRICE:	-6,700.00	31.07	207,796.40	35.42	-236,890.07	-29,093.67	-29,093.67
03/31/2004	1	31.0656 BROKER COMMISSION: 335.00 OTHER							
		CHARGES 8.12 BROKER MORGAN STANLEY							
		AND CO NW YK DTC 050							
3/30/04		APARTMENT INV&MGMT COM USD0 01 CL'A' PRICE:	-100.00	31.00	3,094.87	35.42	-3,535.67	-440.80	-440.80
04/01/2004	1	31.00 BROKER COMMISSION 5.00 OTHER							
		CHARGES 0.13 BROKER MORGAN STANLEY							
		AND CO NW YK DTC 050							
3/30/04		APARTMENT INV&MGMT COM USD0.01 CL'A' PRICE:	-4,800.00	30.57	146,474.43	35.42	-169,712.29	-23,237.86	-23,237.86
04/01/2004	1	30.5667 BROKER COMMISSION 240.00 OTHER							
		CHARGES: 5.73 BROKER MERRILL LYNCH INTER							
		NEW YK DTC 161							

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08

Page 11 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
4/6/04	APARTMENT INV&MGMT COM USD0 01 CL'A' PRICE	-3,100 00	29 43	91,082 99	35 42	-109,605 85	-18,522 86	0 00	-18,522 86
04/11/2004	29 4323 BROKER COMMISSION 155.00 OTHER CHARGES 2 14 BROKER. (D)SBC WARBURG DILLON REED & COR NY								
4/7/04	APARTMENT INV&MGMT COM USD0 01 CL'A' PRICE	-1,700 00	29 84	50,649.12	35 42	-60,106 43	-9,457 31	0 00	-9,457 31
04/12/2004	29 8443 BROKER COMMISSION 85 00 OTHER CHARGES 1 19 BROKER. (D)SBC WARBURG DILLON REED & COR NY								
4/8/04	APARTMENT INV&MGMT COM USD0 01 CL'A' PRICE.	-1,000 00	29 28	29,234 01	35 42	-35,356 73	-6,122 72	0 00	-6,122 72
04/13/2004	29 2847 BROKER COMMISSION 50 00 OTHER CHARGES 0 69 BROKER MONTGOMERY SECURITIES NEW YORK								
4/14/04	APARTMENT INV&MGMT COM USD0.01 CL'A' PRICE:	-17,800 00	28 80	511,695 28	35 42	-629,349 73	-117,654 45	0 00	-117,654 45
04/18/2004	28 7976 BROKER COMMISSION 890.00 OTHER CHARGES. 12 00 BROKER. LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-48,200.00		1,464,501.27		-1,704,194.21	-239,692.94	0.00	-239,692.94
ARBOR RLTY TR INC COM									
10/12/04	ARBOR REALTY TRUST COM USD0.01 PRICE. 22.2565	-7,900 00	22 26	175,743 23	20 08	-158,566 79	17,176 44	0 00	17,176 44
10/14/2004	BROKER COMMISSION 79 00 OTHER CHARGES 4 12 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
10/14/04	ARBOR REALTY TRUST COM USD0 01 PRICE. 21.5141	-2,900 00	21 51	62,273 43	20 11	-58,208 06	4,065 37	0 00	4,065 37
10/18/2004	BROKER COMMISSION 116.00 OTHER CHARGES 1.46 BROKER WEDBUSH MORGAN SECS NEW YORK								
10/15/04	ARBOR REALTY TRUST COM USD0 01 PRICE 21 45	-3,000 00	21 45	64,228 49	20 11	-60,215 24	4,013 25	0 00	4,013 25
10/19/2004	BROKER COMMISSION 120.00 OTHER CHARGES 1 51 BROKER: WEDBUSH MORGAN SECS NEW YORK								
Totals for security:		-13,800.00		302,245.15		-278,990.09	25,255.06	0.00	25,255.06
AVALONBAY CMNTYS REIT									
3/8/04	AVALONBAY COMMUNI COM USD0.01 PRICE: 53.3596	-800 00	53 36	42,646 01	38 34	-30,645 49	12,000 52	0 00	12,000 52
03/10/2004	BROKER COMMISSION 40 00 OTHER CHARGES 1 67 BROKER. MONTGOMERY SECURITIES NEW YORK								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08

Page 12 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
Equities										
Common Stock										
Sales										
4/7/04	AVALONBAY COMMUNI COM USD0 01 PRICE-	52.006	-3,300 00	52 01	171,450 78	38 34	-126,412 65	45,038 13	0 00	45,038 13
04/12/2004	BROKER COMMISSION 165.00 OTHER CHARGES 4.02 BROKER MERRILL LYNCH INTER NEW YK DTC 181									
4/30/04	AVALONBAY COMMUNI COM USD0 01 PRICE.	49 6703	-2,100 00	49 67	104,200 18	38 35	-80,444 41	23,755 77	0 00	23,755 77
05/04/2004	BROKER COMMISSION 105.00 OTHER CHARGES. 2.45 BROKER. PERSHING & CO NEW YORK									
5/3/04	AVALONBAY COMMUNI COM USD0.01 PRICE-	50.0785	-3,300 00	50 08	165,090 18	38 35	-126,412 65	38,677 53	0 00	38,677 53
05/05/2004	BROKER COMMISSION 165.00 OTHER CHARGES 3.87 BROKER PERSHING & CO NEW YORK									
5/4/04	AVALONBAY COMMUNI COM USD0.01 PRICE.	50.5504	-2,800 00	50 55	141,397 80	38 35	-107,259 22	34,138 58	0 00	34,138 58
05/07/2004	BROKER COMMISSION 140 00 OTHER CHARGES: 3 32 BROKER. PERSHING & CO NEW YORK									
5/6/04	AVALONBAY COMMUNI COM USD0 01 PRICE.	50.5918	-1,500 00	50 59	75,810 92	38 35	-57,460 30	18,350 62	0 00	18,350 62
05/10/2004	BROKER COMMISSION 75 00 OTHER CHARGES: 1 78 BROKER: LEHMAN BROS INC NEW YORK DTC 074									
5/10/04	AVALONBAY COMMUNI COM USD0.01 PRICE	49.7542	-800 00	49 75	39,762 42	38 35	-30,645 49	9,116 93	0 00	9,116 93
05/12/2004	BROKER COMMISSION 40 00 OTHER CHARGES: 0 94 BROKER MONTGOMERY SECURITIES NEW YORK									
7/7/04	AVALONBAY COMMUNI COM USD0 01 PRICE.	57 7686	-100 00	57 77	5,775 72	38 31	-3,830 69	1,945 03	0 00	1,945 03
07/11/2004	BROKER COMMISSION 1.00 OTHER CHARGES. 0 14 BROKER MORGAN STANLEY AND CO NW YK DTC 050									
7/15/04	AVALONBAY COMMUNI COM USD0 01 PRICE-	58.191	-2,800 00	58 19	162,790 98	38 34	-107,259 22	55,531 76	0 00	55,531 76
07/21/2004	BROKER COMMISSION 140 00 OTHER CHARGES: 3 82 BROKER HAMBRECHT & QUIST NEW YORK									
12/6/04	AVALONBAY COMMUNI COM USD0.01 PRICE	73 6905	-2,700 00	73 69	198,851 69	38 33	-103,428 53	95,423 16	0 00	95,423 16
12/09/2004	BROKER COMMISSION 108 00 OTHER CHARGES 4 66 BROKER BEAR STEARNS NEW YORK DTC 352									
Totals for security:			-20,200.00		1,107,776.68		-773,798.65	333,978.03	0.00	333,978.03
BSTN PPTYS INC										
1/5/04	BOSTON PROPERTIES COM USD0 01 PRICE.	48 58	-4,300 00	48 58	208,669 22	37 72	-162,032 80	46,636 42	0 00	46,636 42
01/07/2004	BROKER COMMISSION 215.00 OTHER CHARGES. 9.78 BROKER. LEHMAN BROS INC NEW YORK DTC 074									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
Equities										
Common Stock										
Sales										
7/6/04	BOSTON PROPERTIES COM USD0 01 PRICE	50.9427	-2,100.00	50.94	106,893.16	40.89	-85,792.58	21,100.58	0.00	21,100.58
07/08/2004	BROKER COMMISSION 84.00 OTHER CHARGES: 2.51 BROKER (D)SBC WARBURG DILLON REED & COR NY									
7/7/04	BOSTON PROPERTIES COM USD0 01 PRICE	50.9786	-300.00	50.98	15,281.22	40.89	-12,256.08	3,025.14	0.00	3,025.14
07/11/2004	BROKER COMMISSION 12.00 OTHER CHARGES: 0.36 BROKER (D)SBC WARBURG DILLON REED & COR NY									
7/7/04	BOSTON PROPERTIES COM USD0 01 PRICE	51.2781	-200.00	51.28	10,253.38	40.86	-8,170.72	2,082.66	0.00	2,082.66
07/11/2004	BROKER COMMISSION 2.00 OTHER CHARGES: 0.24 BROKER MORGAN STANLEY AND CO NW YK DTC 050									
7/9/04	BOSTON PROPERTIES COM USD0 01 PRICE	51.0	-1,500.00	51.00	76,423.20	40.89	-61,280.42	15,142.78	0.00	15,142.78
07/13/2004	BROKER COMMISSION 75.00 OTHER CHARGES: 1.80 BROKER (D)SBC WARBURG DILLON REED & COR NY									
10/15/04	BOSTON PROPERTIES COM USD0.01 PRICE	58.6208	-1,300.00	58.62	76,192.25	40.86	-53,109.70	23,082.55	0.00	23,082.55
10/19/2004	BROKER COMMISSION 13.00 OTHER CHARGES: 1.79 BROKER ALEX BROWN AND SONS NEW YORK									
10/19/04	BOSTON PROPERTIES COM USD0 01 PRICE	58.922	-1,000.00	58.92	58,910.62	40.86	-40,853.61	18,057.01	0.00	18,057.01
10/21/2004	BROKER COMMISSION 10.00 OTHER CHARGES: 1.38 BROKER WEEDEN & CO GREENWICH									
12/2/04	BOSTON PROPERTIES COM USD0 01 PRICE	61.7963	-2,400.00	61.80	148,247.64	40.87	-98,048.67	50,198.97	0.00	50,198.97
12/06/2004	BROKER COMMISSION 60.00 OTHER CHARGES: 3.48 BROKER KALB VOORHIS & CO NEW YORK									
12/2/04	BOSTON PROPERTIES COM USD0 01 PRICE	61.9063	-800.00	61.91	49,515.88	40.86	-32,682.89	16,832.99	0.00	16,832.99
12/06/2004	BROKER COMMISSION 8.00 OTHER CHARGES: 1.16 BROKER MORGAN STANLEY AND CO NW YK DTC 050									
Totals for security:			-13,900.00		750,386.57		-554,227.47	196,159.10	0.00	196,159.10
CAMDEN PPTY TR SH BEN INT										
10/14/04	CAMDEN PROPERTY TR SBI COM USD0 01 PRICE		-3,900.00	45.14	176,011.07	46.19	-180,099.17	-4,088.10	0.00	-4,088.10
10/18/2004	45.1421 BROKER COMMISSION 39.00 OTHER CHARGES 4.12 BROKER MORGAN STANLEY AND CO NW YK DTC 050									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08
 Page 14 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
12/6/04	CAMDEN PROPERTY TR SBI COM USD0 01 PRICE:	-2,300 00	50 07	115,130 47	46 01	-105,801 48	9,328 99	0 00	9,328 99
12/09/2004	50 0679 BROKER COMMISSION: 23 00 OTHER CHARGES 2 70 BROKER. MORGAN STANLEY AND CO NW YK DTC 050								
12/7/04	CAMDEN PROPERTY TR SBI COM USD0 01 PRICE:	-5,900 00	49 98	294,822 58	46 01	-271,403 81	23,418 77	0 00	23,418 77
12/09/2004	49.9811 BROKER COMMISSION. 59 00 OTHER CHARGES 6 91 BROKER. MORGAN STANLEY AND CO NW YK DTC 050								
Totals for security		-12,100.00		585,964.12		-557,304.46	28,659.66	0.00	28,659.66
GAYLORD ENTMT CO NEW COM									
9/21/04	GAYLORD ENTMT CO COM USD0 01 PRICE 31.6401	-800 00	31 64	25,279 48	28 90	-23,086 85	2,192 63	0 00	2,192 63
09/23/2004	BROKER COMMISSION 32 00 OTHER CHARGES: 0 60 BROKER. LAZARD ASSET MANAGEMENT NEW YORK								
9/21/04	GAYLORD ENTMT CO COM USD0 01 PRICE 31 6178	-700 00	31 62	22,124 94	28 87	-20,200 99	1,923 95	0 00	1,923 95
09/23/2004	BROKER COMMISSION 7.00 OTHER CHARGES. 0 52 BROKER. MORGAN STANLEY AND CO NW YK DTC 050								
Totals for security		-1,500.00		47,404.42		-43,287.84	4,116.58	0.00	4,116.58
GEN GROWTH PPTYS INC COM									
1/30/04	GEN GROWTH PPTYS COM USD0 10 PRICE 29.5	-2,500 00	29 50	73,621 54	16 42	-40,969 67	32,651 87	0 00	32,651 87
02/03/2004	BROKER COMMISSION 125 00 OTHER CHARGES 3 46 BROKER. WACHOVIA SECS INC NEW YORK DTC346								
1/30/04	GEN GROWTH PPTYS COM USD0 10 PRICE: 29.5	-300 00	29 50	8,837 58	16 41	-4,916 36	3,921 22	0 00	3,921 22
02/03/2004	BROKER COMMISSION. 12 00 OTHER CHARGES. 0 42 BROKER. WEDBUSH MORGAN SECS NEW YORK								
1/30/04	GEN GROWTH PPTYS COM USD0 10 PRICE 30.0	-800 00	30 00	23,966 87	16 41	-13,110 29	10,856 58	0 00	10,856 58
02/03/2004	BROKER COMMISSION. 32.00 OTHER CHARGES: 1.13 BROKER. WEDBUSH MORGAN SECS NEW YORK								
7/6/04	GEN GROWTH PPTYS COM USD0.10 PRICE 30.3628	-1,300 00	30 36	39,405 71	16 80	-21,800 20	17,605 51	0 00	17,605 51
07/08/2004	BROKER COMMISSION. 65 00 OTHER CHARGES. 0 93 BROKER: (D)SBC WARBURG DILLON REED & COR NY								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
7/6/04	GEN GROWTH PPTYS COM USD0.10 PRICE.	30.8342							
		-900.00	30.83	27,741.13	16.78	-15,092.45	12,648.68	0.00	12,648.68
07/08/2004	BROKER COMMISSION 9.00 OTHER CHARGES: 0.65 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
7/7/04	GEN GROWTH PPTYS COM USD0.10 PRICE.	31.2777							
		-500.00	31.28	15,633.48	16.78	-8,384.69	7,248.79	0.00	7,248.79
07/11/2004	BROKER COMMISSION. 5.00 OTHER CHARGES: 0.37 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
7/8/04	GEN GROWTH PPTYS COM USD0.10 PRICE	31.0219							
		-1,400.00	31.02	43,373.64	16.79	-23,477.14	19,896.50	0.00	19,896.50
07/12/2004	BROKER COMMISSION: 56.00 OTHER CHARGES: 1.02 BROKER WEDBUSH MORGAN SECS NEW YORK								
7/9/04	GEN GROWTH PPTYS COM USD0.10 PRICE	31.0425							
		-300.00	31.04	9,300.53	16.79	-5,030.82	4,269.71	0.00	4,269.71
07/13/2004	BROKER COMMISSION 12.00 OTHER CHARGES: 0.22 BROKER WEDBUSH MORGAN SECS NEW YORK								
7/12/04	GEN GROWTH PPTYS COM USD0.10 PRICE	31.0162							
		-3,200.00	31.02	99,121.51	16.79	-53,662.04	45,459.47	0.00	45,459.47
07/14/2004	BROKER COMMISSION 128.00 OTHER CHARGES: 2.33 BROKER WEDBUSH MORGAN SECS NEW YORK								
10/15/04	GEN GROWTH PPTYS COM USD0.10 PRICE	32.1392							
		-2,500.00	32.14	80,321.11	16.78	-41,923.47	38,397.64	0.00	38,397.64
10/19/2004	BROKER COMMISSION 25.00 OTHER CHARGES: 1.89 BROKER ALEX BROWN AND SONS NEW YORK								
10/19/04	GEN GROWTH PPTYS COM USD0.10 PRICE	32.304							
		-5,000.00	32.30	161,466.22	16.77	-83,846.93	77,619.29	0.00	77,619.29
10/21/2004	BROKER COMMISSION 50.00 OTHER CHARGES: 3.78 BROKER. WEEDEN & CO GREENWICH								
10/19/04	GEN GROWTH PPTYS COM USD0.10 PRICE.	32.4253							
		-5,000.00	32.43	161,872.70	16.80	-83,846.93	78,025.77	0.00	78,025.77
10/21/2004	BROKER COMMISSION 250.00 OTHER CHARGES: 3.80 BROKER LEHMAN BROS INC NEW YORK DTC 074								
10/22/04	GEN GROWTH PPTYS COM USD0.10 PRICE:	32.6706							
		-2,200.00	32.67	71,785.63	16.79	-36,892.65	34,892.98	0.00	34,892.98
10/26/2004	BROKER COMMISSION: 88.00 OTHER CHARGES: 1.69 BROKER. MONTGOMERY SECURITIES NEW YORK								
Totals for security:		-25,900.00		816,447.65		-432,953.64	383,494.01	0.00	383,494.01
GOVT PPTYS TR INC REIT									
1/27/04	GOVT PROPERTIES TR REIT USD0.01 PRICE:	13.4841							
		-2,500.00	13.48	33,583.67	10.04	-25,000.00	8,583.67	0.00	8,583.67
01/30/2004	BROKER COMMISSION 125.00 OTHER CHARGES: 1.58 BROKER FRIEDMAN BILLINGS & RAMSEY NY								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08

Page 16 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
Totals for security:		-2,500 00		33,583.67		-25,000.00	8,583.67	0.00	8,583.67
HOST MARRIOTT CORP REIT									
1/21/04	HOST MARRIOTT CORP COM USD1 PRICE: 12.82	-4,800 00	12 82	61,485.12	8 73	-41,891 74	19,593 38	0 00	19,593 38
01/25/2004	BROKER COMMISSION 48 00 OTHER CHARGES: 2 88 BROKER: INVESTMENT TECH GP INC NEW YORK								
1/30/04	HOST MARRIOTT CORP COM USD1 PRICE: 12 6659	-500 00	12 67	6,307 65	8 76	-4,363 72	1,943 93	0 00	1,943 93
02/03/2004	BROKER COMMISSION 25 00 OTHER CHARGES: 0 30 BROKER LEHMAN BROS INC NEW YORK DTC 074								
1/30/04	HOST MARRIOTT CORP COM USD1 PRICE: 12.6725	-600 00	12 67	7,573 14	8 76	-5,236 47	2,336 67	0 00	2,336 67
02/03/2004	BROKER COMMISSION 30 00 OTHER CHARGES: 0 36 BROKER LEHMAN BROS INC NEW YORK DTC 074								
2/2/04	HOST MARRIOTT CORP COM USD1 PRICE: 12.7506	-2,500 00	12 75	31,750 00	8 76	-21,818 61	9,931 39	0 00	9,931 39
02/04/2004	BROKER COMMISSION 125.00 OTHER CHARGES: 1.50 BROKER LEHMAN BROS INC NEW YORK DTC 074								
2/3/04	HOST MARRIOTT CORP COM USD1 PRICE: 12 7117	-1,000 00	12 71	12,661 10	8 76	-8,727 45	3,933 65	0 00	3,933 65
02/05/2004	BROKER COMMISSION 50 00 OTHER CHARGES: 0 60 BROKER LEHMAN BROS INC NEW YORK DTC 074								
2/9/04	HOST MARRIOTT CORP COM USD1 PRICE: 12.9159	-3,500 00	12 92	45,116 03	8 74	-30,546 06	14,569 97	0 00	14,569 97
02/11/2004	BROKER COMMISSION 87.50 OTHER CHARGES: 2 12 BROKER KALB VOORHIS & CO NEW YORK								
2/10/04	HOST MARRIOTT CORP COM USD1 PRICE: 12.7504	-100 00	12 75	1,272 48	8 74	-872 74	399 74	0 00	399 74
02/13/2004	BROKER COMMISSION 2 50 OTHER CHARGES: 0 06 BROKER KALB VOORHIS & CO NEW YORK								
2/10/04	HOST MARRIOTT CORP COM USD1 PRICE: 12 7738	-100 00	12 77	1,274 82	8 74	-872 74	402 08	0 00	402 08
02/13/2004	BROKER COMMISSION 2 50 OTHER CHARGES: 0 06 BROKER KALB VOORHIS & CO NEW YORK								
6/18/04	HOST MARRIOTT CORP COM USD1 PRICE: 12.3468	-6,000 00	12 35	73,779 06	9 17	-54,820 28	18,958 78	0 00	18,958 78
06/22/2004	BROKER COMMISSION 300 00 OTHER CHARGES: 1 74 BROKER (D)SBC WARBURG DILLON REED & COR NY								
6/21/04	HOST MARRIOTT CORP COM USD1 PRICE: 12 2979	-700 00	12 30	8,573 32	9 17	-6,395 70	2,177 62	0 00	2,177 62
06/23/2004	BROKER COMMISSION 35.00 OTHER CHARGES: 0 21 BROKER: (D)SBC WARBURG DILLON REED & COR NY								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
6/22/04	HOST MARRIOTT CORP COM USD1 PRICE: 12.45	-3,000.00	12.45	37,199.12	9.17	-27,410.14	9,788.98	0.00	9,788.98
06/24/2004	1 BROKER COMMISSION 150.00 OTHER CHARGES: 0.88 BROKER (D)SBC WARBURG DILLON REED & COR NY								
6/23/04	HOST MARRIOTT CORP COM USD1 PRICE: 12.5307	-6,800.00	12.53	84,866.76	9.17	-62,129.65	22,737.11	0.00	22,737.11
06/27/2004	1 BROKER COMMISSION 340.00 OTHER CHARGES: 2.00 BROKER (D)SBC WARBURG DILLON REED & COR NY								
6/24/04	HOST MARRIOTT CORP COM USD1 PRICE: 12.5689	-2,000.00	12.57	25,037.21	9.17	-18,273.43	6,763.78	0.00	6,763.78
06/28/2004	1 BROKER COMMISSION 100.00 OTHER CHARGES: 0.59 BROKER (D)SBC WARBURG DILLON REED & COR NY								
6/25/04	HOST MARRIOTT CORP COM USD1 PRICE 12.5008	-2,000.00	12.50	24,901.01	9.17	-18,273.43	6,627.58	0.00	6,627.58
06/30/2004	1 BROKER COMMISSION 100.00 OTHER CHARGES: 0.59 BROKER (D)SBC WARBURG DILLON REED & COR NY								
7/7/04	HOST MARRIOTT CORP COM USD1 PRICE 12.7196	-800.00	12.72	10,167.44	9.14	-7,309.37	2,858.07	0.00	2,858.07
07/11/2004	1 BROKER COMMISSION. 8.00 OTHER CHARGES: 0.24 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
12/13/04	HOST MARRIOTT CORP COM USD1 PRICE. 16.5856	-12,600.00	16.59	208,469.66	9.47	-119,017.95	89,451.71	0.00	89,451.71
12/15/2004	1 BROKER COMMISSION. 504.00 OTHER CHARGES: 4.90 BROKER MONTGOMERY SECURITIES NEW YORK								
12/14/04	HOST MARRIOTT CORP COM USD1 PRICE: 16.5	-7,600.00	16.50	125,017.06	9.47	-71,788.60	53,228.46	0.00	53,228.46
12/16/2004	1 BROKER COMMISSION 380.00 OTHER CHARGES: 2.94 BROKER GOLDMAN SACHS & CO NW YK DTC 005								
12/14/04	HOST MARRIOTT CORP COM USD1 PRICE: 16.5138	-1,100.00	16.51	18,120.75	9.47	-10,390.46	7,730.29	0.00	7,730.29
12/16/2004	1 BROKER COMMISSION: 44.00 OTHER CHARGES: 0.43 BROKER MONTGOMERY SECURITIES NEW YORK								
12/14/04	HOST MARRIOTT CORP COM USD1 PRICE: 16.45	-5,500.00	16.45	90,197.88	9.47	-51,952.28	38,245.60	0.00	38,245.60
12/16/2004	1 BROKER COMMISSION 275.00 OTHER CHARGES: 2.12 BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security.		-61,200.00		873,768.61		-562,090.82	311,678.79	0.00	311,678.79

INTST HOTELS & RESORTS INC COM

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08

Page 18 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
5/10/04	INTERSTATE HTL RST COM USD0 01 PRICE.	5.5671							
		-100 00	5 57	553 69	4 05	-402 50	151 19	0 00	151 19
05/12/2004	BROKER COMMISSION. 3.00 OTHER CHARGES: 0 02 BROKER CITIGROUP GLOBAL MKTS INC NY								
5/10/04	INTERSTATE HTL RST COM USD0 01 PRICE.	5.55							
		-400 00	5 55	2,215 94	4.03	-1,609 99	605 95	0 00	605 95
05/12/2004	BROKER COMMISSION 4 00 OTHER CHARGES: 0 06 BROKER INVESTMENT TECH GP INC NEW YORK								
10/14/04	INTERSTATE HTL RST COM USD0 01 PRICE.	4.5466							
		-43,500 00	4 55	197,337 47	4 03	-175,086 67	22,250 80	0 00	22,250 80
10/18/2004	BROKER COMMISSION 435 00 OTHER CHARGES 4 63 BROKER. SPEAR LEEDS NEW YORK								
Totals for security.		-44,000.00		200,107.10		-177,099.16	23,007.94	0.00	23,007.94
ISTAR FINL INC COM									
7/6/04	ISTAR FINANCIAL CLASS'A'SBI USD0 001 PRICE								
		-500 00	40 40	20,195 97	32 91	-16,450 49	3,745 48	0 00	3,745 48
07/08/2004	40.4029 BROKER COMMISSION. 5 00 OTHER CHARGES 0 48 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
7/7/04	ISTAR FINANCIAL CLASS'A'SBI USD0 001 PRICE.								
		-300 00	40 80	12,235 30	32 91	-9,870 29	2,365 01	0 00	2,365 01
07/11/2004	40.7953 BROKER COMMISSION: 3.00 OTHER CHARGES 0 29 BROKER. MORGAN STANLEY AND CO NW YK DTC 050								
10/11/04	ISTAR FINANCIAL CLASS'A'SBI USD0 001 PRICE.	43 03							
		-1,100 00	43 03	47,320 89	33 13	-36,429 45	10,891 44	0 00	10,891 44
10/13/2004	BROKER COMMISSION 11 00 OTHER CHARGES: 1 11 BROKER SPEAR LEEDS NEW YORK								
10/15/04	ISTAR FINANCIAL CLASS'A'SBI USD0 001 PRICE.								
		-1,900 00	42 37	80,473 18	33.13	-62,923 59	17,549 59	0 00	17,549 59
10/19/2004	42 3653 BROKER COMMISSION. 19 00 OTHER CHARGES. 1.89 BROKER ALEX BROWN AND SONS NEW YORK								
10/19/04	ISTAR FINANCIAL CLASS'A'SBI USD0 001 PRICE.								
		-10,000 00	43 02	430,044 93	33 13	-331,176 80	98,868 13	0 00	98,868 13
10/21/2004	43 0155 BROKER COMMISSION 100.00 OTHER CHARGES 10 07 BROKER WEEDEN & CO GREENWICH								
12/2/04	ISTAR FINANCIAL CLASS'A'SBI USD0.001 PRICE:								
		-100 00	44.56	4,451 66	33 55	-3,351 49	1,100 17	0 00	1,100 17
12/06/2004	44.5577 BROKER COMMISSION: 4.00 OTHER CHARGES 0 11 BROKER KNIGHT SECURITIES NEW YORK								

Realize... G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08

◆ **Realized Gain/Loss Detail**

Trade/	Settle Date	Trade Unit	Price	Proceeds	Cost	Market	Translation	Total
		Shares/Par				Gain/Loss	Gain/Loss	Gain/Loss

Equities

Common Stock

Sales

12/3/04	12/07/2004	44.6	44.60	4,454.89	-3,351.49	1,103.40	0.00	1,103.40	
								ISTAR FINANCIAL CLASS.A/SBI USD0 001 PRICE: 44.6 BROKER COMMISSION 5.00 OTHER CHARGES 0 11 BROKER KNIGHT SECURITIES NEW YORK	

								Totals for security:	
								-14,000.00 599,176.82 -463,553.60 135,623.22 0.00 135,623.22	

KIMCO RLTY CORP COM

2/28/04	02/29/2004	46.94	46.94	187,716.67	-127,905.75	59,810.92	0.00	59,810.92	
								KIMCO REALTY COM USD0 01 PRICE: 46.941 46.941 BROKER COMMISSION 40.00 OTHER CHARGES: 7 33 BROKER WEEDEN & CO GREENWICH	
3/31/04	04/04/2004	51.14	51.14	5,108.80	-3,197.64	1,911.16	0.00	1,911.16	
								KIMCO REALTY COM USD0.01 PRICE: 51.14 51.14 BROKER COMMISSION 5.00 OTHER CHARGES 0 20 BROKER MORGAN STANLEY AND CO NW YK DTC	
7/6/04	07/08/2004	46.10	46.10	69,069.48	-48,611.53	20,457.95	0.00	20,457.95	
								KIMCO REALTY COM USD0 01 PRICE: 46.0974 46.0974 BROKER COMMISSION 75.00 OTHER CHARGES: 1 62 BROKER BEAR STEARNS NEW YORK DTC 352	
7/6/04	07/08/2004	46.31	46.31	23,147.85	-16,203.84	6,944.01	0.00	6,944.01	
								KIMCO REALTY COM USD0 01 PRICE: 46.3068 46.3068 BROKER COMMISSION 5.00 OTHER CHARGES: 0 55 BROKER MORGAN STANLEY AND CO NW YK DTC	
7/7/04	07/11/2004	47.32	47.32	14,192.00	-9,722.31	4,469.69	0.00	4,469.69	
								KIMCO REALTY COM USD0 01 PRICE: 47.3178 47.3178 BROKER COMMISSION 3.00 OTHER CHARGES: 0 34 BROKER MORGAN STANLEY AND CO NW YK DTC	
10/7/04	10/12/2004	51.02	51.02	15,293.07	-10,305.33	4,987.74	0.00	4,987.74	
								KIMCO REALTY COM USD0 01 PRICE: 51.0181 51.0181 BROKER COMMISSION 12.00 OTHER CHARGES: 0 36 BROKER (D)SBC WARBURG DILLON REED & COR	
10/8/04	10/13/2004	51.16	51.16	10,223.70	-8,870.22	3,353.48	0.00	3,353.48	
								KIMCO REALTY COM USD0 01 PRICE: 51.1597 51.1597 BROKER COMMISSION 8.00 OTHER CHARGES 0 24 BROKER (D)SBC WARBURG DILLON REED & COR	
10/14/04	10/18/2004	51.75	51.75	67,217.65	-44,656.44	22,561.21	0.00	22,561.21	
								KIMCO REALTY COM USD0.01 PRICE: 51.7471 51.7471 BROKER COMMISSION 52.00 OTHER CHARGES: 1 58 BROKER (D)SBC WARBURG DILLON REED & COR	

Northern Trust

Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08
 CWF08

Page 20 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
10/15/04	KIMCO REALTY COM USD0 01 PRICE 52.75	6,000.00	52.75	316,342.59	34.37	-206,106.65	110,235.94	0.00	110,235.94
10/19/2004	1 COMMISSION. 150.00 OTHER CHARGES: 7.41 BROKER JEFFRIES & CO INC N.JERSEY-DTC 19								
10/19/04	KIMCO REALTY COM USD0.01 PRICE 53.7	1,200.00	53.70	64,426.49	34.36	-41,221.33	23,205.16	0.00	23,205.16
10/21/2004	1 COMMISSION 12.00 OTHER CHARGES: 1.51 BROKER WEEDEN & CO GREENWICH								
11/1/04	KIMCO REALTY COM USD0 01 PRICE 54.42	2,500.00	54.42	135,948.31	34.38	-85,877.77	50,070.54	0.00	50,070.54
11/03/2004	1 COMMISSION 100.00 OTHER CHARGES: 3.19 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
11/3/04	KIMCO REALTY COM USD0 01 PRICE 55.0569	3,000.00	55.06	165,016.83	34.38	-103,053.32	61,963.51	0.00	61,963.51
11/07/2004	1 COMMISSION 150.00 OTHER CHARGES: 3.87 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
Totals for security:		-20,900.00		1,073,703.44		-703,732.13	369,971.31	0.00	369,971.31
LA QUINTA CORP PAIRED CTF 1 COM B LA QUINTA PPTYS &									
9/9/04	LA QUINTA PROPS COM USD0.01 CLASS'B' PRICE: 8.3	700.00	8.30	5,792.36	7.70	-5,371.56	420.80	0.00	420.80
09/13/2004	1 BROKER COMMISSION 17.50 OTHER CHARGES: 0.14 BROKER MERRILL LYNCH INTER NEW YK DTC 161								
Totals for security:		-700.00		5,792.36		-5,371.56	420.80	0.00	420.80
LAS VEGAS SANDS CORP COM STK									
12/15/04	LAS VEGAS SANDS CO COM USD0.001 PRICE. 45.0	600.00	45.00	26,975.36	29.03	-17,400.00	9,575.36	0.00	9,575.36
12/20/2004	1 BROKER COMMISSION 24.00 OTHER CHARGES: 0.64 BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-600.00		26,975.36		-17,400.00	9,575.36	0.00	9,575.36
LIBERTY PPTY TR SH BEN INT									
3/15/04	LIBERTY PPTY TST COM USD0 001 PRICE. 43.4042	2,700.00	43.40	117,051.76	30.39	-81,959.63	35,092.13	0.00	35,092.13
03/17/2004	1 BROKER COMMISSION 135.00 OTHER CHARGES: 4.58 BROKER MONTGOMERY SECURITIES NEW YORK								
3/25/04	LIBERTY PPTY TST COM USD0.001 PRICE 45.0	300.00	45.00	13,496.47	30.36	-9,106.63	4,389.84	0.00	4,389.84
03/29/2004	1 BROKER COMMISSION 3.00 OTHER CHARGES: 0.53 BROKER SPEAR LEEDS NEW YORK								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08

Page 21 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
3/25/04	LIBERTY PPTY TST COM USD0 001 PRICE: 44 9056	-400 00	44 91	17,957 53	30 36	-12,142 17	5,815 36	0 00	5,815 36
03/29/2004	BROKER COMMISSION: 4.00 OTHER CHARGES: 0 71 BROKER WEEDEN & CO GREENWICH								
5/28/04	LIBERTY PPTY TST COM USD0 001 PRICE: 39.9222	-100 00	39 92	3,991 12	30 36	-3,035 54	955 58	0 00	955 58
06/02/2004	BROKER COMMISSION: 1.00 OTHER CHARGES: 0 10 BROKER SPEAR LEEDS NEW YORK								
7/6/04	LIBERTY PPTY TST COM USD0 001 PRICE: 41 2464	-200 00	41 25	8,247 08	30 36	-6,071 08	2,176 00	0 00	2,176 00
07/08/2004	BROKER COMMISSION: 2 00 OTHER CHARGES: 0 20 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
7/7/04	LIBERTY PPTY TST COM USD0 001 PRICE: 41.6084	-100 00	41 61	4,159 74	30 36	-3,035 54	1,124 20	0 00	1,124 20
07/11/2004	BROKER COMMISSION: 1.00 OTHER CHARGES: 0 10 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
8/12/04	LIBERTY PPTY TST COM USD0 001 PRICE: 38.4188	-1,800 00	38 42	69,062 22	30 40	-54,639 75	14,422 47	0 00	14,422 47
08/16/2004	BROKER COMMISSION: 90 00 OTHER CHARGES: 1.62 BROKER FIRST UNION CAP MKTS NEW YORK								
10/26/04	LIBERTY PPTY TST COM USD0.001 PRICE: 39 6112	-100 00	39 61	3,957 02	30 74	-3,071 09	885 93	0 00	885 93
10/28/2004	BROKER COMMISSION: 4 00 OTHER CHARGES: 0.10 BROKER: LEGG MASON INC NEW YORK								
10/29/04	LIBERTY PPTY TST COM USD0.001 PRICE: 40 3	-8,200 00	40 30	249,544 15	30 75	-190,407 88	59,136 27	0 00	59,136 27
11/01/2004	BROKER COMMISSION: 310 00 OTHER CHARGES: 5.85 BROKER. LEGG MASON INC NEW YORK								
Totals for security:		-11,900.00		487,467.09		-363,469.31	123,997.78	0.00	123,997.78
POST PPTYS INC REIT									
1/30/04	POST PROPERTIES COM USD 0 01 PRICE: 27 9527	-17,500 00	27 95	488,711 85	27 60	-482,610 54	6,101 31	0 00	6,101 31
02/03/2004	BROKER COMMISSION: 437.50 OTHER CHARGES: 22 90 BROKER MERRILL LYNCH INTER NEW YK DTC 161								
Totals for security:		-17,500.00		488,711.85		-482,610.54	6,101.31	0.00	6,101 31
PROLOGIS SH BEN INT									
1/30/04	PROLOGIS SBI USD0.01 PRICE: 32.6068 BROKER	-6,300 00	32 61	205,098 22	25 27	-158,947 75	46,150 47	0 00	46,150 47
02/03/2004	COMMISSION: 315.00 OTHER CHARGES: 9.62 BROKER NATIONAL FINANCIAL SVCS NEW YORK								

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08
 CWF08 - WELLINGTON RETI

◆ Realized Gain/Loss Detail

Trade/ Settle Date Trade Price Unit Cost Proceeds Market Translation Total Gain/Loss

Equities

Common Stock

Sales

2/3/04	PROLOGIS SBI USD0 01 PRICE	33	1008	BROKER	-100	00	33	10	3,307	42	25	25	-2,522	98	784	44	784	44	
02/05/2004	COMMISSION																		
2/4/04	PROLOGIS SBI USD0,01 PRICE	32	3034	BROKER	-300	00	32	30	9,683	06	25	25	-7,568	94	2,114	12	2,114	12	
02/08/2004	COMMISSION																		
5/28/04	PROLOGIS SBI USD0 01 PRICE	32	0356	BROKER	-500	00	32	04	16,004	92	25	67	-12,826	34	3,178	58	3,178	58	
06/02/2004	COMMISSION																		
6/3/04	PROLOGIS SBI USD0 01 PRICE	32	503	BROKER	-200	00	32	50	6,495	44	25	67	-5,130	53	1,364	91	1,364	91	
06/07/2004	COMMISSION																		
6/4/04	PROLOGIS SBI USD0,01 PRICE	32	5003	BROKER	-300	00	32	50	9,742	36	25	67	-7,695	80	2,046	56	2,046	56	
06/08/2004	COMMISSION																		
6/25/04	PROLOGIS SBI USD0 01 PRICE	33	025	BROKER	-500	00	33	03	16,502	11	25	67	-12,826	34	3,675	77	3,675	77	
06/30/2004	COMMISSION																		
6/25/04	PROLOGIS SBI USD0 01 PRICE	33	0921	BROKER	-1,400	00	33	09	46,271	85	25	68	-35,913	74	10,358	11	10,358	11	
06/30/2004	COMMISSION																		
6/28/04	PROLOGIS SBI USD0 01 PRICE	33	2881	BROKER	-2,000	00	33	29	66,494	64	25	68	-51,305	34	15,189	30	15,189	30	
06/30/2004	COMMISSION																		
7/6/04	PROLOGIS SBI USD0 01 PRICE	33	7502	BROKER	-500	00	33	75	16,849	70	25	69	-12,826	34	4,023	36	4,023	36	
07/08/2004	COMMISSION																		
7/7/04	PROLOGIS SBI USD0,01 PRICE	34	0472	BROKER	-1,500	00	34	05	50,994	60	25	69	-38,479	01	12,515	59	12,515	59	
07/11/2004	COMMISSION																		
7/7/04	PROLOGIS SBI USD0,01 PRICE	34	05	BROKER	-400	00	34	05	13,615	68	25	66	-10,261	07	3,354	61	3,354	61	
07/11/2004	COMMISSION																		
050																			

Northern Trust

Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08
 CWF08
 CWF08 - WELLINGTON REIT

◆ **Realized Gain/Loss Detail**

Trade/ Settle Date Shares/Par Price Proceeds Unit Cost Market Translation Total
 Gain/Loss Gain/Loss Gain/Loss

Equities

Common Stock

Sales

7/8/04	PROLOGIS SBI USD0 01 PRICE	34 0328 BROKER	34 03	13,592 80	25 69	-10,261 07	3,331 73	0 00	3,331 73
07/12/2004	COMMISSION:	20 00 OTHER CHARGES:						0 00	
8/3/04	PROLOGIS SBI USD0 01 PRICE	35 0004 BROKER	35 00	6,989 91	25 69	-5,130 53	1,859 38	0 00	1,859 38
08/05/2004	COMMISSION:	10 00 OTHER CHARGES:						0 00	
8/17/04	PROLOGIS SBI USD0 01 PRICE	34 6941 BROKER	34 69	38,107 61	25 69	-28,217 94	9,889 67	0 00	9,889 67
08/19/2004	COMMISSION:	55 00 OTHER CHARGES:						0 00	
10/15/04	PROLOGIS SBI USD0 01 PRICE	36 652 BROKER	36 65	91,602 85	25 66	-64,131 68	27,471 17	0 00	27,471 17
10/19/2004	COMMISSION:	25 00 OTHER CHARGES:						0 00	
10/19/04	PROLOGIS SBI USD0 01 PRICE	37 5456 BROKER	37 55	93,836 80	25 66	-64,131 68	29,705 12	0 00	29,705 12
10/21/2004	COMMISSION:	25,00 OTHER CHARGES:						0 00	
12/2/04	PROLOGIS SBI USD0 01 PRICE	40,8297 BROKER	40 83	310,222 45	25 66	-194,960 30	115,262 15	0 00	115,262 15
12/06/2004	COMMISSION:	76 00 OTHER CHARGES:						0 00	
12/8/04	PROLOGIS SBI USD0 01 PRICE	41,8473 BROKER	41 85	75,251 37	25 68	-46,174 81	29,076 56	0 00	29,076 56
12/09/2004	COMMISSION:	72 00 OTHER CHARGES:						0 00	
Totals for security:			-30,100.00	1,090,663.79		-769,312.19	321,351.60	0.00	321,351.60
PS BUSINESS PKS INC CAL COM									
10/15/04	PS BUSINESS PKS COM SERA\USD 0 01 PRICE:	40.74	40 74	24,437 42	33 46	-20,067 60	4,369 82	0 00	4,369 82
10/19/2004	BROKER COMMISSION:	6 00 OTHER CHARGES:						0 00	
11/3/04	PS BUSINESS PKS COM SERA\USD 0 01 PRICE:		42 95	30,034 96	33 48	-23,412 21	6,622 75	0 00	6,622 75
11/07/2004	BROKER COMMISSION:	28 00 OTHER CHARGES:						0 00	
Totals for security:			-1,300 00	54,472.38		-43,479.81	10,992.57	0.00	10,992.57
PUB STORAGE INC COM									

Northern Trust

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08

Page 24 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
5/28/04	PUBLIC STORAGE INC COM USD 0.10 PRICE:	46 0	46 00	73,518 27	31 93	-51,028 48	22,489 79	0 00	22,489 79
06/02/2004	BROKER COMMISSION 80.00 OTHER CHARGES: 1 73 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
6/1/04	PUBLIC STORAGE INC COM USD 0.10 PRICE:	46.0	46 00	4,594 89	31 93	-3,189 28	1,405 61	0 00	1,405 61
06/04/2004	BROKER COMMISSION 5.00 OTHER CHARGES: 0 11 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
6/2/04	PUBLIC STORAGE INC COM USD 0 10 PRICE:	46 27	46 27	50,840 80	31 93	-35,082 08	15,758 72	0 00	15,758 72
06/06/2004	BROKER COMMISSION. 55 00 OTHER CHARGES: 1 20 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
6/9/04	PUBLIC STORAGE INC COM USD 0 10 PRICE:	47 2509	47 25	533,357 67	31 93	-360,388 63	172,969 04	0 00	172,969 04
06/13/2004	BROKER COMMISSION 565.00 OTHER CHARGES: 12.50 BROKER LEGG MASON INC NEW YORK								
7/7/04	PUBLIC STORAGE INC COM USD 0 10 PRICE:	47.785	47 79	9,554 77	31 90	-6,378 56	3,176 21	0 00	3,176 21
07/11/2004	BROKER COMMISSION 2 00 OTHER CHARGES: 0 23 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
10/15/04	PUBLIC STORAGE INC COM USD 0 10 PRICE:	51 4808	51 48	66,910 47	32 95	-42,820 32	24,090 15	0 00	24,090 15
10/19/2004	BROKER COMMISSION 13 00 OTHER CHARGES: 1 57 BROKER ALEX BROWN AND SONS NEW YORK								
12/6/04	PUBLIC STORAGE INC COM USD 0 10 PRICE:	55.8575	55 86	111,632 38	32 96	-65,877 41	45,754 97	0 00	45,754 97
12/09/2004	BROKER COMMISSION 80 00 OTHER CHARGES: 2 62 BROKER (D)SBC WARBURG DILLON REED & COR NY								
12/7/04	PUBLIC STORAGE INC COM USD 0.10 PRICE:	55.5626	55 56	210,980 93	32 96	-125,167 08	85,813 85	0 00	85,813 85
12/09/2004	BROKER COMMISSION 152 00 OTHER CHARGES: 4 95 BROKER (D)SBC WARBURG DILLON REED & COR NY								
Totals for security.		-21,400.00		1,061,390.18		-689,931.84	371,458.34	0.00	371,458.34
RAIT INVT TR COM									
1/22/04	RAIT INVESTMENT COM USD0 01 PRICE:	26.6041	26 60	21,250 28	21.44	-17,124 73	4,125 55	0 00	4,125 55
01/26/2004	BROKER COMMISSION 32 00 OTHER CHARGES: 1 00 BROKER WEDBUSH MORGAN SECS NEW YORK								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08
 Page 25 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
1/23/04	RAIT INVESTMENT COM USD0 01 PRICE: 26.5423	-1,200 00	26 54	31,801 26	21 44	-25,687 10	6,114 16	0 00	6,114 16
01/27/2004	* BROKER COMMISSION 48 00 OTHER CHARGES: 1 50 BROKER: WEDBUSH MORGAN SECS NEW YORK								
1/26/04	RAIT INVESTMENT COM USD0 01 PRICE: 27.0001	-1,300 00	27 00	35,046 48	21 44	-27,827 69	7,218 79	0 00	7,218 79
01/28/2004	* BROKER COMMISSION. 52 00 OTHER CHARGES: 1 65 BROKER: WEDBUSH MORGAN SECS NEW YORK								
1/27/04	RAIT INVESTMENT COM USD0 01 PRICE 27.0737	-1,100 00	27 07	29,735 67	21 44	-23,546 51	6,189 16	0 00	6,189 16
01/29/2004	* BROKER COMMISSION 44 00 OTHER CHARGES: 1.40 BROKER. WEDBUSH MORGAN SECS NEW YORK								
1/30/04	RAIT INVESTMENT COM USD0 01 PRICE: 26 3963	-1,500 00	26 40	39,532 59	21 44	-32,108 87	7,423 72	0 00	7,423 72
02/03/2004	* BROKER COMMISSION 60 00 OTHER CHARGES: 1.86 BROKER WEDBUSH MORGAN SECS NEW YORK								
2/2/04	RAIT INVESTMENT COM USD0 01 PRICE. 26.2865	-2,800 00	26 29	73,486 75	21 44	-59,936 57	13,550 18	0 00	13,550 18
02/04/2004	* BROKER COMMISSION 112 00 OTHER CHARGES: 3 45 BROKER WEDBUSH MORGAN SECS NEW YORK								
3/19/04	RAIT INVESTMENT COM USD0 01 PRICE 28 3316	-100 00	28 33	2,832 04	21 41	-2,140 59	691 45	0 00	691 45
03/23/2004	* BROKER COMMISSION 1 00 OTHER CHARGES 0 12 BROKER: MORGAN STANLEY AND CO NW YK DTC 050								
3/24/04	RAIT INVESTMENT COM USD0.01 PRICE 29.0 BROKER	-100 00	29 00	2,898 88	21 41	-2,140 59	758 29	0 00	758 29
03/28/2004	* COMMISSION 1 00 OTHER CHARGES: 0 12 BROKER: MORGAN STANLEY AND CO NW YK DTC 050								
3/25/04	RAIT INVESTMENT COM USD0.01 PRICE 29 0109	-400 00	29 01	11,599 90	21 41	-8,562 37	3,037 53	0 00	3,037 53
03/29/2004	* BROKER COMMISSION 4 00 OTHER CHARGES 0 46 BROKER: MORGAN STANLEY AND CO NW YK DTC 050								
3/26/04	RAIT INVESTMENT COM USD0 01 PRICE. 29 0528	-800 00	29 05	23,233 33	21 41	-17,124 73	6,108 60	0 00	6,108 60
03/30/2004	* BROKER COMMISSION: 8 00 OTHER CHARGES. 0 91 BROKER. MORGAN STANLEY AND CO NW YK DTC 050								
6/1/04	RAIT INVESTMENT COM USD0 01 PRICE 24.6643	-600 00	24 66	14,783 23	22 20	-13,309 03	1,474 20	0 00	1,474 20
06/04/2004	* BROKER COMMISSION 15 00 OTHER CHARGES. 0 35 BROKER. MERRILL LYNCH INTER NEW YK DTC 161								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08
 Page 26 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
Equities										
Common Stock										
Sales										
6/2/04	RAIT INVESTMENT COM USD0 01 PRICE	24 6813	-800 00	24 68	19,724 57	22 20	-17,745 38	1,979 19	0 00	1,979 19
06/06/2004	BROKER COMMISSION 20 00 OTHER CHARGES: 0 47 BROKER: MERRILL LYNCH INTER NEW YK DTC 161									
6/3/04	RAIT INVESTMENT COM USD0.01 PRICE	24 7862	-400 00	24 79	9,904 24	22 20	-8,872 69	1,031 55	0 00	1,031 55
06/07/2004	BROKER COMMISSION 10 00 OTHER CHARGES: 0.24 BROKER: MERRILL LYNCH INTER NEW YK DTC 161									
7/6/04	RAIT INVESTMENT COM USD0.01 PRICE	25 2613	-100 00	25 26	2,525 07	22 19	-2,218 17	306 90	0 00	306 90
07/08/2004	BROKER COMMISSION 1.00 OTHER CHARGES: 0 06 BROKER: MORGAN STANLEY AND CO NW YK DTC 050									
7/7/04	RAIT INVESTMENT COM USD0 01 PRICE	25 3733	-100 00	25 37	2,536 27	22 19	-2,218 17	318 10	0 00	318 10
07/11/2004	BROKER COMMISSION 1 00 OTHER CHARGES: 0 06 BROKER: MORGAN STANLEY AND CO NW YK DTC 050									
8/31/04	RAIT INVESTMENT COM USD0 01 PRICE	26 9671	-3,600 00	26 97	96,899 28	22.22	-79,854 20	17,045 08	0 00	17,045 08
09/02/2004	BROKER COMMISSION 180 00 OTHER CHARGES: 2.28 BROKER: FRIEDMAN BILLINGS & RAMSEY NY									
9/1/04	RAIT INVESTMENT COM USD0.01 PRICE	26 9308	-3,600 00	26 93	96,768 61	22 22	-79,854 20	16,914 41	0 00	16,914 41
09/06/2004	BROKER COMMISSION: 180 00 OTHER CHARGES: 2.27 BROKER: FRIEDMAN BILLINGS & RAMSEY NY									
9/9/04	RAIT INVESTMENT COM USD0.01 PRICE	27 5586	-1,600 00	27 56	44,052 72	22 20	-35,490 76	8,561 96	0 00	8,561 96
09/13/2004	BROKER COMMISSION 40.00 OTHER CHARGES: 1 04 BROKER: KALB VOORHIS & CO NEW YORK									
9/10/04	RAIT INVESTMENT COM USD0 01 PRICE	27 2862	-10,700 00	27.29	291,527 50	22 21	-237,344 42	54,183 08	0 00	54,183 08
09/14/2004	BROKER COMMISSION. 428 00 OTHER CHARGES: 6 84 BROKER: WEDBUSH MORGAN SECS NEW YORK									
Totals for security:			-31,600.00		850,138.67		-693,106.77	157,031.90	0.00	157,031.90
REGENCY CENTERS CORP COM STK USD0.01										
6/25/04	REGENCY CENTERS COM USD0 01 PRICE	44.3163	-1,000 00	44 32	44,290 26	33 70	-33,679 68	10,610 58	0 00	10,610 58
06/30/2004	BROKER COMMISSION 25.00 OTHER CHARGES: 1 04 BROKER: KALB VOORHIS & CO NEW YORK									
6/28/04	REGENCY CENTERS COM USD0 01 PRICE.	44.1241	-400 00	44 12	17,629 22	33 72	-13,471 87	4,157 35	0 00	4,157 35
06/30/2004	BROKER COMMISSION 20 00 OTHER CHARGES 0.42 BROKER: LEHMAN BROS INC NEW YORK DTC 074									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
7/6/04	REGENCY CENTERS COM USD0 01 PRICE	-500 00	43 96	21,976 88	33 69	-16,839 84	5,137 04	0 00	5,137 04
07/08/2004	1 BROKER COMMISSION 5 00 OTHER CHARGES: 0 52 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
7/7/04	REGENCY CENTERS COM USD0.01 PRICE	-300 00	44 02	13,202 09	33 69	-10,103 90	3,098 19	0 00	3,098 19
07/11/2004	1 BROKER COMMISSION 3 00 OTHER CHARGES: 0 31 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
7/8/04	REGENCY CENTERS COM USD0 01 PRICE	-1,400 00	43 97	61,490 47	33 72	-47,151 55	14,338 92	0 00	14,338 92
07/12/2004	1 BROKER COMMISSION 70.00 OTHER CHARGES: 1 45 BROKER CHARLES SCHWAB NEW YORK								
7/9/04	REGENCY CENTERS COM USD0 01 PRICE	-600 00	43 01	25,777 49	33 72	-20,207 81	5,569 68	0 00	5,569 68
07/13/2004	1 BROKER COMMISSION 30 00 OTHER CHARGES: 0 61 BROKER CHARLES SCHWAB NEW YORK								
7/12/04	REGENCY CENTERS COM USD0 01 PRICE	-1,600 00	43 15	68,953 90	33 72	-53,887 48	15,066 42	0 00	15,066 42
07/14/2004	1 BROKER COMMISSION 80.00 OTHER CHARGES: 1.62 BROKER CHARLES SCHWAB NEW YORK								
7/13/04	REGENCY CENTERS COM USD0 01 PRICE	-1,900 00	43 07	81,741 59	33 72	-63,991 38	17,750 21	0 00	17,750 21
07/15/2004	1 BROKER COMMISSION 95 00 OTHER CHARGES: 1 92 BROKER CHARLES SCHWAB NEW YORK								
7/14/04	REGENCY CENTERS COM USD0 01 PRICE	-1,500 00	43 13	64,611 88	33 72	-50,519 51	14,092 37	0 00	14,092 37
07/18/2004	1 BROKER COMMISSION 75 00 OTHER CHARGES: 1.52 BROKER CHARLES SCHWAB NEW YORK								
10/11/04	REGENCY CENTERS COM USD0 01 PRICE	-4,900 00	46 18	226,250 73	33 69	-165,030 41	61,220 32	0 00	61,220 32
10/13/2004	1 BROKER COMMISSION 49.00 OTHER CHARGES: 5 30 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
10/15/04	REGENCY CENTERS COM USD0.01 PRICE	-1,000 00	47 68	47,643 88	33 69	-33,679 68	13,964 20	0 00	13,964 20
10/19/2004	1 BROKER COMMISSION 10 00 OTHER CHARGES: 1 12 BROKER ALEX BROWN AND SONS NEW YORK								
10/19/04	REGENCY CENTERS COM USD0.01 PRICE	-1,000 00	48 33	48,317 86	33 69	-33,679 68	14,638 18	0 00	14,638 18
10/21/2004	1 BROKER COMMISSION 10.00 OTHER CHARGES: 1 14 BROKER WEEDEN & CO GREENWICH								
10/22/04	REGENCY CENTERS COM USD0 01 PRICE	-200 00	47 92	9,575 61	33 71	-6,735 94	2,839 67	0 00	2,839 67
10/26/2004	1 BROKER COMMISSION 8.00 OTHER CHARGES: 0.23 BROKER WEDBUSH MORGAN SECS NEW YORK								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
CWF08 - WELLINGTON REIT
CWF08

Page 28 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
10/26/04	REGENCY CENTERS COM USD0.01 PRICE:	47	47.92	18,971.23	33.72	-13,471.87	5,499.36	0.00	5,499.36
10/28/2004	BROKER COMMISSION: 20.00 OTHER CHARGES: 0.45 BROKER WEEDEN & CO GREENWICH								
10/29/04	REGENCY CENTERS COM USD0.01 PRICE:	900	48.75	43,854.53	33.70	-30,311.71	13,542.82	0.00	13,542.82
11/02/2004	BROKER COMMISSION: 22.50 OTHER CHARGES: 1.03 BROKER KALB VOORHIS & CO NEW YORK								
Totals for security:		-17,600.00		794,287.62		-592,762.31	201,525.31	0.00	201,525.31
SAUL CTRS INC COM									
10/12/04	SAUL CENTERS INC COM USD0.01 PRICE:	6,000	32.50	194,935.43	30.81	-184,800.00	10,135.43	0.00	10,135.43
10/14/2004	BROKER COMMISSION: 60.00 OTHER CHARGES: 4.57 BROKER MORGAN STANLEY AND CO NW YK DTC 0.50								
10/14/04	SAUL CENTERS INC COM USD0.01 PRICE:	3,400	31.84	108,117.46	30.84	-104,720.00	3,397.46	0.00	3,397.46
10/18/2004	BROKER COMMISSION: 136.00 OTHER CHARGES: 2.54 BROKER WEDBUSH MORGAN SECS NEW YORK								
Totals for security:		-9,400.00		303,052.89		-289,520.00	13,532.89	0.00	13,532.89
SHURGARD STORAGE CTRS INC CL A									
1/5/04	SHURGARD STORAGE CL A COMMON STOCK PRICE:	2,200	37.03	81,357.90	31.12	-68,374.76	12,983.14	0.00	12,983.14
01/07/2004	37.0326 BROKER COMMISSION: 110.00 OTHER CHARGES: 3.82 BROKER MONTGOMERY SECURITIES NEW YORK								
1/7/04	SHURGARD STORAGE CL A COMMON STOCK PRICE:	100	37.07	3,705.57	31.09	-3,107.94	597.63	0.00	597.63
01/11/2004	37.0675 BROKER COMMISSION: 1.00 OTHER CHARGES: 0.18 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
1/8/04	SHURGARD STORAGE CL A COMMON STOCK PRICE:	9,500	37.05	351,463.57	31.12	-295,254.65	56,208.92	0.00	56,208.92
01/12/2004	37.0479 BROKER COMMISSION: 475.00 OTHER CHARGES: 16.48 BROKER JEFFRIES & CO INC N JERSEY-DTC 19								
1/8/04	SHURGARD STORAGE CL A COMMON STOCK PRICE:	300	37.02	11,093.30	31.11	-9,323.83	1,769.47	0.00	1,769.47
01/12/2004	37.0194 BROKER COMMISSION: 12.00 OTHER CHARGES: 0.52 BROKER WEDBUSH MORGAN SECS NEW YORK								
Totals for security:		-12,100.00		447,620.34		-376,061.18	71,559.16	0.00	71,559.16

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
SIMON PPTY GROUP INC COM									
1/30/04	SIMON PROP GROUP COM USD0 0001 PRICE:								
	02/03/2004 1								
	BROKER COMMISSION:								
	8 44 BROKER. CSFB NEW YORK DTC 355								
3/23/04	SIMON PROP GROUP COM USD0 0001 PRICE:								
	03/25/2004 1								
	BROKER COMMISSION.								
	0.68 BROKER. MORGAN STANLEY AND CO NW YK DTC 050								
3/23/04	SIMON PROP GROUP COM USD0 0001 PRICE:								
	03/25/2004 1								
	BROKER COMMISSION								
	2 25 BROKER. CITIGROUP GLOBAL MKTS INC NY								
3/25/04	SIMON PROP GROUP COM USD0 0001 PRICE:								
	03/29/2004 1								
	BROKER COMMISSION								
	4 74 BROKER. MONTGOMERY SECURITIES NEW YORK								
3/29/04	SIMON PROP GROUP COM USD0 0001 PRICE:								
	03/31/2004 1								
	BROKER COMMISSION								
	1 58 BROKER. MORGAN STANLEY AND CO NW YK DTC 050								
3/29/04	SIMON PROP GROUP COM USD0 0001 PRICE:								
	03/31/2004 1								
	BROKER COMMISSION								
	5 82 BROKER. MONTGOMERY SECURITIES NEW YORK								
6/25/04	SIMON PROP GROUP COM USD0.0001 PRICE:								
	06/30/2004 1								
	BROKER COMMISSION								
	2 31 BROKER. LEHMAN BROS INC NEW YORK DTC 074								
7/6/04	SIMON PROP GROUP COM USD0 0001 PRICE:								
	07/08/2004 1								
	BROKER COMMISSION								
	0 61 BROKER. MORGAN STANLEY AND CO NW YK DTC 050								
7/7/04	SIMON PROP GROUP COM USD0 0001 PRICE:								
	07/11/2004 1								
	BROKER COMMISSION.								
	0 37 BROKER. MORGAN STANLEY AND CO NW YK DTC 050								
10/11/04	SIMON PROP GROUP COM USD0.0001 PRICE:								
	10/13/2004 1								
	BROKER COMMISSION								
	2 36 BROKER. KALB VOORHIS & CO NEW YORK								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08

Page 30 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
10/12/04	SIMON PROP GROUP COM USD0 0001 PRICE 56.0	-2,000 00	56 00	111,947 37	38 85	-77,669 93	34,277 44	0 00	34,277 44
10/14/2004	1 BROKER COMMISSION 50 00 OTHER CHARGES: 2.63 BROKER KALB VOORHIS & CO NEW YORK								
10/15/04	SIMON PROP GROUP COM USD0.0001 PRICE: 56.4198	-5,000 00	56 42	282,042 39	38 84	-194,174 84	87,867 55	0 00	87,867 55
10/19/2004	1 BROKER COMMISSION 50 00 OTHER CHARGES: 6.61 BROKER MERRILL LYNCH INTER NEW YK DTC 161								
12/2/04	SIMON PROP GROUP COM USD0 0001 PRICE. 62.9561	-1,700 00	62 96	106,954 86	38 86	-66,019 44	40,935 42	0 00	40,935 42
12/06/2004	1 BROKER COMMISSION 68 00 OTHER CHARGES: 2.51 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
12/13/04	SIMON PROP GROUP COM USD0 0001 PRICE 64.8273	-900 00	64 83	58,334 20	38 84	-34,951 47	23,382 73	0 00	23,382 73
12/15/2004	1 BROKER COMMISSION 9 00 OTHER CHARGES 1.37 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
Totals for security:		-24,300.00		1,365,463.85		-898,283 27	467,180.58	0.00	467,180.58
SPIRIT FIN CORP COM STK									
12/16/04	SPIRIT FINANCE COR COM USD0 01 PRICE. 12.4	-2,300 00	12 40	28,427 33	11 04	-25,300 00	3,127 33	0 00	3,127 33
12/21/2004	1 BROKER COMMISSION 92 00 OTHER CHARGES: 0.67 BROKER CITIGROUP GLOBAL MKTS INC NY								
Totals for security:		-2,300.00		28,427.33		-25,300.00	3,127.33	0.00	3,127.33
ST JOE CO COM									
4/7/04	ST JOE COMPANY COM NPV PRICE. 40.453 BROKER	-200 00	40 45	8,080 41	39 33	-7,855 11	225 30	0 00	225 30
04/12/2004	1 COMMISSION 10.00 OTHER CHARGES: 0.19 BROKER (D)SBC WARBURG DILLON REED & COR NY								
4/29/04	ST JOE COMPANY COM NPV PRICE 39.3488 BROKER	-200 00	39 35	7,859 57	39 33	-7,855 11	4 46	0 00	4 46
05/03/2004	1 COMMISSION 10 00 OTHER CHARGES: 0.19 BROKER MONTGOMERY SECURITIES NEW YORK								
4/30/04	ST JOE COMPANY COM NPV PRICE 39.4 BROKER	-400 00	39 40	15,739 63	39 33	-15,710 22	29 41	0 00	29 41
05/04/2004	1 COMMISSION 20 00 OTHER CHARGES: 0.37 BROKER MONTGOMERY SECURITIES NEW YORK								
5/3/04	ST JOE COMPANY COM NPV PRICE. 39.0108 BROKER	-200 00	39 01	7,791 97	39 33	-7,855 11	-63 14	0 00	-63 14
05/05/2004	1 COMMISSION 10 00 OTHER CHARGES: 0.19 BROKER MONTGOMERY SECURITIES NEW YORK								

Realize G/L Detail

01 Jan 04 - 31 Dec 04

CWFDN - WELLINGTON REIT

CWF08

Page 31 of 44

◆ Realized Gain/Loss Detail

Trade/ Settlement Date Shares/Par Price Proceeds Unit Cost Market Translation Total Gain/Loss

Equities

Common Stock

Sales

6/5/04	ST JOE COMPANY COM NPV PRICE	39.25	39.25	3,919.90	39.33	-7.65	0.00	-7.65
05/09/2004	COMMISSION							
	5.00 OTHER CHARGES							
7/6/04	0.10 BROKER: MONTGOMERY SECURITIES NEW YORK							
7/6/04	ST JOE COMPANY COM NPV PRICE	40.14	40.14	84,186.81	39.30	-82,432.97	0.00	1,753.84
07/08/2004	COMMISSION							
	105.00 OTHER CHARGES							
7/6/04	1.98 BROKER: CSFB NEW YORK DTC							
7/6/04	ST JOE COMPANY COM NPV PRICE	40.10	40.10	4,008.73	39.26	-3,925.38	0.00	83.35
07/08/2004	COMMISSION							
	1.00 OTHER CHARGES							
07/08/2004	0.10 BROKER: MORGAN STANLEY AND CO NW YK DTC							
7/30/04	ST JOE COMPANY COM NPV PRICE	43.02	43.02	8,593.79	39.30	-7,850.76	0.00	743.03
08/03/2004	COMMISSION							
	10.00 OTHER CHARGES							
8/2/04	0.21 BROKER: LEHMAN BROS INC NEW YORK DTC							
8/2/04	ST JOE COMPANY COM NPV PRICE	43.04	43.04	38,693.69	39.30	-35,328.41	0.00	3,365.28
08/04/2004	COMMISSION							
	45.00 OTHER CHARGES							
8/3/04	ST JOE COMPANY COM NPV PRICE	43.29	43.29	21,617.39	39.30	-19,626.90	0.00	1,990.49
08/05/2004	COMMISSION							
	25.00 OTHER CHARGES							
8/4/04	0.51 BROKER: LEHMAN BROS INC NEW YORK DTC							
8/4/04	ST JOE COMPANY COM NPV PRICE	43.30	43.30	25,950.53	39.30	-23,552.28	0.00	2,398.25
08/09/2004	COMMISSION							
	30.00 OTHER CHARGES							
8/5/04	0.61 BROKER: LEHMAN BROS INC NEW YORK DTC							
8/5/04	ST JOE COMPANY COM NPV PRICE	43.25	43.25	82,083.01	39.30	-74,582.21	0.00	7,500.80
08/10/2004	COMMISSION							
	95.00 OTHER CHARGES							
8/16/04	1.93 BROKER: LEHMAN BROS INC NEW YORK DTC							
8/16/04	ST JOE COMPANY COM NPV PRICE	43.06	43.06	64,522.78	39.29	-58,880.69	0.00	5,642.09
08/18/2004	COMMISSION							
	60.00 OTHER CHARGES							
8/17/04	1.52 BROKER: WEDBUSH MORGAN SECS NEW YORK							
8/17/04	ST JOE COMPANY COM NPV PRICE	43.69	43.69	82,924.50	39.29	-74,582.21	0.00	8,342.29
08/19/2004	COMMISSION							
	76.00 OTHER CHARGES							
8/18/04	1.95 BROKER: WEDBUSH MORGAN SECS NEW YORK							
8/18/04	ST JOE COMPANY COM NPV PRICE	44.68	44.68	40,181.44	39.29	-35,328.41	0.00	4,853.03
08/22/2004	COMMISSION							
	36.00 OTHER CHARGES							
	0.95 BROKER: WEDBUSH MORGAN SECS NEW YORK							

Northern Trust

Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08

Page 32 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Equities</i>									
Common Stock									
Sales									
8/19/04	ST JOE COMPANY COM NPV PRICE 44.8461 BROKER	-1,200 00	44 85	53,766 06	39 29	-47,104 55	6,661 51	0 00	6,661 51
08/24/2004	COMMISSION. 48 00 OTHER CHARGES: 1 26 BROKER. WEDBUSH MORGAN SECS NEW YORK								
8/20/04	ST JOE COMPANY COM NPV PRICE 45 3321 BROKER	-900 00	45 33	40,761 93	39 29	-35,328 42	5,433 51	0 00	5,433 51
08/25/2004	COMMISSION 36.00 OTHER CHARGES. 0 96 BROKER WEDBUSH MORGAN SECS NEW YORK								
Totals for security:		-13,800 00		590,682.14		-541,726.29	48,955.85	0.00	48,955.85
STARWOOD HOTELS & RESORTS WORLDWIDE INC PAIRED CTF 1 B SH BEN INT STARWOOD REIT									
4/6/04	STARWOOD HTLS WRLD PAIRED CERT CLASS'B'US	-5,000 00	42 29	211,194 55	34 89	-174,248 95	36,945 60	0 00	36,945 60
04/11/2004	PRICE 42 2899 BROKER COMMISSION. 250.00 OTHER CHARGES. 4 95 BROKER LEHMAN BROS INC NEW YORK DTC 074								
4/7/04	STARWOOD HTLS WRLD PAIRED CERT CLASS'B'US	-1,300 00	41 75	54,213 92	34 89	-45,304 73	8,909 19	0 00	8,909 19
04/12/2004	PRICE 41 754 BROKER COMMISSION 65 00 OTHER CHARGES. 1 28 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
4/8/04	STARWOOD HTLS WRLD PAIRED CERT CLASS'B'US	-300 00	41 01	12,287 77	34 89	-10,454 94	1,832 83	0 00	1,832 83
04/13/2004	PRICE 41 0102 BROKER COMMISSION 15 00 OTHER CHARGES 0.29 BROKER MERRILL LYNCH INTER NEW YK DTC 161								
4/12/04	STARWOOD HTLS WRLD PAIRED CERT CLASS'B'US	-4,200 00	41 25	173,035 94	34 89	-146,369 12	26,666 82	0 00	26,666 82
04/14/2004	PRICE 41 25 BROKER COMMISSION. 210.00 OTHER CHARGES: 4 06 BROKER. CITIGROUP GLOBAL MKTS INC NY								
4/12/04	STARWOOD HTLS WRLD PAIRED CERT CLASS'B'US	-5,700 00	40 50	230,576 69	34 89	-198,643 80	31,932 89	0 00	31,932 89
04/14/2004	PRICE 40 503 BROKER COMMISSION 285.00 OTHER CHARGES 5.41 BROKER MONTGOMERY SECURITIES NEW YORK								
4/20/04	STARWOOD HTLS WRLD PAIRED CERT CLASS'B'US	-3,900 00	40 77	158,798 42	34 89	-135,914 18	22,884 24	0 00	22,884 24
04/22/2004	PRICE 40 7685 BROKER COMMISSION: 195.00 OTHER CHARGES. 3 73 BROKER. GOLDMAN SACHS & CO NW YK DTC 005								

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account: Aber CWF08
 CWF08 - WELLINGTON REIT
 CWF08

◆ Realized Gain/Loss Detail

Trade/ Settle Date Shares/Par Trade Price Unit Cost Market Gain/Loss Translation Gain/Loss Total Gain/Loss

Equities

Common Stock

Sales

4/20/04	STARWOOD HTLS WRLD PAIRED CERT	CLASS.B.US	41 13	24,672.14	34.86	-20,909.87	3,762.27	0.00	3,762.27
04/22/2004	PRICE	41 1312 BROKER COMMISSION		6.00					
	OTHER CHARGES.	0 58 BROKER							
	NEW YORK								
4/21/04	STARWOOD HTLS WRLD PAIRED CERT	CLASS.B.US	40 15	56,198.74	34.86	-48,789.70	7,409.04	0.00	7,409.04
04/25/2004	PRICE	40 1529 BROKER COMMISSION		14.00					
	OTHER CHARGES.	1 32 BROKER							
	MORGAN								
4/29/04	STARWOOD HTLS WRLD PAIRED CERT	CLASS.B.US	39 91	55,838.53	34.87	-48,789.71	7,048.82	0.00	7,048.82
05/05/2004	PRICE	39 9106 BROKER COMMISSION		35.00					
	OTHER CHARGES	1 31 BROKER							
	KALB								
6/14/04	STARWOOD HTLS WRLD PAIRED CERT	CLASS.B.US	43 68	34,937.74	34.86	-27,879.83	7,057.91	0.00	7,057.91
06/16/2004	PRICE	43.6832 BROKER COMMISSION		8.00					
	OTHER CHARGES	0 82 BROKER							
	MORGAN								
6/14/04	STARWOOD HTLS WRLD PAIRED CERT	CLASS.B.US	43 80	26,264.38	34.87	-20,909.87	5,354.51	0.00	5,354.51
06/16/2004	PRICE	43.795 BROKER COMMISSION		12.00					
	OTHER CHARGES	0 62 BROKER							
	INVESTMENT								
	TECH GP INC NEW YORK								
7/6/04	STARWOOD HTLS WRLD PAIRED CERT	CLASS.B.US	44 43	8,884.37	34.86	-6,969.96	1,914.41	0.00	1,914.41
07/08/2004	PRICE	44.4329 BROKER COMMISSION		2.00					
	OTHER CHARGES.	0 21 BROKER							
	MORGAN								
7/7/04	STARWOOD HTLS WRLD PAIRED CERT	CLASS.B.US	44 40	4,439.27	34.86	-3,484.98	954.29	0.00	954.29
07/11/2004	PRICE	44 4038 BROKER COMMISSION		1.00					
	OTHER CHARGES.	0 11 BROKER							
	MORGAN								
8/25/04	STANDARD PACIFIC COM USD0.01 PRICE	50.15	50 15	60,142.59	46.87	-56,211.87	3,930.72	0.00	3,930.72
08/29/2004	BROKER COMMISSION.	36.00 OTHER CHARGES:							
	1 41 BROKER.	FIDELITY CAP MKTS NEW YORK-DTC00226							
STP PAC CORP NEW COM									
Totals for security:									
				1,051,342.46		-888,669.64	162,672.82	0.00	162,672.82

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08

Page 34 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
8/25/04	STANDARD PACIFIC COM USD0 01 PRICE 50 9297	-1,400 00	50 93	71,285 91	46 85	-65,580 51	5,705 40	0 00	5,705 40
08/29/2004	1 BROKER COMMISSION 14 00 OTHER CHARGES: 1 67 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
8/25/04	STANDARD PACIFIC COM USD0 01 PRICE 49 7991	-5,300 00	49 80	263,876 05	46 85	-248,269 07	15,606 98	0 00	15,606 98
08/29/2004	1 BROKER COMMISSION 53 00 OTHER CHARGES: 6.18 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
11/1/04	STANDARD PACIFIC COM USD0.01 PRICE. 56.054	-2,400 00	56 05	134,406 45	50 70	-121,577 60	12,828 85	0 00	12,828 85
11/03/2004	1 BROKER COMMISSION 120 00 OTHER CHARGES: 3 15 BROKER (D)SBC WARBURG DILLON REED & COR NY								
11/2/04	STANDARD PACIFIC COM USD0.01 PRICE 58.5	-1,600 00	58 50	93,501 80	50 71	-81,051 73	12,450 07	0 00	12,450 07
11/04/2004	1 BROKER COMMISSION 96 00 OTHER CHARGES: 2 20 BROKER (D)SBC WARBURG DILLON REED & COR NY								
11/5/04	STANDARD PACIFIC COM USD0 01 PRICE: 56.1645	-5,100 00	56 16	286,177 24	50 70	-258,352 39	27,824 85	0 00	27,824 85
11/09/2004	1 BROKER COMMISSION. 255.00 OTHER CHARGES: 6 71 BROKER ALEX BROWN AND SONS NEW YORK								
11/8/04	STANDARD PACIFIC COM USD0.01 PRICE 56.0714	-2,700 00	56 07	151,281 23	50 69	-136,774 79	14,506 44	0 00	14,506 44
11/11/2004	1 BROKER COMMISSION 108 00 OTHER CHARGES: 3.55 BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security:		-19,700.00		1,060,671.27		-967,817.96	92,853.31	0.00	92,853.31
STRATEGIC HOTEL CAP INC COM STK									
11/29/04	STRATEGIC HOTEL CA COM USD0 01 PRICE. 15 0328	-6,500 00	15 03	97,450 91	14 04	-91,000 00	6,450 91	0 00	6,450 91
12/01/2004	1 BROKER COMMISSION 260 00 OTHER CHARGES: 2 29 BROKER LEHMAN BROS INC NEW YORK DTC 074								
12/31/04	STRATEGIC HOTEL CA COM USD0 01 PRICE 16.5001	-1,200 00	16 50	19,751 65	14 03	-16,800 00	2,951 65	0 00	2,951 65
01/04/2005	1 BROKER COMMISSION 48 00 OTHER CHARGES: 0 47 BROKER. (D)SBC WARBURG DILLON REED & COR NY								
Totals for security:		-7,700 00		117,202.56		-107,800.00	9,402.56	0.00	9,402.56
YORNADO RLTY TR COM									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08
 Page 35 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
Equities										
Common Stock										
Sales										
4/6/04	VORNADO REALTY TR COM USD0.04 PRICE	55.6156	-700 00	55 62	38,895 00	56 23	-39,321 75	-426 75	0 00	-426 75
04/11/2004	BROKER COMMISSION 35.00 OTHER CHARGES: 0 92 BROKER. MORGAN STANLEY AND CO NW YK DTC 050									
4/7/04	VORNADO REALTY TR COM USD0.04 PRICE	56.1188	-200 00	56 12	11,221 49	56 19	-11,234 79	-13 30	0 00	-13 30
04/12/2004	BROKER COMMISSION: 2 00 OTHER CHARGES: 0.27 BROKER WEEDEN & CO GREENWICH									
4/7/04	VORNADO REALTY TR COM USD0 04 PRICE:	56.0246	-400 00	56 02	22,389 31	56 23	-22,469 57	-80 26	0 00	-80 26
04/12/2004	BROKER COMMISSION: 20.00 OTHER CHARGES: 0.53 BROKER. MORGAN STANLEY AND CO NW YK DTC 050									
5/28/04	VORNADO REALTY TR COM USD0.04 PRICE	54.65	-300 00	54 65	16,379 61	55 32	-16,581 79	-202 18	0 00	-202 18
06/02/2004	BROKER COMMISSION. 15.00 OTHER CHARGES: 0.39 BROKER MORGAN STANLEY AND CO NW YK DTC 050									
6/1/04	VORNADO REALTY TR COM USD0 04 PRICE	54.04	-700 00	54 04	37,792 11	55 33	-38,690 85	-898 74	0 00	-898 74
06/04/2004	BROKER COMMISSION 35 00 OTHER CHARGES: 0 89 BROKER MORGAN STANLEY AND CO NW YK DTC 050									
6/4/04	VORNADO REALTY TR COM USD0.04 PRICE.	55.1432	-800 00	55 14	44,073 52	55 32	-44,218 11	-144 59	0 00	-144 59
06/08/2004	BROKER COMMISSION 40.00 OTHER CHARGES: 1.04 BROKER: MORGAN STANLEY AND CO NW YK DTC 050									
6/10/04	VORNADO REALTY TR COM USD0 04 PRICE.	55 5	-2,400 00	55 50	133,076 88	55 32	-132,654 34	422 54	0 00	422 54
06/14/2004	BROKER COMMISSION 120 00 OTHER CHARGES: 3 12 BROKER GOLDMAN SACHS & CO NW YK DTC 005									
6/17/04	VORNADO REALTY TR COM USD0 04 PRICE	56.0724	-1,100 00	56 07	61,623 19	55 32	-60,799 91	823 28	0 00	823 28
06/21/2004	BROKER COMMISSION: 55 00 OTHER CHARGES: 1 45 BROKER MERRILL LYNCH INTER NEW YK DTC 161									
6/18/04	VORNADO REALTY TR COM USD0 04 PRICE:	56.079	-1,400 00	56 08	78,438 76	55 32	-77,381 70	1,057 06	0 00	1,057 06
06/22/2004	BROKER COMMISSION. 70.00 OTHER CHARGES: 1.84 BROKER MERRILL LYNCH INTER NEW YK DTC 161									
7/6/04	VORNADO REALTY TR COM USD0 04 PRICE	58.3538	-200 00	58 35	11,668 48	55.28	-11,054 53	613 95	0 00	613 95
07/08/2004	BROKER COMMISSION: 2.00 OTHER CHARGES: 0 28 BROKER: MORGAN STANLEY AND CO NW YK DTC 050									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
Equities										
Common Stock										
Sales										
7/7/04	VORNADO REALTY TR COM USD0 04 PRICE	58.8444	-100 00	58 84	5,883 30	55 28	-5,527 26	356 04	0 00	356 04
07/11/2004	BROKER COMMISSION 1.00 OTHER CHARGES: 0 14 BROKER MORGAN STANLEY AND CO NW YK DTC 050									
7/15/04	VORNADO REALTY TR COM USD0 04 PRICE	59.4318	-1,500 00	59 43	89,070 61	55 32	-82,908 97	6,161 64	0 00	6,161 64
07/19/2004	BROKER COMMISSION 75.00 OTHER CHARGES 2 09 BROKER LEHMAN BROS INC NEW YORK DTC 074									
10/11/04	VORNADO REALTY TR COM USD0 04 PRICE	65.02	-100 00	65 02	6,499 34	56 20	-5,617 58	881 76	0 00	881 76
10/13/2004	BROKER COMMISSION 2 50 OTHER CHARGES 0.16 BROKER KALB VOORHIS & CO NEW YORK									
10/13/04	VORNADO REALTY TR COM USD0 04 PRICE	65.2722	-900 00	65 27	58,734 60	56 19	-50,558 26	8,176 34	0 00	8,176 34
10/17/2004	BROKER COMMISSION: 9.00 OTHER CHARGES: 1 38 BROKER MONTGOMERY SECURITIES NEW YORK									
10/14/04	VORNADO REALTY TR COM USD0.04 PRICE	64.9317	-1,800 00	64 93	116,829 32	56 20	-101,116 51	15,712 81	0 00	15,712 81
10/18/2004	BROKER COMMISSION. 45 00 OTHER CHARGES: 2 74 BROKER KALB VOORHIS & CO NEW YORK									
10/15/04	VORNADO REALTY TR COM USD0.04 PRICE	65.757	-1,000 00	65 76	65,745 46	56 19	-56,175 84	9,569 62	0 00	9,569 62
10/19/2004	BROKER COMMISSION. 10.00 OTHER CHARGES. 1 54 BROKER ALEX BROWN AND SONS NEW YORK									
10/19/04	VORNADO REALTY TR COM USD0.04 PRICE	66.933	-1,000 00	66 93	66,921 43	56 19	-56,175 84	10,745 59	0 00	10,745 59
10/21/2004	BROKER COMMISSION 10 00 OTHER CHARGES: 1.57 BROKER WEEDEN & CO GREENWICH									
11/2/04	VORNADO REALTY TR COM USD0 04 PRICE:	67.85	-700 00	67 85	47,458 88	56 22	-39,323 09	8,135 79	0 00	8,135 79
11/04/2004	BROKER COMMISSION 35 00 OTHER CHARGES. 1 12 BROKER MORGAN STANLEY AND CO NW YK DTC 050									
Totals for security:			-15,300.00		912,701.29		-851,810.69	60,890.60	0.00	60,890.60
WEINGARTEN RLTY INVS COM										
10/13/04	WEINGARTEN REALTY SBI USD0.03 PRICE	33.5153	-9,800 00	33 52	328,050 25	32.26	-315,795 94	12,254 31	0 00	12,254 31
10/17/2004	BROKER COMMISSION 392.00 OTHER CHARGES. 7 69 BROKER: (D)SBC WARBURG DILLON REED & COR NY									
10/15/04	WEINGARTEN REALTY SBI USD0 03 PRICE.	34.311	-1,000 00	34 31	34,300 19	32 23	-32,224 08	2,076 11	0 00	2,076 11
10/19/2004	BROKER COMMISSION. 10.00 OTHER CHARGES: 0.81 BROKER. ALEX BROWN AND SONS NEW YORK									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Equities									
Common Stock									
Sales									
11/12/04	WEINGARTEN REALTY SBI USD0.03 PRICE 39 0362	-300 00	39 04	11,698 58	32 26	-9,667 22	2,031 36	0 00	2,031 36
11/16/2004	BROKER COMMISSION: 12.00 OTHER CHARGES: 0 28 BROKER (D)SBC WARBURG DILLON REED & COR NY								
11/12/04	WEINGARTEN REALTY SBI USD0 03 PRICE. 38.0654	-600 00	38 07	22,814 70	32 26	-19,334 45	3,480 25	0 00	3,480 25
11/16/2004	BROKER COMMISSION 24 00 OTHER CHARGES: 0 54 BROKER (D)SBC WARBURG DILLON REED & COR NY								
11/15/04	WEINGARTEN REALTY SBI USD0 03 PRICE. 38.8598	-700 00	38 86	27,173 22	32 26	-22,556 85	4,616 37	0 00	4,616 37
11/17/2004	BROKER COMMISSION: 28.00 OTHER CHARGES 0 64 BROKER: (D)SBC WARBURG DILLON REED & COR NY								
11/16/04	WEINGARTEN REALTY SBI USD0.03 PRICE 38.8404	-600 00	38 84	23,279 69	32 26	-19,334 45	3,945.24	0 00	3,945 24
11/18/2004	BROKER COMMISSION 24.00 OTHER CHARGES: 0.55 BROKER. (D)SBC WARBURG DILLON REED & COR NY								
11/17/04	WEINGARTEN REALTY SBI USD0.03 PRICE: 38.6743	-200 00	38 67	7,726 67	32 26	-6,444 82	1,281 85	0 00	1,281 85
11/21/2004	BROKER COMMISSION 8 00 OTHER CHARGES: 0.19 BROKER: (D)SBC WARBURG DILLON REED & COR NY								
11/23/04	WEINGARTEN REALTY SBI USD0 03 PRICE: 38.0874	-1,700 00	38 09	64,679 06	32 26	-54,780 93	9,898 13	0 00	9,898.13
11/28/2004	BROKER COMMISSION 68 00 OTHER CHARGES: 1.52 BROKER: (D)SBC WARBURG DILLON REED & COR NY								
11/23/04	WEINGARTEN REALTY SBI USD0 03 PRICE. 38 0	-2,400 00	38 00	91,101 86	32 26	-77,337 78	13,764 08	0 00	13,764 08
11/28/2004	BROKER COMMISSION 96.00 OTHER CHARGES: 2 14 BROKER. COWEN & CO NEW YORK								
11/30/04	WEINGARTEN REALTY SBI USD0 03 PRICE 40 7882	-3,700 00	40 79	150,875.80	32 23	-119,229 08	31,646 72	0 00	31,646 72
12/02/2004	BROKER COMMISSION 37.00 OTHER CHARGES: 3.54 BROKER MORGAN STANLEY AND CO NW YK DTC 050								
12/8/04	WEINGARTEN REALTY SBI USD0.03 PRICE 39.317	-8,200 00	39 32	322,063 85	32 26	-264,237 42	57,826 43	0 00	57,826 43
12/12/2004	BROKER COMMISSION: 328.00 OTHER CHARGES: 7 55 BROKER WEDBUSH MORGAN SECS NEW YORK								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08

Page 38 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Equities</i>										
Common Stock										
Sales										
12/9/04	WEINGARTEN REALTY SBI USD0.03 PRICE	39 1725	-2,300 00	39 17	90,002 64	32 26	-74,115 37	15,887 27	0 00	15,887 27
12/13/2004	1 BROKER COMMISSION: 92 00 OTHER CHARGES: 2 11 BROKER WEDBUSH MORGAN SECS NEW YORK									
Totals for security:			-31,500 00		1,173,766.51		-1,015,058.39	158,708.12	0.00	158,708.12
Summary of Sales for Common Stock			-804,357.00		32,260,139.45		-23,416,592.70	8,759,268.82	84,277.93	8,843,546.75
Total Common Stock			-804,357.00		32,260,139.45		-23,416,592.70	8,759,268.82	84,277.93	8,843,546.75
Total Equities			-804,357.00		32,260,139.45		-23,416,592.70	8,759,268.82	84,277.93	8,843,546.75

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08

Page 39 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Currency revaluation</i>								
Currency revaluation								
Currency Revaluation								
<u>Currency Revaluation CAD</u>								
1/31/04	0.00	0.00	-14.34	0.00	0.00	0.00	-14.34	-14.34
01/31/2004								
2/29/04	0.00	0.00	-12.98	0.00	0.00	0.00	-12.98	-12.98
02/29/2004								
3/31/04	0.00	0.00	6.99	0.00	0.00	0.00	6.99	6.99
03/31/2004								
4/30/04	0.00	0.00	0.24	0.00	0.00	0.00	0.24	0.24
04/30/2004								
5/31/04	0.00	0.00	31.23	0.00	0.00	0.00	31.23	31.23
05/31/2004								
6/30/04	0.00	0.00	-20.30	0.00	0.00	0.00	-20.30	-20.30
06/30/2004								
7/31/04	0.00	0.00	-38.98	0.00	0.00	0.00	-38.98	-38.98
07/31/2004								
8/31/04	0.00	0.00	1,358.74	0.00	0.00	0.00	1,358.74	1,358.74
08/31/2004								
9/30/04	0.00	0.00	51.73	0.00	0.00	0.00	51.73	51.73
09/30/2004								
10/31/04	0.00	0.00	5,781.13	0.00	0.00	0.00	5,781.13	5,781.13
10/31/2004								
12/31/04	0.00	0.00	1,665.14	0.00	0.00	0.00	1,665.14	1,665.14
12/31/2004								
Totals for security:		0.00	8,808.60		0.00	0.00	8,808.60	8,808.60
<u>Currency Revaluation EUR</u>								
1/31/04	0.00	0.00	825.67	0.00	0.00	0.00	825.67	825.67
01/31/2004								
4/30/04	0.00	0.00	-8,498.01	0.00	0.00	0.00	-8,498.01	-8,498.01
04/30/2004								
6/30/04	0.00	0.00	1,769.72	0.00	0.00	0.00	1,769.72	1,769.72
06/30/2004								
7/31/04	0.00	0.00	-16.62	0.00	0.00	0.00	-16.62	-16.62
07/31/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08
 Page 40 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Currency revaluation</i>								
Currency revaluation								
Currency Revaluation								
8/31/04	0.00	0.00	-120.80	0.00	0.00	0.00	-120.80	-120.80
08/31/2004								
9/30/04	0.00	0.00	-181.77	0.00	0.00	0.00	-181.77	-181.77
09/30/2004								
10/31/04	0.00	0.00	-2,259.34	0.00	0.00	0.00	-2,259.34	-2,259.34
10/31/2004								
Totals for security		0.00	-8,481.15		0.00	0.00	-8,481.15	-8,481.15
Summary of Currency Revaluation for Currency revaluation		0.00	327.45		0.00	0.00	327.45	327.45
Foreign Exchange								
<u>Foreign exchange CAD</u>								
1/30/04								
02/04/2004								
2/2/04								
02/05/2004								
2/3/04								
02/06/2004								
2/6/04								
02/11/2004								
2/9/04								
02/12/2004								
6/21/04								
06/24/2004								
7/14/04								
07/19/2004								
7/16/04								
07/21/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Foreign exchange</i>									
Foreign Exchange - Purchase									
Foreign Exchange									
7/19/04	FX DEAL TRANSACTED ON 19 JUL 2004 CAD / USD	0.00	0.00	480.89	0.00	-487.75	0.00	-6.86	-6.86
07/22/2004	EX RATE 1.3064 WITH UNION BANK OF SWIT NEW YK DTC 642								
7/20/04	FX DEAL TRANSACTED ON 20 JUL 2004 CAD / USD	0.00	0.00	340.55	0.00	-340.83	0.00	-0.28	-0.28
07/23/2004	EX RATE 1.31283 WITH UNION BANK OF SWIT NEW YK DTC 642								
7/23/04	FX DEAL TRANSACTED ON 23 JUL 2004 CAD / USD	0.00	0.00	317.73	0.00	-321.62	0.00	-3.89	-3.89
07/28/2004	EX RATE 1.3208 WITH DEUTSCHE BANK LONDON								
7/27/04	FX DEAL TRANSACTED ON 27 JUL 2004 CAD / USD	0.00	0.00	765.32	0.00	-761.67	0.00	3.65	3.65
07/30/2004	EX RATE 1.33155 WITH BANK OF AMERICA - SAN FRANCISCO								
7/28/04	FX DEAL TRANSACTED ON 28 JUL 2004 CAD / USD	0.00	0.00	934.11	0.00	-935.67	0.00	-1.56	-1.56
08/03/2004	EX RATE 1.33027 WITH BANK OF AMERICA - SAN FRANCISCO								
7/29/04	FX DEAL TRANSACTED ON 29 JUL 2004 CAD / USD	0.00	0.00	69.89	0.00	-69.62	0.00	0.27	0.27
08/04/2004	EX RATE 1.32437 WITH BANK OF AMERICA - SAN FRANCISCO								
8/3/04	FX DEAL TRANSACTED ON 03 AUG 2004 CAD / USD	0.00	0.00	1,480.23	0.00	-1,482.50	0.00	-2.27	-2.27
08/06/2004	EX RATE 1.31713 WITH BANK OF AMERICA - SAN FRANCISCO								
8/4/04	FX DEAL TRANSACTED ON 04 AUG 2004 CAD / USD	0.00	0.00	1,355.26	0.00	-1,348.47	0.00	6.79	6.79
08/09/2004	EX RATE 1.315487 WITH RBS FINANCIAL MARKETS TREASURY LOND								
8/5/04	FX DEAL TRANSACTED ON 05 AUG 2004 CAD / USD	0.00	0.00	1,722.01	0.00	-1,721.39	0.00	0.62	0.62
08/10/2004	EX RATE 1.317523 WITH LEHMAN BROS INC NEW YORK DTC 074								
8/6/04	FX DEAL TRANSACTED ON 06 AUG 2004 CAD / USD	0.00	0.00	902.99	0.00	-903.65	0.00	-0.66	-0.66
08/11/2004	EX RATE 1.312236 WITH LEHMAN BROS INC NEW YORK DTC 074								
8/24/04	FX DEAL TRANSACTED ON 24 AUG 2004 CAD / USD	0.00	0.00	284,304.08	0.00	-285,221.20	0.00	-917.12	-917.12
08/27/2004	EX RATE 1.306635 WITH RBS FINANCIAL MARKETS TREASURY LOND								
12/13/04	FX DEAL TRANSACTED ON 13 DEC 2004 CAD / USD	0.00	0.00	185,761.01	0.00	-187,436.84	0.00	-1,675.83	-1,675.83
12/23/2004	EX RATE 1.22708 WITH BANK OF AMERICA - SAN FRANCISCO								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WELLINGTON REIT
 CWF08
 Page 42 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Foreign exchange</i>									
Foreign Exchange - Purchase									
Foreign Exchange									
Totals for security:		0.00		502,753.24		-505,411.31	0.00	-2,658.07	-2,658.07
Foreign exchange EUR									
6/7/04	FX DEAL TRANACTED ON 07 JUN 2004 EUR / USD	0.00	0.00	100,857.72	0.00	-102,773.70	0.00	-1,915.98	-1,915.98
06/10/2004	EX RATE 0.8116093 WITH CITIBANK NEW YORK DTC 908								
7/29/04	FX DEAL TRANACTED ON 29 JUL 2004 EUR / USD	0.00	0.00	143,354.54	0.00	-143,321.78	0.00	32.76	32.76
08/03/2004	EX RATE 0.8310652 WITH BARCLAYS WHOLESALE GTS								
7/30/04	FX DEAL TRANACTED ON 30 JUL 2004 EUR / USD	0.00	0.00	20,434.82	0.00	-20,361.12	0.00	73.70	73.70
08/04/2004	EX RATE 0.832016 WITH BNP PARIBAS, PARIS								
8/2/04	FX DEAL TRANACTED ON 02 AUG 2004 EUR / USD	0.00	0.00	2,218.25	0.00	-2,213.92	0.00	4.33	4.33
08/05/2004	EX RATE 0.831117 WITH BNP PARIBAS, PARIS								
8/4/04	FX DEAL TRANACTED ON 04 AUG 2004 EUR / USD	0.00	0.00	3,204.74	0.00	-3,147.43	0.00	57.31	57.31
08/09/2004	EX RATE 0.8306821 WITH UNION BANK OF SWIT NEW YORK DTC 642								
8/5/04	FX DEAL TRANACTED ON 05 AUG 2004 EUR / USD	0.00	0.00	7,901.68	0.00	-7,774.06	0.00	127.62	127.62
08/10/2004	EX RATE 0.8292871 WITH RBS FINANCIAL MARKETS TREASURY LOND								
Totals for security:		0.00		277,971.75		-279,592.01	0.00	-1,620.26	-1,620.26
Summary of Foreign Exchange for Foreign exchange		0.00		780,724.99		-785,003.32	0.00	-4,278.33	-4,278.33
Total Foreign Exchange - Purchase		0.00		781,052.44		-785,003.32	0.00	-3,950.88	-3,950.88

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
CWFDN - WELLINGTON REIT
CWF08

Page 43 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total Foreign exchange	0.00		781,052.44		-785,003.32	0.00	-3,950.88	-3,950.88

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
CWF08 - WELLINGTON REIT
CWF08

Page 44 of 44

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total for CWF08	-894,357.00		31,052,466.89		-22,204,948.73	8,759,268.82	88,249.34	8,847,518.16
Grand Total	-894,357.00		31,052,466.89		-22,204,948.73	8,759,268.82	88,249.34	8,847,518.16

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number CWF05

CWFDN - WAM

CWF05

Page 1 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Foreign exchange									
Foreign Exchange - Sale									
Foreign Exchange									
Foreign exchange CAD									
4/1/04	FX DEAL TRANSACTED ON 01 APR 2004 USD / CAD	0.00	0.00	-688,942.71	0.00	691,940.40	0.00	2,997.69	2,997.69
04/05/2004	1 EX RATE 0.763359 WITH MORGAN STANLEY & CO INTERNATIONAL								
9/2/04	FX DEAL TRANSACTED ON 02 SEP 2004 USD / CAD	0.00	0.00	-560,037.22	0.00	515,000.00	0.00	-45,037.22	-45,037.22
11/10/2004	1 EX RATE 0.768303 WITH DEUTSCHE BANK LONDON								
Totals for security:		0.00		-1,248,979.93		1,206,940.40	0.00	-42,039.53	-42,039.53
Foreign exchange EUR									
6/21/04	FX DEAL TRANSACTED ON 21 JUN 2004 USD / EUR	0.00	0.00	-249,174.65	0.00	245,383.10	0.00	-3,791.55	-3,791.55
08/10/2004	1 EX RATE 1.207 WITH CITIBANK N A LONDON (CREST 195)								
7/27/04	FX DEAL TRANSACTED ON 27 JUL 2004 USD / EUR	0.00	0.00	-262,531.45	0.00	246,535.81	0.00	-15,995.64	-15,995.64
11/10/2004	1 EX RATE 1.21267 WITH CITIBANK N A LONDON (CREST 195)								
9/2/04	FX DEAL TRANSACTED ON 02 SEP 2004 USD / EUR	0.00	0.00	-249,500.33	0.00	235,000.00	0.00	-14,500.33	-14,500.33
11/10/2004	1 EX RATE 1.2163 WITH DEUTSCHE BANK LONDON								
9/2/04	FX DEAL TRANSACTED ON 02 SEP 2004 USD / EUR	0.00	0.00	-249,650.16	0.00	235,000.00	0.00	-14,650.16	-14,650.16
11/10/2004	1 EX RATE 1.21557 WITH DEUTSCHE BANK LONDON								
10/22/04	FX DEAL TRANSACTED ON 22 OCT 2004 USD / EUR	0.00	0.00	-907,259.58	0.00	886,639.25	0.00	-20,620.33	-20,620.33
11/10/2004	1 EX RATE 1.262 WITH MORGAN STANLEY & CO INTERNATIONAL								
Totals for security:		0.00		-1,918,116.17		1,848,558.16	0.00	-69,558.01	-69,558.01
Foreign exchange SEK									
4/19/04	FX DEAL TRANSACTED ON 19 APR 2004 USD / SEK	0.00	0.00	-92,299.92	0.00	90,191.58	0.00	-2,108.34	-2,108.34
08/10/2004	1 EX RATE 0.130378 WITH UNION BANK OF SWIT NEW YK DTC 642								
7/27/04	FX DEAL TRANSACTED ON 27 JUL 2004 USD / SEK	0.00	0.00	-98,064.21	0.00	91,292.57	0.00	-6,771.64	-6,771.64
11/10/2004	1 EX RATE 0.13197 WITH UNION BANK OF SWIT NEW YK DTC 642								
Totals for security:		0.00		-190,364.13		181,484.15	0.00	-8,879.98	-8,879.98
Summary of Foreign Exchange for Foreign exchange		0.00		-3,357,460.23		3,236,982.71	0.00	-120,477.52	-120,477.52
Total Foreign Exchange - Sale		0.00		-3,357,460.23		3,236,982.71	0.00	-120,477.52	-120,477.52

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. Jor CWF05

CWFDN - WAM

CWF05

Page 2 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total Foreign exchange	0.00		-3,357,460.23		3,236,982.71	0.00	-120,477.52	-120,477.52

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Identifier CWF05

CWFDN - WAM

CWF05

Page 3 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Bonds									
Sales									
UNITED STATES TREAS NTS DTD 00059 4% DUE 06-15-2009 REG									
6/15/04	US TREAS NTS DTD 00059 4 0% 15/06/2009 PRICE	-300,000.00	100.16	300,480.47	99.95	-299,865.00	615.47	0.00	615.47
06/15/2004	1 100 16015 NET BROKER MORGAN STANLEY AND CO NW YK DTC 050								
6/18/04	US TREAS NTS DTD 00059 4 0% 15/06/2009 PRICE	-300,000.00	100.39	301,171.88	99.95	-299,865.00	1,306.88	0.00	1,306.88
06/21/2004	1 100 39062 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security:		-600,000.00		601,652.35		-599,730.00	1,922.35	0.00	1,922.35
UNITED STATES TREAS NTS NT 4.25% DUE 08-16-2014 REG									
10/7/04	USA TREASURY NTS 4 25% NTS 15/08/14 USD1000	-950,000.00	100.04	950,371.10	100.53	-955,046.88	-4,675.78	0.00	-4,675.78
10/07/2004	1 PRICE 100 03906 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-950,000.00		950,371.10		-955,046.88	-4,675.78	0.00	-4,675.78
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG									
5/6/04	USA TREASURY BDS 5 25% BDS 15/2/2029 USD1000	-2,610,000.00	97.26	2,538,520.37	99.92	-2,607,816.80	-69,296.43	0.00	-69,296.43
05/07/2004	1 PRICE 97 26131 NET BROKER BARCLAYS BANK PLC NEW YORK								
Totals for security:		-2,610,000.00		2,538,520.37		-2,607,816.80	-69,296.43	0.00	-69,296.43
US TREAS NTS DTD 00032 4.25 DUE 09-16-2013 REG									
1/8/04	USA TREASURY NTS 4 25% NTS 15/08/13 USD1000	-1,000,000.00	100.28	1,002,812.50	99.04	-990,402.33	12,410.17	0.00	12,410.17
01/09/2004	1 PRICE 100 28125 NET BROKER SALOMON BROS INC & NW YK DTC 274								
Totals for security:		-1,000,000.00		1,002,812.50		-990,402.33	12,410.17	0.00	12,410.17
US TREAS NTS DTD 00040 4.25 DUE 11-16-2013 REG									
1/9/04	USA TREASURY NTS 4 25% NTS 15/11/13 USD1000	-310,000.00	101.19	313,681.25	99.89	-309,660.94	4,020.31	0.00	4,020.31
01/11/2004	1 PRICE 101 1875 NET BROKER JP MORGAN SECURITIES NW YK DTC 60								
2/2/04	USA TREASURY NTS 4 25% NTS 15/11/13 USD1000	-310,000.00	101.13	313,487.50	99.89	-309,660.94	3,826.56	0.00	3,826.56
02/02/2004	1 PRICE 101 125 NET BROKER BEAR STEARNS NEW YORK DTC 352								
Totals for security:		-620,000.00		627,168.75		-619,321.88	7,846.87	0.00	7,846.87

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06

CWF06 - WAM

CWF06

Page 4 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Government Bonds									
Sales									
US TREAS NTS DTD 01-16-2004 3.25 DUE 01-16-2009 REG									
1/9/04	USA TREASURY NTS 3 25% NTS 15/01/09 USD1000	-550,000.00	100.78	554,296.88	99.95	-549,742.19	4,554.69	0.00	4,554.69
01/15/2004	1 PRICE 100.78125 NET BROKER JP MORGAN SECURITIES NW YK DTC 60								
2/2/04	USA TREASURY NTS 3 25% NTS 15/01/09 USD1000	-550,000.00	100.61	553,373.05	99.95	-549,742.19	3,630.86	0.00	3,630.86
02/02/2004	1 PRICE 100.61328 NET BROKER LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-1,100,000.00		1,107,669.93		-1,099,484.38	8,185.55	0.00	8,185.55
US TREAS NTS DTD 06/15/2004 4.75 DUE 05-15-2014 REG									
7/12/04	USA TREASURY NTS 4 75% NTS 15/05/14 USD1000	-600,000.00	102.45	614,671.88	101.17	-607,031.25	7,640.63	0.00	7,640.63
07/13/2004	1 PRICE 102.44531 NET BROKER BARCLAYS BANK PLC NEW YORK								
Totals for security:		-600,000.00		614,671.88		-607,031.25	7,640.63	0.00	7,640.63
Summary of Sales for Government Bonds		-7,480,000.00		7,442,866.88		-7,478,833.52	-35,966.64	0.00	-35,966.64
Total Government Bonds		-7,480,000.00		7,442,866.88		-7,478,833.52	-35,966.64	0.00	-35,966.64

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account n. for CWF05

CWF05 - WAM

CWF05

Page 5 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Corporate Bonds									
Sales									
<u>CIT GROUP INC MTN TR # SR 00064 VAR RT DUE 01-31-2005</u>									
3/12/04	CIT GROUP INC TRANCHE # 31/01/2005 PRICE.	101 322		405,288.00	101 80	-407,200.00	-1,912.00	0.00	-1,912.00
03/12/2004	1 NET BROKER ALEX BROWN AND SONS NEW YORK								
	Totals for security:			405,288.00		-407,200.00	-1,912.00	0.00	-1,912.00
<u>GEN MOTORS ACCP CORP MEDIUM TERM NTS TRANCHE # TR 00826 VAR RT DUE 03-04-2005</u>									
3/12/04	GEN MOTORS ACC CP FR MTN 04/03/2005 USD1000	400 000 00	101 43	405,716.00	100 16	-400,656.00	5,060.00	0.00	5,060.00
03/12/2004	1 PRICE 101 429 NET BROKER ALEX BROWN AND SONS NEW YORK								
	Totals for security:			405,716.00		-400,656.00	5,060.00	0.00	5,060.00
	Summary of Sales for Corporate Bonds			811,004.00		-807,856.00	3,148.00	0.00	3,148.00
	Total Corporate Bonds			811,004.00		-807,856.00	3,148.00	0.00	3,148.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number CWF05

CWFDN - WAM

CWF05

Page 6 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>								
Government Mortgage Backed Securities								
Purchases								
<u>GNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB</u>								
1/15/04 5 0% 30 FEBRUARY PRICE 100 23437 NET BROKER	1,000,000.00	100.23	-1,002,343.75	99.08	990,781.25	-11,562.50	0.00	-11,562.50
02/19/2004 1 LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:	1,000,000.00		-1,002,343.75		990,781.25	-11,562.50	0.00	-11,562.50
Summary of Purchases for Government Mortgage Backed Securities	1,000,000.00		-1,002,343.75		990,781.25	-11,562.50	0.00	-11,562.50
Sales								
<u>GNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES JAN</u>								
1/15/04 5 0% 30 JANUARY PRICE 100 51562 NET BROKER	-1,000,000.00	100.52	1,005,156.25	98.37	-983,750.00	21,406.25	0.00	21,406.25
01/22/2004 1 LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:	-1,000,000.00		1,005,156.25		-983,750.00	21,406.25	0.00	21,406.25
Summary of Sales for Government Mortgage Backed Securities	-1,000,000.00		1,005,156.25		-983,750.00	21,406.25	0.00	21,406.25
Total Government Mortgage Backed Securities	0.00		2,812.50		7,031.25	9,843.75	0.00	9,843.75

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF05

CWEDN - WAM

CWF05

Page 7 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
Fixed Income									
Asset Backed Securities									
Capital Changes									
<u>AESOP FDG II L L C 2001-1 RENT CAR AST BKD NT 144A 04-20-2005 BEQ</u>									
4/20/04	-66,666.69	0.00	66,666.69	0.00	-66,687.53	-20.84	0.00	-20.84	
04/20/2004 1									
Totals for security:	-66,666.69		66,666.69		-66,687.53	-20.84	0.00	-20.84	
<u>C-BASS TR 2000-CB2 MTG LN ASSET BKD CTF CL A-1A 09-25-2029/11-25-2004 REG</u>									
11/26/04	-2,747.38	0.00	2,747.38	0.00	-2,720.34	27.04	0.00	27.04	
11/26/2004 1									
Totals for security:	-2,747.38		2,747.38		-2,720.34	27.04	0.00	27.04	
Summary of Capital Changes for Asset Backed Securities	-69,414.07		69,414.07		-69,407.87	6.20	0.00	6.20	
Principal Paydowns									
<u>ADVANTA REVOLVING HOME EQTY LN TR 2000-AAST BACKED NT FLTG 08-25-2024 BEQ</u>									
1/25/04	ADVANTA REV HOME FRN 00-A CL A 25 08 2024 PRICE	-3,955.43	100.00	3,955.43	100.03	-3,956.67	-1.24	0.00	-1.24
01/29/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/25/04	ADVANTA REV HOME FRN 00-A CL A 25 08 2024 PRICE	-2,849.81	100.00	2,849.81	100.03	-2,850.70	-0.89	0.00	-0.89
02/25/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/25/04	ADVANTA REV HOME FRN 00-A CL A 25 08 2024 PRICE	-3,047.89	100.00	3,047.89	100.03	-3,048.84	-0.95	0.00	-0.95
03/25/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/25/04	ADVANTA REV HOME FRN 00-A CL A 25 08 2024 PRICE	-3,925.26	100.00	3,925.26	100.03	-3,926.49	-1.23	0.00	-1.23
04/26/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
5/25/04	ADVANTA REV HOME FRN 00-A CL A 25 08 2024 PRICE	-2,844.13	100.00	2,844.13	100.03	-2,845.02	-0.89	0.00	-0.89
05/25/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/25/04	ADVANTA REV HOME FRN 00-A CL A 25 08 2024 PRICE	-3,671.55	100.00	3,671.55	100.03	-3,672.70	-1.15	0.00	-1.15
06/25/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/25/04	ADVANTA REV HOME FRN 00-A CL A 25 08 2024 PRICE	-3,526.02	100.00	3,526.02	100.03	-3,527.12	-1.10	0.00	-1.10
07/26/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Identifier CWF05

CWFDN - WAM

CWF05

Page 8 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Asset Backed Securities									
Principal Paydowns									
8/25/04	ADVANTA REV HOME FRN 00-A CL A 25 08 2024 PRICE	-2 932 27	100 00	2,932 27	100 03	-2,933 19	-0 92	0 00	-0 92
08/25/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
9/25/04	ADVANTA REV HOME FRN 00-A CL A 25 08 2024 PRICE	-3,268 46	100 00	3 268 46	100 03	-3,269 48	-1 02	0 00	-1 02
09/27/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
10/25/04	ADVANTA REV HOME FRN 00-A CL A 25 08 2024 PRICE	-3 061 77	100 00	3,061 77	100 03	-3,062 73	-0 96	0 00	-0 96
10/25/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/25/04	ADVANTA REVOL HM E FR A/B NT 08/2024 USDNTS	-2,900 78	100 00	2,900 78	100 03	-2,901 69	-0 91	0 00	-0 91
11/25/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/25/04	ADVANTA REVOL HM E FR A/B NT 08/2024 USDNTS	-2,458 29	100 00	2,458 29	100 03	-2,459 06	-0 77	0 00	-0 77
12/27/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-38,441 66		38,441.66		-38,463.69	-12.03	0.00	-12.03
AESOP FDG II L L C 2001-1 RENT CAR AST BKD NT 144A 04-20-2005 BEQ									
1/20/04	AESOP FDG II L L C 2001-1 RENT CAR AST BKD NT 144	-66,666 66	100 00	66,666 66	100 03	-66,687 49	-20 83	0 00	-20 83
01/01/1 12 0	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/20/04	AESOP FDG II L L C 2001-1 RENT CAR AST BKD NT 144	-66,666 66	100 00	66,666 66	100 03	-66,687 50	-20 84	0 00	-20 84
02/22/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/20/04	AESOP FDG II L L C 2001-1 RENT CAR AST BKD NT 144	-66,666 66	100 00	66,666 66	100 03	-66 687 49	-20 83	0 00	-20 83
03/23/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-199,999.98		199,999.98		-200,062.48	-62.50	0.00	-62.50
AMERIQUEST MTG SECS INC 2002-5 ASSET BKDCTF CL AV-3 VAR RATE 12-26-2032 BEQ									
3/25/04	AMERIQUEST MTG SEC FR CMO 25/12/2032 USD1000	-6,738 87	100 00	6,738 87	100 28	-6,757 82	-18 95	0 00	-18 95
03/25/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/25/04	AMERIQUEST MTG SEC FR CMO 25/12/2032 USD1000	-25,661 08	100 00	25,661 08	100 28	-25,733 25	-72 17	0 00	-72 17
04/26/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								

Northern Trust

*Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account i. ser CWF05

CWFDN - WAM

CWF05

Page 9 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income								
Asset Backed Securities								
Principal Paydowns								
5/25/04 AMERIQUEST MTG SEC FR CMO 25/12/2032 USD1000	-12,993.76	100.00	12,993.76	100.28	-13,030.31	-36.55	0.00	-36.55
05/25/2004 1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/25/04 AMERIQUEST MTG SEC FR CMO 25/12/2032 USD1000	-20,699.96	100.00	20,699.96	100.28	-20,758.18	-58.22	0.00	-58.22
06/25/2004 1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/25/04 AMERIQUEST MTG SEC FR CMO 25/12/2032 USD1000	-13,702.59	100.00	13,702.59	100.28	-13,741.13	-38.54	0.00	-38.54
07/26/2004 1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
8/25/04 AMERIQUEST MTG SEC FR CMO 25/12/2032 USD1000	-15,632.89	100.00	15,632.89	100.28	-15,676.86	-43.97	0.00	-43.97
08/25/2004 1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
9/25/04 AMERIQUEST MTG SEC FR CMO 25/12/2032 USD1000	-11,159.66	100.00	11,159.66	100.28	-11,191.05	-31.39	0.00	-31.39
09/27/2004 1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
10/25/04 AMERIQUEST MTG SEC FR CMO 25/12/2032 USD1000	-14,451.58	100.00	14,451.58	100.28	-14,492.22	-40.64	0.00	-40.64
10/25/2004 1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/25/04 AMERIQUEST MTG SEC FR CMO 25/12/2032 USD1000	-21,252.61	100.00	21,252.61	100.28	-21,312.38	-59.77	0.00	-59.77
11/25/2004 1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/25/04 AMERIQUEST MTG SEC FR CMO 25/12/2032 USD1000	-18,141.97	100.00	18,141.97	100.28	-18,192.99	-51.02	0.00	-51.02
12/27/2004 1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:	-160,434.97		160,434.97		-160,886.19	-451.22	0.00	-451.22
C-BASS TR 2000-CB2 MTG LN ASSET BKD CTF CL A-1A 09-25-2029/11-25-2004 REG								
8/25/04 C-BASS MORTG FRN 15/06/31 USD PRICE 100.0	-4,635.09	100.00	4,635.09	99.02	-4,589.46	45.63	0.00	45.63
08/25/2004 1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
9/25/04 C-BASS MORTG FRN 15/06/31 USD PRICE 100.0	-12,085.71	100.00	12,085.71	99.02	-11,966.74	118.97	0.00	118.97
09/27/2004 1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
10/25/04 C-BASS MORTG FRN 15/06/31 USD PRICE 100.0	-11,775.17	100.00	11,775.17	99.02	-11,659.26	115.91	0.00	115.91
10/25/2004 1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:	-28,495.97		28,495.97		-28,215.46	280.51	0.00	280.51
CENTEX HOME EQUITY LN TR 2002-D ASSET BKD CTF CL AV 12-25-2032 REG								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF05

CWFDN - WAM

CWF05

Page 10 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Pnce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Fixed Income</i>									
Asset Backed Securities									
Principal Paydowns									
1/25/04 01/26/2004	CENTEX HM EQ LN TR FR A/BKD 25/12/2032 USD1000 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-12,407 45	100 00	12,407 45	100 22	-12,434 59	-27 14	0 00	-27 14
2/25/04 02/25/2004	CENTEX HM EQ LN TR FR A/BKD 25/12/2032 USD1000 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-9,673 15	100 00	9,673 15	100 22	-9,694 31	-21 16	0 00	-21 16
3/25/04 03/25/2004	CENTEX HM EQ LN TR FR A/BKD 25/12/2032 USD1000 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-8,963 09	100 00	8,963 09	100 22	-8,982 70	-19 61	0 00	-19 61
4/25/04 04/26/2004	CENTEX HM EQ LN TR FR A/BKD 25/12/2032 USD1000 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-11,990 75	100 00	11,990 75	100 22	-12,016 98	-26 23	0 00	-26 23
5/25/04 05/25/2004	CENTEX HM EQ LN TR FR A/BKD 25/12/2032 USD1000 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-10,437 59	100 00	10,437 59	100 22	-10,460 42	-22 83	0 00	-22 83
6/25/04 06/25/2004	CENTEX HM EQ LN TR FR A/BKD 25/12/2032 USD1000 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-9,236 79	100 00	9,236 79	100 22	-9,257 00	-20 21	0 00	-20 21
7/25/04 07/27/2004	CENTEX HM EQ LN TR FR A/BKD 25/12/2032 USD1000 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-7,675 74	100 00	7,675 74	100 22	-7,692 53	-16 79	0 00	-16 79
8/25/04 08/25/2004	CENTEX HM EQ LN TR FR A/BKD 25/12/2032 USD1000 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-9,695 63	100 00	9,695 63	100 22	-9,716 84	-21 21	0 00	-21 21
9/25/04 09/27/2004	CENTEX HM EQ LN TR FR A/BKD 25/12/2032 USD1000 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-10,188 99	100 00	10,188 99	100 22	-10,211 28	-22 29	0 00	-22 29
10/25/04 10/25/2004	CENTEX HM EQ LN TR FR A/BKD 25/12/2032 USD1000 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-13,354 27	100 00	13,354 27	100 22	-13,383 48	-29 21	0 00	-29 21
11/25/04 11/25/2004	CENTEX HM EQ LN TR FR A/BKD 25/12/2032 USD1000 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-12,125 93	100 00	12,125 93	100 22	-12,152 45	-26 52	0 00	-26 52

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number CWF05

CWFDN - WAM

CWF05

Page 11 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Asset Backed Securities									
Principal Paydowns									
12/25/04	CENTEX HM EQ LN TR FR A/BKD 25/12/2032 USD1000	-11,838.66	100.00	11,838.66	100.22	-11,864.56	-25.90	0.00	-25.90
12/27/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-127,588.04		127,588.04		-127,867.14	-278.10	0.00	-278.10
CHASE FDG MTG LN 2002-4 ASSET BKD CTF CLIA-1 FLTQ 10-28-2032 BEQ									
1/25/04	CHASE FUNDING MTG FR A/BKD 25/10/2032 USD1000	-11,981.23	100.00	11,981.23	100.19	-12,003.69	-22.46	0.00	-22.46
01/29/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/25/04	CHASE FUNDING MTG FR A/BKD 25/10/2032 USD1000	-6,947.84	100.00	6,947.84	100.19	-6,960.87	-13.03	0.00	-13.03
02/25/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/25/04	CHASE FUNDING MTG FR A/BKD 25/10/2032 USD1000	-9,093.43	100.00	9,093.43	100.19	-9,110.48	-17.05	0.00	-17.05
03/25/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/2/04	CHASE FUNDING MTG FR A/BKD 25/10/2032 USD1000	-12,224.91	100.00	12,224.91	100.19	-12,247.83	-22.92	0.00	-22.92
04/26/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
5/25/04	CHASE FUNDING MTG FR A/BKD 25/10/2032 USD1000	-7,058.32	100.00	7,058.32	100.19	-7,071.55	-13.23	0.00	-13.23
05/25/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/25/04	CHASE FUNDING MTG FR A/BKD 25/10/2032 USD1000	-9,778.31	100.00	9,778.31	100.19	-9,796.65	-18.34	0.00	-18.34
06/25/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/2/04	CHASE FUNDING MTG FR A/BKD 25/10/2032 USD1000	-9,664.66	100.00	9,664.66	100.19	-9,682.78	-18.12	0.00	-18.12
07/26/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
8/25/04	CHASE FUNDING MTG FR A/BKD 25/10/2032 USD1000	-7,836.70	100.00	7,836.70	100.19	-7,851.39	-14.69	0.00	-14.69
08/25/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
9/2/04	CHASE FUNDING MTG FR A/BKD 25/10/2032 USD1000	-8,160.77	100.00	8,160.77	100.19	-8,176.07	-15.30	0.00	-15.30
09/27/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
10/25/04	CHASE FUNDING MTG FR A/BKD 25/10/2032 USD1000	-7,327.11	100.00	7,327.11	100.19	-7,340.85	-13.74	0.00	-13.74
10/25/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number CWF05

CWFDN - WAM

CWF05

Page 12 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Asset Backed Securities									
Principal Paydowns									
11/25/04	CHASE FUNDING MTG FR A/BKD 25/10/2032 USD1000	-7,164.91	100.00	7,164.91	100.19	-7,178.34	-13.43	0.00	-13.43
11/25/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/2/04	CHASE FUNDING MTG FR A/BKD 25/10/2032 USD1000	-9,508.94	100.00	9,508.94	100.19	-9,526.77	-17.83	0.00	-17.83
12/27/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-106,747.13		106,747.13		-106,947.27	-200.14	0.00	-200.14
CR SUISSE 1ST BSTN MTG SECS CORP 2002-4 MTG PASSTHRU CTF CL A-3 03-25-2033 REG									
1/25/04	CREDIT SUISSE FB M FR A/BKD 25/03/2033 USD1000	-10,917.36	100.00	10,917.36	100.13	-10,931.01	-13.65	0.00	-13.65
01/26/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/25/04	CREDIT SUISSE FB M FR A/BKD 25/03/2033 USD1000	-7,205.01	100.00	7,205.01	100.13	-7,214.02	-9.01	0.00	-9.01
02/25/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/25/04	CREDIT SUISSE FB M FR A/BKD 25/03/2033 USD1000	-6,815.62	100.00	6,815.62	100.13	-6,824.14	-8.52	0.00	-8.52
03/25/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/25/04	CREDIT SUISSE FB M FR A/BKD 25/03/2033 USD1000	-8,222.38	100.00	8,222.38	100.13	-8,232.66	-10.28	0.00	-10.28
06/01/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
5/25/04	CREDIT SUISSE FB M FR A/BKD 25/03/2033 USD1000	-9,235.60	100.00	9,235.60	100.12	-9,247.14	-11.54	0.00	-11.54
05/25/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/25/04	CREDIT SUISSE FB M FR A/BKD 25/03/2033 USD1000	-8,622.08	100.00	8,622.08	100.13	-8,632.86	-10.78	0.00	-10.78
06/25/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/25/04	CREDIT SUISSE FB M FR A/BKD 25/03/2033 USD1000	-9,207.26	100.00	9,207.26	100.13	-9,218.77	-11.51	0.00	-11.51
07/26/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
8/25/04	CREDIT SUISSE FB M FR A/BKD 25/03/2033 USD1000	-14,908.24	100.00	14,908.24	100.12	-14,926.87	-18.63	0.00	-18.63
08/25/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
9/25/04	CREDIT SUISSE FB M FR A/BKD 25/03/2033 USD1000	-12,901.63	100.00	12,901.63	100.13	-12,917.76	-16.13	0.00	-16.13
11/02/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number CWF06

CWFDN - WAM

CWF06

Page 13 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Pnce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Asset Backed Securities									
Principal Paydowns									
10/25/04	CREDIT SUISSE FB M FR A/BKD 25/03/2033 USD1000	-10,191.65	100.00	10,191.65	100.13	-10,204.39	-12.74	0.00	-12.74
12/10/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/25/04	CREDIT SUISSE FB M FR A/BKD 25/03/2033 USD1000	-7,250.67	100.00	7,250.67	100.12	-7,259.73	-9.06	0.00	-9.06
11/25/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/25/04	CREDIT SUISSE FB M FR A/BKD 25/03/2033 USD1000	-6,284.88	100.00	6,284.88	100.13	-6,292.74	-7.86	0.00	-7.86
12/27/2004	1 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-111,762.38		111,762.38		-111,902.09	-139.71	0.00	-139.71
CWABS INC COUNTRYWIDE 12-25-2031 BEQ									
1/5/04	CWABS INC FR CMO A/BKD 25/12/2031 USD PRICE	-3,519.73	100.00	3,519.73	100.06	-3,521.93	-2.20	0.00	-2.20
01/26/2004	1 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/25/04	CWABS INC FR CMO A/BKD 25/12/2031 USD PRICE	-3,497.78	100.00	3,497.78	100.06	-3,499.97	-2.19	0.00	-2.19
02/25/2004	1 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/25/04	CWABS INC FR CMO A/BKD 25/12/2031 USD PRICE	-2,862.34	100.00	2,862.34	100.06	-2,864.13	-1.79	0.00	-1.79
03/25/2004	1 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/25/04	CWABS INC FR CMO A/BKD 25/12/2031 USD PRICE	-1,985.19	100.00	1,985.19	100.06	-1,986.43	-1.24	0.00	-1.24
04/28/2004	1 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
5/25/04	CWABS INC FR CMO A/BKD 25/12/2031 USD PRICE	-2,902.88	100.00	2,902.88	100.06	-2,904.69	-1.81	0.00	-1.81
05/25/2004	1 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/25/04	CWABS INC FR CMO A/BKD 25/12/2031 USD PRICE	-4,050.66	100.00	4,050.66	100.06	-4,053.19	-2.53	0.00	-2.53
06/25/2004	1 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/2/04	CWABS INC FR CMO A/BKD 25/12/2031 USD PRICE	-5,027.23	100.00	5,027.23	100.06	-5,030.37	-3.14	0.00	-3.14
07/26/2004	1 100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
8/25/04	CWABS INC FR CMO A/BKD 25/12/2031 USD PRICE	-3,613.87	100.00	3,613.87	100.06	-3,616.13	-2.26	0.00	-2.26
08/25/2004	1 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF05

CWFDN - WAM

CWF05

Page 14 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Asset Backed Securities									
Principal Paydowns									
11/2/04	CWABS INC FR CMO A/BKD 25/12/2031 USD PRICE	-2,987.46	100.00	2,987.46	100.06	-2,989.33	-1.87	0.00	-1.87
11/26/2004	100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/2/04	CWABS INC FR CMO A/BKD 25/12/2031 USD PRICE	-1,748.97	100.00	1,748.97	100.06	-1,750.06	-1.09	0.00	-1.09
12/27/2004	100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-32,196.11		32,196.11		-32,216.23	-20.12	0.00	-20.12
HOUSEHOLD MTG LN TR SER 2003-HC1 CL A VAR RT 02-21-2033 REG									
1/20/04	HOUSEHOLD MORTGAGE FR CMO 20/02/33 USD1000	-12,424.95	100.00	12,424.95	100.02	-12,426.89	-1.94	0.00	-1.94
01/01/12	0 'A PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/20/04	HOUSEHOLD MORTGAGE FR CMO 20/02/33 USD1000	-7,645.49	100.00	7,645.49	100.02	-7,646.68	-1.19	0.00	-1.19
02/20/2004	1 'A PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/2/04	HOUSEHOLD MORTGAGE FR CMO 20/02/33 USD1000	-9,203.38	100.00	9,203.38	100.02	-9,204.82	-1.44	0.00	-1.44
03/22/2004	1 'A PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/20/04	HOUSEHOLD MORTGAGE FR CMO 20/02/33 USD1000	-10,108.43	100.00	10,108.43	100.02	-10,110.01	-1.58	0.00	-1.58
04/20/2004	1 'A PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
5/20/04	HOUSEHOLD MORTGAGE FR CMO 20/02/33 USD1000	-9,172.92	100.00	9,172.92	100.02	-9,174.35	-1.43	0.00	-1.43
05/20/2004	1 'A PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/2/04	HOUSEHOLD MORTGAGE FR CMO 20/02/33 USD1000	-8,256.86	100.00	8,256.86	100.02	-8,258.15	-1.29	0.00	-1.29
06/21/2004	1 'A PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/20/04	HOUSEHOLD MORTGAGE FR CMO 20/02/33 USD1000	-9,084.21	100.00	9,084.21	100.02	-9,085.63	-1.42	0.00	-1.42
07/20/2004	1 'A PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
8/20/04	HOUSEHOLD MORTGAGE FR CMO 20/02/33 USD1000	-7,618.51	100.00	7,618.51	100.02	-7,619.70	-1.19	0.00	-1.19
08/20/2004	1 'A PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
9/20/04	HOUSEHOLD MORTGAGE FR CMO 20/02/33 USD1000	-10,137.07	100.00	10,137.07	100.02	-10,138.65	-1.58	0.00	-1.58
09/20/2004	1 'A PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account n. Jor CWF05

CWFDN - WAM

CWF05

Page 15 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Asset Backed Securities									
Principal Paydowns									
10/20/04	HOUSEHOLD MORTGAGE FR CMO 20/02/33 USD1000	-10 783 62	100 00	10,783 62	100 02	-10,785 31	-1 69	0 00	-1 69
10/20/2004 1	'A PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/2/04	HOUSEHOLD MORTGAGE FR CMO 20/02/33 USD1000	-9,762 51	100 00	9,762 51	100 02	-9,764 04	-1 53	0 00	-1 53
11/22/2004 1	'A PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/20/04	HOUSEHOLD MORTGAGE FR CMO 20/02/33 USD1000	-9,520 02	100 00	9,520 02	100 02	-9,521 51	-1 49	0 00	-1 49
12/20/2004 1	'A PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security		-113,717 97		113,717.97		-113,736.74	-17.77	0.00	-17.77
IMPAC CMB TR 2002-8 COLL ASSET BKD BD CLA FLTG RATE 03-25-2033 BEQ									
1/25/04	IMPAC CMB TRUST FR CMO A/BKD 25/03/2033 USD PRICE	-11,857 63	100 00	11,857 63	100 17	-11,878 01	-20 38	0 00	-20 38
01/28/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/25/04	IMPAC CMB TRUST FR CMO A/BKD 25/03/2033 USD PRICE	-8,357 15	100 00	8,357 15	100 17	-8,371 51	-14 36	0 00	-14 36
02/25/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/25/04	IMPAC CMB TRUST FR CMO A/BKD 25/03/2033 USD PRICE	-6,820 19	100 00	6,820 19	100 17	-6,831 91	-11 72	0 00	-11 72
03/25/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/25/04	IMPAC CMB TRUST FR CMO A/BKD 25/03/2033 USD PRICE	-10,454 39	100 00	10,454 39	100 17	-10,472 36	-17 97	0 00	-17 97
04/26/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
5/25/04	IMPAC CMB TRUST FR CMO A/BKD 25/03/2033 USD PRICE	-7,981 91	100 00	7 981 91	100 17	-7,995 63	-13 72	0 00	-13 72
05/25/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/25/04	IMPAC CMB TRUST FR CMO A/BKD 25/03/2033 USD PRICE	-8,598 33	100 00	8,598 33	100 17	-8,613 11	-14 78	0 00	-14 78
06/25/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/25/04	IMPAC CMB TRUST FR CMO A/BKD 25/03/2033 USD PRICE	-8,565 69	100 00	8,565 69	100 17	-8,580 41	-14 72	0 00	-14 72
07/26/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
8/25/04	IMPAC CMB TRUST FR CMO A/BKD 25/03/2033 USD PRICE	-8,509 57	100 00	8,509 57	100 17	-8,524 20	-14 63	0 00	-14 63
08/25/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number CWF05

CWFDN - WAM

CWF05

Page 16 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Asset Backed Securities									
Principal Paydowns									
9/25/04	IMPAC CMB TRUST FR CMO A/BKD 25/03/2033 USD PRICE	-6,398.27	100.00	6,398.27	100.17	-6,409.27	-11.00	0.00	-11.00
09/27/2004	1 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
10/25/04	IMPAC CMB TRUST FR CMO A/BKD 25/03/2033 USD PRICE	-5,804.20	100.00	5,804.20	100.17	-5,814.18	-9.98	0.00	-9.98
10/25/2004	1 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/25/04	IMPAC CMB TRUST FR CMO A/BKD 25/03/2033 USD PRICE	-3,657.69	100.00	3,657.69	100.17	-3,663.98	-6.29	0.00	-6.29
11/25/2004	1 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/25/04	IMPAC CMB TRUST FR CMO A/BKD 25/03/2033 USD PRICE	-8,202.05	100.00	8,202.05	100.17	-8,216.15	-14.10	0.00	-14.10
12/27/2004	1 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-96,207.07		95,207.07		-96,370.72	-163.65	0.00	-163.65
MADISON AVE MANUFACTURED HSG CONTRACT TR2002-A CL A-1 VAR 03-25-2032 BEQ									
8/25/04	MADISON AVE 2002-A 25/03/2032 PRICE 100 0	-4,383.57	100.00	4,383.57	99.52	-4,362.34	21.23	0.00	21.23
08/25/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
9/25/04	MADISON AVE 2002-A 25/03/2032 PRICE 100 0	-3,837.19	100.00	3,837.19	99.52	-3,818.60	18.59	0.00	18.59
09/27/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
10/25/04	MADISON AVE 2002-A 25/03/2032 PRICE 100 0	-3,900.97	100.00	3,900.97	99.52	-3,882.07	18.90	0.00	18.90
10/25/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/25/04	MADISON AVE 2002-A 25/03/2032 PRICE 100 0	-4,065.02	100.00	4,065.02	99.52	-4,045.33	19.69	0.00	19.69
11/25/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/25/04	MADISON AVE 2002-A 25/03/2032 PRICE 100 0	-3,682.95	100.00	3,682.95	99.52	-3,665.11	17.84	0.00	17.84
12/27/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-19,869.70		19,869.70		-19,773.45	96.25	0.00	96.25
OPTION ONE MTG LN TR 2001-3 ASSET BKD CTF CL A FLTG RATE 06-25-2031 BEQ									
1/5/04	OPTION 1 MTG LN FR A/BKD 25/6/31 USD1000'A'	-7,815.61	100.00	7,815.61	100.03	-7,818.05	-2.44	0.00	-2.44
01/26/2004	1 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/25/04	OPTION 1 MTG LN FR A/BKD 25/6/31 USD1000'A'	-4,823.96	100.00	4,823.96	100.03	-4,825.47	-1.51	0.00	-1.51
02/25/2004	1 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account n. Jor CWF05

CWFDN - WAM

CWF05

Page 17 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Asset Backed Securities									
Principal Paydowns									
3/25/04	OPTION 1 MTG LN FR A/BKD 25/6/31 USD1000'A'	-4,095.73	100.00	4,095.73	100.03	-4,097.01	-1.28	0.00	-1.28
03/25/2004	1 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/2/04	OPTION 1 MTG LN FR A/BKD 25/6/31 USD1000'A'	-5,265.59	100.00	5,265.59	100.03	-5,267.24	-1.65	0.00	-1.65
04/26/2004	1 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
5/25/04	OPTION 1 MTG LN FR A/BKD 25/6/31 USD1000'A'	-4,388.43	100.00	4,388.43	100.03	-4,389.80	-1.37	0.00	-1.37
05/25/2004	1 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/25/04	OPTION 1 MTG LN FR A/BKD 25/6/31 USD1000'A'	-4,590.36	100.00	4,590.36	100.03	-4,591.80	-1.44	0.00	-1.44
06/25/2004	1 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/2/04	OPTION 1 MTG LN FR A/BKD 25/6/31 USD1000'A'	-3,741.37	100.00	3,741.37	100.03	-3,742.54	-1.17	0.00	-1.17
07/26/2004	1 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-34,721.05		34,721.05		-34,731.91	-10.86	0.00	-10.86
PVTPL AESOP FDG II LLC 6.14 ABS CTF DUE 05-20-2006 144A									
12/20/04	AESOP FUND II LLC 6 14% A/B NT 05/06 USD'144A PRICE	-49,999.98	100.00	49,999.98	105.48	-52,740.21	-2,740.23	0.00	-2,740.23
12/23/2004	1 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-49,999.98		49,999.98		-52,740.21	-2,740.23	0.00	-2,740.23
PVTPL BAYVIEW FINL ASSET TR 2002-F CL A-1 144A VAR RT DUE 01-25-2033 BEQ									
1/25/04	BAYVIEW FINL AST TR 2002-F AST BKD SECS CL A-1 144	-4,801.74	100.00	4,801.74	100.28	-4,815.24	-13.50	0.00	-13.50
01/26/2004	1 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/25/04	BAYVIEW FINL AST TR 2002-F AST BKD SECS CL A-1 144	-5,053.03	100.00	5,053.03	100.28	-5,067.24	-14.21	0.00	-14.21
02/25/2004	1 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/25/04	BAYVIEW FINL AST TR 2002-F AST BKD SECS CL A-1 144	-3,775.27	100.00	3,775.27	100.28	-3,785.89	-10.62	0.00	-10.62
03/25/2004	1 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/25/04	BAYVIEW FINL AST TR 2002-F AST BKD SECS CL A-1 144	-5,486.33	100.00	5,486.33	100.28	-5,501.76	-15.43	0.00	-15.43
04/26/2004	1 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account n. Jor CWF05

CWF05 - WAM

CWF05

Page 18 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Fixed Income</i>									
Asset Backed Securities									
Principal Paydowns									
5/25/04	BAYVIEW FINL AST TR 2002-F AST BKD SECS CL A-1 144	-5,523 52	100 00	5,523 52	100 28	-5,539 06	-15 54	0 00	-15 54
05/25/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/25/04	BAYVIEW FINL AST TR 2002-F AST BKD SECS CL A-1 144	-5 613 55	100 00	5 613 55	100 28	-5,629 34	-15 79	0 00	-15 79
06/25/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/25/04	BAYVIEW FINL AST TR 2002-F AST BKD SECS CL A-1 144	-4 778 51	100 00	4 778 51	100 28	-4,791 95	-13 44	0 00	-13 44
07/26/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
8/25/04	BAYVIEW FINL AST TR 2002-F AST BKD SECS CL A-1 144	-4,229 35	100 00	4,229 35	100 28	-4,241 24	-11 89	0 00	-11 89
08/25/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
9/25/04	BAYVIEW FINL AST TR 2002-F AST BKD SECS CL A-1 144	-5,501 27	100 00	5,501 27	100 28	-5,516 74	-15 47	0 00	-15 47
09/27/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
10/25/04	BAYVIEW FINL AST TR 2002-F AST BKD SECS CL A-1 144	-5,915 27	100 00	5,915 27	100 28	-5,931 91	-16 64	0 00	-16 64
10/25/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/25/04	BAYVIEW FINL AST TR 2002-F AST BKD SECS CL A-1 144	-4,274 01	100 00	4,274 01	100 28	-4,286 03	-12 02	0 00	-12 02
11/26/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/25/04	BAYVIEW FINL AST 2002-F AST 25/01/2033 PRICE	-6,547 58	100 00	6,547 58	100 28	-6 566 00	-18 42	0 00	-18 42
12/27/2004 1	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security.		-61,499.43		61,499.43		-61,672.40	-172.97	0.00	-172.97
<u>PVTPL EMC MTG LN TR 2002-A MTG PASSTHRU CTF CL A-1 144A VAR 03-25-2035 BEQ</u>									
1/25/04	EMC MTG LN TR 2002-A MTG 25/03/2035 PRICE 100 0	-13,476 61	100 00	13 476 61	100 06	-13,485 03	-8 42	0 00	-8 42
01/26/2004 1	NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/25/04	EMC MTG LN TR 2002-A MTG 25/03/2035 PRICE 100 0	-8,815 15	100 00	8,815 15	100 06	-8,820 66	-5 51	0 00	-5 51
02/25/2004 1	NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/25/04	EMC MTG LN TR 2002-A MTG 25/03/2035 PRICE 100 0	-11,739 61	100 00	11,739 61	100 06	-11,746 95	-7 34	0 00	-7 34
03/25/2004 1	NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/25/04	EMC MTG LN TR 2002-A MTG 25/03/2035 PRICE 100 0	-11,195 19	100 00	11,195 19	100 06	-11,202 19	-7 00	0 00	-7 00
04/26/2004 1	NET BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF05

CWFDN - WAM

CWF05

Page 19 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Asset Backed Securities									
Principal Paydowns									
5/25/04	EMC MTG LN TR 2002-A MTG 25/03/2035 PRICE 100 0	-14,680.27	100.00	14,680.27	100.06	-14,689.45	-9.18	0.00	-9.18
05/25/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/25/04	EMC MTG LN TR 2002-A MTG 25/03/2035 PRICE 100 0	-11,190.29	100.00	11,190.29	100.06	-11,197.28	-6.99	0.00	-6.99
06/25/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/25/04	EMC MTG LN TR 2002-A MTG 25/03/2035 PRICE 100 0	-16,972.39	100.00	16,972.39	100.06	-16,983.00	-10.61	0.00	-10.61
07/26/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
8/25/04	EMC MTG LN TR 2002-A MTG 25/03/2035 PRICE 100 0	-9,866.59	100.00	9,866.59	100.06	-9,872.76	-6.17	0.00	-6.17
08/25/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
9/25/04	EMC MTG LN TR 2002-A MTG 25/03/2035 PRICE 100 0	-13,921.83	100.00	13,921.83	100.06	-13,930.53	-8.70	0.00	-8.70
09/27/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
10/25/04	EMC MTG LN TR 2002-A MTG 25/03/2035 PRICE 100 0	-13,514.78	100.00	13,514.78	100.06	-13,523.23	-8.45	0.00	-8.45
10/25/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/25/04	EMC MTG LN TR 2002-A MTG 25/03/2035 PRICE 100.0	-5,476.48	100.00	5,476.48	100.06	-5,479.90	-3.42	0.00	-3.42
11/26/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/25/04	EMC MTG LN TR 2002-A MTG 25/03/2035 PRICE 100 0	-10,508.63	100.00	10,508.63	100.06	-10,515.20	-6.57	0.00	-6.57
12/27/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-141,367.82		141,367.82		-141,446.18	-88.36	0.00	-88.36
Summary of Principal Paydowns for Asset Backed Securities		-1,322,039.26		1,322,039.26		-1,326,021.16	-3,981.90	0.00	-3,981.90
Total Asset Backed Securities		-1,391,463.33		1,391,463.33		-1,396,429.03	-3,976.70	0.00	-3,976.70

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account No. CWF06

CWFDH - WAM

CWF06

Page 20 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Non-Government Backed C.M.O.s									
Principal Paydowns									
<u>CMO CRUSADE GLOBAL TR NO 1 2003 NT CL A FLTG RATE DUE 01-17-2034 BEQ</u>									
1/17/04	CRUSADE GBL TST 1 FR A/BKD 17/01/2034 USD1000	-25,768 58	100 00	25,768 58	100 14	-25,804 82	-36 24	0 00	-36 24
01/20/2004	1 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/17/04	CRUSADE GBL TST 1 FR A/BKD 17/01/2034 USD1000	-17,314 94	100 00	17,314 94	100 14	-17,339 29	-24 35	0 00	-24 35
04/19/2004	1 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/17/04	CRUSADE GBL TST 1 FR A/BKD 17/01/2034 USD1000	-16,795 01	100 00	16,795 01	100 14	-16,818 63	-23 62	0 00	-23 62
07/20/2004	1 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
10/18/04	CRUSADE GBL TST 1 FR A/BKD 17/01/2034 USD1000	-14,817 67	100 00	14,817 67	100 14	-14,838 51	-20 84	0 00	-20 84
10/18/2004	1 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-74,696.20		74,696.20		-74,801.26	-105.05	0.00	-105.05
<u>CMO CR SUISSE 1ST BSTN MTG SECS CORP 2001-28 MTG-BKD I-A-1 VAR 11-25-2031 BEQ</u>									
1/5/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100 0	-12,027 40	100 00	12,027 40	100 25	-12,057 47	-30 07	0 00	-30 07
01/26/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100 0	-8,894 12	100 00	8,894 12	100 25	-8,916 35	-22 23	0 00	-22 23
02/25/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100 0	-6,317 02	100 00	6,317 02	100 25	-6,332 81	-15 79	0 00	-15 79
03/25/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100 0	-9,099 55	100 00	9,099 55	100 25	-9,122 30	-22 75	0 00	-22 75
04/28/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
5/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100 0	-8,290 22	100 00	8,290 22	100 25	-8,310 95	-20 73	0 00	-20 73
05/25/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100 0	-9,523 35	100 00	9,523 35	100 25	-9,547 16	-23 81	0 00	-23 81
06/27/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100 0	-11,796 58	100 00	11,796 58	100 25	-11,826 07	-29 49	0 00	-29 49
07/28/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
8/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100 0	-6,322 09	100 00	6,322 09	100 25	-6,337 89	-15 80	0 00	-15 80
08/25/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								
9/2/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100 0	-6,341 53	100 00	6,341 53	100 25	-6,357 38	-15 85	0 00	-15 85
09/27/2004	1 NET BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Identifier CWF05

CWFDN - WAM

CWF05

Page 21 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Non-Government Backed C.M.O.s									
Principal Paydowns									
10/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100 0	-9,354 80	100 00	9,354 80	100 25	-9,378 19	-23 39	0 00	-23 39
10/25/2004 1	NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/2/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100 0	-4,799 20	100 00	4,799 20	100 25	-4,811 20	-12 00	0 00	-12 00
11/26/2004 1	NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/2/04	CR SUISSE 1ST BSTN 2001-28 25/11/2031 PRICE 100 0	-6,767 98	100 00	6 767 98	100 25	-6,784 90	-16 92	0 00	-16 92
12/27/2004 1	NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-99,533.84		99,533.84		-99,782.67	-248.83	0.00	-248.83
CMO IMPAC CMB TR 2002-5 COLL ASSET BKD CTF A-1 FLTG RATE DUE 07-25-2032 BEQ									
1/25/04	IMPAC CMB TRUST FR CMO 25/07/32 USD1000'A-	-15,625 75	100 00	15,625 75	100 13	-15,646 50	-20 75	0 00	-20 75
01/28/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/25/04	IMPAC CMB TRUST FR CMO 25/07/32 USD1000'A-	-12,802 38	100 00	12,802 38	100 13	-12 819 38	-17 00	0 00	-17 00
02/25/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/25/04	IMPAC CMB TRUST FR CMO 25/07/32 USD1000'A-	-14,474 44	100 00	14,474 44	100 13	-14,493 66	-19 22	0 00	-19 22
03/25/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/25/04	IMPAC CMB TRUST FR CMO 25/07/32 USD1000'A-	-13,927 26	100 00	13 927 26	100 13	-13,945 76	-18 50	0 00	-18 50
04/26/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
5/25/04	IMPAC CMB TRUST FR CMO 25/07/32 USD1000'A-	-10,189 81	100 00	10,189 81	100 13	-10,203 34	-13 53	0 00	-13 53
05/25/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/25/04	IMPAC CMB TRUST FR CMO 25/07/32 USD1000'A-	-14,315 95	100 00	14,315 95	100 13	-14,334 96	-19 01	0 00	-19 01
06/25/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/25/04	IMPAC CMB TRUST FR CMO 25/07/32 USD1000'A-	-16,080 56	100 00	16,080 56	100 13	-16,101 92	-21 36	0 00	-21 36
07/26/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
8/25/04	IMPAC CMB TRUST FR CMO 25/07/32 USD1000'A-	-21 605 30	100 00	21,605 30	100 13	-21,634 00	-28 70	0 00	-28 70
08/25/2004 1	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Identifier CWF05

CWFDN - WAM

CWF05

Page 22 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income										
Non-Government Backed C.M.O.s										
Principal Paydowns										
9/25/04 09/27/2004 1	IMPAC CMB TRUST FR CMO 25/07/32 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	USD1000'A-	-20,180 56	100 00	20,180 56	100 13	-20,207 36	-26 80	0 00	-26 80
10/25/04 10/25/2004 1	IMPAC CMB TRUST FR CMO 25/07/32 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	USD1000'A-	-15,543 71	100 00	15,543 71	100 13	-15,564 35	-20 64	0 00	-20 64
11/25/04 11/25/2004 1	IMPAC CMB TRUST FR CMO 25/07/32 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	USD1000'A-	-13,253 36	100 00	13,253 36	100 13	-13,270 96	-17 60	0 00	-17 60
12/25/04 12/27/2004 1	IMPAC CMB TRUST FR CMO 25/07/32 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	USD1000'A-	-9,630 81	100 00	9,630 81	100 13	-9,643 60	-12 79	0 00	-12 79
Totals for security:			-177,629.89		177,629.89		-177,865.79	-236.90	0.00	-236.90
PYTPL CMO MERRILL LYNCH MTG INVS INC SER2003-F CL A3 FLT RT 10-25-2033 BEQ										
1/5/04 01/26/2004 1	MERRILL LYNCH MTG 2003-F MTG 25/10/2033 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON		-722 28	100 00	722 28	103 00	-743 95	-21 67	0 00	-21 67
2/25/04 02/25/2004 1	MERRILL LYNCH MTG 2003-F MTG 25/10/2033 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON		-774 18	100 00	774 18	103 00	-797 41	-23 23	0 00	-23 23
3/25/04 03/25/2004 1	MERRILL LYNCH MTG 2003-F MTG 25/10/2033 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON		-370 20	100 00	370 20	103 00	-381 31	-11 11	0 00	-11 11
4/2/04 04/26/2004 1	MERRILL LYNCH MTG 2003-F MTG 25/10/2033 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON		-305 61	100 00	305 61	103 00	-314 78	-9 17	0 00	-9 17
5/25/04 05/25/2004 1	MERRILL LYNCH MTG 2003-F MTG 25/10/2033 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON		-1,419 99	100 00	1,419 99	103 00	-1,462 59	-42 60	0 00	-42 60
6/25/04 06/25/2004 1	MERRILL LYNCH MTG 2003-F MTG 25/10/2033 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON		-2,346 13	100 00	2,346 13	103 00	-2,416 51	-70 38	0 00	-70 38
7/2/04 07/26/2004 1	MERRILL LYNCH MTG 2003-F MTG 25/10/2033 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON		-3,197 53	100 00	3,197 53	103 00	-3,293 46	-95 93	0 00	-95 93

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF05

CWFBN - WAM

CWF05

Page 23 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Fixed Income</i>									
Non-Government Backed C.M.O.s									
Principal Paydowns									
8/25/04 08/25/2004 1	MERRILL LYNCH MTG 2003-F MTG 25/10/2033 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-1,876 81	100 00	1,876 81	103 00	-1,933 11	-56 30	0 00	-56 30
9/2/04 09/27/2004 1	MERRILL LYNCH MTG 2003-F MTG 25/10/2033 PRICE 100 0 NET BROKER. CHICAGO INCOME COLLECTION LONDON	-2,224 18	100 00	2,224 18	103 00	-2,290 91	-66 73	0 00	-66 73
10/4/04 10/26/2004 1	MERRILL LYNCH MTG 2003-F MTG 25/10/2033 PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-797 57	100 00	797 57	103 00	-821 50	-23 93	0 00	-23 93
11/25/04 11/25/2004 1	ML MTG INVESTORS FR CMO 25/10/28 USD PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-2,256 92	100 00	2,256 92	103 00	-2,324 63	-67 71	0 00	-67 71
12/2/04 12/27/2004 1	ML MTG INVESTORS FR CMO 25/10/28 USD PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-1,081 90	100 00	1,081 90	103 00	-1,114 36	-32 46	0 00	-32 46
Totals for security		-17,373.30		17,373.30		-17,894.52	-521.22	0.00	-521.22
Summary of Principal Paydowns for Non-Government Backed C.M.O.s		-369,233.23		369,233.23		-370,344.23	-1,111.00	0.00	-1,111.00
Total Non-Government Backed C.M.O.s		-369,233.23		369,233.23		-370,344.23	-1,111.00	0.00	-1,111.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account No. Ser CWF05

CWFBN - WAM

CWF05

Page 24 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Index Linked Government Bonds									
Sales									
CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000									
3/31/04	CANADA(GOVT OF) 4% IDX LNKD 01/12/2031 CAD1000	-600,000 00	114 32	685,942 47	90 08	-540,474 80	74,922 43	70,545 24	145,467 67
04/04/2004	1 PRICE 149 51259 NET BROKER MERRILL LYNCH INTERNATIONAL, LONDON								
Totals for security:		-600,000.00		685,942.47		-540,474.80	74,922.43	70,545.24	145,467.67
FRANCE(GOVT OF) 2.5% OATI 25/7/13 EUR1									
10/25/04	FRANCE(GOVT OF) 2.5% OATI 25/7/13 EUR1 PRICE	-700,000 00	140 50	983,520 63	124 98	-874,871 84	59,721 72	48,927 07	108,648 79
11/04/2004	1 111 23219 NET BROKER BARCLAYS CAPITAL SECURITIES LONDON								
Totals for security:		-700,000.00		983,520.63		-874,871.84	59,721.72	48,927.07	108,648.79
UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029									
1/2/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-2,000,000 00	144 03	2,880,640 00	135 43	-2,708,623 69	172,016 31	0 00	172,016 31
01/02/2004	1 PRICE 144 032 NET BROKER BARCLAYS BANK PLC NEW YORK								
1/23/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-2,000,000 00	148 05	2,961,009 64	139 24	-2,784,728 95	176,280 69	0 00	176,280 69
01/25/2004	1 PRICE 148 05048 NET BROKER BARCLAYS BANK PLC NEW YORK								
2/5/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-2,000,000 00	148 75	2,975,073 68	142 12	-2,842,396 23	132,677 45	0 00	132,677 45
02/06/2004	1 PRICE 148 75368 NET BROKER BARCLAYS BANK PLC NEW YORK								
2/9/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-500,000 00	149 40	747,008 51	142 85	-714,243 81	32,764 70	0 00	32,764 70
02/09/2004	1 PRICE 149 4017 NET BROKER ALEX BROWN AND SONS NEW YORK								
2/12/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-500,000 00	149 31	746,556 12	143 47	-717,371 30	29,184 82	0 00	29,184 82
02/12/2004	1 PRICE 149 31122 NET BROKER BARCLAYS BANK PLC NEW YORK								
3/24/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-300 000 00	156 63	469,895 61	143 47	-430,422 78	39,472 83	0 00	39,472 83
03/25/2004	1 PRICE 156 63187 NET BROKER ALEX BROWN AND SONS NEW YORK								
4/15/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-900,000 00	147 19	1,324,741 30	143 47	-1,291,268 33	33,472 97	0 00	33,472 97
04/16/2004	1 PRICE 147 19347 NET BROKER ALEX BROWN AND SONS NEW YORK								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account i. CWF05

CWFDN - WAM

CWF05

Page 25 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Index Linked Government Bonds									
Sales									
4/15/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-900,000 00	147 17	1,324,503 03	143 47	-1,291,268 34	33,234 69	0 00	33,234 69
04/16/2004	1 PRICE 147 167 NET BROKER BNP NEW YORK								
9/16/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-310,000 00	151 55	469,798 79	142 66	-442,246 20	27,552 59	0 00	27,552 59
09/16/2004	1 PRICE 151 54799 NET BROKER (D)SBC WARBURG DILLON REED & COR NY								
11/2/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-150,000 00	153 40	230 102 88	143 13	-214,694 86	15,408 02	0 00	15,408 02
11/03/2004	1 PRICE 153 40192 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
11/3/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-325,000 00	152 82	496,673 35	143 13	-465,172 20	31,501 15	0 00	31,501 15
11/03/2004	1 PRICE 152 82256 NET BROKER BARCLAYS BANK PLC NEW YORK								
12/10/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-460,000 00	156 56	720,165 65	143 37	-659,482 33	60,683 32	0 00	60,683 32
12/15/2004	1 PRICE 156 55775 NET BROKER MORGAN STANLEY AND CO NW YK DTC 050								
12/21/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-150,000 00	160 27	240,405 69	143 37	-215,048 59	25,357 10	0 00	25,357 10
12/23/2004	1 PRICE 160 27046 NET BROKER (D)CHASE SECS INC BROKERAGE DTC 443								
Totals for security:		-10,495,000.00		15,586,574.25		-14,776,967.61	809,606.64	0.00	809,606.64
UNITED STATES TREAS NTS BD INFLATION INDEXED 3 DUE 07-15-2012 REG									
11/30/04	USA TREASURY NTS 3% TIIN 15/7/12 USD1000 PRICE	-150,000 00	117 44	176,155 54	112 14	-168,204 70	7,950 84	0 00	7,950 84
11/30/2004	1 117 43702 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security:		-160,000 00		176,155 54		-168,204.70	7,950.84	0.00	7,950.84
UNITED STATES TREAS NTS INFLATION INDEXED 2% DUE 07-15-2014 REG									
10/15/04	USA TREASURY NTS 2 0% TIPS 15/7/14 USD1000	-2,000,000 00	103 39	2,067 849 22	102 39	-2,047,781 15	20,068 07	0 00	20,068 07
10/17/2004	1 PRICE 103 39246 NET BROKER BARCLAYS BANK PLC NEW YORK								
10/25/04	USA TREASURY NTS 2 0% TIPS 15/7/14 USD1000	-2,000,000 00	104 35	2,087,046 50	103 29	-2,065,808 87	21,237 63	0 00	21,237 63
10/25/2004	1 PRICE 104 35232 NET BROKER BARCLAYS BANK PLC NEW YORK								
11/17/04	USA TREASURY NTS 2% TIPS 15/7/14 USD1000 PRICE	-2,000,000 00	103 98	2 079,577 32	103 62	-2,072,407 30	7,170 02	0 00	7,170 02
11/17/2004	1 103 97886 NET BROKER BARCLAYS BANK PLC NEW YORK								

Realized G/L Detail

01-Jan-04 - 31-Dec-04

Account i. for CWF06

CWFDN - WAM

CWF06

Page 26 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
Fixed Income									
Index Linked Government Bonds									
Sales									
12/3/04	USA TREASURY NTS 2% TIPS 15/7/14 USD1000 PRICE	-1,000,000.00	103.80	1,038,023.70	103.68	-1,036,792.77	1,230.93	0.00	1,230.93
12/03/2004	1 103 80237 NET BROKER BARCLAYS BANK PLC NEW YORK								
12/30/04	USA TREASURY NTS 2% TIPS 15/7/14 USD1000 PRICE	-1,000,000.00	104.23	1,042,307.73	103.85	-1,038,466.14	3,841.59	0.00	3,841.59
12/30/2004	1 104 23077 NET BROKER BARCLAYS BANK PLC NEW YORK								
Totals for security:		-8,000,000.00		8,314,804.47		-8,261,256.23	53,548.24	0.00	53,548.24
UNITED STATES TREAS NTS INFLATION INDEXED 3.60946125% DUE 01-15-2012 REG									
1/6/04	USA TREASURY NTS 3 375% 15/01/12 USD PRICE	-1,900,000.00	116.89	2,220,896.57	109.59	-2,082,247.72	138,648.85	0.00	138,648.85
01/07/2004	1 116 88929 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security:		-1,900,000.00		2,220,896.57		-2,082,247.72	138,648.85	0.00	138,648.85
US TREAS BDS INFLATION INDEXED 3.625 DUE 4-16-2028 REG									
3/10/04	USA TREASURY NTS 3 625% TIPS'DEB 15/4/28 USD PRICE	-500,000.00	151.72	758,616.84	116.83	-584,151.86	174,464.98	0.00	174,464.98
03/11/2004	1 151 72336 NET BROKER CSFB NEW YORK DTC 355								
Totals for security:		-500,000.00		758,616.84		-584,151.86	174,464.98	0.00	174,464.98
US TREAS INFL INDEXED BONDS 1.875 DUE 07-15-2013 BEQ									
1/2/04	USA TREASURY NTS 1 875% I/L 15/07/13 USD1000	-700,000.00	99.40	695,772.53	99.92	-699,424.80	-3,652.27	0.00	-3,652.27
01/02/2004	1 PRICE 99 39607 NET BROKER BARCLAYS BANK PLC NEW YORK								
1/2/04	USA TREASURY NTS 1 875% I/L 15/07/13 USD1000	-1,300,000.00	99.79	1,297,263.58	99.92	-1,298,931.77	-1,668.19	0.00	-1,668.19
01/02/2004	1 PRICE 99 7895 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
1/5/04	USA TREASURY NTS 1 875% I/L 15/07/13 USD1000	-900,000.00	98.75	894,820.16	99.24	-899,260.45	-4,440.29	0.00	-4,440.29
01/22/2004	1 PRICE 99 42446 NET BROKER BARCLAYS BANK PLC NEW YORK								
Totals for security:		-2,900,000.00		2,887,856.27		-2,897,617.02	-9,760.75	0.00	-9,760.75
US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEQ									
8/16/04	USA TREASURY BDS 2 375% TIPS 15/1/25 USD1000	-500,000.00	103.50	517,492.60	98.76	-493,788.57	23,704.03	0.00	23,704.03
08/16/2004	1 PRICE 103 49852 NET BROKER LEHMAN BROS INC NEW YORK DTC 074								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account i. JBT CWF05

CWFBN - WAM

CWF05

Page 27 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
Fixed Income									
Index Linked Government Bonds									
Sales									
10/26/04	USA TREASURY BDS 2 375% TIPS 15/1/25 USD1000	-450,000 00	105 80	476,106 80	99 74	-448,811 28	27,295 52	0 00	27,295 52
10/26/2004 1	PRICE 105 80151 NET BROKER LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-950,000.00		993,699.40		-942,599.85	50,999.55	0.00	50,999.55
US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG									
4/28/04	USA TREASURY BDS 3 375% INFL IND 15/4/32USD PRICE.	-980,000 00	127 34	1,247,973 14	117 82	-1,154,658 86	93,314 28	0 00	93,314 28
05/02/2004 1	127 34419 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-980,000.00		1,247,973.14		-1,154,658 86	93,314.28	0.00	93,314.28
US TREAS NTS DTD 01/18/2000 INFLATION INDEXED 4.25 DUE 01-15-2010 REG									
10/20/04	USA TREASURY NTS 4 25% NTS'TIPS'15/01/10USD PRICE	-750,000 00	131 25	984,393 73	111 03	-832,736 06	151,657 67	0 00	151,657 67
10/21/2004 1	131 25249 NET BROKER BNP NEW YORK								
10/25/04	USA TREASURY NTS 4 25% NTS'TIPS'15/01/10USD PRICE	-750,000 00	132 28	992,085 44	111 03	-832,736 06	159,349 38	0 00	159,349 38
10/25/2004 1	132 27805 NET BROKER LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-1,500,000.00		1,976,479.17		-1,665,472.12	311,007.05	0.00	311,007.05
US TREAS NTS INFLATION INDEX 3.625 TIPS DUE 01-15-2008 REG									
3/17/04	USA TREASURY NTS 3 625% TIPS 15/1/08 USD1000	-1,260,000 00	130 24	1,640,985 04	125 26	-1,578,292 48	62,692 56	0 00	62,692 56
03/19/2004 1	PRICE 130 2369 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
4/1/04	USA TREASURY NTS 3 625% TIPS 15/1/08 USD1000	-1,000,000 00	129 68	1,296,819 75	127 99	-1,279,866 84	16,952 91	0 00	16,952 91
04/02/2004 1	PRICE 129 68197 NET BROKER BARCLAYS BANK PLC NEW YORK								
4/7/04	USA TREASURY NTS 3 625% TIPS 15/1/08 USD1000	-1,000,000 00	128 35	1,283,518 88	128 06	-1 280,594 91	2,923 97	0 00	2,923 97
04/07/2004 1	PRICE 128 35188 NET BROKER BARCLAYS BANK PLC NEW YORK								
5/3/04	USA TREASURY NTS 3 625% TIPS 15/1/08 USD1000	-100,000 00	126 98	126,981 93	128 06	-128,059 49	-1,077 56	0 00	-1,077 56
05/04/2004 1	PRICE 126 98193 NET BROKER ALEX BROWN AND SONS NEW YORK								
5/26/04	USA TREASURY NTS 3 625% TIPS 15/1/08 USD1000	-50,000 00	127 77	63,884 54	128 06	-64,029 75	-145 21	0 00	-145 21
05/27/2004 1	PRICE 127 76908 NET BROKER ALEX BROWN AND SONS NEW YORK								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account 1. 001 CWF05

CWFDN - WAM

CWF05

Page 28 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Fixed Income</i>									
Index Linked Government Bonds									
Sales									
6/29/04									
06/30/2004	1								
USA TREASURY NTS 3 625% TIPS 15/1/08 USD1000		-20,000 00	126 67	25,333 10	128 06	-25,611 90	-278 80	0 00	-278 80
PRICE 126 6655 NET BROKER BARCLAYS BANK PLC NEW YORK									
Totals for security:		-3,430,000.00		4,437,623.24		-4,356,456.37	81,067.87	0.00	81,067.87
US TREAS NTS INFLATION INDEX 3.875 DUE 01-15-2009 REG									
5/6/04									
05/06/2004	1								
USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE 127 18704 NET BROKER BARCLAYS BANK PLC NEW YORK		-1,800,000 00	127 19	2,289,366 86	123 96	-2,231,252 53	58,114 33	0 00	58,114 33
5/14/04									
05/14/2004	1								
USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE 126 95273 NET BROKER BARCLAYS BANK PLC NEW YORK		-1,800,000 00	126 95	2,285,149 19	124 62	-2,243,170 68	41,978 51	0 00	41,978 51
5/20/04									
05/20/2004	1								
USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE 127 64539 NET BROKER BARCLAYS BANK PLC NEW YORK		-1,800,000 00	127 65	2,297,617 02	121 53	-2,187,471 16	110,145 86	0 00	110,145 86
5/27/04									
05/27/2004	1								
USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE 128 20471 NET BROKER BARCLAYS BANK PLC NEW YORK		-1,800,000 00	128 20	2,307,684 94	126 71	-2,280,713 05	26,971 89	0 00	26,971 89
6/1/04									
06/01/2004	1								
USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE 128 08728 NET BROKER BARCLAYS BANK PLC NEW YORK		-1,800,000 00	128 09	2,305,571 15	126 99	-2,285,875 35	19,695 80	0 00	19,695 80
6/8/04									
06/08/2004	1								
USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE 127 29029 NET BROKER BARCLAYS BANK PLC NEW YORK		-1,800,000 00	127 29	2,291,225 33	127 04	-2,286,726 40	4,498 93	0 00	4,498 93
6/17/04									
06/17/2004	1								
USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE 127 37585 NET BROKER BARCLAYS BANK PLC NEW YORK		-1,800,000 00	127 38	2,292,765 43	127 09	-2,287,655 35	5,110 08	0 00	5,110 08
6/28/04									
06/28/2004	1								
USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE 127 02472 NET BROKER BARCLAYS BANK PLC NEW YORK		-1,800,000 00	127 02	2,286,444 98	127 06	-2,287,133 48	-688 50	0 00	-688 50
7/6/04									
07/07/2004	1								
USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE 128 69032 NET BROKER BARCLAYS BANK PLC NEW YORK		-1,800,000 00	128 69	2,316,425 83	127 39	-2,293,066 70	23,359 13	0 00	23,359 13
7/19/04									
07/20/2004	1								
USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE 129 2189 NET BROKER (D)CHASE SECS INC BROKERAGE DTC 443		-400,000 00	129 22	516,875 62	127 39	-509,570 38	7,305 24	0 00	7,305 24

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account n. per CWF05

CWFDN - WAM

CWF05

Page 29 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Index Linked Government Bonds									
Sales									
7/20/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-3,000,000 00	128 92	3,867,669 09	127 88	-3,836,256 14	31,412 95	0 00	31,412 95
07/21/2004 1	128 9223 NET BROKER BARCLAYS BANK PLC NEW YORK								
7/29/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-3,000,000 00	128 38	3,851,536 89	127 98	-3,839,288 94	12,247 95	0 00	12,247 95
07/29/2004 1	128 38456 NET BROKER BARCLAYS BANK PLC NEW YORK								
7/29/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-900,000 00	128 48	1,156 330 00	127 98	-1,151,786 68	4,543 32	0 00	4,543 32
07/30/2004 1	128 48111 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
8/24/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-700,000 00	129 82	908 738 41	127 98	-895,834 09	12,904 32	0 00	12,904 32
08/25/2004 1	129 81977 NET BROKER BNP NEW YORK								
8/26/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-3,000,000 00	129 83	3,894,997 50	128 65	-3,859,607 89	35,389 61	0 00	35,389 61
08/29/2004 1	129 83325 NET BROKER BARCLAYS BANK PLC NEW YORK								
9/20/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-2,500,000 00	129 75	3,243,664 95	128 99	-3,224,652 24	19,012 71	0 00	19,012 71
09/20/2004 1	129 74659 NET BROKER BARCLAYS BANK PLC NEW YORK								
9/21/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-1,790,000 00	129 62	2,320,163 49	128 99	-2,308,851 01	11,312 48	0 00	11,312 48
09/22/2004 1	129 61807 NET BROKER BARCLAYS BANK PLC NEW YORK								
10/18/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-2,500,000 00	130 18	3,254,443 18	129 54	-3,238,594 55	15,848 63	0 00	15,848 63
10/18/2004 1	130 17772 NET BROKER BARCLAYS BANK PLC NEW YORK								
10/25/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-2,500,000 00	131 42	3,285,526 58	130 38	-3,259,528 16	25,998 42	0 00	25,998 42
10/25/2004 1	131 42106 NET BROKER BARCLAYS BANK PLC NEW YORK								
11/17/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-2 500,000 00	130 68	3,267,028 00	130 50	-3,262,491 01	4,536 99	0 00	4,536 99
11/17/2004 1	130 68112 NET BROKER BARCLAYS BANK PLC NEW YORK								
12/3/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-2,500,000 00	130 64	3,265,919 45	130 50	-3,262,597 85	3 321 60	0 00	3,321 60
12/03/2004 1	130 63677 NET BROKER BARCLAYS BANK PLC NEW YORK								
12/30/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-370,000 00	130 46	482,694 86	130 48	-482,789 57	-94 71	0 00	-94 71
01/02/2005 1	130 45807 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account no. .Jer CWF06

CWFDN - WAM

CWF06

Page 30 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Index Linked Government Bonds									
Sales									
12/30/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-2,000,000 00	130 49	2,609,803 90	130 48	-2,609,673 37	130 53	0 00	130 53
12/30/2004 1	130 49019 NET BROKER BARCLAYS BANK PLC NEW YORK								
Totals for security:		-43,860,000.00		56,597,642.65		-56,124,586.58	473,066.07	0.00	473,066.07
US TREAS NTS INFLATION INDEXED 3.375 DUE01-16-2007 REG									
1/2/04	USA TREASURY NTS 3 375% TIPS 15/1/07 USD1000	-900,000 00	126 26	1,136,382 33	121 65	-1,094,847 35	41,534 98	0 00	41,534 98
01/05/2004 1	PRICE 126 2647 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
2/27/04	USA TREASURY NTS 3 375% TIPS 15/1/07 USD1000	-400,000 00	127 83	511,305 51	121 65	-486,598 82	24,706 69	0 00	24,706 69
03/01/2004 1	PRICE 127 82637 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
4/27/04	USA TREASURY NTS 3 375% TIPS 15/1/07 USD1000	-650,000 00	127 18	826,665 21	121 65	-790,723 08	35,942 13	0 00	35,942 13
04/27/2004 1	PRICE 127 17926 NET BROKER. (D)SBC WARBURG DILLON REED & COR NY								
9/23/04	USA TREASURY NTS 3 375% TIPS 15/1/07 USD1000	-100,000 00	127 99	127,988 94	127 85	-127,851 66	137 28	0 00	137 28
09/23/2004 1	PRICE 127 98894 NET BROKER ALEX BROWN AND SONS NEW YORK								
11/30/04	USA TREASURY NTS 3 375% TIPS 15/1/07 USD1000	-400,000 00	127 70	510,809 61	127 85	-511,406 63	-597 02	0 00	-597 02
11/30/2004 1	PRICE 127 7024 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security:		-2,450,000.00		3,113,161.60		-3,011,427.54	101,724.06	0.00	101,724.06
US TREAS NTS INFLATION-INDEXED NT 3.5 DUE 01-16-2011 BEQ									
3/11/04	USA TREASURY NTS 3 5% TIIN 15/1/11 USD1000	-3,000,000 00	123 91	3,717,202 23	117 76	-3,532,690 40	184,511 83	0 00	184,511 83
03/12/2004 1	PRICE 123 90674 NET BROKER BARCLAYS BANK PLC NEW YORK								
3/25/04	USA TREASURY NTS 3 5% TIIN 15/1/11 USD1000	-3,000,000 00	124 73	3,741,810 57	120 98	-3,629,295 79	112,514 78	0 00	112,514 78
03/25/2004 1	PRICE 124 72701 NET BROKER BARCLAYS BANK PLC NEW YORK								
4/1/04	USA TREASURY NTS 3 5% TIIN 15/1/11 USD1000	-3,000,000 00	124 00	3,719,992 14	122 36	-3,670,906 75	49,085 39	0 00	49,085 39
04/02/2004 1	PRICE 123 99973 NET BROKER BARCLAYS BANK PLC NEW YORK								
4/7/04	USA TREASURY NTS 3 5% TIIN 15/1/11 USD1000	-3,000,000 00	121 87	3,656,103 42	122 09	-3,662,553 40	-6,449 98	0 00	-6,449 98
04/07/2004 1	PRICE 121 87011 NET BROKER BARCLAYS BANK PLC NEW YORK								

Realizeu G/L Detail

01 Jan 04 - 31 Dec 04

Account for CWF05
 CWF05 - WAM
 CWF05

Page 31 of 37

◆ **Realized Gain/Loss Detail**

Trade/ Settle Date Unit Price Proceeds Cost Market Translation Total
 Gain/Loss Gain/Loss Gain/Loss

Fixed Income

Index Linked Government Bonds

Sales

4/22/04	1	USA TREASURY NTS 3 5% TIIN 15/1/11 USD1000	120 50	3,614,884 77	3,639,777 33	-24,892 56	0 00	-24,892 56
04/22/2004	1	PRICE 120 49615 NET BROKER BARCLAYS BANK						
4/28/04	1	USA TREASURY NTS 3 5% TIIN 15/1/11 USD1000	119 74	3,592,212 39	3,616,850 74	-24,638 35	0 00	-24,638 35
04/28/2004	1	PRICE 119 74041 NET BROKER BARCLAYS BANK						
5/6/04	1	USA TREASURY NTS 3 5% TIIN 15/1/11 USD1000	118 84	3,565,259 49	3,592,033 85	-26,774 36	0 00	-26,774 36
05/06/2004	1	PRICE 118 84198 NET BROKER BARCLAYS BANK						
5/14/04	1	USA TREASURY NTS 3 5% TIIN 15/1/11 USD1000	118 75	3,562,636 89	3,579,068 81	-16,431 92	0 00	-16,431 92
05/14/2004	1	PRICE 118 75456 NET BROKER BARCLAYS BANK						
5/20/04	1	USA TREASURY NTS 3 5% TIIN 15/1/11 USD1000	119 71	3,591,220 29	3,583,999 28	7,221 01	0 00	7,221 01
05/20/2004	1	PRICE 119 70734 NET BROKER BARCLAYS BANK						
5/27/04	1	USA TREASURY NTS 3 5% TIIN 15/1/11 USD1000	120 20	3,606,016 05	3,593,740 32	12,275 73	0 00	12,275 73
05/27/2004	1	PRICE 120 20053 NET BROKER BARCLAYS BANK						
6/11/04	1	USA TREASURY NTS 3 5% TIIN 15/1/11 USD1000	120 12	3,603,680 73	3,597,659 95	6,020 78	0 00	6,020 78
06/10/2004	1	PRICE 120 12269 NET BROKER BARCLAYS BANK						
6/8/04	1	USA TREASURY NTS 3 5% TIIN 15/1/11 USD1000	119 17	3,575,075 67	3,586,245 74	-11,170 07	0 00	-11,170 07
06/08/2004	1	PRICE 119 16918 NET BROKER BARCLAYS BANK						
6/17/04	1	USA TREASURY NTS 3 5% TIIN 15/1/11 USD1000	119 38	3,581,526 51	3,582,931 39	-1,404 88	0 00	-1,404 88
06/17/2004	1	PRICE 119 38421 NET BROKER BARCLAYS BANK						
6/28/04	1	USA TREASURY NTS 3 5% TIIN 15/1/11 USD1000	119 12	3,573,562 41	3,577,828 74	-4,266 33	0 00	-4,266 33
06/28/2004	1	PRICE 119 11874 NET BROKER BARCLAYS BANK						
7/6/04	1	USA TREASURY NTS 3 5% TIIN 15/1/11 USD1000	121 09	3,632,832 00	3,602,171 07	30,660 93	0 00	30,660 93
07/06/2004	1	PRICE 121 0944 NET BROKER BARCLAYS BANK						
PLC NEW YORK								
Totals for security:								
			-46,000,000.00	64,334,016.56	-54,047,753.56	286,262.00	0.00	286,262.00

US TREAS NTS TREAS INFL INDEXED NOTES 2 DUE 01-15-2014 REG

Northern Trust

Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01-Jan 04 - 31-Dec 04

Account Identifier CWF05

CWFDN - WAM

CWF05

Page 32 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Index Linked Government Bonds									
Sales									
3/25/04	USA TREASURY NTS 2%(INF-INDX) NTS 01/14 USD PRICE	-900,000.00	105.85	952,610.52	103.82	-934,355.73	18,254.79	0.00	18,254.79
03/25/2004	105 84561 NET BROKER BARCLAYS BANK PLC NEW YORK								
4/15/04	USA TREASURY NTS 2%(INF-INDX) NTS 01/14 USD PRICE	-600,000.00	101.53	609,209.59	103.43	-620,602.57	-11,392.98	0.00	-11,392.98
04/16/2004	101 53493 NET BROKER (D)CHASE SECS INC BROKERAGE DTC 443								
6/17/04	USA TREASURY NTS 2%(INF-INDX) NTS 01/14 USD PRICE	-200,000.00	100.42	200,834.21	103.43	-206,867.52	-6,033.31	0.00	-6,033.31
06/22/2004	100 4171 NET BROKER (D)SBC WARBURG DILLON REED & COR NY								
7/1/04	USA TREASURY NTS 2%(INF-INDX) NTS 01/14 USD PRICE	-600,000.00	101.36	608,133.33	103.43	-620,602.57	-12,469.24	0.00	-12,469.24
07/02/2004	101 35555 NET BROKER BARCLAYS BANK PLC NEW YORK								
7/20/04	USA TREASURY NTS 2%(INF-INDX) NTS 01/14 USD PRICE	-1,000,000.00	102.46	1,024,620.07	103.10	-1,031,029.38	-6,409.31	0.00	-6,409.31
07/21/2004	102 462 NET BROKER BARCLAYS BANK PLC NEW YORK								
7/29/04	USA TREASURY NTS 2%(INF-INDX) NTS 01/14 USD PRICE	-1,000,000.00	101.87	1,018,684.71	102.84	-1,028,398.12	-9,713.41	0.00	-9,713.41
07/29/2004	101 86847 NET BROKER BARCLAYS BANK PLC NEW YORK								
10/1/04	USA TREASURY NTS 2%(INF-INDX) NTS 01/14 USD PRICE.	-900,000.00	104.38	939,410.89	102.84	-925,558.31	13,852.58	0.00	13,852.58
10/04/2004	104 37898 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security:		-5,200,000.00		5,363,603.32		-5,367,414.20	-13,910.88	0.00	-13,910.88
Summary of Sales for Index Linked Government Bonds		-128,616,000.00		159,668,255.12		-156,856,159.86	2,692,622.95	119,472.31	2,812,095.26
Total Index Linked Government Bonds		-128,616,000.00		159,668,255.12		-156,856,159.86	2,692,622.95	119,472.31	2,812,095.26
Total Fixed Income		-138,655,686.56		169,685,625.06		-166,901,591.39	2,664,561.36	119,472.31	2,784,033.67

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account i. Jor CWF06

CWFDN - WAM

CWF06

Page 33 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Currency revaluation</i>								
Currency revaluation								
Currency Revaluation								
<u>Currency Revaluation CAD</u>								
1/31/04	0.00	0.00	-0.15	0.00	0.00	0.00	-0.15	-0.15
01/31/2004 1								
3/31/04	0.00	0.00	-1,236.68	0.00	0.00	0.00	-1,236.68	-1,236.68
03/31/2004 1								
4/30/04	0.00	0.00	-4,161.68	0.00	0.00	0.00	-4,161.68	-4,161.68
04/30/2004 1								
6/30/04	0.00	0.00	108.46	0.00	0.00	0.00	108.46	108.46
06/30/2004 1								
7/31/04	0.00	0.00	54.86	0.00	0.00	0.00	54.86	54.86
07/31/2004 1								
8/31/04	0.00	0.00	54.18	0.00	0.00	0.00	54.18	54.18
08/31/2004 1								
9/30/04	0.00	0.00	259.70	0.00	0.00	0.00	259.70	259.70
09/30/2004 1								
10/31/04	0.00	0.00	246.85	0.00	0.00	0.00	246.85	246.85
10/31/2004 1								
11/30/04	0.00	0.00	176.12	0.00	0.00	0.00	176.12	176.12
11/30/2004 1								
12/31/04	0.00	0.00	-106.85	0.00	0.00	0.00	-106.85	-106.85
12/31/2004 1								
Totals for security:	0.00		-4,605.19		0.00	0.00	-4,605.19	-4,605.19
<u>Currency Revaluation EUR</u>								
6/30/04	0.00	0.00	-1,704.82	0.00	0.00	0.00	-1,704.82	-1,704.82
06/30/2004 1								
7/31/04	0.00	0.00	-169.14	0.00	0.00	0.00	-169.14	-169.14
07/31/2004 1								
8/31/04	0.00	0.00	244.81	0.00	0.00	0.00	244.81	244.81
08/31/2004 1								
9/30/04	0.00	0.00	575.88	0.00	0.00	0.00	575.88	575.88
09/30/2004 1								
10/31/04	0.00	0.00	-9,258.93	0.00	0.00	0.00	-9,258.93	-9,258.93
10/31/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account No. JBT CWF05

CWF05 - WAM

CWF05

Page 34 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Currency revaluation								
Currency revaluation								
Currency Revaluation								
11/30/04	0.00	0.00	9,649.34	0.00	0.00	0.00	9,649.34	9,649.34
11/30/2004 1								
12/31/04	0.00	0.00	456.46	0.00	0.00	0.00	456.46	456.46
12/31/2004 1								
Totals for security:	0.00		-206.40		0.00	0.00	-206.40	-206.40
Currency Revaluation SEK								
3/31/04	0.00	0.00	4,571.52	0.00	0.00	0.00	4,571.52	4,571.52
03/31/2004 1								
4/30/04	0.00	0.00	-40.83	0.00	0.00	0.00	-40.83	-40.83
04/30/2004 1								
12/31/04	0.00	0.00	132.06	0.00	0.00	0.00	132.06	132.06
12/31/2004 1								
Totals for security:	0.00		4,662.75		0.00	0.00	4,662.75	4,662.75
Summary of Currency Revaluation for Currency revaluation								
	0.00		-148.84		0.00	0.00	-148.84	-148.84
Foreign Exchange								
Foreign exchange CAD								
3/24/04								
03/29/2004 1								
10/22/04								
11/10/2004 1								
FX DEAL TRANSACTED ON 24 MAR 2004 CAD / USD	0.00	0.00	131,358.73	0.00	-129,402.74	0.00	1,955.99	1,955.99
EX RATE 1.34046 WITH J ARON - NEW YORK								
FX DEAL TRANSACTED ON 22 OCT 2004 CAD / USD	0.00	0.00	560,037.22	0.00	-539,266.73	0.00	20,770.49	20,770.49
EX RATE 1.243 WITH DEUTSCHE BANK LONDON								
Totals for security:	0.00		681,395.95		-668,669.47	0.00	22,726.48	22,726.48
Foreign exchange EUR								
6/21/04								
06/22/2004 1								
7/27/04								
08/10/2004 1								
9/2/04								
11/10/2004 1								
FX DEAL TRANSACTED ON 21 JUN 2004 EUR / USD	0.00	0.00	245,860.85	0.00	-245,637.22	0.00	223.63	223.63
EX RATE 0.827643 WITH CITIBANK N A LONDON (CREST 195)								
FX DEAL TRANSACTED ON 27 JUL 2004 EUR / USD	0.00	0.00	249,174.65	0.00	-246,806.20	0.00	2,368.45	2,368.45
EX RATE 0.823723 WITH CITIBANK N A LONDON (CREST 195)								
FX DEAL TRANSACTED ON 02 SEP 2004 EUR / USD	0.00	0.00	249,500.33	0.00	-235,000.00	0.00	14,500.33	14,500.33
EX RATE 0.8221856 WITH DEUTSCHE BANK LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF05

CWF05 - WAM

CWF05

Page 35 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Foreign exchange</i>									
Foreign Exchange - Purchase									
Foreign Exchange									
10/18/04	FX DEAL TRANACTED ON 18 OCT 2004 EUR / USD	0.00	0.00	907,259.58	0.00	-880,000.00	0.00	27,259.58	27,259.58
11/10/2004	1 EX RATE 0.7983713 WITH MORGAN STANLEY & CO INTERNATIONAL								
10/20/04	FX DEAL TRANACTED ON 20 OCT 2004 EUR / USD	0.00	0.00	318,917.09	0.00	-318,323.76	0.00	593.33	593.33
10/25/2004	1 EX RATE 0.793147 WITH UNION BANK OF SWIT NEW YK DTC 642								
10/22/04	FX DEAL TRANACTED ON 22 OCT 2004 EUR / USD	0.00	0.00	262,531.45	0.00	-256,780.10	0.00	5,751.35	5,751.35
11/10/2004	1 EX RATE 0.791728 WITH CITIBANK N A LONDON (CREST 195)								
10/22/04	FX DEAL TRANACTED ON 22 OCT 2004 EUR / USD	0.00	0.00	249,650.16	0.00	-243,976.07	0.00	5,674.09	5,674.09
11/10/2004	1 EX RATE 0.792393 WITH DEUTSCHE BANK LONDON								
10/27/04	FX DEAL TRANACTED ON 27 OCT 2004 EUR / USD	0.00	0.00	427,779.77	0.00	-429,040.85	0.00	-1,261.08	-1,261.08
11/01/2004	1 EX RATE 0.783822 WITH CSFB GLOBAL FOREIGN EXCHANGE LONDON								
Totals for security:		0.00		2,910,673.88		-2,855,564.20	0.00	55,109.68	55,109.68
Foreign exchange SEK									
3/24/04	FX DEAL TRANACTED ON 24 MAR 2004 SEK / USD	0.00	0.00	226,046.02	0.00	-227,888.10	0.00	-1,842.08	-1,842.08
03/29/2004	1 EX RATE 7.5959 WITH DEUTSCHE BANK LONDON								
4/19/04	FX DEAL TRANACTED ON 19 APR 2004 SEK / USD	0.00	0.00	89,849.52	0.00	-90,468.77	0.00	-619.25	-619.25
04/21/2004	1 EX RATE 7.6465 WITH UNION BANK OF SWIT NEW YK DTC 642								
7/27/04	FX DEAL TRANACTED ON 27 JUL 2004 SEK / USD	0.00	0.00	92,299.92	0.00	-91,393.88	0.00	906.04	906.04
08/10/2004	1 EX RATE 7.5691 WITH UNION BANK OF SWIT NEW YK DTC 642								
10/22/04	FX DEAL TRANACTED ON 22 OCT 2004 SEK / USD	0.00	0.00	98,064.21	0.00	-96,019.74	0.00	2,044.47	2,044.47
11/10/2004	1 EX RATE 7.20445 WITH UNION BANK OF SWIT NEW YK DTC 642								
Totals for security:		0.00		506,259.67		-505,770.49	0.00	489.18	489.18
Summary of Foreign Exchange for Foreign exchange		0.00		4,108,329.50		-4,030,004.16	0.00	78,325.34	78,325.34
Total Foreign Exchange - Purchase		0.00		4,108,180.66		-4,030,004.16	0.00	78,176.50	78,176.50

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account n. Jor CWF05

CWFDN - WAM

CWF05

Page 36 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total Foreign exchange	0.00		4,108,180.66		-4,030,004.16	0.00	78,176.50	78,176.50

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account n. for CWF05

CWF05 - WAM

CWF05

Page 37 of 37

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total for CWF05	-138,656,686.56		170,436,345.49		-167,694,612.84	2,664,561.36	77,171.29	2,741,732.65
Grand Total	-138,656,686.56		170,436,345.49		-167,694,612.84	2,664,561.36	77,171.29	2,741,732.65

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 1 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Foreign exchange</i>									
Foreign Exchange - Sale									
Foreign Exchange									
Foreign exchange EUR									
7/26/04									
FX DEAL TRANSACTED ON 26 JUL 2004 USD / EUR			0.00	0.00	-14,541.00	0.00	14,679.60	0.00	138.60
07/26/2004									
EX RATE 1.2233 WITH LEHMAN BROS NEW YORK									
Totals for security.		0.00			-14,541.00	14,679.60	0.00	138.60	138.60
Summary of Foreign Exchange for Foreign exchange		0.00			-14,541.00	14,679.60	0.00	138.60	138.60
Total Foreign Exchange - Sale		0.00			-14,541.00	14,679.60	0.00	138.60	138.60
Total Foreign exchange		0.00			-14,541.00	14,679.60	0.00	138.60	138.60

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 2 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
Equities										
Equity Derivatives - Options										
Expiration of Options										
OPF CALL DEC 04 1 YR MIDCURVE 9650 12-10-2004										
12/13/04	OPF CALL DEC 04 1 YR MIDCURVE 9650	10/12/2004	-5.00	0.00	0.00	942.50	-4,712.50	-4,712.50	0.00	-4,712.50
12/13/2004	BROKER DERIVATIVES									
Totals for security:			-5.00	0.00	0.00	-4,712.50	-4,712.50	0.00	-4,712.50	
OPF CALL NOV 04 CBT 30D IN RT98125 11-30-2004										
12/2/04	OPF CALL NOV 04 CBT 30D IN	RT98125 30	-17.00	0.00	0.00	25.84	-439.20	-439.20	0.00	-439.20
12/02/2004	BROKER DERIVATIVES									
Totals for security:			-17.00	0.00	0.00	-439.20	-439.20	0.00	-439.20	
Summary of Expiration of Options for Equity Derivatives - Options			-22.00	0.00	0.00	-5,151.70	-5,151.70	0.00	-5,151.70	
Sales										
OPF PUT DEC 04 1 YR MIDCURVE 9650 12-10-2004										
12/13/04	OPF PUT DEC 04 1 9650	10/12/2004	4.00	0.00	0.00	370.00	1,480.00	1,480.00	0.00	1,480.00
12/13/2004	BROKER DERIVATIVES									
Totals for security:			4.00	0.00	0.00	1,480.00	1,480.00	0.00	1,480.00	
Summary of Sales for Equity Derivatives - Options			4.00	0.00	0.00	1,480.00	1,480.00	0.00	1,480.00	
Total Equity Derivatives - Options			-18.00	0.00	0.00	-3,671.70	-3,671.70	0.00	-3,671.70	
Total Equities			-18.00	0.00	0.00	-3,671.70	-3,671.70	0.00	-3,671.70	

Realize... G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

◆ Realized Gain/Loss Detail

Trade/	Settle Date	Unit	Trade Price	Proceeds	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
--------	-------------	------	-------------	----------	------	------------------	-----------------------	-----------------

Fixed Income

Government Bonds

Capital Changes

MEXICO-UNITED MEXICAN STS US\$ DISC BP 11.5 DUE 05-15-2026 REG

4/30/04		00	00	53,380.00	0.00	-46,030.65	7,349.35	7,349.35
Totals for security:								
				-1,700,000.00		53,380.00	-46,030.65	7,349.35

UTD MEXICAN STS MEDIUM TERM NTS BOOK TRANCHE # TR 00013 7.5 04-09-2033 REG

5/24/04		00	00	567.93	0.00	-472.09	95.84	95.84
Totals for security:								
				-553.00		567.93	-472.09	95.84

Summary of Capital Changes for Government Bonds

				53,947.93	-46,502.74	7,445.19	0.00	7,445.19
Sales								

UNITED STATES TREAS NTS DTG 00049 4% DUE02-15-2014 REG

3/17/04		102	47	655,800.00	99.68	-637,949.90	17,850.10	17,850.10
03/19/2004	PRICE	102	46875	NET BROKER	GOLDMAN SACHS &			
03/19/2004								
03/19/2004								
03/19/2004	PRICE	102	51562	NET BROKER	GOLDMAN SACHS &			
03/19/2004								
03/19/2004								
03/19/2004	PRICE	102	44531	NET BROKER	SALOMON BROS			
03/19/2004								
03/19/2004								
03/19/2004	PRICE	102	1875	NET BROKER	GOLDMAN SACHS &			
03/23/04								
03/23/04								
03/23/04	PRICE	102	1875	NET BROKER	GOLDMAN SACHS &			
03/29/04								
03/29/04								
03/29/04	PRICE	100	85156	NET BROKER	GOLDMAN SACHS &			
03/31/2004								
03/31/2004								
03/31/2004	PRICE	100	85156	NET BROKER	GOLDMAN SACHS &			
4/30/04								
4/30/04								
4/30/04	PRICE	95	84375	NET BROKER	GOLDMAN SACHS &			

Northern Trust

*Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 4 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Bonds									
Sales									
5/25/04	USA TREASURY NTS 4% NTS 15/02/2014 USD1000	-1,150,000.00	94.50	1,086,794.92	97.55	-1,121,828.36	-35,033.44	0.00	-35,033.44
06/03/2004	PRICE: 94.5039 NET BROKER: MONTGOMERY SECURITIES NEW YORK								
5/25/04	USA TREASURY NTS 4% NTS 15/02/2014 USD1000	-390,000.00	94.55	368,732.81	97.55	-380,446.14	-11,713.33	0.00	-11,713.33
05/27/2004	PRICE: 94.54687 NET BROKER: MCDONALD CO NEW YORK								
5/25/04	USA TREASURY NTS 4% NTS 15/02/2014 USD1000	-1,150,000.00	94.61	1,088,061.00	97.55	-1,121,828.35	-33,767.35	0.00	-33,767.35
06/02/2004	PRICE: 94.614 NET BROKER: GREENWICH CAPITAL MKTS, GREENWICH								
5/25/04	USA TREASURY NTS 4% NTS 15/02/2014 USD1000	-2,300,000.00	94.62	2,176,195.32	97.55	-2,243,656.71	-67,461.39	0.00	-67,461.39
05/27/2004	PRICE: 94.61718 NET BROKER: ALEX BROWN AND SONS NEW YORK								
6/3/04	USA TREASURY NTS 4% NTS 15/02/2014 USD1000	-155,000.00	94.55	146,547.66	97.55	-151,202.95	-4,655.29	0.00	-4,655.29
06/07/2004	PRICE: 94.54687 NET BROKER: MONTGOMERY SECURITIES NEW YORK								
Totals for security:		-18,125,000.00		17,702,765.33		-17,833,222.17	-130,456.84	0.00	-130,456.84
UNITED STATES TREAS NTS DTD 00059 4% DUE 06-15-2009 REG									
6/16/04	US TREAS NTS DTD 00059 4.0% 15/06/2009 PRICE:	-410,000.00	100.24	410,976.95	99.96	-409,836.85	1,140.10	0.00	1,140.10
06/18/2004	100.23828 NET BROKER (D)CHASE SECS INC BROKERAGE DTC 443								
6/17/04	US TREAS NTS DTD 00059 4.0% 15/06/2009 PRICE:	-180,000.00	100.22	180,400.78	99.96	-179,928.37	472.41	0.00	472.41
06/18/2004	100.22265 NET BROKER COUNTRYWIDE MORTGAGE - NEW YORK								
Totals for security:		-590,000.00		591,377.73		-589,785.22	1,612.51	0.00	1,612.51
UNITED STATES TREAS NTS DTD 00064 2.75% DUE 08-15-2007 REG									
10/20/04	USA TREASURY NTS 2.75% NTS 15/08/07 USD1000	-320,000.00	100.00	320,000.00	99.98	-319,937.50	62.50	0.00	62.50
10/20/2004	PRICE: 100.0 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-320,000.00		320,000.00		-319,937.50	62.50	0.00	62.50
UNITED STATES TREAS NTS DTD 00068 3.375% DUE 09-15-2009 REG									
10/4/04	USA TREASURY NTS 3.375% NTS 15/09/09 USD1000	-90,000.00	99.65	89,683.59	100.23	-90,210.94	-527.35	0.00	-527.35
10/05/2004	PRICE: 99.64843 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 5 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Bonds									
Sales									
10/7/04	USA TREASURY NTS 3 375% NTS 15/09/09 USD1000	-220,000 00	99 40	218,685 16	100 23	-220,515 62	-1,830 46	0 00	-1,830 46
10/11/2004	PRICE: 99 40234 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security:		-310,000.00		308,368.75		-310,726.56	-2,357.81	0.00	-2,357.81
UNITED STATES TREAS NTS DTD 00076 2.875%DUE 11-30-2006 REG									
12/9/04	UTD STATES TREAS DTD 00076 2.875% 30/11/2006	-230,000 00	99 93	229,838 28	99 88	-229,689 51	148 77	0 00	148 77
12/12/2004	PRICE: 99 92968 NET BROKER COUNTRYWIDE MORTGAGE - NEW YORK								
Totals for security:		-230,000.00		229,838.28		-229,689.51	148.77	0.00	148.77
UNITED STATES TREAS NTS DTD 00077 3.5% DUE 12-15-2009 REG									
12/9/04	UTD STATES TREAS DTD 00077 3.5% 15/12/2009	-580,000 00	99 98	579,886 72	99 98	-579,864 06	22 66	0 00	22 66
12/15/2004	PRICE: 99 98046 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443								
Totals for security:		-580,000.00		579,886.72		-579,864.06	22.66	0.00	22.66
UNITED STATES TREAS NTS NT 4.25% DUE 08-15-2014 REG									
9/22/04	USA TREASURY NTS 4.25% NTS 15/08/14 USD1000	-860,000 00	101 86	875,990 63	101.32	-871,368 69	4,621 94	0 00	4,621 94
09/23/2004	PRICE: 101.85937 NET BROKER DONALDSON LUFKIN AND JENRETTE SECS								
9/22/04	USA TREASURY NTS 4 25% NTS 15/08/14 USD1000	-4,530,000 00	102 02	4,621,484 75	101 32	-4,589,883 93	31,600 82	0 00	31,600 82
09/23/2004	PRICE: 102 01953 NET BROKER BEAR STEARNS NEW YORK DTC 352								
10/14/04	USA TREASURY NTS 4 25% NTS 15/08/14 USD1000	-140,000 00	101 68	142,351 56	101 38	-141,906 16	445 40	0 00	445 40
10/20/2004	PRICE: 101 67968 NET BROKER MERRILL LYNCH INTER NEW YK DTC 161								
10/14/04	USA TREASURY NTS 4.25% NTS 15/08/14 USD1000	-450,000 00	101 73	457,769 53	101.38	-456,128 95	1,642 58	0 00	1,642 58
10/17/2004	PRICE: 101 72656 NET BROKER DONALDSON LUFKIN AND JENRETTE SECS								
Totals for security:		-5,980,000.00		6,097,590.47		-6,050,285.73	38,310.74	0.00	38,310.74
UNITED STATES TREAS NTS NT 4.25% DUE 11-15-2014 REG									
12/2/04	USA TREASURY NTS 4.25% NTS 15/11/14 USD1000	-20,000 00	98 83	19,765 63	100 42	-20,084 38	-318 75	0 00	-318 75
12/05/2004	PRICE: 98.82815 NET BROKER BARCLAYS BANK PLC NEW YORK								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 6 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Bonds									
Sales									
Totals for security:		-20,000.00		19,765.63		-20,084.38	-318.75	0.00	-318.75
US TREAS BD STRIPPED PRIN PMT 11-15-2027REG									
10/26/04	USA TREASURY STRIP 0%PRINC STRIP 15/11/27 U	-1,240,000.00	31.30	388,082.80	30.59	-379,266.40	8,816.40	0.00	8,816.40
10/27/2004	PRICE: 31.297 NET BROKER: SALOMON BROS INC & NW YK DTC 274								
12/9/04	USA TREASURY STRIP 0%PRINC STRIP 15/11/27 U	-210,000.00	31.42	65,979.90	30.57	-64,200.04	1,779.86	0.00	1,779.86
12/12/2004	PRICE: 31.419 NET BROKER: SALOMON BROS INC & NW YK DTC 274								
Totals for security:		-1,450,000.00		454,062.70		-443,466.44	10,596.26	0.00	10,596.26
US TREAS BD STRIPPED PRIN PMT STRIP PRINPMT 15/11/2021 USD1000 11-15-2021 REG									
11/17/04	USA TREASURY STRIP STRIP PRIN PMT 15/11/21 U	-1,070,000.00	42.24	451,978.70	35.59	-380,847.83	71,130.87	0.00	71,130.87
11/18/2004	PRICE: 42.241 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-1,070,000.00		451,978.70		-380,847.83	71,130.87	0.00	71,130.87
US TREAS BDS 5.375 DUE 02-15-2031 BEO									
1/7/04	USA TREASURY BDS 5.375% BDS 15/2/31 USD1000	-480,000.00	103.59	497,250.00	103.17	-495,218.65	2,031.35	0.00	2,031.35
01/09/2004	PRICE: 103.59375 NET BROKER: MORGAN STANLEY AND CO NW YK DTC 050								
1/13/04	USA TREASURY BDS 5.375% BDS 15/2/31 USD1000	-210,000.00	105.97	222,534.38	104.28	-218,991.54	3,542.84	0.00	3,542.84
01/15/2004	PRICE: 105.96875 NET BROKER: MORGAN STANLEY AND CO NW YK DTC 050								
1/13/04	USA TREASURY BDS 5.375% BDS 15/2/31 USD1000	-430,000.00	105.97	455,665.63	104.28	-448,411.24	7,254.39	0.00	7,254.39
01/15/2004	PRICE: 105.96875 NET BROKER: ALEX BROWN AND SONS NEW YORK								
2/4/04	USA TREASURY BDS 5.375% BDS 15/2/31 USD1000	-1,090,000.00	105.79	1,153,058.20	104.83	-1,142,692.34	10,365.86	0.00	10,365.86
02/06/2004	PRICE: 105.78515 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
2/5/04	USA TREASURY BDS 5.375% BDS 15/2/31 USD1000	-1,095,000.00	106.04	1,161,170.51	104.95	-1,149,168.40	12,002.11	0.00	12,002.11
02/09/2004	PRICE: 106.04296 NET BROKER: CSFB NEW YORK DTC 355								
2/5/04	USA TREASURY BDS 5.375% BDS 15/2/31 USD1000	-1,370,000.00	106.14	1,454,126.56	104.95	-1,437,772.34	16,354.22	0.00	16,354.22
02/09/2004	PRICE: 106.14062 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Accour. nber CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 7 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Pnce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Bonds									
Sales									
3/18/04 03/23/2004	USA TREASURY BDS 5 375% BDS 15/2/31 USD1000 PRICE 110.42187 NET BROKER LEHMAN BROS INC NEW YORK DTC 074	-180,000 00	110 42	198,759 38	104 95	-188,904 39	9,854 99	0 00	9,854 99
3/22/04 03/25/2004	USA TREASURY BDS 5 375% BDS 15/2/31 USD1000 PRICE 110 35936 NET BROKER LEHMAN BROS INC NEW YORK DTC 074	-30,000 00	110 36	33,107 81	104 95	-31,484 07	1,623 74	0 00	1,623 74
3/25/04 03/29/2004	USA TREASURY BDS 5 375% BDS 15/2/31 USD1000 PRICE: 110 48437 NET BROKER CSFB NEW YORK DTC 355	-150,000 00	110 48	165,726 56	104 95	-157,420 33	8,306 23	0 00	8,306 23
5/10/04 05/13/2004	USA TREASURY BDS 5 375% BDS 15/2/31 USD1000 PRICE 98 70312 NET BROKER. ALEX BROWN AND SONS NEW YORK	-1,840,000 00	98 70	1,816,137 50	100 99	-1,858,215 88	-42,078 38	0 00	-42,078 38
5/11/04 05/17/2004	USA TREASURY BDS 5 375% BDS 15/2/31 USD1000 PRICE: 98.55078 NET BROKER. (D)CHASE SECS INC BROKERAGE DTC 443	-1,820,000 00	98 55	1,793,624 21	99 12	-1,804,017 13	-10,392.92	0 00	-10,392 92
5/11/04 05/13/2004	USA TREASURY BDS 5.375% BDS 15/2/31 USD1000 PRICE: 98 57812 NET BROKER: BEAR STEARNS NEW YORK DTC 352	-1,350,000 00	98 58	1,330,804 69	99.12	-1,338,144 57	-7,339 88	0 00	-7,339 88
6/14/04 06/17/2004	USA TREASURY BDS 5 375% BDS 15/2/31 USD1000 PRICE: 98.35936 NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005	-30,000 00	98 36	29,507 81	99 12	-29,736 55	-228 74	0 00	-228 74
6/22/04 06/25/2004	USA TREASURY BDS 5.375% BDS 15/2/31 USD1000 PRICE 99.8594 NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005	-10,000 00	99 86	9,985 94	99 12	-9,912 18	73 76	0 00	73 76
6/25/04 06/30/2004	USA TREASURY BDS 5 375% BDS 15/2/31 USD1000 PRICE: 100 375 NET BROKER. CSFB NEW YORK DTC 355	-10,000 00	100 38	10,037 50	99 12	-9,912 18	125 32	0 00	125 32
6/28/04 07/01/2004	USA TREASURY BDS 5 375% BDS 15/2/31 USD1000 PRICE: 99 9844 NET BROKER: (D)SBC WARBURG DILLON REED & COR NY	-10,000 00	99 98	9,998 44	99 12	-9,912 18	86 26	0 00	86 26
6/29/04 07/02/2004	USA TREASURY BDS 5 375% BDS 15/2/31 USD1000 PRICE. 99.48826 NET BROKER. MONTGOMERY SECURITIES NEW YORK	-30,000 00	99 49	29,846 48	99 12	-29,736 55	109 93	0 00	109 93
Totals for security:		-10,135,000.00		10,371,341.60		-10,359,650.52	11,691.08	0.00	11,691.08

US TREAS BDS 7.5 11/15/2016 USD1000 7.5 DUE 11-15-2016 REG

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 8 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Bonds									
Sales									
3/25/04	USA TREASURY BDS 7.5% BDS 15/11/2016 USD1000	-170,000.00	133.11	226,285.94	129.75	-220,581.80	5,704.14	0.00	5,704.14
03/29/2004	PRICE: 133.10937 NET BROKER: CSFB NEW YORK DTC 355								
Totals for security:		-170,000.00		226,285.94		-220,581.80	5,704.14	0.00	5,704.14
US TREAS BDS 8 11/15/2021 USD1000 8 DUE 11-15-2021/04-29-1999 REG									
10/13/04	USA TREASURY BDS 8% BDS 15/11/2021 USD1000	-400,000.00	137.89	551,546.88	137.30	-549,183.70	2,363.18	0.00	2,363.18
10/14/2004	PRICE: 137.88672 NET BROKER: ALEX BROWN AND SONS NEW YORK								
10/14/04	USA TREASURY BDS 8% BDS 15/11/2021 USD1000	-270,000.00	138.27	373,317.19	137.30	-370,699.00	2,618.19	0.00	2,618.19
10/17/2004	PRICE: 138.26562 NET BROKER: ALEX BROWN AND SONS NEW YORK								
Totals for security:		-670,000.00		924,864.07		-619,882.70	4,981.37	0.00	4,981.37
US TREAS BDS BD DTD 11/16/1998 5.25 DUE 11-15-2028 REG									
12/15/04	USA TREASURY BDS 5.25% BDS 15/11/28 USD1000	-50,000.00	106.43	53,216.80	99.64	-49,822.27	3,394.53	0.00	3,394.53
12/15/2004	PRICE: 106.4336 NET BROKER: ALEX BROWN AND SONS NEW YORK								
Totals for security:		-50,000.00		53,216.80		-49,822.27	3,394.53	0.00	3,394.53
US TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG									
2/3/04	USA TREASURY BDS 6.25% BDS 15/5/2030 USD1000	-430,000.00	117.25	504,191.80	114.68	-493,141.20	11,050.60	0.00	11,050.60
02/03/2004	PRICE: 117.2539 NET BROKER: BEAR STEARNS NEW YORK DTC 352								
6/3/04	USA TREASURY BDS 6.25% BDS 15/5/2030 USD1000	-20,000.00	110.41	22,081.25	109.64	-21,928.41	152.84	0.00	152.84
08/07/2004	PRICE: 110.40625 NET BROKER: ALEX BROWN AND SONS NEW YORK								
6/4/04	USA TREASURY BDS 6.25% BDS 15/5/2030 USD1000	-100,000.00	110.48	110,476.56	109.64	-109,842.05	834.51	0.00	834.51
08/08/2004	PRICE: 110.47656 NET BROKER: ALEX BROWN AND SONS NEW YORK								
7/15/04	USA TREASURY BDS 6.25% BDS 15/5/2030 USD1000	-320,000.00	113.36	362,750.00	109.64	-350,854.57	11,895.43	0.00	11,895.43
07/16/2004	PRICE: 113.35937 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-870,000.00		999,499.61		-875,566.23	23,933.38	0.00	23,933.38
US TREAS BDS USD1000 5.25DUE 02-15-2029 REG									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Bonds									
Sales									
7/16/04	USA TREASURY BDS 5.25% BDS 15/2/2029 USD1000	-90,000.00	100.52	90,467.58	96.22	-86,593.97	3,873.61	0.00	3,873.61
07/20/2004	PRICE: 100.51953 NET BROKER. (D)CHASE SECS INC BROKERAGE DTC 443								
7/23/04	USA TREASURY BDS 5.25% BDS 15/2/2029 USD1000	-350,000.00	99.77	349,179.69	96.22	-336,754.31	12,425.38	0.00	12,425.38
07/27/2004	PRICE: 99.76562 NET BROKER. BARCLAYS BANK PLC NEW YORK								
9/14/04	USA TREASURY BDS 5.25% BDS 15/2/2029 USD1000	-910,000.00	103.23	939,381.96	97.36	-885,951.73	53,430.23	0.00	53,430.23
09/16/2004	PRICE: 103.22878 NET BROKER. (D)CHASE SECS INC BROKERAGE DTC 443								
10/6/04	USA TREASURY BDS 5.25% BDS 15/2/2029 USD1000	-250,000.00	103.23	258,076.17	105.40	-263,496.09	-5,419.92	0.00	-5,419.92
10/07/2004	PRICE: 103.23046 NET BROKER. DONALDSON LUFKIN AND JENRETTE SECS								
11/19/04	USA TREASURY BDS 5.25% BDS 15/2/2029 USD1000	-430,000.00	104.59	449,753.13	105.18	-452,269.80	-2,516.67	0.00	-2,516.67
11/22/2004	PRICE: 104.59375 NET BROKER. DONALDSON LUFKIN AND JENRETTE SECS								
12/9/04	USA TREASURY BDS 5.25% BDS 15/2/2029 USD1000	-210,000.00	105.50	221,558.20	103.75	-217,878.80	3,679.40	0.00	3,679.40
12/12/2004	PRICE: 105.5039 NET BROKER. BARCLAYS BANK PLC NEW YORK								
Totals for security:		-2,240,000.00		2,308,416.73		-2,242,944.70	65,472.03	0.00	65,472.03
US TREAS NTS 0 TB 15/03/09 2.625 DUE 03-15-2009 REG									
9/23/04	USA TREASURY NTS 2.625% NTS 15/03/09 USD1000	-1,590,000.00	97.77	1,554,597.86	99.67	-1,584,832.50	-30,234.84	0.00	-30,234.84
09/27/2004	PRICE: 97.77343 NET BROKER. COUNTRYWIDE MORTGAGE - NEW YORK								
Totals for security:		-1,590,000.00		1,554,597.86		-1,584,832.50	-30,234.84	0.00	-30,234.84
US TREAS NTS 3.125 DUE 10-15-2009 REG									
3/15/04	USA TREASURY NTS 3.125% NTS 15/10/08 USD1000	-1,240,000.00	102.25	1,267,882.64	99.82	-1,237,706.40	30,176.24	0.00	30,176.24
03/17/2004	PRICE: 102.2486 NET BROKER. GREENWICH CAPITAL MKTS, GREENWICH								
Totals for security:		-1,240,000.00		1,267,882.64		-1,237,706.40	30,176.24	0.00	30,176.24
US TREAS NTS 3.375 NTS 15/10/2009 USD1000 3.375 DUE 10-15-2009 REG									
10/12/04	USA TREASURY NTS 3.375% NTS 15/10/2009 USD PRICE:	-1,950,000.00	100.07	1,951,371.10	99.39	-1,938,037.31	13,333.79	0.00	13,333.79
10/17/2004	100.07031 NET BROKER. LEHMAN BROS INC NEW YORK DTC 074								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 10 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Bonds									
Sales									
10/14/04	USA TREASURY NTS 3 375% NTS 15/10/2009 USD PRICE:	-2,610,000.00	100.50	2,622,948.05	99.39	-2,593,988.39	28,959.66	0.00	28,959.66
10/17/2004	100.49609 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443								
10/26/04	USA TREASURY NTS 3 375% NTS 15/10/2009 USD PRICE:	-690,000.00	100.65	694,501.17	99.39	-685,767.05	8,734.12	0.00	8,734.12
10/27/2004	100.65234 NET BROKER: BARCLAYS BANK PLC NEW YORK								
11/1/04	USA TREASURY NTS 3.375% NTS 15/10/2009 USD PRICE:	-1,360,000.00	100.30	1,364,143.76	99.42	-1,352,137.80	12,005.96	0.00	12,005.96
11/02/2004	100.30468 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443								
Totals for security:		-6,610,000.00		6,632,964.08		-6,569,930.55	63,033.53	0.00	63,033.53
US TREAS NTS BD 2.825 DUE 11-15-2006 REG									
1/15/04	USA TREASURY NTS 2.625% NTS 15/11/06 USD1000	-370,000.00	101.53	375,665.63	100.19	-370,690.97	4,974.66	0.00	4,974.66
01/16/2004	PRICE 101.53125 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
4/1/04	USA TREASURY NTS 2.625% NTS 15/11/06 USD1000	-2,550,000.00	101.82	2,596,417.98	100.19	-2,554,818.99	41,598.99	0.00	41,598.99
04/02/2004	PRICE 101.82031 NET BROKER: ALEX BROWN AND SONS NEW YORK								
Totals for security:		-2,920,000.00		2,972,083.61		-2,925,509.96	46,573.65	0.00	46,573.65
US TREAS NTS DTD 00019 3 DUE 11-15-2007 REG									
12/3/04	USA TREASURY NTS 3% NTS 15/11/07 USD1000 PRICE:	-150,000.00	99.57	149,349.61	99.76	-149,636.50	-286.89	0.00	-286.89
12/06/2004	99.5664 NET BROKER: LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-150,000.00		149,349.61		-149,636.50	-286.89	0.00	-286.89
US TREAS NTS DTD 00034 3.125 DUE 09-15-2008 REG									
9/17/04	USA TREASURY NTS 3 125% TSY NTS 15/9/08 USD	-190,000.00	100.18	190,341.41	99.31	-188,685.83	1,655.58	0.00	1,655.58
09/20/2004	PRICE 100.17968 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443								
Totals for security:		-190,000.00		190,341.41		-188,685.83	1,655.58	0.00	1,655.58
US TREAS NTS DTD 00039 3.375 DUE 11-15-2008 REG									
3/15/04	USA TREASURY NTS 3 375% NTS 15/11/08 USD1000	-1,360,000.00	103.25	1,404,229.92	99.81	-1,357,443.43	46,786.49	0.00	46,786.49
03/17/2004	PRICE: 103.2522 NET BROKER: GREENWICH CAPITAL MKTS, GREENWICH								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 11 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Government Bonds									
Sales									
Totals for security:		-1,360,000.00		1,404,229.92		-1,357,443.43	46,786.49	0.00	46,786.49
US TREAS NTS DTD 00049 4.25 DUE 11-15-2013 REG									
1/21/04	USA TREASURY NTS 4 25% NTS 15/11/13 USD1000	-1,050,000 00	101 69	1,067,718 75	99 03	-1,039,832 38	27,886 37	0 00	27,886 37
01/23/2004	PRICE: 101 6875 NET BROKER. (D)SBC WARBURG DILLON REED & COR NY								
1/29/04	USA TREASURY NTS 4.25% NTS 15/11/13 USD1000	-1,230,000 00	100 19	1,232,306 25	99 21	-1,220,326 17	11,980 08	0 00	11,980 08
01/30/2004	PRICE: 100.1875 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
2/12/04	USA TREASURY NTS 4.25% NTS 15/11/13 USD1000	-775,000 00	101 70	788,138 68	99 50	-771,104 02	17,034 66	0 00	17,034 66
02/18/2004	PRICE: 101.69531 NET BROKER. COUNTRYWIDE MORTGAGE - NEW YORK								
2/12/04	USA TREASURY NTS 4 25% NTS 15/11/13 USD1000	-3,950,000 00	101 78	4,020,359 38	99 50	-3,930,143 07	90,216 31	0 00	90,216 31
02/17/2004	PRICE: 101 78125 NET BROKER: CSFB NEW YORK DTC 355								
2/12/04	USA TREASURY NTS 4 25% NTS 15/11/13 USD1000	-1,590,000 00	101 71	1,617,257 37	99 50	-1,582,006 96	35,250 41	0 00	35,250 41
02/18/2004	PRICE: 101.7143 NET BROKER. GREENWICH CAPITAL MKTS, GREENWICH								
2/12/04	USA TREASURY NTS 4.25% NTS 15/11/13 USD1000	-1,950,000 00	101 55	1,980,283 50	99 50	-1,940,197 21	40,086 29	0 00	40,086 29
02/18/2004	PRICE: 101 553 NET BROKER: ALEX BROWN AND SONS NEW YORK								
8/11/04	USA TREASURY NTS 4 25% NTS 15/11/13 USD1000	-760,000 00	99 88	759,050 00	96 43	-732,877 33	26,172 67	0 00	26,172 67
08/13/2004	PRICE: 99.875 NET BROKER CSFB NEW YORK DTC 355								
Totals for security:		-11,305,000.00		11,465,113.93		-11,216,487.14	248,626.79	0.00	248,626.79
US TREAS NTS DTD 00047 2.25 DUE 02-15-2007 REG									
2/12/04	US TREAS NTS DTD 00047 2.25% 15/02/2007 PRICE.	-230,000 00	100 05	230,107 81	99 77	-229,471 00	636 81	0 00	636 81
02/17/2004	PRICE: 100 04687 NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005								
8/10/04	USA TREASURY NTS 2 25% T-NTS 15/2/07 USD1000	-200,000 00	99 04	198,078 13	99 83	-199,654 03	-1,575 90	0 00	-1,575 90
08/12/2004	PRICE: 99.03906 NET BROKER: COUNTRYWIDE MORTGAGE - NEW YORK								
9/9/04	USA TREASURY NTS 2.25% T-NTS 15/2/07 USD1000	-450,000 00	99 14	446,150 39	99 83	-449,221 56	-3,071 17	0 00	-3,071 17
09/12/2004	PRICE: 99.14453 NET BROKER: SALOMON BROS INC & NW YK DTC 274								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 12 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Bonds									
Sales									
Totals for security:		-880,000.00		874,336.33		-878,346.59	-4,010.26	0.00	-4,010.26
US TREAS NTS DTD 00050 1.625 DUE 02-28-2006 REG									
3/31/04	USA TREASURY NTS 1 625% NTS 28/02/06 USD1000	-500,000.00	100.13	500,625.00	99.90	-499,510.00	1,115.00	0.00	1,115.00
04/01/2004	PRICE: 100.125 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443								
4/1/04	USA TREASURY NTS 1 625% NTS 28/02/06 USD1000	-2,930,000.00	100.05	2,931,602.36	99.90	-2,927,128.60	4,473.76	0.00	4,473.76
04/02/2004	PRICE: 100.05468 NET BROKER: ALEX BROWN AND SONS NEW YORK								
Totals for security:		-3,430,000.00		3,432,227.36		-3,426,638.60	5,588.76	0.00	5,588.76
US TREAS NTS DTD 00053 3.125 DUE 04-15-2009 REG									
5/5/04	USA TREASURY NTS 3 125% 15/04/09 USD1000	-960,000.00	97.69	937,858.84	99.62	-956,319.09	-18,460.25	0.00	-18,460.25
05/07/2004	PRICE: 97.69362 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443								
5/18/04	USA TREASURY NTS 3.125% 15/04/09 USD1000	-580,000.00	96.77	561,285.94	99.62	-577,776.11	-16,490.17	0.00	-16,490.17
05/20/2004	PRICE: 96.77343 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-1,540,000.00		1,499,144.78		-1,534,095.20	-34,950.42	0.00	-34,950.42
US TREAS NTS DTD 00056 3.875 DUE 05-15-2009 REG									
6/1/04	USA TREASURY NTS3.625% 15/05/2009 USD1000	-1,400,000.00	100.07	1,401,039.07	100.52	-1,407,313.30	-6,274.23	0.00	-6,274.23
06/03/2004	PRICE: 100.07421 NET BROKER: BEAR STEARNS NEW YORK DTC 352								
9/22/04	USA TREASURY NTS3 625% 15/05/2009 USD1000	-130,000.00	102.92	133,801.20	100.52	-130,679.09	3,122.11	0.00	3,122.11
09/23/2004	PRICE: 102.924 NET BROKER: GREENWICH CAPITAL MKTS, GREENWICH								
9/22/04	USA TREASURY NTS3 625% 15/05/2009 USD1000	-150,000.00	102.92	154,386.00	100.52	-150,783.57	3,602.43	0.00	3,602.43
09/23/2004	PRICE: 102.924 NET BROKER: GREENWICH CAPITAL MKTS, GREENWICH								
Totals for security:		-1,680,000.00		1,689,226.27		-1,688,775.96	450.31	0.00	450.31
US TREAS NTS DTD 00060 2.75 DUE 08-30-2006 REG									
8/10/04	USA TREASURY NTS 2 75% NTS 30/06/06 USD1000	-220,000.00	100.66	221,452.34	100.03	-220,055.51	1,396.83	0.00	1,396.83
08/13/2004	PRICE: 100.66015 NET BROKER: BARCLAYS BANK PLC NEW YORK								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 13 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Bonds									
Sales									
8/11/04	USA TREASURY NTS 2 75% NTS 30/06/06 USD1000	-120,000.00	100.47	120,567.19	100.03	-120,030.28	536.91	0.00	536.91
08/16/2004	PRICE: 100.47265 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-340,000.00		342,019.53		-340,085.79	1,933.74	0.00	1,933.74
US TREAS NTS DTD 01-15-2004 3.25 DUE 01-15-2009 REG									
2/5/04	USA TREASURY NTS 3 25% NTS 15/01/09 USD1000	-930,000.00	100.52	934,811.82	100.45	-934,141.41	670.41	0.00	670.41
02/09/2004	PRICE: 100.5174 NET BROKER: ALEX BROWN AND SONS NEW YORK								
Totals for security:		-930,000.00		934,811.82		-934,141.41	670.41	0.00	670.41
US TREAS NTS DTD 02/15/2004 3 DUE 02-15-2009 REG									
3/10/04	US TREAS NTS DTD 00048 3.0% 15/02/2009 PRICE:	-1,020,000.00	101.54	1,035,718.20	99.60	-1,015,963.99	19,754.21	0.00	19,754.21
03/12/2004	101.541 NET BROKER: ALEX BROWN AND SONS NEW YORK								
3/15/04	US TREAS NTS DTD 00048 3 0% 15/02/2009 PRICE:	-1,340,000.00	101.42	1,359,053.13	99.60	-1,334,697.79	24,355.34	0.00	24,355.34
03/17/2004	101.42187 NET BROKER: CSFB NEW YORK DTC 355								
3/15/04	US TREAS NTS DTD 00048 3 0% 15/02/2009 PRICE:	-40,000.00	101.45	40,581.25	99.60	-39,841.72	739.53	0.00	739.53
03/17/2004	101.45312 NET BROKER: MORGAN STANLEY AND CO NW YK DTC 050								
Totals for security:		-2,400,000.00		2,435,352.58		-2,390,503.50	44,849.08	0.00	44,849.08
US TREAS NTS DTD 06/15/2004 4.75 DUE 06-15-2014 REG									
5/25/04	USA TREASURY NTS 4 75% NTS 15/05/14 USD1000	-150,000.00	100.25	150,375.00	100.20	-150,304.69	70.31	0.00	70.31
05/26/2004	PRICE: 100.25 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
7/14/04	USA TREASURY NTS 4 75% NTS 15/05/14 USD1000	-140,000.00	102.16	143,018.75	102.33	-143,263.86	-245.11	0.00	-245.11
07/15/2004	PRICE: 102.15625 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
9/15/04	USA TREASURY NTS 4 75% NTS 15/05/14 USD1000	-720,000.00	104.97	755,775.00	102.35	-736,944.41	18,830.59	0.00	18,830.59
09/18/2004	PRICE: 104.96875 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-1,010,000.00		1,049,168.75		-1,030,512.96	18,655.79	0.00	18,655.79
US TREAS NTS DTD 08/15/2003 2.375 DUE 08-15-2006 REG									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 14 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Pnce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Bonds									
Sales									
1/29/04	USA TREASURY NTS 2.375% NTS 15/08/06 USD1000	-10,000.00	100.41	10,040.63	99.59	-9,959.37	81.26	0.00	81.26
02/02/2004	PRICE: 100.4063 NET BROKER. (D)CHASE SECS INC BROKERAGE DTC 443								
Totals for security:		-10,000.00		10,040.63		-9,959.37	81.26	0.00	81.26
US TREAS NTS DTD 8/15/04 3.5 DUE 08-15-2009 REG									
8/12/04	USA TREASURY NTS 3.5% NTS 15/08/09 USD1000	-130,000.00	100.04	130,045.70	99.91	-129,881.70	164.00	0.00	164.00
08/16/2004	PRICE: 100.03515 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443								
8/12/04	USA TREASURY NTS 3.5% NTS 15/08/09 USD1000	-130,000.00	100.14	130,177.73	99.91	-129,881.70	296.03	0.00	296.03
08/16/2004	PRICE: 100.13671 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443								
8/12/04	USA TREASURY NTS 3.5% NTS 15/08/09 USD1000	-140,000.00	100.02	140,021.88	99.91	-139,872.60	149.28	0.00	149.28
08/16/2004	PRICE: 100.01562 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
8/20/04	USA TREASURY NTS 3.5% NTS 15/08/09 USD1000	-300,000.00	100.53	301,593.75	100.06	-300,168.07	1,425.68	0.00	1,425.68
08/23/2004	PRICE: 100.53125 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
9/17/04	USA TREASURY NTS 3.5% NTS 15/08/09 USD1000	-100,000.00	100.83	100,832.03	100.08	-100,076.46	755.57	0.00	755.57
09/20/2004	PRICE: 100.83203 NET BROKER COUNTRYWIDE MORTGAGE - NEW YORK								
10/26/04	USA TREASURY NTS 3.5% NTS 15/08/09 USD1000	-30,000.00	101.15	30,345.70	100.06	-30,018.87	326.83	0.00	326.83
10/27/2004	PRICE: 101.15233 NET BROKER. GREENWICH CAPITAL MKTS, GREENWICH								
Totals for security:		-830,000.00		833,016.79		-829,899.40	3,117.39	0.00	3,117.39
US TREAS NTS NT 3.625 DUE 07-15-2009 REG									
7/16/04	US TREAS NTS DTD 00061 3.75% 15/07/2009 PRICE:	-300,000.00	100.23	300,691.41	99.83	-299,484.00	1,207.41	0.00	1,207.41
07/20/2004	100.23047 NET BROKER: BARCLAYS BANK PLC NEW YORK								
8/18/04	USA TREASURY NTS 3.625% NTS 15/07/09 USD1000	-120,000.00	101.30	121,560.94	99.83	-119,792.84	1,768.10	0.00	1,768.10
08/20/2004	PRICE: 101.30078 NET BROKER: COUNTRYWIDE MORTGAGE - NEW YORK								
9/7/04	USA TREASURY NTS 3.625% NTS 15/07/09 USD1000	-90,000.00	100.65	90,583.59	99.83	-89,844.63	738.96	0.00	738.96
09/08/2004	PRICE: 100.64843 NET BROKER. COUNTRYWIDE MORTGAGE - NEW YORK								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 15 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>								
Government Bonds								
Sales								
9/17/04								
09/20/2004								
12/15/04								
12/16/2004								
Totals for security:								
Summary of Sales for Government Bonds								
Total Government Bonds								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 16 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Agencies									
Sales									
HYDRO QUE 7.5 DEB DUE 04-01-2016									
4/22/04	HYDRO QUEBEC 7 5% GOVT 01.04.2016 PRICE:	-20,000 00	121 49	24,297 00	121 94	-24,387 80	-90 80	0 00	-90 80
04/27/2004	121 485 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
7/2/04	HYDRO QUEBEC 7.5% GOVT 01.04.2016 PRICE:	-25,000 00	119 79	29,948 00	121 94	-30,484 75	-536 75	0 00	-536 75
07/07/2004	119 792 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
9/15/04	HYDRO QUEBEC 7 5% GOVT 01 04.2016 PRICE:	-75,000 00	123 25	92,439 75	121 94	-91,454 25	985 50	0 00	985 50
09/19/2004	123 253 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
9/17/04	HYDRO QUEBEC 7.5% GOVT 01.04 2016 PRICE:	-75,000 00	123 75	92,809 50	121 94	-91,454 25	1,355 25	0 00	1,355.25
09/21/2004	123 746 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-195,000.00		239,494.25		-237,781.05	1,713.20	0.00	1,713.20
F.N.M.A. 10.35 DEB DUE 12-10-2015									
7/20/04	FNMA 10.35% NOTES 10 12.2015 PRICE: 145.592	-80,000 00	145 59	116,473 60	158 88	-127,106 40	-10,632 80	0 00	-10,632 80
07/22/2004	NET BROKER: SALOMON BROS INC & NW YK DTC 274								
Totals for security:		-80,000.00		116,473.60		-127,106.40	-10,632.80	0.00	-10,632.80
FHLB 2.625 02-16-2007 REG									
2/12/04	FED HOME LN BKS 2 625% 16/02/2007 PRICE:	-300,000 00	99 98	299,928 00	99 95	-299,838 00	90 00	0 00	90 00
02/17/2004	99.976 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-300,000.00		299,928.00		-299,838.00	90.00	0.00	90.00
FHLB BD 1.875 06-15-2006									
2/19/04	FED HOME LOAN BK 1 875% DEB 15/06/06 USD1000	-170,000 00	99 47	169,105 80	99 44	-169,041 20	64 60	0 00	64 60
02/20/2004	PRICE: 99.474 NET BROKER: ALEX BROWN AND SONS NEW YORK								
2/19/04	FED HOME LOAN BK 1 875% DEB 15/06/06 USD1000	-80,000 00	99 49	59,691 00	99 44	-59,661 60	29 40	0 00	29 40
02/20/2004	PRICE: 99.485 NET BROKER: JP MORGAN SECURITIES NW YK DTC 60								
7/20/04	FED HOME LOAN BK 1 875% DEB 15/06/06 USD1000	-290,000 00	98 37	285,276 17	99 44	-288,364 40	-3,088 23	0 00	-3,088 23
07/22/2004	PRICE: 98.37109 NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 17 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income											
Government Agencies											
Sales											
Totals for security:				-520,000.00	514,072.97	-517,067.20	-2,994.23	0.00	-2,994.23		
FHLB BD 3.75 08-18-2009											
8/20/04	FED HOME LN BKS TRANCHE # 3.75%	18/08/2009		-300,000.00	99.87	299,596.50	99.90	-299,691.00	-94.50	0.00	-94.50
08/25/2004	PRICE: 99.8655 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-300,000.00	299,596.50	-299,691.00	-94.50	0.00	-94.50		
FHLB BD 4.5 09-16-2013											
5/25/04	FED HOME LOAN BK 4 5% BDS 16/09/13 USD1000			-580,000.00	94.58	548,552.40	99.41	-576,549.00	-27,996.60	0.00	-27,996.60
05/27/2004	PRICE: 94.578 NET BROKER (D)CHASE SECS INC BROKERAGE DTC 443										
9/15/04	FED HOME LOAN BK 4 5% BDS 16/09/13 USD1000			-90,000.00	99.82	89,835.30	99.41	-89,464.50	370.80	0.00	370.80
09/16/2004	PRICE: 99.817 NET BROKER: ALEX BROWN AND SONS NEW YORK										
Totals for security:				-670,000.00	638,387.70	-666,013.50	-27,625.80	0.00	-27,625.80		
FHLB PREASSIGN 00507 3.625 11-14-2008											
2/27/04	FED HOME LN BKS PREASSIGN 00507 3 625% 14/11/2008			-110,000.00	101.33	111,463.00	99.99	-109,993.40	1,469.60	0.00	1,469.60
03/05/2004	PRICE: 101.33 NET BROKER: SALOMON BROS INC & NW YK DTC 274										
Totals for security:				-110,000.00	111,463.00	-109,993.40	1,469.60	0.00	1,469.60		
FHLB TRANCHE # TR 00130 5.25 06-18-2014											
5/25/04	FED HOME LN BKS TRANCHE # 5.25%	18/06/2014		-150,000.00	99.36	149,045.40	99.39	-149,091.00	-45.60	0.00	-45.60
05/27/2004	PRICE: 99.3636 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005										
7/12/04	FED HOME LOAN BK 5 25% MTG 18/6/14 USD '467' PRICE:			-340,000.00	101.93	346,551.80	99.39	-337,939.60	8,612.20	0.00	8,612.20
07/14/2004	101.927 NET BROKER. (D)CHASE SECS INC BROKERAGE DTC 443										
7/12/04	FED HOME LOAN BK 5.25% MTG 18/6/14 USD '467' PRICE:			-340,000.00	101.94	346,592.00	99.39	-337,939.60	8,652.40	0.00	8,652.40
07/14/2004	101.93882 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443										
Totals for security:				-830,000.00	842,189.20	-824,970.20	17,219.00	0.00	17,219.00		
FHLMC DEB 5 07-15-2014											

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 18 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Agencies									
Sales									
7/14/04	FHLMC DEB DTD 07/16/2004 5.0% 15/07/2014 PRICE	-150,000 00	99 60	149,405 55	99 88	-149,521 50	-115 95	0 00	-115 95
07/16/2004	1 99 6037 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-150,000.00		149,405.55		-149,521 50	-115.95	0.00	-115.95
FHLMC FHLMC AGY NT 3.375 04-15-2009									
7/20/04	FED HOME LOAN MTG 3 375% NTS 15/04/09 USD1000	-110,000 00	97 26	106,986 22	99 59	-109,545 70	-2,559 48	0 00	-2,559 48
07/22/2004	1 PRICE 97 2602 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443								
Totals for security:		-110,000.00		106,986.22		-109,545.70	-2,559.48	0.00	-2,559.48
FHLMC TRANCHE # TR 00420 5 01-30-2014/01-30-2007									
1/29/04	FHLMC TRANCHE # 5 0% 30/01/2014 PRICE 99.377	-650,000 00	99 38	645,950 50	99 35	-645,801 00	149 50	0 00	149 50
01/30/2004	1 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-650,000 00		645,950.50		-645,801.00	149.50	0.00	149.50
FNMA BD 3.125 12-15-2007									
10/20/04	FNMA PREASSIGN 3 125% 15/12/2007 PRICE 100.007	-290,000 00	100 01	290,020 30	99 99	-289,973 90	46 40	0 00	46 40
10/22/2004	1 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-290,000.00		290,020.30		-289,973 90	46.40	0.00	46.40
FNMA PREASSIGN 00318 2.625 01-19-2007/01-19-2005									
1/15/04	FNMA PREASSIGN 00318 2.625% 19/01/2007 PRICE:	-490,000 00	99 79	488,971 00	99 83	-489,167 00	-196 00	0 00	-196 00
01/19/2004	1 99 79 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-490,000.00		488,971.00		-489,167.00	-196.00	0.00	-196.00
FNMA PREASSIGN 00325 2.375 02-15-2007									
7/20/04	FNMA 2 375% 15/02/2007 PRICE 98 1487 NET	-190,000 00	98 15	186,482 53	99 81	-189,631 40	-3,148 87	0 00	-3,148 87
07/22/2004	1 BROKER SALOMON BROS INC & NW YK DTC 274								
Totals for security:		-190,000.00		186,482.53		-189,631.40	-3,148.87	0.00	-3,148.87
FNMA PREASSIGN 00338 4.125 04-15-2014									
3/23/04	FNMA PREASSIGN 00338 4.125% 15/04/2014 PRICE:	-310,000 00	99 49	308,412 80	99 49	-308,403 50	9 30	0 00	9 30
03/25/2004	1 99 488 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 19 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>								
Government Agencies								
Sales								
Totals for security:		-310,000.00	308,412.80		-308,403.50	9.30	0.00	9.30
FNMA PREASSIGN 00377 4.625 10-15-2014								
11/12/04	FED NATL MORT ASSC 4.625% NTS 15/10/14 USD1000	-80,000.00	79,884.48	99.75	-79,798.40	86.08	0.00	86.08
11/16/2004	PRICE: 99.8556 NET BROKER: COUNTRYWIDE MORTGAGE - NEW YORK							
Totals for security:		-80,000.00	79,884.48		-79,798.40	86.08	0.00	86.08
Summary of Sales for Government Agencies		-5,275,000.00	5,317,718.60		-5,344,303.15	-26,584.55	0.00	-26,584.55
Total Government Agencies		-5,275,000.00	5,317,718.60		-5,344,303.15	-26,584.55	0.00	-26,584.55

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 20 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Corporate Bonds									
Capital Changes									
RAYTHEON CO DEB DTD 12/14/1998 6 DUE 12-15-2010 BEQ									
10/28/04		-7,000.00	0.00	7,696.85	0.00	-7,412.30	284.55	0.00	284.55
10/28/2004									
Totals for security:		-7,000.00		7,696.85		-7,412.30	284.55	0.00	284.55
Summary of Capital Changes for Corporate Bonds		-7,000.00		7,696.85		-7,412.30	284.55	0.00	284.55
Sales									
INTELSAT LTD SR NT 6.5 DUE 11-01-2013 REG									
5/21/04	INTELSAT LTD 6.5% SNR NTS 01/11/13 USD PRICE.	-5,000.00	86.00	4,300.00	89.75	-4,487.34	-187.34	0.00	-187.34
05/25/2004	1 86.0 NET BROKER: SALOMON BROS INC & NW YK DTC 274								
6/8/04	INTELSAT LTD 6.5% SNR NTS 01/11/13 USD PRICE:	-10,000.00	86.25	8,625.00	89.35	-8,935.42	-310.42	0.00	-310.42
06/13/2004	1 86.25 NET BROKER BARCLAYS BANK PLC NEW YORK								
Totals for security:		-15,000.00		12,925.00		-13,422.76	-497.76	0.00	-497.76
ANDERSON EXPL LTD NT DTD 03/15/2001 6.75 DUE 03-15-2011 BEQ									
4/20/04	ANDERSON EXPL 6.75% NT 15/03/2011 USD1000	-30,000.00	109.47	32,841.30	110.08	-33,023.80	-182.50	0.00	-182.50
04/22/2004	1 PRICE. 109.471 NET BROKER CSFB NEW YORK DTC 355								
Totals for security:		-30,000.00		32,841.30		-33,023.80	-182.50	0.00	-182.50
PVTPL TELECOM ITALIA CAP GTD SR GLOBAL NT SER B 144A 5.25 DUE 11-15-2013 BEQ									
9/16/04	TELECOM ITALIA CAP 5.25% NTS 15/11/13 USD'B' PRICE:	-90,000.00	101.94	91,742.40	99.71	-89,738.10	2,004.30	0.00	2,004.30
09/20/2004	1 101.936 NET BROKER SALOMON BROS INC & NW YK DTC 274								
Totals for security:		-90,000.00		91,742.40		-89,738.10	2,004.30	0.00	2,004.30
PVTPL HSBC CAP FDG DLR 2 L P PERP PFD SECS 144A 4.81% DUE 12-29-2049 BEQ									
9/21/04	HSBC CAP FDG DLR 2 VAR RT 29/12/2049 PRICE:	-10,000.00	96.52	9,651.80	100.00	-10,000.00	-348.20	0.00	-348.20
09/23/2004	1 96.518 NET BROKER: JP MORGAN SECURITIES NW YK DTC 60								
Totals for security:		-10,000.00		9,651.80		-10,000.00	-348.20	0.00	-348.20
TYCO INTL GROUP S A GTD NT 6.875 DUE 01-15-2029 BEQ									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 21 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Corporate Bonds									
Sales									
5/5/04 05/09/2004	TYCO INTL GROUP 6 875% GTD NTS 15/1/29 USD PRICE: 100 413 NET BROKER. SALOMON BROS INC & NW YK DTC 274	-260,000 00	100 41	261,073 80	81 64	-212,258 10	48,815 70	0 00	48,815 70
10/26/04 10/28/2004	TYCO INTL GROUP 6 875% GTD NTS 15/1/29 USD PRICE: 114.451 NET BROKER LEHMAN BROS INC NEW YORK DTC 074	-400,000 00	114 45	457,804 00	81 64	-326,550 93	131,253 07	0 00	131,253 07
11/15/04 11/17/2004	TYCO INTL GROUP 6 875% GTD NTS 15/1/29 USD PRICE: 113 541 NET BROKER. BARCLAYS BANK PLC NEW YORK	-110,000 00	113 54	124,895 10	81 64	-89,801 50	35,093 60	0 00	35,093 60
11/16/04 11/18/2004	TYCO INTL GROUP 6 875% GTD NTS 15/1/29 USD PRICE: 113 413 NET BROKER BARCLAYS BANK PLC NEW YORK	-140,000 00	113 41	158,778 20	81 64	-114,292 82	44,485 38	0 00	44,485 38
Totals for security:		-910,000.00		1,002,551.10		-742,903.35	259,647.75	0.00	259,647.75
DEUTSCHE TELEKOM INTL FIN B V NT 5.25 DUE 07-22-2013/07-22-2003 BEQ									
2/4/04 02/08/2004	DEUTSCHE TELEKOM INTL FIN B V GLOBAL NT DTD 07/22/ PRICE 100.962 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005	-335,000 00	100 96	338,222 70	99 81	-333,694 05	4,528 65	0 00	4,528 65
Totals for security:		-335,000.00		338,222.70		-333,694.05	4,528.65	0.00	4,528.65
ACE INA HLDG INC GTD SR NT 5.875 DUE 06-15-2014/06-09-2004 REG									
10/26/04 10/28/2004	ACE INA HLDG INC GTD SR NT 5 875% 15/06/2014 PRICE 104 4 NET BROKER. (D)CHASE SECS INC BROKERAGE DTC 443	-10,000 00	104 40	10,440 00	99 98	-9,998 35	441 65	0 00	441 65
10/27/04 10/31/2004	ACE INA HLDG INC GTD SR NT 5 875% 15/06/2014 PRICE. 104.651 NET BROKER MONTGOMERY SECURITIES NEW YORK	-10,000 00	104 65	10,465 10	99 98	-9,998 35	466 75	0 00	466 75
Totals for security:		-20,000.00		20,905.10		-19,996.70	908.40	0.00	908.40
APACHE CORP NT DTD 04/11/2002 6.25 DUE 04-15-2012/04-14-2012 BEQ									
9/17/04 09/21/2004	APACHE CORP 6 25% NT 15/04/2012 USD1000 PRICE: 112.07 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005	-30,000 00	112 07	33,621 00	110 85	-33,253 80	367 20	0 00	367 20
Totals for security:		-30,000.00		33,621.00		-33,253.80	367.20	0.00	367.20
AT&T WIRELESS SVCS INC NT 8.125 DUE 05-01-2012 BEQ									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 22 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Corporate Bonds									
Sales									
3/16/04	AT&T WIRELESS SVCS 8 125% NTS 1/5/12 USD1000	-420,000.00	121.76	511,383.60	121.50	-510,283.20	1,100.40	0.00	1,100.40
03/18/2004	PRICE: 121.758 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-420,000.00		511,383.60		-510,283.20	1,100.40	0.00	1,100.40
BANC ONE CORP 7.625% DUE 10-15-2026 REG									
7/8/04	BK ONE CORP 7.625% SUB DEB 15/10/26 USD PRICE:	-435,000.00	115.94	504,339.00	102.85	-447,391.42	56,947.58	0.00	56,947.58
07/12/2004	115.94 NET BROKER WACHOVIA SECS INC NEW YORK DTC346								
Totals for security:		-435,000.00		504,339.00		-447,391.42	56,947.58	0.00	56,947.58
CATERPILLAR INC NT 6.55 DUE 05-01-2011 BEQ									
6/15/04	CATERPILLAR INC 6 55% NTS 01/05/11 USD1000 PRICE:	-150,000.00	109.87	164,809.50	109.72	-164,584.50	225.00	0.00	225.00
06/17/2004	109.873 NET BROKER (D)SBC WARBURG DILLON REED & COR NY								
Totals for security:		-150,000.00		164,809.50		-164,584.50	225.00	0.00	225.00
CF WESTERN ASSET OPPORTUNISTIC EMERGING MARKETS PORTFOLIO LLC									
9/22/04	CF WESTERN ASSET COMMINGLED PRICE: 21.2190009	-18,945.28	21.22	402,000.00	14.11	-267,277.78	134,722.22	0.00	134,722.22
09/27/2004	NET BROKER. SPECIAL ASSET - CHICAGO								
Totals for security:		-18,945.28		402,000.00		-267,277.78	134,722.22	0.00	134,722.22
CF WESTERN ASSET OPPORTUNISTIC INTL INVESTMENT GRADE SECURITIES									
12/9/04	CF WESTERN ASSET COMMINGLED PRICE. 19.4659999	-131,459.98	19.47	2,559,000.00	15.74	-2,068,902.52	490,097.48	0.00	490,097.48
12/14/2004	NET BROKER SPECIAL ASSET - CHICAGO								
Totals for security:		-131,459.98		2,559,000.00		-2,068,902.52	490,097.48	0.00	490,097.48
CIT GROUP INC NEW SR NT 5.75 DUE 09-25-2007									
9/22/04	CIT GROUP INC 5 75% NTS 25/9/07 USD1000 PRICE:	-300,000.00	106.56	319,683.00	99.94	-299,832.66	19,850.34	0.00	19,850.34
09/26/2004	106.561 NET BROKER SALOMON BROS INC & NW YK DTC 274								
Totals for security:		-300,000.00		319,683.00		-299,832.66	19,850.34	0.00	19,850.34
CITIGROUP INC NT GLOBAL 6 DUE 02-21-2012BEO									
11/18/04	CITIGROUP INC 6% BD 21/02/2012 USD1000 PRICE:	-1,110,000.00	110.27	1,223,985.90	108.90	-1,208,834.40	15,151.50	0.00	15,151.50
11/22/2004	110.269 NET BROKER SALOMON BROS INC & NW YK DTC 274								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 23 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Corporate Bonds									
Sales									
Totals for security:		-1,110,000.00		1,223,965.90		-1,208,834.40	15,151.50	0.00	15,151.50
CITIGROUP INC SUB NT 7.25 DUE 10-01-2010 BEQ									
8/17/04	CITIGROUP INC 7.25% SUB BDS 1/10/2010 USD PRICE:	-1,110,000.00	116.82	1,296,679.80	108.45	-1,203,784.96	92,894.84	0.00	92,894.84
08/19/2004	116.818 NET BROKER: (D)SBC WARBURG DILLON REED & COR NY								
Totals for security:		-1,110,000.00		1,296,679.80		-1,203,784.96	92,894.84	0.00	92,894.84
CONOCO INC NT DTD 04/20/1999 6.95 DUE 04-15-2029/04-20-1999 BEQ									
7/26/04	CONOCO INC 6.95% SNR NTS 15/4/2029 USD PRICE:	-60,000.00	111.44	66,863.40	103.67	-62,204.40	4,659.00	0.00	4,659.00
07/28/2004	111.439 NET BROKER: CSFB NEW YORK DTC 355								
7/27/04	CONOCO INC 6.95% SNR NTS 15/4/2029 USD PRICE:	-30,000.00	110.92	33,274.50	103.67	-31,102.20	2,172.30	0.00	2,172.30
07/29/2004	110.915 NET BROKER: CSFB NEW YORK DTC 355								
7/29/04	CONOCO INC 6.95% SNR NTS 15/4/2029 USD PRICE:	-60,000.00	109.96	65,976.00	103.67	-62,204.40	3,771.60	0.00	3,771.60
08/02/2004	109.96 NET BROKER: CSFB NEW YORK DTC 355								
7/30/04	CONOCO INC 6.95% SNR NTS 15/4/2029 USD PRICE:	-30,000.00	111.08	33,323.40	103.67	-31,102.20	2,221.20	0.00	2,221.20
08/03/2004	111.078 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443								
8/6/04	CONOCO INC 6.95% SNR NTS 15/4/2029 USD PRICE:	-30,000.00	113.45	34,034.40	103.67	-31,102.20	2,932.20	0.00	2,932.20
08/10/2004	113.448 NET BROKER: CSFB NEW YORK DTC 355								
8/11/04	CONOCO INC 6.95% SNR NTS 15/4/2029 USD PRICE:	-20,000.00	112.91	22,581.60	103.67	-20,734.80	1,846.80	0.00	1,846.80
08/16/2004	112.908 NET BROKER: CSFB NEW YORK DTC 355								
8/19/04	CONOCO INC 6.95% SNR NTS 15/4/2029 USD PRICE:	-60,000.00	113.45	68,072.40	103.67	-62,204.40	5,868.00	0.00	5,868.00
08/24/2004	113.454 NET BROKER: CSFB NEW YORK DTC 355								
Totals for security:		-290,000.00		324,125.70		-300,654.60	23,471.10	0.00	23,471.10
COX COMMUNICATIONS INC NEW NT 2012 7.125 DUE 10-01-2012 BEQ									
9/13/04	COX COMMUNICATIONS 7.125% BDS 1/10/12 USD1000	-20,000.00	108.78	21,755.60	114.45	-22,890.60	-1,135.00	0.00	-1,135.00
09/15/2004	PRICE: 108.778 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443								
Totals for security:		-20,000.00		21,755.60		-22,890.60	-1,135.00	0.00	-1,135.00
COX COMMUNICATIONS INC NEW NT 4.625 DUE 06-01-2013 BEQ									
9/13/04	COX COMMUNICATIONS INC NEW NT DTD 05/27/2003	-60,000.00	92.34	55,402.20	99.36	-59,615.40	-4,213.20	0.00	-4,213.20
09/15/2004	PRICE: 92.337 NET BROKER: SALOMON BROS INC & NW YK DTC 274								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 24 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Corporate Bonds									
Sales									
Totals for security:		-60,000.00		55,402.20		-59,615.40	-4,213.20	0.00	-4,213.20
DEERE JOHN CAP CORP NT DTD 03/22/2002 7 DUE 03-15-2012 BEQ									
10/15/04	DEERE JOHN CAP CP 7% NT 15/03/2012 USD1000	-245,000.00	115.48	282,918.65	110.25	-270,122.30	12,796.35	0.00	12,796.35
10/07/2004	PRICE: 115.477 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443								
Totals for security:		-245,000.00		282,918.65		-270,122.30	12,796.35	0.00	12,796.35
DEVON FING CORP U L C NT 6.875 DUE 09-30-2011/03-12-2002 BEQ									
10/14/04	DEVON FING CORP U L C NT 6.875% 30/09/2011	-40,000.00	114.35	45,740.80	112.05	-44,819.30	921.50	0.00	921.50
10/18/2004	PRICE: 114.352 NET BROKER: CSFB NEW YORK DTC 355								
Totals for security:		-40,000.00		45,740.80		-44,819.30	921.50	0.00	921.50
DOW CHEM CO 7.375 DUE 11-01-2029 BEQ									
1/5/04	DOW CHEMICAL CO 7.375% BDS 1/11/29 USD1000	-100,000.00	110.52	110,516.00	104.08	-104,080.00	6,436.00	0.00	6,436.00
01/07/2004	PRICE: 110.516 NET BROKER: (D)SBC WARBURG DILLON REED & COR NY								
Totals for security:		-100,000.00		110,516.00		-104,080.00	6,436.00	0.00	6,436.00
ELECTR DATA SYS CORP NEW SR NT SER B 6.5DUE 08-01-2013/11-10-2003 REG									
9/13/04	ELEC DATA SYS CORP 6% SNR NTS 01/08/13 USD1000	-30,000.00	99.64	29,891.40	95.96	-28,788.00	1,103.40	0.00	1,103.40
09/15/2004	PRICE: 99.638 NET BROKER: LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-30,000.00		29,891.40		-28,788.00	1,103.40	0.00	1,103.40
ELECTR DATA SYS CORP NT 7.125 DUE 10-15-2009/10-12-1999 BEQ									
9/9/04	ELEC DATA SYS CORP 7.125% MTN 15/10/09 USD1000	-40,000.00	106.84	42,736.00	104.59	-41,836.10	899.90	0.00	899.90
09/13/2004	PRICE: 106.84 NET BROKER: ALEX BROWN AND SONS NEW YORK								
Totals for security:		-40,000.00		42,736.00		-41,836.10	899.90	0.00	899.90
ELECTR DATA SYS CORP NT 7.45 DUE 10-15-2029/10-12-1999 BEQ									
9/13/04	ELEC DATA SYS CORP 7.45% NTS 15/10/29 USD1000	-10,000.00	98.67	9,867.30	95.13	-9,513.40	353.90	0.00	353.90
09/15/2004	PRICE: 98.673 NET BROKER: LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-10,000.00		9,867.30		-9,513.40	353.90	0.00	353.90

Realize G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date Unit Trade Price Proceeds Cost Unit Cost Market Gain/Loss Translation Gain/Loss Total Gain/Loss

Fixed Income

Corporate Bonds

Sales

FIRSTENERGY CORP NT SER B 6.45 DUE 11-15-2011/11-14-2011 BEQ

4/23/04 FIRSTENERGY CORP 6.45% BD 15/11/2011 USD1000 -30,000.00 106 03 31,810.20 1,914.90 1,914.90 0.00 1,914.90

04/27/2004 PRICE: 106.034 NET BROKER (D)SBC WARBURG DILLON REED & COR NY

4/23/04 FIRSTENERGY CORP 6.45% BD 15/11/2011 USD1000 -20,000.00 105 90 21,179.00 1,248.80 1,248.80 0.00 1,248.80

04/28/2004 PRICE: 105.895 NET BROKER: LEHMAN BROS INC NEW YORK DTC 074

4/26/04 FIRSTENERGY CORP 6.45% BD 15/11/2011 USD1000 -50,000.00 105 86 52,931.00 3,105.50 3,105.50 0.00 3,105.50

04/28/2004 PRICE: 105.862 NET BROKER CSFB NEW YORK DTC 355

4/28/04 FIRSTENERGY CORP 6.45% BD 15/11/2011 USD1000 -40,000.00 105 73 42,291.60 2,431.20 2,431.20 0.00 2,431.20

05/02/2004 PRICE: 105.729 NET BROKER. SALOMON BROS INC & NW YK DTC 274

Totals for security: -140,000.00 146,211.80 -139,511.40 8,700.40 8,700.40 0.00

GEN ELEC CAP CORP MEDIUM TERM NTS BQ TRANCHE # TR 00561 & DUE 08-15-2012

2/5/04 GEN ELEC CAP CORP MEDIUM TERM NTS BOOK ENTRY -435,000.00 109 09 474,519.75 99.25 431,733.15 42,786.60 42,786.60 0.00 42,786.60

02/09/2004 TRAN PRICE: 109.085 NET BROKER. CSFB NEW YORK DTC 355

Totals for security: -435,000.00 474,519.75 -431,733.15 42,786.60 42,786.60 0.00

GEN MTRS ACCEP CORP GENL MOTORS ACCEPT CORP 6.125 DUE 09-15-2006 BEQ

1/12/04 GEN MOTORS ACC CP 6.125% NOTES 15/9/2006USD -100,000.00 107 59 107,592.00 105.42 -105,416.00 2,176.00 2,176.00 0.00 2,176.00

01/14/2004 PRICE: 107.592 NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005

Totals for security: -100,000.00 107,592.00 -105,416.00 2,176.00 2,176.00 0.00

GEN MTRS CORP SR NT 7.125 DUE 07-15-2013REG

9/7/04 GEN MOTORS CORP 7.125% SNR NTS 15/07/13 USD -50,000.00 104 24 52,119.50 99.33 -49,663.00 2,456.50 2,456.50 0.00 2,456.50

09/09/2004 PRICE: 104.239 NET BROKER. MONTGOMERY SECURITIES NEW YORK

Totals for security: -50,000.00 52,119.50 -49,663.00 2,456.50 2,456.50 0.00

HSEHD FIN CORP HSEHD FIN GLBL CPN 6.375 MAT 11/27/12 6.375 DUE 11-27-2012 BEQ

Totals for security: -50,000.00 52,119.50 -49,663.00 2,456.50 2,456.50 0.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 26 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Corporate Bonds									
Sales									
9/21/04	HOUSEHOLD FIN CORP NT 6 375% 27/11/2012 PRICE	-5,000.00	110.85	5,542.25	99.37	-4,968.30	573.95	0.00	573.95
09/23/2004	110.845 NET BROKER: JP MORGAN SECURITIES NW YK DTC 60								
Totals for security:		-5,000.00		5,542.25		-4,968.30	573.95	0.00	573.95
J.P. MORGAN CHASE & CO NT 6.75 DUE 02-01-2011 BEQ									
4/23/04	JP MORGAN CHASE 6.75% SUB NT 01 02 2011 PRICE.	-610,000.00	111.88	682,455.80	101.58	-619,511.69	62,944.11	0.00	62,944.11
04/27/2004	111.878 NET BROKER: WACHOVIA SECS INC NEW YORK DTC346								
Totals for security:		-610,000.00		682,455.80		-619,511.69	62,944.11	0.00	62,944.11
KRAFT FOODS INC NT 6.25 DUE 06-01-2012 BEQ									
2/5/04	KRAFT FOODS INC 6.25% BD 01/06/2012 USD1000	-420,000.00	109.66	460,563.60	112.30	-471,664.80	-11,101.20	0.00	-11,101.20
02/09/2004	PRICE: 109.658 NET BROKER: ALEX BROWN AND SONS NEW YORK								
Totals for security:		-420,000.00		460,563.60		-471,664.80	-11,101.20	0.00	-11,101.20
LEHMAN BROS HLDGS INC GLOBAL NT 6.25% DUE 05-15-2006 BEQ									
4/28/04	LEHMAN BROS HLDGS INC GLOBAL NT 6.25%	-550,000.00	107.11	589,094.00	108.96	-588,302.00	792.00	0.00	792.00
05/02/2004	15/05/2006 PRICE: 107.108 NET BROKER: LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-550,000.00		589,094.00		-588,302.00	792.00	0.00	792.00
MEADWESTVACO CORP NT 6.85 DUE 04-01-2012 BEQ									
1/22/04	MEADWESTVACO CORP 6.85% NT 1/4/12 USD1000	-20,000.00	112.86	22,571.40	108.20	-21,639.40	932.00	0.00	932.00
01/26/2004	PRICE: 112.857 NET BROKER: CSFB NEW YORK DTC 355								
Totals for security:		-20,000.00		22,571.40		-21,639.40	932.00	0.00	932.00
NEWS AMER INC GTD SR DEB DTD 04/30/1998 7.3 DUE 04-30-2028 BEQ									
3/30/04	NEWS AMERICA HLDGS 7.3% DEB 30/4/2028 USD1000	-550,000.00	113.71	625,410.50	90.19	-496,056.00	129,354.50	0.00	129,354.50
04/01/2004	PRICE: 113.711 NET BROKER: MORGAN STANLEY AND CO NW YK DTC 050								
Totals for security:		-550,000.00		625,410.50		-496,056.00	129,354.50	0.00	129,354.50
NEWS AMER INC SR DEB 7.28 DUE 06-30-2028 BEQ									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 27 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Corporate Bonds									
Sales									
3/26/04	NEWS AMERICA HLDGS 7.28% SNR DEB 30/6/2028 USD	-120,000.00	114.24	137,090.40	107.66	-129,190.80	7,899.60	0.00	7,899.60
03/30/2004	PRICE 114.242 NET BROKER LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-120,000.00		137,090.40		-129,190.80	7,899.60	0.00	7,899.60
<u>PACIFIC GAS & ELEC CO 1ST MTG BD FLTG RATE DUE 04-03-2006/04-03-2005 REG</u>									
5/20/04	PACIFIC GAS & ELEC FR MTG BDS 03/04/06 USD1000	-170,000.00	100.25	170,425.00	100.00	-170,000.00	425.00	0.00	425.00
05/24/2004	PRICE 100.25 NET BROKER CSFB NEW YORK DTC 355								
Totals for security:		-170,000.00		170,425.00		-170,000.00	425.00	0.00	425.00
<u>PVTPL STD CHARTERED BK SUB NT 144A 8 DUE05-30-2031 BEQ</u>									
1/21/04	STANDARD CHARTERED 8% SB NT 30/05/2031 USD1000	-675,000.00	123.85	835,960.50	99.18	-669,465.00	166,495.50	0.00	166,495.50
01/25/2004	PRICE 123.846 NET BROKER: UBS WARBURG LLC								
Totals for security:		-675,000.00		835,960.50		-669,465.00	166,495.50	0.00	166,495.50
<u>SBC COMMUNICATIONS INC GLOBAL NT 5.875 DUE 02-01-2012/01-31-2012 BEQ</u>									
1/20/04	SBC COMMUNICATIONS 5.875% BDS 1/2/12 USD1000	-290,000.00	108.10	313,478.40	100.23	-290,658.30	22,820.10	0.00	22,820.10
01/22/2004	PRICE 108.096 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-290,000.00		313,478.40		-290,658.30	22,820.10	0.00	22,820.10
<u>SBC COMMUNICATIONS INC NT 5.1% DUE 09-15-2014/11-03-2004 BEQ</u>									
11/8/04	SBC COMMUNICATIONS 5.1% NTS 15/09/14 USD2000	-90,000.00	100.10	90,093.60	99.89	-89,901.90	191.70	0.00	191.70
11/11/2004	PRICE: 100.104 NET BROKER CSFB NEW YORK DTC 355								
Totals for security:		-90,000.00		90,093.60		-89,901.90	191.70	0.00	191.70
<u>SPRINT CAP CORP NT 7.625 DUE 01-30-2011 BEQ</u>									
1/7/04	SPRINT CAPITAL CP 7.625% BDS 30/01/11 USD PRICE:	-565,000.00	113.67	642,235.50	100.92	-570,224.17	72,011.33	0.00	72,011.33
01/11/2004	113.67 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443								
Totals for security:		-565,000.00		642,235.50		-570,224.17	72,011.33	0.00	72,011.33
<u>SPRINT CAP CORP NT 8.375 DUE 03-15-2012 BEQ</u>									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 28 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Corporate Bonds									
Sales									
3/5/04	SPRINT CAPITAL CP 8.375% NTS 15/3/12 USD1000	-420,000.00	121.54	510,484.80	118.16	-496,272.00	14,212.80	0.00	14,212.80
03/09/2004	PRICE: 121.544 NET BROKER SALOMON BROS INC & NW YK DTC 274								
Totals for security:		-420,000.00		510,484.80		-496,272.00	14,212.80	0.00	14,212.80
TARGET CORP NT DTD 03/11/2002 5.875 DUE 03-01-2012 BEQ									
9/24/04	TARGET CORP 5.875% NT 01/03/12 USD1000 PRICE-	-90,000.00	109.36	98,420.40	102.38	-92,142.09	6,278.31	0.00	6,278.31
09/28/2004	109.356 NET BROKER BARCLAYS BANK PLC NEW YORK								
Totals for security:		-90,000.00		98,420.40		-92,142.09	6,278.31	0.00	6,278.31
TENET HEALTHCARE CORP SR NT DTD 11/09/2001 5.375 DUE 11-15-2008 BEQ									
6/15/04	TENET HEALTHCARE SR NT 5.37 PRICE.	-550,000.00	99.25	545,875.00	92.08	-506,425.00	39,450.00	0.00	39,450.00
06/17/2004	99.25 NET BROKER. SALOMON BROS INC & NW YK DTC 274								
Totals for security:		-550,000.00		545,875.00		-506,425.00	39,450.00	0.00	39,450.00
UNION PACIFIC CORP UNNN PAC 6.5 04-15-12 6.5 DUE 04-15-2012 BEQ									
6/18/04	UNION PACIFIC CORP 6.5% BDS 15/4/12 USD1000	-200,000.00	107.27	214,534.00	108.02	-216,034.00	-1,500.00	0.00	-1,500.00
06/22/2004	PRICE: 107.267 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security:		-200,000.00		214,534.00		-216,034.00	-1,500.00	0.00	-1,500.00
USA WASTE SVCS INC 7 DUE 07-15-2028 REG									
2/5/04	WASTE MANAGEMENT 7% SNR NTS 15/7/2028 USD	-420,000.00	108.90	457,384.20	95.95	-402,981.60	54,402.60	0.00	54,402.60
02/09/2004	PRICE: 108.901 NET BROKER. (D)CHASE SECS INC BROKERAGE DTC 443								
Totals for security:		-420,000.00		457,384.20		-402,981.60	54,402.60	0.00	54,402.60
VERIZON GLOBAL FDG CORP BD 6.875 DUE 06-15-2012 BEQ									
4/19/04	VERIZON GLOBAL FDG 6.875% BDS 15/6/12 USD1000	-20,000.00	112.07	22,414.40	99.28	-19,856.75	2,557.65	0.00	2,557.65
04/21/2004	PRICE: 112.072 NET BROKER MERRILL LYNCH INTER NEW YK DTC 161								
4/20/04	VERIZON GLOBAL FDG 6.875% BDS 15/6/12 USD1000	-50,000.00	111.78	55,889.00	99.28	-49,641.88	6,247.12	0.00	6,247.12
04/22/2004	PRICE: 111.778 NET BROKER: MERRILL LYNCH INTER NEW YK DTC 161								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFBN - WAM CORE PLUS
 CWF06
 Page 29 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Corporate Bonds									
Sales									
10/27/04	VERIZON GLOBAL FDG 6.875% BDS 15/6/12 USD1000	-300,000.00	114.59	343,755.00	99.28	-297,851.30	45,903.70	0.00	45,903.70
10/31/2004	PRICE: 114.585 NET BROKER: SALOMON BROS INC & NW YK DTC 274								
Totals for security:		-370,000.00		422,058.40		-387,349.93	54,708.47	0.00	54,708.47
VERIZON GLOBAL FDG CORP GLOBAL NT DTD 08/28/2002 7.375 DUE 09-01-2012 BEQ									
4/16/04	VERIZON GLOBAL FDG 7.375% BDS 01/09/12 USD1000	-150,000.00	115.76	173,632.50	116.48	-174,714.90	-1,082.40	0.00	-1,082.40
04/20/2004	PRICE: 115.755 NET BROKER MERRILL LYNCH INTER NEW YK DTC 161								
Totals for security:		-150,000.00		173,632.50		-174,714.90	-1,082.40	0.00	-1,082.40
VERIZON GLOBAL FDG CORP NT 4.375 DUE 06-01-2013/05-31-2013 BEQ									
4/16/04	VERIZON GLOBAL FDG 4.375% NTS 01/06/13 USD1000	-190,000.00	93.96	178,518.30	98.55	-187,250.70	-8,732.40	0.00	-8,732.40
04/20/2004	PRICE: 93.957 NET BROKER MERRILL LYNCH INTER NEW YK DTC 161								
Totals for security:		-190,000.00		178,518.30		-187,250.70	-8,732.40	0.00	-8,732.40
VIACOM INC 5.625 DUE 08-15-2012 BEQ									
7/15/04	VIACOM INC 5.625% BDS 15/8/12 USD1000 PRICE:	-60,000.00	102.66	61,597.20	102.30	-61,380.89	216.31	0.00	216.31
07/19/2004	102.662 NET BROKER: SALOMON BROS INC & NW YK DTC 274								
7/20/04	VIACOM INC 5.625% BDS 15/8/12 USD1000 PRICE:	-70,000.00	103.30	72,308.60	102.30	-71,611.05	697.55	0.00	697.55
07/22/2004	103.298 NET BROKER SALOMON BROS INC & NW YK DTC 274								
10/26/04	VIACOM INC 5.625% BDS 15/8/12 USD1000 PRICE:	-20,000.00	106.72	21,343.40	102.30	-20,460.30	883.10	0.00	883.10
10/28/2004	106.717 NET BROKER CANTOR FITZGERALD AND CO/NY								
Totals for security:		-150,000.00		155,249.20		-153,452.24	1,796.96	0.00	1,796.96
WACHOVIA CORP 3.5 DUE 08-15-2008 BEQ									
2/3/04	WACHOVIA CORP 3.5% 15/08/2008 PRICE: 100.253	-160,000.00	100.25	160,404.80	99.75	-159,593.60	811.20	0.00	811.20
02/05/2004	NET BROKER: MERRILL LYNCH INTER NEW YK DTC 161								
2/3/04	WACHOVIA CORP 3.5% 15/08/2008 PRICE: 100.299	-190,000.00	100.30	190,568.10	99.75	-189,517.40	1,050.70	0.00	1,050.70
02/05/2004	NET BROKER: CSFB NEW YORK DTC 355								
Totals for security:		-350,000.00		350,972.90		-349,111.00	1,861.90	0.00	1,861.90

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 30 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Corporate Bonds									
Sales									
WACHOVIA CORP 3.625 DUE 02-17-2009 BEQ									
9/24/04	WACHOVIA CORP 3.625% 17/02/2009 PRICE:	350,000.00	99.524	348,334.00	99.77	-349,198.50	-864.50	0.00	-864.50
09/28/2004	NET BROKER. WACHOVIA SECS INC NEW YORK DTC346								
Totals for security:		-350,000.00		348,334.00		-349,198.50	-864.50	0.00	-864.50
WAL-MART STORES INC 4.55 DUE 05-01-2013 BEQ									
2/10/04	WAL-MART STORES 4.55% 01/05/2013 PRICE:	440,000.00	99.711	438,728.40	100.94	-444,153.60	-5,425.20	0.00	-5,425.20
02/17/2004	NET BROKER. CSFB NEW YORK DTC 355								
Totals for security:		-440,000.00		438,728.40		-444,153.60	-5,425.20	0.00	-5,425.20
WEYERHAEUSER CO NT 6.75 DUE 03-15-2012/03-12-2002 BEQ									
2/4/04	WEYERHAEUSER CO 6.75% NTS 15/3/2012 USD1000	130,000.00	110.84	144,097.20	99.98	-129,967.50	14,129.70	0.00	14,129.70
02/08/2004	PRICE: 110.844 NET BROKER: (D)SBC WARBURG DILLON REED & COR NY								
2/5/04	WEYERHAEUSER CO 6.75% NTS 15/3/2012 USD1000	130,000.00	110.32	143,413.40	99.98	-129,967.50	13,445.90	0.00	13,445.90
02/09/2004	PRICE: 110.318 NET BROKER: (D)SBC WARBURG DILLON REED & COR NY								
Totals for security:		-260,000.00		287,510.60		-259,935.00	27,575.60	0.00	27,575.60
WILLIAMS COS INC SR NT 8.625 DUE 06-01-2010/06-01-2004 REG									
1/21/04	WILLIAMS COS INC 8.625% SR NTS 01/06/10 USD PRICE:	20,000.00	113.25	22,650.00	101.18	-20,235.92	2,414.08	0.00	2,414.08
01/25/2004	113.25 NET BROKER. LEHMAN BROS INC NEW YORK DTC 074								
1/21/04	WILLIAMS COS INC 8.625% SR NTS 01/06/10 USD PRICE:	20,000.00	113.25	22,650.00	101.18	-20,235.92	2,414.08	0.00	2,414.08
01/25/2004	113.25 NET BROKER. LEHMAN BROS INC NEW YORK DTC 074								
1/22/04	WILLIAMS COS INC 8.625% SR NTS 01/06/10 USD PRICE:	20,000.00	113.25	22,650.00	101.18	-20,235.92	2,414.08	0.00	2,414.08
01/27/2004	113.25 NET BROKER. LEHMAN BROS INC NEW YORK DTC 074								
2/3/04	WILLIAMS COS INC 8.625% SR NTS 01/06/10 USD PRICE:	20,000.00	108.50	21,700.00	101.18	-20,235.93	1,464.07	0.00	1,464.07
02/05/2004	108.5 NET BROKER: (D)SBC WARBURG DILLON REED & COR NY								
2/5/04	WILLIAMS COS INC 8.625% SR NTS 01/06/10 USD PRICE:	23,000.00	107.00	24,610.00	101.18	-23,271.31	1,338.69	0.00	1,338.69
02/09/2004	107.0 NET BROKER. LEHMAN BROS INC NEW YORK DTC 074								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 31 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Corporate Bonds									
Sales									
Totals for security:		-103,000.00		114,260.00		-104,215.00	10,045.00	0.00	10,045.00
<u>XL CAP FIN EUROPE PLC XL CAP FIN GBL 6.5 DUE 01-15-2012/01-14-2012 BEQ</u>									
2/12/04	XL CAPITAL FINANCE 6.5% GTD SR NT 15/01/12 U	-70,000.00	111.67	78,170.40	101.06	-70,741.30	7,429.10	0.00	7,429.10
02/17/2004	PRICE: 111.672 NET BROKER: MORGAN STANLEY AND CO NW YK DTC 050								
Totals for security:		-70,000.00		78,170.40		-70,741.30	7,429.10	0.00	7,429.10
<u>XTO ENERGY INC SR NT 7.5 DUE 04-15-2012/04-14-2012 BEQ</u>									
11/3/04	XTO ENERGY INC 7.5% SR NT 15/4/12 USD1000 PRICE	-10,000.00	118.09	11,808.50	117.95	-11,795.10	13.40	0.00	13.40
11/07/2004	118.085 NET BROKER. (D)SBC WARBURG DILLON REED & COR NY								
Totals for security:		-10,000.00		11,808.50		-11,795.10	13.40	0.00	13.40
Summary of Sales for Corporate Bonds		-14,863,405.27		19,190,600.45		-17,362,921.57	1,827,678.88	0.00	1,827,678.88
Total Corporate Bonds		-14,870,405.27		19,198,297.30		-17,370,333.87	1,827,963.43	0.00	1,827,963.43

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 32 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income											
Government Mortgage Backed Securities											
Purchases											
GNMA 1 SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB											
1/15/04	5.0% 30 FEBRUARY PRICE	100.34375	NET BROKER:	500,000.00	100.34	-501,718.75	99.14	495,703.12	-6,015.63	0.00	-6,015.63
02/19/2004	ALEX BROWN AND SONS NEW YORK										
1/15/04	5 0% 30 FEBRUARY PRICE:	100.20312	NET BROKER:	930,000.00	100.20	-931,889.06	99.40	924,451.57	-7,437.49	0.00	-7,437.49
02/19/2004	GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				1,430,000.00		-1,433,607.81		1,420,154.69	-13,453.12	0.00	-13,453.12
GNMA TBA POOL 0 TBA											
11/18/04	GNMA 6.5% TBA POOL 30YR NOVEMBER PRICE.			1,800,000.00	105.41	-1,897,312.50	105.43	1,897,734.37	421.87	0.00	421.87
11/22/2004	105 40625 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				1,800,000.00		-1,897,312.50		1,897,734.37	421.87	0.00	421.87
GNMA TBA POOL 6.5 TBA											
5/17/04	GNMA 6.5% TBA POOL 30YR JUNE PRICE	103.75		1,500,000.00	103.75	-1,556,250.00	103.23	1,548,515.63	-7,734.37	0.00	-7,734.37
06/22/2004	NET BROKER: BEAR STEARNS NEW YORK DTC 352										
5/17/04	GNMA 6 5% TBA POOL 30YR JUNE PRICE:	103.84375		2,600,000.00	103.84	-2,699,937.50	103.23	2,684,093.75	-15,843.75	0.00	-15,843.75
06/22/2004	NET BROKER: SALOMON BROS INC & NW YK DTC 274										
5/17/04	GNMA 6 5% TBA POOL 30YR JUNE PRICE:	103.80468		8,260,000.00	103.80	-8,574,267.23	103.60	8,557,385.96	-16,881.27	0.00	-16,881.27
06/30/2004	NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005										
5/17/04	GNMA 6.5% TBA POOL 30YR JUNE PRICE:	103.85937		1,200,000.00	103.86	-1,246,312.50	103.23	1,238,812.50	-7,500.00	0.00	-7,500.00
06/22/2004	NET BROKER. MORGAN STANLEY AND CO NW YK DTC 050										
Totals for security:				13,560,000.00		-14,076,767.23		14,028,907.84	-47,959.39	0.00	-47,959.39
Summary of Purchases for Government Mortgage Backed Securities				16,790,000.00		-17,407,687.54		17,346,696.90	-60,990.64	0.00	-60,990.64
Sales											
FHLMC 15 YEARS GOLD SINGLE FAMILY 5.5 15YEARS SETTLES JAN											
1/13/04	FHLMC 15 YEARS 5.5% 15 JANUARY PRICE:	104.01562		-1,800,000.00	104.02	1,872,281.25	102.56	-1,846,125.00	26,156.25	0.00	26,156.25
01/20/2004	NET BROKER: LIAISON (CHICAGO)										
Totals for security:				-1,800,000.00		1,872,281.25		-1,846,125.00	26,156.25	0.00	26,156.25
FHLMC 15 YR GOLD PARTN CTF (PC) 5.5 15 YEARS SETTLES APR											
4/13/04	5 5% 15 APRIL PRICE.	103.54687	NET BROKER.	-1,800,000.00	103.55	1,863,843.75	104.22	-1,875,937.50	-12,093.75	0.00	-12,093.75
04/20/2004	CUSTODIAL TRUST COMPANY NEW JERSEY										

Realize... G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF05
 CWF05 - WAM CORE PLUS
 CWF06

◆ Realized Gain/Loss Detail

Trade/	Settle Date	Unit	Trade Price	Proceeds	Cost	Market	Translation	Total
						Gain/Loss	Gain/Loss	Gain/Loss

Fixed Income

Government Mortgage Backed Securities

Sales

Total for security:								
		1,863,843.75		1,863,843.75	-1,875,937.50	-12,093.75	0.00	-12,093.75
FHLMC 15 YR GOLD PARTN CTF (PC) 5.5 15 YEARS SETTLES AUG								
8/6/04	5% 15 AUGUST PRICE	103.27	103.27	1,858,781.25	-1,841,625.00	17,156.25	0.00	17,156.25
08/17/2004	GOLDMAN SACHS & CO NW YK DTC 005							
8/13/04	5% 15 AUGUST PRICE	102.31	102.31	818,500.00	-826,125.00	-7,625.00	0.00	-7,625.00
08/17/2004	CUSTODIAL TRUST COMPANY NEW JERSEY							
Total for security:								
		2,677,281.25		2,677,281.25	-2,667,750.00	9,531.25	0.00	9,531.25
FHLMC 15 YR GOLD PARTN CTF (PC) 5.5 15 YEARS SETTLES FEB								
2/11/04	5% 15 FEBRUARY PRICE	103.98	103.98	1,871,578.13	-1,867,500.00	4,078.13	0.00	4,078.13
02/18/2004	LIAISON (CHICAGO)							
Total for security:								
		1,871,578.13		1,871,578.13	-1,867,500.00	4,078.13	0.00	4,078.13
FHLMC 15 YR GOLD PARTN CTF (PC) 5.5 15 YEARS SETTLES JUN								
6/14/04	5% 15 JUNE PRICE	101.34	101.34	1,824,187.50	-1,825,031.25	-843.75	0.00	-843.75
06/17/2004	CUSTODIAL TRUST COMPANY NEW JERSEY							
Total for security:								
		1,824,187.50		1,824,187.50	-1,825,031.25	-843.75	0.00	-843.75
FHLMC 15 YR GOLD PARTN CTF (PC) 5.5 15 YEARS SETTLES MAR								
3/15/04	5% 15 MARCH PRICE	104.46	104.46	1,880,296.88	-1,866,375.00	13,921.88	0.00	13,921.88
03/18/2004	LIAISON (CHICAGO)							
Total for security:								
		1,880,296.88		1,880,296.88	-1,866,375.00	13,921.88	0.00	13,921.88
FHLMC 15 YR GOLD PARTN CTF (PC) 5.5 15 YEARS SETTLES MAY								
5/12/04	5% 15 MAY PRICE	101.73	101.73	1,831,078.13	-1,860,187.50	-29,109.37	0.00	-29,109.37
05/18/2004	CUSTODIAL TRUST COMPANY NEW JERSEY							
Total for security:								
		1,831,078.13		1,831,078.13	-1,860,187.50	-29,109.37	0.00	-29,109.37
FHLMC 15 YR GOLD PARTN CTF (PC) 5.5 15 YEARS SETTLES APR								
4/14/04	6% 15 APRIL PRICE	108.02	108.02	5,512,812.50	-5,518,500.00	-5,687.50	0.00	-5,687.50
04/20/2004	LEHMAN BROS INC NEW YORK DTC 074							
Total for security:								
		5,512,812.50		5,512,812.50	-5,518,500.00	-5,687.50	0.00	-5,687.50
FHLMC 15 YR GOLD PARTN CTF (PC) 5.5 15 YEARS SETTLES AUG								
8/12/04	6.5% 15 AUGUST PRICE	105.88	105.88	5,505,500.00	-5,480,312.50	25,187.50	0.00	25,187.50
08/17/2004	LEHMAN BROS INC NEW YORK DTC 074							

Northern Trust

*Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 34 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income											
Government Mortgage Backed Securities											
Sales											
Totals for security:				-5,200,000.00	5,505,500.00	-5,480,312.50	25,187.50	0.00	25,187.50		
FHLMC 15 YR GOLD PARTN CTF (PC) 6.5 15 YEARS SETTLES FEB											
2/12/04	6.5% 15 FEBRUARY PRICE:	106.15625	NET BROKER.	-5,200,000.00	106.16	5,520,125.00	105.84	-5,503,875.00	16,250.00	0.00	16,250.00
02/18/2004	1 LEHMAN BROS INC NEW YORK DTC 074										
Totals for security:				-5,200,000.00	5,520,125.00	-5,503,875.00	16,250.00	0.00	16,250.00		
FHLMC 15 YR GOLD PARTN CTF (PC) 6.5 15 YEARS SETTLES JAN											
1/13/04	6.5% 15 JANUARY PRICE:	106.01562	NET BROKER	-5,200,000.00	106.02	5,512,812.50	105.34	-5,477,875.00	34,937.50	0.00	34,937.50
01/20/2004	1 LEHMAN BROS INC NEW YORK DTC 074										
Totals for security:				-5,200,000.00	5,512,812.50	-5,477,875.00	34,937.50	0.00	34,937.50		
FHLMC 15 YR GOLD PARTN CTF (PC) 6.5 15 YEARS SETTLES JUL											
7/14/04	6.5% 15 JULY PRICE:	105.60937	NET BROKER.	-5,200,000.00	105.61	5,491,687.50	104.84	-5,451,875.00	39,812.50	0.00	39,812.50
07/20/2004	1 LEHMAN BROS INC NEW YORK DTC 074										
Totals for security:				-5,200,000.00	5,491,687.50	-5,451,875.00	39,812.50	0.00	39,812.50		
FHLMC 15 YR GOLD PARTN CTF (PC) 6.5 15 YEARS SETTLES JUN											
6/14/04	6.5% 15 JUNE PRICE:	105.09375	NET BROKER:	-5,200,000.00	105.09	5,464,875.00	105.05	-5,462,437.50	2,437.50	0.00	2,437.50
06/17/2004	1 LEHMAN BROS INC NEW YORK DTC 074										
Totals for security:				-5,200,000.00	5,464,875.00	-5,462,437.50	2,437.50	0.00	2,437.50		
FHLMC 15 YR GOLD PARTN CTF (PC) 6.5 15 YEARS SETTLES MAR											
3/15/04	6.5% 15 MARCH PRICE:	106.28125	NET BROKER.	-5,200,000.00	106.28	5,526,625.00	105.95	-5,509,562.50	17,062.50	0.00	17,062.50
03/18/2004	1 LEHMAN BROS INC NEW YORK DTC 074										
Totals for security:				-5,200,000.00	5,526,625.00	-5,509,562.50	17,062.50	0.00	17,062.50		
FHLMC 15 YR GOLD PARTN CTF (PC) 6.5 15 YEARS SETTLES MAY											
5/12/04	6.5% 15 MAY PRICE:	105.17187	NET BROKER:	-5,200,000.00	105.17	5,468,937.50	105.89	-5,506,312.50	-37,375.00	0.00	-37,375.00
05/18/2004	1 LEHMAN BROS INC NEW YORK DTC 074										
Totals for security:				-5,200,000.00	5,468,937.50	-5,506,312.50	-37,375.00	0.00	-37,375.00		
FHLMC 15 YR GOLD PARTN CTF (PC) 6.5 15 YEARS SETTLES NOV											
11/15/04	6.5% 15 NOVEMBER PRICE:	106.09375	NET BROKER:	-5,200,000.00	106.09	5,516,875.00	105.60	-5,491,281.28	25,593.72	0.00	25,593.72
11/18/2004	1 GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-5,200,000.00	5,516,875.00	-5,491,281.28	25,593.72	0.00	25,593.72		

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 35 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income											
Government Mortgage Backed Securities											
Sales											
FHLMC 15 YR GOLD PARTN CTF (PC) 6.5 15 YEARS SETTLES SEP											
9/14/04	6.5% 15 SEPTEMBER PRICE	106.00781	NET BROKER:	-5,200,000.00	106.01	5,512,406.28	105.64	-5,493,312.50	19,093.78	0.00	19,093.78
09/20/2004	GOLDMAN SACHS & CO NW YK DTC 005										
9/16/04	6.5% 15 SEPTEMBER PRICE	105.64062	NET BROKER:	-5,200,000.00	105.64	5,493,312.50	106.01	-5,512,406.28	-19,093.78	0.00	-19,093.78
09/20/2004	LEHMAN BROS INC NEW YORK DTC 074										
Totals for security:				-10,400,000.00		11,005,718.78		-11,005,718.78	0.00	0.00	0.00
FHLMC 30 YR PARTN CTF (PC) 5.30 YEARS SETTLES JUL											
7/8/04	5.0% 30 JULY PRICE:	97.50781	NET BROKER:	-100,000.00	97.51	97,507.81	95.30	-95,302.73	2,205.08	0.00	2,205.08
07/15/2004	GOLDMAN SACHS & CO NW YK DTC 005										
7/8/04	5.0% 30 JULY PRICE:	97.5	NET BROKER:	-800,000.00	97.50	780,000.00	95.30	-762,421.88	17,578.12	0.00	17,578.12
07/15/2004	GOLDMAN SACHS & CO NW YK DTC 005										
7/8/04	5.0% 30 JULY PRICE:	97.58593	NET BROKER:	-400,000.00	97.59	390,343.75	95.30	-381,210.94	9,132.81	0.00	9,132.81
07/15/2004	GOLDMAN SACHS & CO NW YK DTC 005										
7/8/04	5.0% 30 JULY PRICE:	97.50781	NET BROKER:	-300,000.00	97.51	292,523.44	95.30	-285,908.20	6,615.24	0.00	6,615.24
07/15/2004	GOLDMAN SACHS & CO NW YK DTC 005										
7/9/04	5.0% 30 JULY PRICE:	97.50781	NET BROKER: ALEX	-100,000.00	97.51	97,507.81	97.10	-97,101.21	406.60	0.00	406.60
07/15/2004	BROWN AND SONS NEW YORK										
7/9/04	5.0% 30 JULY PRICE:	97.5	NET BROKER: ALEX	-600,000.00	97.50	585,000.00	97.10	-582,607.24	2,392.76	0.00	2,392.76
07/15/2004	BROWN AND SONS NEW YORK										
7/9/04	5.0% 30 JULY PRICE:	97.5	NET BROKER:	-200,000.00	97.50	195,000.00	97.10	-194,202.41	797.59	0.00	797.59
07/15/2004	MORGAN STANLEY AND CO NW YK DTC 050										
7/12/04	5.0% 30 JULY PRICE	97.71094	NET BROKER: CSFB	-200,000.00	97.71	195,421.88	97.10	-194,202.42	1,219.46	0.00	1,219.46
07/15/2004	NEW YORK DTC 355										
Totals for security:				-2,700,000.00		2,633,304.69		-2,592,957.03	40,347.66	0.00	40,347.66
FHLMC GOLD B1-1395 5.5 12-01-2018											
8/13/04	FHLMC B1-1395 5.5% DUE 01/12/2018 PRICE:			-800,000.57	103.27	826,125.58	102.31	-818,500.58	7,625.00	0.00	7,625.00
08/16/2004	103.26562 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-800,000.57		826,125.58		-818,500.58	7,625.00	0.00	7,625.00
FHLMC GOLD E00987 6.5 09-01-2016											

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 36 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
9/16/04	FED HOME LOAN MTG 6 5% M/B P-THRU 1/06/16 US	-575,853.54	106.01	610,449.74	105.64	-608,335.27	2,114.47	0.00	2,114.47
09/19/2004	1 PRICE 106.00781 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
9/16/04	FED HOME LOAN MTG 6.5% M/B P-THRU 1/06/16 US	-3,639.39	106.01	3,858.03	105.64	-3,844.67	13.36	0.00	13.36
09/19/2004	1 PRICE 106.00762 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-579,492.93		614,307.77		-612,179.94	2,127.83	0.00	2,127.83
FHLMC GOLD E84751 6.5 08-01-2016									
9/16/04	FHLMC E84751 6 5% DUE 01/08/2016 PRICE 106.00781	-429,806.95	106.01	455,628.94	105.64	-454,050.74	1,578.20	0.00	1,578.20
09/19/2004	1 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-429,806.95		455,628.94		-454,050.74	1,578.20	0.00	1,578.20
FHLMC GOLD E85015 6.5 08-01-2016									
9/16/04	FHLMC E8-5015 6 5% DUE 01/08/2016 PRICE:	-549,271.08	106.01	582,270.25	105.64	-580,253.40	2,016.85	0.00	2,016.85
09/19/2004	1 106 00781 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-549,271.08		582,270.25		-580,253.40	2,016.85	0.00	2,016.85
FHLMC GOLD E88477 6.5 03-01-2017									
9/16/04	FHLMC E8-8477 6 5% DUE 01/03/2017 PRICE:	-346,648.07	106.01	367,474.03	105.64	-366,201.18	1,272.85	0.00	1,272.85
09/19/2004	1 106 00781 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-346,648.07		367,474.03		-366,201.18	1,272.85	0.00	1,272.85
FHLMC GOLD SINGLE FAMILY 4.5 15 YEARS SETTLES APR									
3/24/04	4.5% 15 APRIL PRICE 101.70312 NET BROKER: CSFB	-5,100,000.00	101.70	5,186,859.38	101.37	-5,170,125.00	16,734.38	0.00	16,734.38
04/22/2004	1 NEW YORK DTC 355								
Totals for security:		-5,100,000.00		5,186,859.38		-5,170,125.00	16,734.38	0.00	16,734.38
FHLMC GOLD SINGLE FAMILY 4.5 15 YEARS SETTLES MAY									
4/2/04	4.5% 15 MAY PRICE 99.90625 NET BROKER: CSFB	-5,100,000.00	99.91	5,095,218.75	101.41	-5,171,718.75	-76,500.00	0.00	-76,500.00
05/18/2004	1 NEW YORK DTC 355								
Totals for security:		-5,100,000.00		5,095,218.75		-5,171,718.75	-76,500.00	0.00	-76,500.00
FHLMC GOLD SINGLE FAMILY 5 30 YEARS SETTLES AUG									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 37 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income											
Government Mortgage Backed Securities											
Sales											
8/4/04	5 0% 30 AUGUST PRICE.	97 86328	NET BROKER.	-200,000 00	97 86	195,726 56	97 42	-194,843 75	882 81	0 00	882.81
08/13/2004	CSFB NEW YORK DTC 355										
Totals for security:				-200,000.00		195,726.56		-194,843.75	882.81	0.00	882.81
FHLMC GOLD SINGLE FAMILY 5 30 YEARS SETTLES JUN											
6/7/04	5.0% 30 JUNE PRICE	95 66406	NET BROKER: CSFB	-200,000 00	95 66	191,328 13	95 21	-190,426 22	901 91	0 00	901 91
06/14/2004	NEW YORK DTC 355										
6/8/04	5 0% 30 JUNE PRICE	95 50781	NET BROKER: ALEX	-700,000 00	95 51	668,554 69	95 21	-666,491 75	2,062 94	0 00	2,062 94
06/14/2004	BROWN AND SONS NEW YORK										
6/8/04	5 0% 30 JUNE PRICE.	95 85937	NET BROKER.	-700,000 00	95 86	671,015 63	95 21	-666,491 75	4,523 88	0 00	4,523 88
06/14/2004	GOLDMAN SACHS & CO NW YK DTC 005										
6/8/04	5 0% 30 JUNE PRICE:	95 53125	NET BROKER:	-200,000 00	95 53	191,062 50	95 21	-190,426 22	636 28	0 00	636 28
06/14/2004	MORGAN STANLEY AND CO NW YK DTC 050										
Totals for security:				-1,800,000.00		1,721,960.95		-1,713,835.94	8,125.01	0.00	8,125.01
FHLMC GOLD SINGLE FAMILY 5 30 YEARS SETTLES SEP											
8/6/04	5.0% 30 SEPTEMBER PRICE:	98.4375	NET BROKER.	-200,000 00	98 44	196,875 00	97.53	-195,062 50	1,812 50	0 00	1,812 50
09/15/2004	GOLDMAN SACHS & CO NW YK DTC 005										
9/13/04	5.0% 30 SEPTEMBER PRICE.	97.53125	NET BROKER:	-200,000 00	97 53	195,062 50	98 44	-196,875 00	-1,812 50	0 00	-1,812 50
09/15/2004	CSFB NEW YORK DTC 355										
Totals for security:				-400,000.00		391,937.50		-391,937.50	0.00	0.00	0.00
FHLMC GOLD SINGLE FAMILY 6.5 15 YEARS SETTLES OCT											
10/13/04	6.5% 15 OCTOBER PRICE	105.75	NET BROKER:	-5,200,000 00	105 75	5,499,000 00	105 84	-5,503,875 00	-4,875 00	0 00	-4,875 00
10/19/2004	GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-5,200,000.00		5,499,000.00		-5,503,875.00	-4,875.00	0.00	-4,875.00
FHLMC GOLD TBA #9999999 6.5 12-01-2014											
12/13/04	FHLMC 6.5% TBA POOL 15YR DECEMBER PRICE:			-5,200,000 00	106 14	5,519,312 50	105 94	-5,508,750 00	10,562 50	0 00	10,562 50
12/16/2004	106 14062 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-5,200,000.00		5,519,312.50		-5,508,750.00	10,562.50	0.00	10,562.50
FHLMC GOLD TBA POOL #9999999 5.5 47313-2029 REG											

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 38 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
7/14/04	FHLMC 30 YR GOLD 5 5% 15 JULY PRICE:	102.57421							
07/20/2004	NET BROKER. CUSTODIAL TRUST COMPANY NEW JERSEY	-1,800,000.00	102.57	1,846,335.94	100.95	-1,817,156.25	29,179.69	0.00	29,179.69
Totals for security:		-1,800,000.00		1,846,335.94		-1,817,156.25	29,179.69	0.00	29,179.69
FHLMC POOL #A2-4817 5% 07-01-2034 BEQ									
9/13/04	FHLMC POOL # A24617 5.0% DUE 01/07/2034 PRICE:								
09/15/2004	98.43749 NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005	-199,999.47	98.44	196,874.47	97.53	-195,061.98	1,812.49	0.00	1,812.49
Totals for security:		-199,999.47		196,874.47		-195,061.98	1,812.49	0.00	1,812.49
FHLMC POOL #B1-1087 6.5% 04-01-2009 BEQ									
9/16/04	FHLMC POOL # B1-1087 6 5% DUE 01/04/2009 PRICE:								
09/20/2004	106 00781 NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005	-947,165.52	106.01	1,004,069.45	105.64	-1,000,591.57	3,477.88	0.00	3,477.88
9/16/04	FHLMC POOL # B1-1087 6 5% DUE 01/04/2009 PRICE:								
09/20/2004	106.00777 NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005	-15,976.14	106.01	16,935.95	105.64	-16,877.29	58.66	0.00	58.66
Totals for security:		-963,141.66		1,021,005.40		-1,017,468.86	3,536.54	0.00	3,536.54
FHLMC POOL #B1-5417 6.5% 10-01-2016 BEQ									
9/16/04	FHLMC POOL # B15417 6.5% DUE 01/10/2016 PRICE:								
09/20/2004	106 00781 NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005	-979,480.20	106.01	1,038,325.53	105.64	-1,034,729.00	3,596.53	0.00	3,596.53
9/16/04	FHLMC POOL # B15417 6.5% DUE 01/10/2016 PRICE:								
09/20/2004	106.00781 NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005	-918,157.13	106.01	973,318.29	105.64	-969,946.93	3,371.36	0.00	3,371.36
Totals for security:		-1,897,637.33		2,011,643.82		-2,004,675.93	6,967.89	0.00	6,967.89
FHLMC POOL #E4-9176 6.5% 07-01-2008 BEQ									
9/16/04	FHLMC POOL # E49176 6.5% DUE 01/07/2008 PRICE:								
09/19/2004	106 00781 NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005	-65,866.08	106.01	69,823.19	105.64	-69,581.33	241.86	0.00	241.86
Totals for security:		-65,866.08		69,823.19		-69,581.33	241.86	0.00	241.86
FHLMC POOL #E6-3010 6.5% 02-01-2011 BEQ									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 39 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
9/16/04	FHLMC POOL # E63010 6.5% DUE 01/02/2011 PRICE:	-16,879.72	106.01	17,893.82	105.64	-17,831.84	61.98	0.00	61.98
09/19/2004	106 0078 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-16,879.72		17,893.82		-17,831.84	61.98	0.00	61.98
FHLMC POOL #E7-7043 6.5% 05-01-2014 BEQ									
9/16/04	FHLMC POOL # E77043 6.5% DUE 01/05/2014 PRICE:	-20,921.88	106.01	22,178.82	105.64	-22,102.00	76.82	0.00	76.82
09/19/2004	106 00777 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-20,921.88		22,178.82		-22,102.00	76.82	0.00	76.82
FHLMC POOL #E8-2873 6.5% 03-01-2016 BEQ									
9/16/04	FHLMC POOL # E8-2873 6.5% DUE 01/03/2016 PRICE:	-35,710.15	106.01	37,855.54	105.64	-37,724.42	131.12	0.00	131.12
09/19/2004	106 00778 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-35,710.15		37,855.54		-37,724.42	131.12	0.00	131.12
FHLMC POOL #E8-7291 6.5% 01-01-2017 BEQ									
9/16/04	FHLMC POOL # E8-7291 6.5% DUE 01/01/2017 PRICE:	-17,123.75	106.01	18,152.51	105.64	-18,089.63	62.88	0.00	62.88
09/20/2004	106.00779 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-17,123.75		18,152.51		-18,089.63	62.88	0.00	62.88
FHLMC POOL #E9-0547 6.5% 07-01-2017 BEQ									
9/16/04	FHLMC POOL # E9-0547 6.5% DUE 01/07/2017 PRICE:	-77,498.36	106.01	82,154.31	105.64	-81,869.75	284.56	0.00	284.56
09/19/2004	106.0078 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-77,498.36		82,154.31		-81,869.75	284.56	0.00	284.56
FHLMC POOL #E9-0620 6.5% 08-01-2017 BEQ									
9/16/04	FHLMC POOL # E9-0620 6.5% DUE 01/08/2017 PRICE:	-199,999.77	106.01	212,015.38	105.64	-211,281.00	734.38	0.00	734.38
09/19/2004	106 00781 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-199,999.77		212,015.38		-211,281.00	734.38	0.00	734.38
FNMA 15 YEAR PASS-THROUGHS 6.5% 15 YEARSSETTLES JUNE									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: umber CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 40 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income											
Government Mortgage Backed Securities											
Sales											
6/10/04	6 5% 15 JUNE PRICE.	105.1875	NET BROKER. BEAR	-1,000,000.00	105.19	1,051,875.00	105.09	-1,050,937.50	937.50	0.00	937.50
06/17/2004	STEARN'S NEW YORK DTC 352										
Totals for security:				-1,000,000.00		1,051,875.00		-1,050,937.50	937.50	0.00	937.50
FNMA 15 YEARS SINGLE FAMILY MORTGAGE 6.5% 15 YEARS SETTLES MAY											
5/12/04	6 5% 15 MAY PRICE.	105.21875	NET BROKER: BEAR	-1,000,000.00	105.22	1,052,187.50	106.09	-1,060,937.50	-8,750.00	0.00	-8,750.00
05/18/2004	STEARN'S NEW YORK DTC 352										
Totals for security:				-1,000,000.00		1,052,187.50		-1,060,937.50	-8,750.00	0.00	-8,750.00
FNMA 15 YEARS SINGLE FAMILY MTG 5.5% SETTLES JUL											
7/14/04	FNMA 15 YEARS 5.5% 15 JULY PRICE.	102.71093	NET BROKER:	-1,400,000.00	102.71	1,437,953.13	100.97	-1,413,562.50	24,390.63	0.00	24,390.63
07/20/2004	LEHMAN BROS INC NEW YORK DTC 074										
Totals for security:				-1,400,000.00		1,437,953.13		-1,413,562.50	24,390.63	0.00	24,390.63
FNMA 15 YR PASS-THROUGHS 5 15 YEARS SETTLES FEB											
2/11/04	5.0% 15 FEBRUARY PRICE.	102.76562	NET BROKER:	-4,000,000.00	102.77	4,110,625.00	102.25	-4,090,138.89	20,486.11	0.00	20,486.11
02/18/2004	GOLDMAN SACHS & CO NW YK DTC 005										
2/12/04	5.0% 15 FEBRUARY PRICE	102.65234	NET BROKER:	-1,400,000.00	102.65	1,437,132.82	102.25	-1,431,548.61	5,584.21	0.00	5,584.21
02/18/2004	LEHMAN BROS INC NEW YORK DTC 074										
Totals for security:				-5,400,000.00		5,547,757.82		-5,521,687.50	26,070.32	0.00	26,070.32
FNMA 15 YR PASS-THROUGHS 5 15 YEARS SETTLES JAN											
1/13/04	5 0% 15 JANUARY PRICE	102.49609	NET BROKER:	-1,400,000.00	102.50	1,434,945.32	101.34	-1,418,772.00	16,173.32	0.00	16,173.32
01/20/2004	LEHMAN BROS INC NEW YORK DTC 074										
1/13/04	5 0% 15 JANUARY PRICE	102.54296	NET BROKER:	-4,000,000.00	102.54	4,101,718.78	101.34	-4,053,634.27	48,084.49	0.00	48,084.49
01/20/2004	GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-5,400,000.00		5,536,664.08		-5,472,406.27	64,257.81	0.00	64,257.81
FNMA 15 YR PASS-THROUGHS 5 15 YEARS SETTLES MAR											
3/15/04	5 0% 15 MARCH PRICE	103.21093	NET BROKER:	-1,400,000.00	103.21	1,444,953.13	102.44	-1,434,165.51	10,787.62	0.00	10,787.62
03/18/2004	LEHMAN BROS INC NEW YORK DTC 074										
3/15/04	5 0% 15 MARCH PRICE	103.16796	NET BROKER:	-4,000,000.00	103.17	4,126,718.76	102.44	-4,097,615.74	29,103.02	0.00	29,103.02
03/18/2004	GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-5,400,000.00		5,571,671.89		-5,531,781.25	39,890.64	0.00	39,890.64
FNMA 15 YR PASS-THROUGHS 5.5 15 YEARS SETTLES APR											

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 41 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
4/14/04	5 5% 15 APRIL PRICE: 103.28125	1,400,000.00	103.28	1,445,937.50	104.23	-1,459,281.25	-13,343.75	0.00	-13,343.75
04/20/2004	1 LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-1,400,000.00		1,445,937.50		-1,459,281.25	-13,343.75	0.00	-13,343.75
FNMA 15 YR PASS-THROUGHS 5.5 15 YEARS SETTLES JAN									
1/13/04	5.5% 15 JANUARY PRICE: 104.00781	1,400,000.00	104.01	1,458,109.38	103.03	-1,442,437.50	13,671.88	0.00	13,671.88
01/20/2004	1 LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-1,400,000.00		1,458,109.38		-1,442,437.50	13,671.88	0.00	13,671.88
FNMA 15 YR PASS-THROUGHS 6.5 15 YEARS SETTLES FEB									
2/11/04	FNMA 6 5% TBA POOL 15YR FEB PRICE. 106.32812	1,000,000.00	106.33	1,063,281.25	106.12	-1,061,250.00	2,031.25	0.00	2,031.25
02/18/2004	1 NET BROKER BEAR STEARNS NEW YORK DTC 352								
Totals for security:		-1,000,000.00		1,063,281.25		-1,061,250.00	2,031.25	0.00	2,031.25
FNMA 15 YR PASS-THROUGHS 6.5 15 YEARS SETTLES OCT									
10/13/04	6 5% 15 OCTOBER PRICE: 105.85937	1,000,000.00	105.86	1,058,593.75	105.94	-1,059,375.00	-781.25	0.00	-781.25
10/19/2004	1 BEAR STEARNS NEW YORK DTC 352								
Totals for security:		-1,000,000.00		1,058,593.75		-1,059,375.00	-781.25	0.00	-781.25
FNMA 15 YR PASS-THROUGHS 6.5 SETTLES DEC									
12/13/04	FNMA 15 YR 6.5% 15 DECEMBER PRICE 106.20703	1,000,000.00	106.21	1,062,070.31	105.87	-1,058,750.00	3,320.31	0.00	3,320.31
12/16/2004	1 NET BROKER BEAR STEARNS NEW YORK DTC 352								
Totals for security:		-1,000,000.00		1,062,070.31		-1,058,750.00	3,320.31	0.00	3,320.31
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES JANUARY									
1/9/04	6 0% 30 JANUARY PRICE: 103.96093	2,530,000.00	103.96	2,630,211.73	102.84	-2,601,960.41	28,251.32	0.00	28,251.32
01/14/2004	1 (D)SBC WARBURG DILLON REED & COR NY								
1/9/04	6 0% 30 JANUARY PRICE 104.04296	9,310,000.00	104.04	9,686,400.41	102.84	-9,574,802.92	111,597.49	0.00	111,597.49
01/14/2004	1 GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-11,840,000.00		12,316,612.14		-12,176,763.33	139,848.81	0.00	139,848.81
FNMA 30 YEARS SINGLE FAMILY MTG 6 SETTLES APR									
4/7/04	FNMA 30 YEARS 6 0% 30 APRIL PRICE: 103.66015	2,530,000.00	103.66	2,622,601.95	104.05	-2,632,443.36	-9,841.41	0.00	-9,841.41
04/15/2004	1 NET BROKER (D)SBC WARBURG DILLON REED & COR NY								
4/7/04	FNMA 30 YEARS 6 0% 30 APRIL PRICE: 103.8125	9,310,000.00	103.81	9,664,943.75	104.05	-9,686,975.39	-22,031.64	0.00	-22,031.64
04/15/2004	1 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 42 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income											
Government Mortgage Backed Securities											
Sales											
Totals for security:				-11,840,000.00		12,287,545.70		-12,319,418.75	-31,873.05	0.00	-31,873.05
FNMA 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUL											
7/8/04	FNMA 30 YEARS 6 0% 30 JULY PRICE:	102.67187		-6,400,000.00	102.67	6,571,000.00	101.16	-6,474,222.13	96,777.87	0.00	96,777.87
07/15/2004	NET BROKER:	GOLDMAN SACHS & CO NW YK DTC 005									
7/12/04	FNMA 30 YEARS 6.0% 30 JULY PRICE	102.80468		-2,530,000.00	102.80	2,600,958.61	101.16	-2,559,340.94	41,617.67	0.00	41,617.67
07/15/2004	NET BROKER:	UBS WARBURG LLC									
7/12/04	FNMA 30 YEARS 6.0% 30 JULY PRICE:	102.76953		-2,910,000.00	102.77	2,990,593.35	101.16	-2,943,747.87	46,845.48	0.00	46,845.48
07/15/2004	NET BROKER:	GOLDMAN SACHS & CO NW YK DTC 005									
Totals for security:				-11,840,000.00		12,162,551.96		-11,977,310.94	185,241.02	0.00	185,241.02
FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES FEB											
2/3/04	6 0% 30 FEBRUARY PRICE	103.85937	NET BROKER:	-2,530,000.00	103.86	2,627,642.19	103.69	-2,623,344.41	4,297.78	0.00	4,297.78
02/12/2004	UBS WARBURG LLC										
2/3/04	6.0% 30 FEBRUARY PRICE.	103.88671	NET BROKER:	-9,310,000.00	103.89	9,671,853.54	103.69	-9,653,492.68	18,360.86	0.00	18,360.86
02/12/2004	GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-11,840,000.00		12,299,495.73		-12,276,837.09	22,658.64	0.00	22,658.64
FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES JUN											
6/8/04	FNMA 30 YR 6 0% 30 JUNE PRICE:	101.66015	NET	-9,310,000.00	101.66	9,464,560.52	100.64	-9,369,567.57	94,992.95	0.00	94,992.95
06/14/2004	BROKER:	GOLDMAN SACHS & CO NW YK DTC 005									
6/8/04	FNMA 30 YR 6.0% 30 JUNE PRICE	101.45703	NET	-2,530,000.00	101.46	2,566,862.88	100.64	-2,546,187.54	20,675.34	0.00	20,675.34
06/14/2004	BROKER (D)SBC WARBURG DILLON REED & COR NY										
Totals for security:				-11,840,000.00		12,031,423.40		-11,915,755.11	115,668.29	0.00	115,668.29
FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES MAR											
3/10/04	6 0% 30 MARCH PRICE.	104.35937	NET BROKER	-9,310,000.00	104.36	9,715,857.81	103.50	-9,635,514.27	80,343.54	0.00	80,343.54
03/15/2004	GOLDMAN SACHS & CO NW YK DTC 005										
3/10/04	6 0% 30 MARCH PRICE	104.29296	NET BROKER:	-2,530,000.00	104.29	2,638,612.12	103.50	-2,618,458.76	20,153.36	0.00	20,153.36
03/15/2004	UBS WARBURG LLC										
Totals for security:				-11,840,000.00		12,354,469.93		-12,253,973.03	100,496.90	0.00	100,496.90
FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES MAY											
5/10/04	6 0% 30 MAY PRICE.	101.03906	NET BROKER:	-2,530,000.00	101.04	2,556,288.29	103.56	-2,620,077.16	-63,788.87	0.00	-63,788.87
05/13/2004	(D)SBC WARBURG DILLON REED & COR NY										

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 43 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
5/10/04	6 0% 30 MAY PRICE 101 08593 NET BROKER:	-9,310,000 00	101 09	9,411,100 83	103 56	-9,641,469 72	-230,368 89	0 00	-230,368 89
05/13/2004	GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-11,840,000.00		11,967,389.12		-12,261,546.88	-294,157.76	0.00	-294,157.76
FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES NOV									
11/9/04	6 0% 30 NOVEMBER PRICE 103 50781 NET BROKER:	-4,040,000 00	103 51	4,181,715 65	103 62	-4,186,217 92	-4,502 27	0 00	-4,502 27
11/15/2004	GOLDMAN SACHS & CO NW YK DTC 005								
11/9/04	6.0% 30 NOVEMBER PRICE 103.48437 NET BROKER	-1,400,000 00	103 48	1,448,781 25	103 62	-1,450,669 58	-1,888 33	0 00	-1,888 33
11/15/2004	ALEX BROWN AND SONS NEW YORK								
Totals for security:		-5,440,000.00		5,630,496.90		-5,636,887 50	-6,390.60	0.00	-6,390.60
FNMA 30 YR PASS-THROUGHS 6 30 YEARS SETTLES OCT									
10/12/04	6 0% 30 OCTOBER PRICE 103 64452 NET BROKER:	-240,000 00	103 64	248,746 87	103 00	-247,200 00	1,546 87	0 00	1,546 87
10/14/2004	GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-240,000.00		248,746.87		-247,200 00	1,546.87	0.00	1,546.87
FNMA 5 15 YEARS SETTLES MAY									
5/12/04	FNMA 5 0% 15 MAY PRICE 99.42187 NET BROKER:	-1,400,000 00	99 42	1,391,906 25	101 20	-1,418,803 24	-24,896 99	0 00	-24,896 99
05/18/2004	LEHMAN BROS INC NEW YORK DTC 074								
5/13/04	FNMA 5.0% 15 MAY PRICE 99.23437 NET BROKER:	-4,000,000 00	99 23	3,969,375 00	101 20	-4,048,009 26	-78,634 26	0 00	-78,634 26
05/18/2004	GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-5,400,000.00		5,361,281.25		-5,464,812.50	-103,531.25	0.00	-103,531.25
FNMA 6.5 15 YEARS SETTLES NOV									
11/16/04	FNMA 6.5% 15 NOVEMBER PRICE 106 0625 NET	-1,000,000 00	106 06	1,060,625 00	105 69	-1,056,875 00	3,750 00	0 00	3,750 00
11/18/2004	BROKER BEAR STEARNS NEW YORK DTC 352								
Totals for security:		-1,000,000.00		1,060,625.00		-1,056,875.00	3,750.00	0.00	3,750.00
FNMA 6.5 TBA POOL 15YR APR									
4/15/04	FNMA TBA 6 5% TBA POOL 15YR APR PRICE.	-1,000,000 00	106 20	1,062,031 25	106 09	-1,060,937 50	1,093 75	0 00	1,093 75
04/20/2004	106.20312 NET BROKER: BEAR STEARNS NEW YORK DTC 352								
Totals for security:		-1,000,000.00		1,062,031.25		-1,060,937.50	1,093.75	0.00	1,093.75
FNMA PASS-THROUGHS 6.5 15 YEARS SETTLES MAR									

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account: iber CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 44 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
3/15/04	FNMA 6 5% 15 YEARS MARCH PRICE 106 25 NET	-1,000,000.00	106.25	1,062,500.00	106.13	-1,061,250.00	1,250.00	0.00	1,250.00
03/18/2004	BROKER: BEAR STEARNS NEW YORK DTC 352								
Totals for security:		-1,000,000.00		1,062,500.00		-1,061,250.00	1,250.00	0.00	1,250.00
FNMA POOL #255316 5% 07-01-2019 BEQ									
8/13/04	FNMA POOL # 255316 5.0% DUE 01/07/2019 PRICE	-99,990.20	101.73	101,724.40	100.42	-100,412.03	1,312.37	0.00	1,312.37
08/17/2004	101.73437 NET BROKER: COUNTRYWIDE MORTGAGE - NEW YORK								
Totals for security:		-99,990.20		101,724.40		-100,412.03	1,312.37	0.00	1,312.37
FNMA POOL #725815 6% 12-01-2033 BEQ									
9/13/04	FNMA POOL # 725815 6.0% DUE 01/12/2033 PRICE	-689,933.57	102.99	689,953.07	102.31	-685,399.61	4,553.46	0.00	4,553.46
09/16/2004	102.98828 NET BROKER: ALEX BROWN AND SONS NEW YORK								
9/14/04	FNMA POOL # 725815 6.0% DUE 01/12/2033 BROKER:	-0.01	0.00	0.00	0.00	-0.01	-0.01	0.00	-0.01
10/01/2004	CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-689,933.58		689,953.07		-685,399.62	4,553.45	0.00	4,553.45
FNMA POOL #734624 5.5% 07-01-2019 BEQ									
8/13/04	FNMA POOL # 734624 5.5% DUE 01/07/2019 PRICE:	-399,960.73	103.36	413,396.91	102.39	-409,522.29	3,874.62	0.00	3,874.62
08/16/2004	103.35937 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-399,960.73		413,396.91		-409,522.29	3,874.62	0.00	3,874.62
FNMA POOL #767061 5% 03-01-2019 BEQ									
7/16/04	FNMA POOL # 767061 5.0% DUE 01/03/2019 PRICE.	-999,900.18	100.83	1,008,180.60	98.73	-987,245.19	20,935.41	0.00	20,935.41
07/20/2004	100.82812 NET BROKER. COUNTRYWIDE MORTGAGE - NEW YORK								
Totals for security:		-999,900.18		1,008,180.60		-987,245.19	20,935.41	0.00	20,935.41
FNMA POOL #770402 5% 04-01-2019 BEQ									
7/16/04	FNMA POOL # 770402 5.0% DUE 01/04/2019 PRICE:	-399,960.31	100.83	403,272.48	98.73	-394,898.31	8,374.17	0.00	8,374.17
07/21/2004	100.82812 NET BROKER COUNTRYWIDE MORTGAGE - NEW YORK								
Totals for security:		-399,960.31		403,272.48		-394,898.31	8,374.17	0.00	8,374.17
FNMA POOL #770913 5% 04-01-2019 BEQ									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 45 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
7/16/04	FNMA POOL # 770913 5 0% DUE 01/04/2019 PRICE.	-299,970 77	100 83	302,454 90	98 53	-295,564 94	6,889 96	0 00	6,889 96
07/27/2004	100 82812 NET BROKER COUNTRYWIDE MORTGAGE - NEW YORK								
Totals for security:		-299,970 77		302,454.90		-295,564.94	6,889.96	0.00	6,889.96
FNMA POOL #774942 5% 04-01-2019 BEQ									
7/16/04	FNMA POOL # 774942 5 0% DUE 01/04/2019 PRICE:	-599,940 06	100 93	605,541 05	98 53	-591,128 44	14,412 61	0 00	14,412 61
07/20/2004	100.93359 NET BROKER. (D)SBC WARBURG DILLON REED & COR NY								
Totals for security:		-599,940.06		605,541.05		-591,128.44	14,412.61	0.00	14,412.61
FNMA POOL #789868 6% 08-01-2034 BEQ									
9/13/04	FNMA POOL # 789868 6 0% DUE 01/08/2034 PRICE.	-530,001 24	102 99	545,839 16	102 39	-542,671 58	3,167 58	0 00	3,167 58
09/15/2004	102 98827 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security:		-530,001.24		545,839.16		-542,671.58	3,167.58	0.00	3,167.58
FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES APR									
4/13/04	5 0% 15 APRIL PRICE 101 54687 NET BROKER	-4,000,000 00	101 55	4,061,875 00	102 91	-4,116,574 07	-54,699 07	0 00	-54,699 07
04/20/2004	GOLDMAN SACHS & CO NW YK DTC 005								
4/14/04	5 0% 15 APRIL PRICE 101.25 NET BROKER.	-1,400,000 00	101 25	1,417,500 00	102 91	-1,440,800 93	-23,300 93	0 00	-23,300 93
04/20/2004	LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-5,400,000.00		5,479,375.00		-5,557,375.00	-78,000.00	0.00	-78,000.00
FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES AUG									
8/6/04	5 0% 15 AUGUST PRICE 101 73438 NET BROKER:	-100,000 00	101 73	101,734 38	100 42	-100,421 88	1,312 50	0 00	1,312 50
08/17/2004	COUNTRYWIDE MORTGAGE - NEW YORK								
8/13/04	5 0% 15 AUGUST PRICE 100 42188 NET BROKER:	-100,000 00	100 42	100,421 88	101 73	-101,734 38	-1,312 50	0 00	-1,312 50
08/17/2004	GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-200,000.00		202,156.26		-202,156.26	0.00	0.00	0.00
FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL									
6/17/04	FNMA SINGLE FAMILY 5 0% 15 JULY PRICE: 99.51562	-3,000,000 00	99 52	2,985,468 75	98 58	-2,957,517 36	27,951 39	0 00	27,951 39
07/20/2004	NET BROKER ALEX BROWN AND SONS NEW YORK								
6/30/04	FNMA SINGLE FAMILY 5 0% 15 JULY PRICE 99 51562	-3,000,000 00	99 52	2,985,468 75	99.10	-2,973,045 91	12,422 84	0 00	12,422 84
07/22/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 46 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income											
Government Mortgage Backed Securities											
Sales											
7/8/04	FNMA SINGLE FAMILY 5 0% 15 JULY PRICE	100 82812		-1,700,000 00	100 83	1,714,078 13	99 10	-1,684,726 02	29,352 11	0 00	29,352 11
07/20/2004	NET BROKER: COUNTRYWIDE MORTGAGE - NEW YORK										
7/9/04	FNMA SINGLE FAMILY 5 0% 15 JULY PRICE:	100 93359		-600,000 00	100 93	605,601 56	99 10	-594,609 18	10,992 38	0 00	10,992.38
07/20/2004	NET BROKER. (D)SBC WARBURG DILLON REED & COR NY										
7/14/04	FNMA SINGLE FAMILY 5 0% 15 JULY PRICE:	100.71875		-100,000 00	100 72	100,718 75	99 10	-99,101 53	1,617 22	0 00	1,617 22
07/22/2004	NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005										
7/16/04	FNMA SINGLE FAMILY 5 0% 15 JULY PRICE:	98.73437		-1,400,000 00	98 73	1,382,281 25	100 86	-1,411,978 94	-29,697 69	0 00	-29,697 69
07/20/2004	NET BROKER LEHMAN BROS INC NEW YORK DTC 074										
7/16/04	FNMA SINGLE FAMILY 5 0% 15 JULY PRICE	98.53125		-900,000 00	98 53	886,781 25	100 86	-907,700 75	-20,919 50	0 00	-20,919 50
07/22/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-10,700,000.00		10,660,398.44		-10,628,679.69	31,718.75	0.00	31,718.75
FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUN											
6/14/04	5 0% 15 JUNE PRICE	99 14062		-1,400,000 00	99 14	1,387,968 75	98 94	-1,385,092 59	2,876 16	0 00	2,876 16
06/17/2004	NET BROKER: LEHMAN BROS INC NEW YORK DTC 074										
6/14/04	5 0% 15 JUNE PRICE	98 9414		-4,000,000 00	98 94	3,957,656 24	98 94	-3,957,407 41	248 83	0 00	248 83
06/17/2004	NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-5,400,000.00		5,345,624.99		-5,342,500.00	3,124.99	0.00	3,124.99
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES JUN											
5/14/04	5 0% 30 JUNE PRICE	95 15625		-200,000 00	95 16	190,312 50	94 69	-189,381 94	930 56	0 00	930 56
06/14/2004	NET BROKER: CSFB NEW YORK DTC 355										
5/14/04	5.0% 30 JUNE PRICE	95 13281		-700,000 00	95 13	665,929 69	94 69	-662,836 81	3,092 88	0 00	3,092 88
06/14/2004	NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005										
5/19/04	5 0% 30 JUNE PRICE	95.1875		-200,000 00	95 19	190,375 00	94 69	-189,381 94	993 06	0 00	993 06
06/14/2004	NET BROKER: MORGAN STANLEY AND CO NW YK DTC 050										
5/20/04	5 0% 30 JUNE PRICE	95 40625		-700,000 00	95 41	667,843 75	94 69	-662,836 81	5,006 94	0 00	5,006 94
06/14/2004	NET BROKER: ALEX BROWN AND SONS NEW YORK										
5/25/04	5 0% 30 JUNE PRICE	95.40625		-700,000 00	95 41	667,843 75	95.26	-666,814 94	1,028 81	0 00	1,028 81
06/14/2004	NET BROKER: UNION BANK OF SWIT NEW YK DTC 642										
5/25/04	5 0% 30 JUNE PRICE	95.13281		-700,000 00	95 13	665,929 69	95.26	-666,814 94	-885 25	0 00	-885 25
06/14/2004	NET BROKER: LEHMAN BROS INC NEW YORK DTC 074										
5/25/04	5.0% 30 JUNE PRICE	95.1875		-200,000 00	95 19	190,375 00	95 26	-190,518 56	-143 56	0 00	-143 56
06/14/2004	NET BROKER: CSFB NEW YORK DTC 355										

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 47 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income											
Government Mortgage Backed Securities											
Sales											
Totals for security:			-3,400,000.00		3,238,609.38	-3,228,585.94	10,023.44	0.00	10,023.44		
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES MAY											
4/21/04	5.0% 30 MAY PRICE	97.4375	NET BROKER	-1,000,000.00	97.44	974,375.00	98.76	-987,578.13	-13,203.13	0.00	-13,203.13
05/13/2004	LEHMAN BROS INC NEW YORK DTC 074										
4/21/04	5 0% 30 MAY PRICE	97.45312	NET BROKER.	-2,400,000.00	97.45	2,338,875.00	98.76	-2,370,187.51	-31,312.51	0.00	-31,312.51
05/13/2004	GOLDMAN SACHS & CO NW YK DTC 005										
4/23/04	5 0% 30 MAY PRICE	97.45312	NET BROKER: CSFB	-2,400,000.00	97.45	2,338,875.00	97.59	-2,342,072.37	-3,197.37	0.00	-3,197.37
05/13/2004	NEW YORK DTC 355										
4/23/04	5 0% 30 MAY PRICE	97.4375	NET BROKER: CSFB	-1,000,000.00	97.44	974,375.00	97.59	-975,863.49	-1,488.49	0.00	-1,488.49
05/13/2004	NEW YORK DTC 355										
5/10/04	5 0% 30 MAY PRICE	95.07031	NET BROKER:	-700,000.00	95.07	665,492.19	95.70	-669,895.17	-4,402.98	0.00	-4,402.98
05/13/2004	(D)SBC WARBURG DILLON REED & COR NY										
5/10/04	5 0% 30 MAY PRICE	95.0664	NET BROKER.	-700,000.00	95.07	665,464.84	95.70	-669,895.17	-4,430.33	0.00	-4,430.33
05/13/2004	LEHMAN BROS INC NEW YORK DTC 074										
5/10/04	5 0% 30 MAY PRICE.	95.07812	NET BROKER CSFB	-400,000.00	95.08	380,312.50	95.70	-382,797.24	-2,484.74	0.00	-2,484.74
05/13/2004	NEW YORK DTC 355										
Totals for security:			-8,600,000.00		8,337,769.53	-8,398,289.08	-60,519.55	0.00	-60,519.55		
FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES DEC											
12/3/04	FNMA 30 YEARS 6 0% 30 DECEMBER PRICE:	103.53906		-1,400,000.00	103.54	1,449,546.88	103.27	-1,445,784.30	3,762.58	0.00	3,762.58
12/13/2004	NET BROKER ALEX BROWN AND SONS NEW YORK										
12/7/04	FNMA 30 YEARS 6.0% 30 DECEMBER PRICE.	103.53515		-4,040,000.00	103.54	4,182,820.30	103.27	-4,172,120.40	10,699.90	0.00	10,699.90
12/13/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:			-5,440,000.00		5,632,367.18	-5,817,904.70	14,462.48	0.00	14,462.48		
FNMA SINGLE FAMILY MTG 6 30 YEARS SETTLES SEP											
8/12/04	6 0% 30 SEPTEMBER PRICE	102.98828	NET BROKER:	-5,200,000.00	102.99	5,355,390.61	102.35	-5,322,030.71	33,359.90	0.00	33,359.90
09/16/2004	ALEX BROWN AND SONS NEW YORK										
8/18/04	6 0% 30 SEPTEMBER PRICE	102.98828	NET BROKER:	-2,000,000.00	102.99	2,059,765.62	102.95	-2,059,039.35	726.27	0.00	726.27
09/16/2004	(D)SBC WARBURG DILLON REED & COR NY										
8/18/04	6.0% 30 SEPTEMBER PRICE	102.98828	NET BROKER:	-2,000,000.00	102.99	2,059,765.62	102.95	-2,059,039.36	726.26	0.00	726.26
09/16/2004	GOLDMAN SACHS & CO NW YK DTC 005										
8/25/04	6 0% 30 SEPTEMBER PRICE	103.36327	NET BROKER.	-240,000.00	103.36	248,071.87	102.95	-247,084.72	987.15	0.00	987.15
09/16/2004	GOLDMAN SACHS & CO NW YK DTC 005										

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 48 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income											
Government Mortgage Backed Securities											
Sales											
9/13/04	6 0% 30 SEPTEMBER PRICE	102.30859	NET BROKER	-670,000.00	102.31	685,467.58	102.99	-690,021.48	-4,553.90	0.00	-4,553.90
09/16/2004	GOLDMAN SACHS & CO NW YK DTC 005										
9/13/04	6 0% 30 SEPTEMBER PRICE	102.39062	NET BROKER	-530,000.00	102.39	542,670.31	102.99	-545,837.89	-3,167.58	0.00	-3,167.58
09/16/2004	(D)SBC WARBURG DILLON REED & COR NY										
Totals for security:				-10,640,000.00		10,951,131.61		-10,923,053.51	28,078.10	0.00	28,078.10
FNMA SINGLE FAMILY MTG 6.5 15 YEARS SETTLES JUL											
7/14/04	6 5% 15 JULY PRICE	105.625	NET BROKER: BEAR	-1,000,000.00	105.63	1,056,250.00	104.97	-1,049,687.50	6,562.50	0.00	6,562.50
07/20/2004	STEARNS NEW YORK DTC 352										
Totals for security:				-1,000,000.00		1,056,250.00		-1,049,687.50	6,562.50	0.00	6,562.50
FNMA TBA POOL #9999999 5.5 DUE 03-01-2015 REG											
3/15/04	FNMA 5.5% TBA POOL 15YR MARCH PRICE.	104.47656	NET BROKER	-1,400,000.00	104.48	1,462,671.88	103.89	-1,454,468.75	8,203.13	0.00	8,203.13
03/18/2004	LEHMAN BROS INC NEW YORK DTC 074										
Totals for security:				-1,400,000.00		1,462,671.88		-1,454,468.75	8,203.13	0.00	8,203.13
FNMA TBA POOL #9999999 5.5 DUE 05-01-2014 REG											
5/12/04	FNMA 5.5% TBA POOL 15YR MAY PRICE.	101.70703	NET BROKER	-1,400,000.00	101.71	1,423,898.43	103.06	-1,442,875.00	-18,976.57	0.00	-18,976.57
05/18/2004	LEHMAN BROS INC NEW YORK DTC 074										
Totals for security:				-1,400,000.00		1,423,898.43		-1,442,875.00	-18,976.57	0.00	-18,976.57
FNMA TBA POOL 5.5 15 YR AUG											
8/6/04	FNMA 5.5% TBA POOL 15YR AUG PRICE	103.35937	NET BROKER	-1,400,000.00	103.36	1,447,031.25	102.39	-1,433,468.75	13,562.50	0.00	13,562.50
08/17/2004	GOLDMAN SACHS & CO NW YK DTC 005										
8/13/04	FNMA 5.5% TBA POOL 15YR AUG PRICE:	102.39062	NET BROKER	-400,000.00	102.39	409,562.50	103.36	-413,437.50	-3,875.00	0.00	-3,875.00
08/17/2004	LEHMAN BROS INC NEW YORK DTC 074										
Totals for security:				-1,800,000.00		1,856,593.75		-1,846,906.25	9,687.50	0.00	9,687.50
FNMA TBA POOL 5.5 15 YR FEB											
2/12/04	FNMA 5.5% TBA POOL 15YR FEB PRICE.	104.17968	NET BROKER	-1,400,000.00	104.18	1,458,515.63	103.75	-1,452,500.00	6,015.63	0.00	6,015.63
02/18/2004	LEHMAN BROS INC NEW YORK DTC 074										
Totals for security:				-1,400,000.00		1,458,515.63		-1,452,500.00	6,015.63	0.00	6,015.63
FNMA TBA POOL 5.5% 15 YR JUN											
6/14/04	FNMA 5.5% TBA POOL 15YR JUN PRICE:	101.39843	NET BROKER	-1,400,000.00	101.40	1,419,578.13	101.37	-1,419,250.00	328.13	0.00	328.13
06/17/2004	LEHMAN BROS INC NEW YORK DTC 074										

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
CWF06 - WAM CORE PLUS
CWF06

Page 49 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
Totals for security:		-1,400,000.00		1,419,578.13		-1,419,250.00	328.13	0.00	328.13
FNMA TBA POOL 6.30 YR AUG									
8/4/04	FNMA 6% TBA POOL 30YR AUG PRICE 102 69921	-2,910,000.00	102.70	2,988,547.27	102.42	-2,980,444.80	8,102.47	0.00	8,102.47
08/13/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
8/5/04	FNMA 6% TBA POOL 30YR AUG PRICE 102 77343	-2,530,000.00	102.77	2,600,167.98	102.42	-2,591,245.83	8,922.15	0.00	8,922.15
08/13/2004	NET BROKER UNION BANK OF SWIT NEW YK DTC 642								
Totals for security:		-5,440,000.00		5,588,715.25		-5,571,690.63	17,024.62	0.00	17,024.62
FNMA TBA POOL 6.5 15 YR JAN									
1/13/04	FNMA TBA 6 5% TBA POOL 15YR JANUARY PRICE:	-1,000,000.00	106.30	1,062,968.75	105.59	-1,055,937.50	7,031.25	0.00	7,031.25
01/20/2004	106 29687 NET BROKER BEAR STEARNS NEW YORK DTC 352								
Totals for security:		-1,000,000.00		1,062,968.75		-1,055,937.50	7,031.25	0.00	7,031.25
FNMA TBA POOL 6.5 15 YR SEP									
9/15/04	FNMA 6 5% TBA POOL 15YR SEP PRICE 106.10937	-1,000,000.00	106.11	1,061,093.75	105.78	-1,057,812.50	3,281.25	0.00	3,281.25
09/20/2004	NET BROKER BEAR STEARNS NEW YORK DTC 352								
Totals for security:		-1,000,000.00		1,061,093.75		-1,057,812.50	3,281.25	0.00	3,281.25
FNMA TBA POOL 6.5%									
8/11/04	FNMA TBA POOL #9999999 6 5% DUE 01 AUG 201	-1,000,000.00	106.00	1,060,000.00	105.41	-1,054,062.50	5,937.50	0.00	5,937.50
08/17/2004	PRICE 106 0 NET BROKER BEAR STEARNS NEW YORK DTC 352								
Totals for security:		-1,000,000.00		1,060,000.00		-1,054,062.50	5,937.50	0.00	5,937.50
G STAR 2003 3 LTD POOL #815283 6% 06-15-2033 BEQ									
11/18/04	GOVT NATL MTG ASSO 6% MBPT 15/06/33 USD1000	-776,355.70	103.80	805,893.62	103.87	-806,378.84	-485.22	0.00	-485.22
11/22/2004	PRICE 103 80468 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security:		-776,355.70		805,893.62		-806,378.84	-485.22	0.00	-485.22
GNMA 6 TBA POOL 30YR APR									
4/14/04	GNMA 6% TBA POOL 30YR APRIL PRICE 103 48437	-5,280,000.00	103.48	5,463,975.00	104.41	-5,512,650.00	-48,675.00	0.00	-48,675.00
04/22/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-5,280,000.00		5,463,975.00		-5,512,650.00	-48,675.00	0.00	-48,675.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 50 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
<u>GNMA 7 TBA POOL 30YR SETTLES NOVEMBER</u>									
11/17/04	GNMA 7% TBA POOL 30YR SETTLES NOVEMBER PRICE:	-5,300,000.00	106.52	5,645,328.13	106.71	-5,655,679.71	-10,351.58	0.00	-10,351.58
11/22/2004	106.51562 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-5,300,000.00		5,645,328.13		-5,655,679.71	-10,351.58	0.00	-10,351.58
<u>GNMA 1 30 YEARS SINGLE FAMILY MORTGAGE 6% 30 YEARS SETTLES FEBRUARY</u>									
2/5/04	GNMA 30 YEARS 6% 30 FEBRUARY PRICE 104.375	-1,280,000.00	104.38	1,336,000.00	104.33	-1,335,454.55	545.45	0.00	545.45
02/19/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
2/5/04	GNMA 30 YEARS 6% 30 FEBRUARY PRICE 104.375	-2,720,000.00	104.38	2,839,000.00	104.33	-2,837,840.91	1,159.09	0.00	1,159.09
02/19/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
2/17/04	GNMA 30 YEARS 6% 30 FEBRUARY PRICE 104.625	-1,280,000.00	104.63	1,339,200.00	104.33	-1,335,454.54	3,745.46	0.00	3,745.46
02/19/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-5,280,000.00		5,514,200.00		-5,508,750.00	5,450.00	0.00	5,450.00
<u>GNMA 1 30 YEARS SINGLE FAMILY MTG 6 SETTLES AUG</u>									
8/16/04	GNMA 1 30 YEARS 6 0% 30 AUGUST PRICE 103.52734	-11,080,000.00	103.53	11,470,829.72	102.89	-11,400,281.25	70,548.47	0.00	70,548.47
08/19/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-11,080,000.00		11,470,829.72		-11,400,281.25	70,548.47	0.00	70,548.47
<u>GNMA 1 30 YEARS SINGLE FAMILY MTG 6 SETTLES DEC</u>									
12/15/04	PENDING GNMA 1 30 YEARS SINGLE FAMILY MTG 6	-2,080,000.00	103.82	2,159,462.51	103.62	-2,155,318.75	4,143.76	0.00	4,143.76
12/20/2004	SETTLES DEC								
Totals for security:		-2,080,000.00		2,159,462.51		-2,155,318.75	4,143.76	0.00	4,143.76
<u>GNMA 1 30 YEARS SINGLE FAMILY MTG 6 30 YEARS SETTLES JUN</u>									
6/16/04	6 0% 30 JUNE PRICE: 101.9375 NET BROKER.	-11,080,000.00	101.94	11,294,675.00	101.37	-11,231,306.25	63,368.75	0.00	63,368.75
06/30/2004	GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-11,080,000.00		11,294,675.00		-11,231,306.25	63,368.75	0.00	63,368.75
<u>GNMA 1 30 YR SF PASS-THROUGHS 6.5 30 YEARS SETTLES APR</u>									
4/14/04	GNMA 1 30 YR 6 5% 30 APRIL PRICE. 104.92968 NET	-8,260,000.00	104.93	8,667,192.23	105.46	-8,711,156.97	-43,964.74	0.00	-43,964.74
04/22/2004	BROKER GOLDMAN SACHS & CO NW YK DTC 005								
4/19/04	GNMA 1 30 YR 6 5% 30 APRIL PRICE: 105.03125 NET	-2,600,000.00	105.03	2,730,812.50	105.46	-2,742,010.67	-11,198.17	0.00	-11,198.17
04/22/2004	BROKER SALOMON BROS INC & NW YK DTC 274								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 51 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
4/19/04	GNMA I 30 YR 6.5% 30 APRIL PRICE 105.0039 NET	-2,000,000 00	105 00	2,100,078 12	105 46	-2,109,238 98	-9,160 86	0 00	-9,160 86
04/22/2004	BROKER BEAR STEARNS NEW YORK DTC 352								
4/19/04	GNMA I 30 YR 6 5% 30 APRIL PRICE 104 99218 NET	-1,200,000 00	104 99	1,259,906 26	105 46	-1,265,543 38	-5,637 12	0 00	-5,637 12
04/22/2004	BROKER MORGAN STANLEY AND CO NW YK DTC 050								
Totals for security:		-14,060,000 00		14,757,989.11		-14,827,950.00	-69,960.89	0.00	-69,960.89
GNMA I 30 YR SF PASS-THROUGHS(SF) 6.5 30YRS SETTLES AUG									
8/13/04	GNMA I 30 YR 6 5% 30 AUGUST PRICE 105 20312	-1,200,000 00	105 20	1,262,437 50	104 56	-1,254,756 47	7,681 03	0 00	7,681 03
08/19/2004	NET BROKER MORGAN STANLEY AND CO NW YK DTC 050								
8/13/04	GNMA I 30 YR 6.5% 30 AUGUST PRICE. 105.20312	-2,600,000 00	105 20	2,735,281 25	104 56	-2,718,639 01	16,642 24	0 00	16,642 24
08/19/2004	NET BROKER. SALOMON BROS INC & NW YK DTC 274								
8/16/04	GNMA I 30 YR 6 5% 30 AUGUST PRICE 105.07812	-2,000,000 00	105 08	2,101,562 50	104 56	-2,091,260 77	10,301 73	0 00	10,301 73
08/19/2004	NET BROKER. BEAR STEARNS NEW YORK DTC 352								
Totals for security:		-5,800,000 00		6,099,281.25		-6,064,656.25	34,625.00	0.00	34,625.00
GNMA I 30 YR SINGLE FAM PASS-THROUGHS(SF) 5.5 30 YRS SETTLES JAN									
1/15/04	GNMA I 30 YR 5.5% 30 JANUARY PRICE 102 77734	-800,000 00	102 78	822,218 75	100 97	-807,746 91	14,471 84	0 00	14,471 84
01/22/2004	NET BROKER: LEHMAN BROS INC NEW YORK DTC 074								
1/15/04	GNMA I 30 YR 5.5% 30 JANUARY PRICE 102.72656	-3,250,000 00	102 73	3,338,613 30	100 97	-3,281,471 84	57,141 46	0 00	57,141 46
01/22/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-4,050,000 00		4,160,832.05		-4,089,218.75	71,613.30	0.00	71,613.30
GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS 5.5 30 YEARS SETTLES JUN									
6/16/04	GNMA I 30 YR 5 5% 30 JUNE PRICE 99 08984 NET	-800,000 00	99 09	792,718 75	99 10	-792,825 31	-106 56	0 00	-106 56
06/22/2004	BROKER LEHMAN BROS INC NEW YORK DTC 074								
6/16/04	GNMA I 30 YR 5 5% 30 JUNE PRICE 99.14062 NET	-7,250,000 00	99 14	7,187,695 31	99 10	-7,184,979 38	2,715 93	0 00	2,715 93
06/30/2004	BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-8,050,000 00		7,980,414.06		-7,977,804.89	2,609.37	0.00	2,609.37
GNMA I 30 YR SINGLE FAMILY PASS-THROUGHS 5.5 30 YEARS NOV									
11/8/04	GNMA I 30 YR 5.5% 30 NOVEMBER PRICE 101.96875	-4,200,000 00	101 97	4,282,687 50	102 05	-4,286,296 89	-3,609 39	0 00	-3,609 39
11/22/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
11/8/04	GNMA I 30 YR 5 5% 30 NOVEMBER PRICE 102 01562	-2,500,000 00	102 02	2,550,390 63	102 05	-2,551,367 20	-976 57	0 00	-976 57
11/22/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 52 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
11/10/04	GNMA 1 30 YR 5.5% 30 NOVEMBER PRICE	101.89062	101.89	1,375,523.44	102.05	-1,377,738.29	-2,214.85	0.00	-2,214.85
11/22/2004	NET BROKER BARCLAYS BANK PLC NEW YORK								
11/18/04	GNMA 1 30 YR 5 5% 30 NOVEMBER PRICE	102.05468	102.05	1,377,738.29	101.89	-1,375,523.44	2,214.85	0.00	2,214.85
11/22/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-9,400,000.00		9,586,339.88		-9,590,925.82	-4,585.96	0.00	-4,585.96
GNMA 1 30 YR SINGLE FAMILY PASS-THRU(SF) 6.5 30 YEARS SETTLES JUL									
7/19/04	GNMA 1 30 YR 6 5% 30 JULY PRICE	104.73437	104.73	2,094,687.50	103.71	-2,074,170.26	20,517.24	0.00	20,517.24
07/22/2004	BROKER. BEAR STEARNS NEW YORK DTC 352								
7/20/04	GNMA 1 30 YR 6 5% 30 JULY PRICE	104.6875	104.69	2,721,875.00	103.71	-2,696,421.34	25,453.66	0.00	25,453.66
07/22/2004	BROKER. SALOMON BROS INC & NW YK DTC 274								
7/20/04	GNMA 1 30 YR 6 5% 30 JULY PRICE	104.6875	104.69	1,256,250.00	103.71	-1,244,502.15	11,747.85	0.00	11,747.85
07/22/2004	BROKER MORGAN STANLEY AND CO NW YK DTC 050								
Totals for security:		-5,800,000.00		6,072,812.50		-6,015,093.75	57,718.75	0.00	57,718.75
GNMA 1 30 YR SINGLE FAMILY PASS THROUGH(SF) 5.5 30 YEARS SETTLES MAY									
5/17/04	GNMA 1 30 YR 5.5% 30 MAY PRICE	99.51953	99.52	7,215,166.00	100.84	-7,310,594.91	-95,428.91	0.00	-95,428.91
05/20/2004	BROKER GOLDMAN SACHS & CO NW YK DTC 005								
5/17/04	GNMA 1 30 YR 5 5% 30 MAY PRICE	99.48437	99.48	795,875.00	100.84	-806,686.34	-10,811.34	0.00	-10,811.34
05/20/2004	BROKER LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-8,050,000.00		8,011,041.00		-8,117,281.25	-106,240.25	0.00	-106,240.25
GNMA 1 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 5 30 YEARS SETTLES SEP									
9/14/04	5 0% 30 SEPTEMBER PRICE	99.65234	99.65	498,261.72	98.88	-494,384.77	3,876.95	0.00	3,876.95
09/22/2004	ALEX BROWN AND SONS NEW YORK								
9/14/04	5 0% 30 SEPTEMBER PRICE	99.76171	99.76	1,995,234.38	98.88	-1,977,539.06	17,695.32	0.00	17,695.32
09/22/2004	SALOMON BROS INC & NW YK DTC 274								
9/16/04	5.0% 30 SEPTEMBER PRICE	100.16406	100.16	3,105,085.95	98.88	-3,065,185.55	39,900.40	0.00	39,900.40
09/22/2004	GOLDMAN SACHS & CO NW YK DTC 005								
9/20/04	5.0% 30 SEPTEMBER PRICE	98.75	98.75	3,061,250.00	100.16	-3,105,085.95	-43,835.95	0.00	-43,835.95
09/22/2004	LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-8,700,000.00		8,659,832.05		-8,642,195.33	17,638.72	0.00	17,638.72
GNMA 1 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES JAN									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: 1ber CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 53 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
1/15/04	GNMA 1 30 YR 6 0% 30 JANUARY PRICE.	104.60156							
01/22/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005	-1,280,000.00	104.60	1,338,900.01	103.50	-1,324,800.00	14,100.01	0.00	14,100.01
Totals for security:		-1,280,000.00		1,338,900.01		-1,324,800.00	14,100.01	0.00	14,100.01
GNMA 1 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAR									
3/15/04	6 0% 30 MARCH PRICE	104.57812							
03/23/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005	-5,280,000.00	104.58	5,521,725.00	104.07	-5,495,000.00	26,725.00	0.00	26,725.00
Totals for security:		-5,280,000.00		5,521,725.00		-5,495,000.00	26,725.00	0.00	26,725.00
GNMA 1 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6 30 YEARS SETTLES MAY									
5/17/04	GNMA 6% TBA POOL 30YR MAY PRICE	102.09765							
05/20/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005	-5,280,000.00	102.10	5,390,756.24	103.30	-5,454,487.53	-63,731.29	0.00	-63,731.29
Totals for security:		-5,280,000.00		5,390,756.24		-5,454,487.53	-63,731.29	0.00	-63,731.29
GNMA 1 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6.5 30 YEARS SETTLES FEBRUARY									
1/22/04	GNMA 6 5% TBA POOL 30YR FEBRUARY PRICE								
02/20/2004	105.45312 NET BROKER LEHMAN BROS INC NEW YORK DTC 074	-2,800,000.00	105.45	2,952,687.50	105.48	-2,953,311.58	-624.08	0.00	-624.08
2/11/04	GNMA 6 5% TBA POOL 30YR FEBRUARY PRICE								
02/20/2004	105.45312 NET BROKER MORGAN STANLEY AND CO NW YK DTC 050	-2,800,000.00	105.45	2,952,687.50	105.47	-2,953,207.94	-520.44	0.00	-520.44
2/13/04	GNMA 6 5% TBA POOL 30YR FEBRUARY PRICE:								
02/19/2004	105.88281 NET BROKER BEAR STEARNS NEW YORK DTC 352	-2,000,000.00	105.88	2,117,656.26	105.47	-2,109,434.24	8,222.02	0.00	8,222.02
2/17/04	GNMA 6 5% TBA POOL 30YR FEBRUARY PRICE:								
02/20/2004	105.82812 NET BROKER MORGAN STANLEY AND CO NW YK DTC 050	-1,200,000.00	105.83	1,269,937.50	105.47	-1,265,660.55	4,276.95	0.00	4,276.95
2/17/04	GNMA 6 5% TBA POOL 30YR FEBRUARY PRICE								
02/19/2004	105.78906 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005	-8,260,000.00	105.79	8,738,176.60	105.47	-8,711,963.41	26,213.19	0.00	26,213.19
2/17/04	GNMA 6.5% TBA POOL 30YR FEBRUARY PRICE:								
02/19/2004	105.85156 NET BROKER SALOMON BROS INC & NW YK DTC 274	-2,600,000.00	105.85	2,752,140.64	105.47	-2,742,264.51	9,876.13	0.00	9,876.13
Totals for security:		-19,660,000.00		20,783,296.00		-20,735,842.23	47,443.77	0.00	47,443.77
GNMA 1 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6.5 30 YEARS SETTLES JANUARY									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 54 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
1/15/04	GNMA 6.5% TBA POOL 30YR JANUARY PRICE	-8,260,000.00	105.59	8,722,043.75	105.13	-8,683,716.93	38,326.82	0.00	38,326.82
01/22/2004	105 59375 NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005								
1/15/04	GNMA 6.5% TBA POOL 30YR JANUARY PRICE	-2,000,000.00	105.52	2,110,312.50	105.13	-2,102,594.90	7,717.60	0.00	7,717.60
01/22/2004	105 51562 NET BROKER BEAR STEARNS NEW YORK DTC 352								
1/16/04	GNMA 6.5% TBA POOL 30YR JANUARY PRICE	-4,000,000.00	105.60	4,224,062.52	105.13	-4,205,189.80	18,872.72	0.00	18,872.72
01/22/2004	105 60156 NET BROKER MORGAN STANLEY AND CO NW YK DTC 050								
1/16/04	GNMA 6.5% TBA POOL 30YR JANUARY PRICE	-2,600,000.00	105.54	2,744,015.64	105.13	-2,733,373.37	10,642.27	0.00	10,642.27
01/22/2004	105 53906 NET BROKER. SALOMON BROS INC & NW YK DTC 274								
Totals for security:		-16,860,000.00		17,800,434.41		-17,724,875.00	75,559.41	0.00	75,559.41
GNMA 1 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 6.5 30 YEARS SETTLES MARCH									
3/15/04	GNMA 6.5% TBA POOL 30YR MARCH PRICE 105.52343	-8,260,000.00	105.52	8,716,235.98	105.64	-8,726,056.99	-9,821.01	0.00	-9,821.01
03/23/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
3/16/04	GNMA 6.5% TBA POOL 30YR MARCH PRICE. 105.51953	-1,200,000.00	105.52	1,266,234.37	105.64	-1,267,708.04	-1,473.67	0.00	-1,473.67
03/23/2004	NET BROKER. MORGAN STANLEY AND CO NW YK DTC 050								
3/16/04	GNMA 6.5% TBA POOL 30YR MARCH PRICE: 105.49023	-2,000,000.00	105.49	2,109,804.68	105.64	-2,112,846.73	-3,042.05	0.00	-3,042.05
03/23/2004	NET BROKER BEAR STEARNS NEW YORK DTC 352								
3/18/04	GNMA 6.5% TBA POOL 30YR MARCH PRICE 105.67187	-2,600,000.00	105.67	2,747,468.75	105.64	-2,746,700.74	768.01	0.00	768.01
03/23/2004	NET BROKER: SALOMON BROS INC & NW YK DTC 274								
Totals for security:		-14,060,000.00		14,839,743.78		-14,853,312.50	-13,568.72	0.00	-13,568.72
GNMA 1 30 YR SINGLE FAMILY PASS-THROUGHS(SF) 7 30 YEARS SETTLES AUG									
8/16/04	7.0% 30 AUGUST PRICE 106.46875 NET BROKER:	-5,300,000.00	106.47	5,642,843.75	106.16	-5,626,281.25	16,562.50	0.00	16,562.50
08/19/2004	LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-5,300,000.00		5,642,843.75		-5,626,281.25	16,562.50	0.00	16,562.50
GNMA 1 30 YR SINGLE FAMILY PASS-THRU(SF) 6.5 30 YEARS SETTLES DEC									
12/15/04	GNMA 1 30 YR 6.5% 30 DECEMBER PRICE 105.23437	-800,000.00	105.23	841,875.00	105.33	-842,616.94	-741.94	0.00	-741.94
12/20/2004	NET BROKER SALOMON BROS INC & NW YK DTC 274								
12/15/04	GNMA 1 30 YR 6.5% 30 DECEMBER PRICE. 105.21875	-2,000,000.00	105.22	2,104,375.00	105.33	-2,106,542.34	-2,167.34	0.00	-2,167.34
12/20/2004	NET BROKER: BEAR STEARNS NEW YORK DTC 352								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 55 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
12/15/04	GNMA 1 30 YR 6 5% 30 DECEMBER PRICE	105 21875							
12/20/2004	NET BROKER MORGAN STANLEY AND CO NW YK DTC 050	-300,000.00	105.22	315,656.25	105.33	-315,981.35	-325.10	0.00	-325.10
Totals for security:		-3,100,000.00		3,261,906.25		-3,265,140.63	-3,234.38	0.00	-3,234.38
GNMA 1 SINGLE 7 30 YEARS SETTLES MAY									
5/17/04	GNMA 1 30 YR 7% 30 MAY PRICE	105 875	NET						
05/20/2004	BROKER LEHMAN BROS INC NEW YORK DTC 074	-5,300,000.00	105.88	5,611,375.00	106.31	-5,634,562.50	-23,187.50	0.00	-23,187.50
Totals for security:		-5,300,000.00		5,611,375.00		-5,634,562.50	-23,187.50	0.00	-23,187.50
GNMA 1 SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES FEBRUARY									
2/5/04	5 5% 30 FEBRUARY PRICE	102.19531	NET BROKER:						
02/19/2004	GOLDMAN SACHS & CO NW YK DTC 005	-750,000.00	102.20	766,464.85	102.30	-767,267.32	-802.47	0.00	-802.47
2/5/04	5 5% 30 FEBRUARY PRICE	102.19531	NET BROKER						
02/19/2004	GOLDMAN SACHS & CO NW YK DTC 005	-3,250,000.00	102.20	3,321,347.67	102.30	-3,324,825.07	-3,477.40	0.00	-3,477.40
2/13/04	5 5% 30 FEBRUARY PRICE:	102.94921	NET BROKER:						
02/20/2004	LEHMAN BROS INC NEW YORK DTC 074	-800,000.00	102.95	823,593.75	102.30	-818,418.48	5,175.27	0.00	5,175.27
2/17/04	5 5% 30 FEBRUARY PRICE	102.79296	NET BROKER:						
02/19/2004	GOLDMAN SACHS & CO NW YK DTC 005	-3,250,000.00	102.79	3,340,771.49	102.30	-3,324,825.07	15,946.42	0.00	15,946.42
Totals for security:		-8,050,000.00		8,252,177.76		-8,235,335.94	16,841.82	0.00	16,841.82
GNMA 1 SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES MARCH									
3/15/04	5 5% 30 MARCH PRICE	103.26562	NET BROKER.						
03/23/2004	GOLDMAN SACHS & CO NW YK DTC 005	-7,250,000.00	103.27	7,486,757.81	102.13	-7,404,189.15	82,568.66	0.00	82,568.66
3/16/04	5 5% 30 MARCH PRICE	103.22265	NET BROKER:						
03/23/2004	LEHMAN BROS INC NEW YORK DTC 074	-800,000.00	103.22	825,781.25	102.13	-817,013.98	8,767.27	0.00	8,767.27
Totals for security:		-8,050,000.00		8,312,539.06		-8,221,203.13	91,335.93	0.00	91,335.93
GNMA 1 SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES OCTOBER									
10/18/04	5 5% 30 OCTOBER PRICE.	102.33593	NET BROKER:						
10/21/2004	GOLDMAN SACHS & CO NW YK DTC 005	-8,050,000.00	102.34	8,238,043.01	101.98	-8,209,742.19	28,300.82	0.00	28,300.82
Totals for security:		-8,050,000.00		8,238,043.01		-8,209,742.19	28,300.82	0.00	28,300.82
GNMA 1 SINGLE FAMILY MTG 5 30 YEARS SETTLES APR									
4/14/04	5 0% 30 APRIL PRICE.	98.13671	NET BROKER.						
04/22/2004	GOLDMAN SACHS & CO NW YK DTC 005	-6,100,000.00	98.14	5,986,339.86	100.98	-6,159,914.69	-173,574.83	0.00	-173,574.83

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 56 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income											
Government Mortgage Backed Securities											
Sales											
4/19/04	5 0% 30 APRIL PRICE	98 66015	NET BROKER. ALEX	-500,000 00	98 66	493,300 78	100 98	-504,911 04	-11,610 26	0 00	-11,610 26
04/22/2004	BROWN AND SONS NEW YORK										
4/19/04	5 0% 30 APRIL PRICE.	98.4414	NET BROKER	-3,100,000 00	98 44	3,051,683 59	100 98	-3,130,448 45	-78,764 86	0 00	-78,764 86
04/22/2004	LEHMAN BROS INC NEW YORK DTC 074										
4/19/04	5 0% 30 APRIL PRICE	98 38671	NET BROKER:	-4,000,000 00	98 39	3,935,468 76	100 98	-4,039,288 33	-103,819 57	0 00	-103,819 57
04/22/2004	SALOMON BROS INC & NW YK DTC 274										
Totals for security:			-13,700,000.00	13,466,792.98	-13,834,562.51	-367,769.52	0.00	-367,769.52			
GNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES DEC											
12/15/04	5.0% 30 DECEMBER PRICE	100.61328	NET BROKER:	-500,000 00	100 61	503,066 41	99 82	-499,108 54	3,957 87	0 00	3,957 87
12/20/2004	ALEX BROWN AND SONS NEW YORK										
12/15/04	5.0% 30 DECEMBER PRICE	100.66015	NET BROKER:	-3,100,000 00	100 66	3,120,464 84	99 82	-3,094,472 94	25,991 90	0 00	25,991 90
12/20/2004	GOLDMAN SACHS & CO NW YK DTC 005										
12/15/04	5.0% 30 DECEMBER PRICE.	100 59765	NET BROKER.	-2,000,000 00	100 60	2,011,953 12	99 82	-1,996,434 15	15,518 97	0 00	15,518 97
12/20/2004	SALOMON BROS INC & NW YK DTC 274										
Totals for security:			-5,600,000.00	5,635,484.37	-5,590,015.63	45,468.74	0.00	45,468.74			
GNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB											
2/5/04	5 0% 30 FEBRUARY PRICE.	99 5625	NET BROKER.	-930,000 00	99 56	925,931 25	100 28	-932,569 90	-6,638 65	0 00	-6,638 65
02/19/2004	GOLDMAN SACHS & CO NW YK DTC 005										
2/5/04	5 0% 30 FEBRUARY PRICE	99 5625	NET BROKER.	-3,960,000 00	99 56	3,942,675 00	100 28	-3,970,942 81	-28,267 81	0 00	-28,267 81
02/19/2004	GOLDMAN SACHS & CO NW YK DTC 005										
2/11/04	GNMA 5 0% 30 FEBRUARY PRICE	99 14062	NET	-1,200,000 00	99 14	1,189,687 50	99 95	-1,199,375 91	-9,688 41	0 00	-9,688 41
01/01/12	BROKER WACHOVIA SECS INC NEW YORK DTC346										
2/11/04	GNMA 5 0% 30 FEBRUARY PRICE	99 5625	NET	-3,960,000 00	99 56	3,942,675 00	99 95	-3,957,940 51	-15,265 51	0 00	-15,265 51
02/20/2004	BROKER LEHMAN BROS INC NEW YORK DTC 074										
2/13/04	GNMA 5 0% 30 FEBRUARY PRICE	100 63671	NET	-3,100,000 00	100 64	3,119,738 29	99 95	-3,098,387 77	21,350 52	0 00	21,350 52
02/20/2004	BROKER LEHMAN BROS INC NEW YORK DTC 074										
2/17/04	GNMA 5.0% 30 FEBRUARY PRICE	100 5625	NET	-4,000,000 00	100 56	4,022,500 00	99 95	-3,997,919 71	24,580 29	0 00	24,580 29
02/19/2004	BROKER SALOMON BROS INC & NW YK DTC 274										
2/17/04	GNMA 5 0% 30 FEBRUARY PRICE:	100.48437	NET	-500,000 00	100 48	502,421 88	99 95	-499,739 96	2,681 92	0 00	2,681 92
02/19/2004	BROKER ALEX BROWN AND SONS NEW YORK										
Totals for security:			-17,850,000.00	17,645,628.92	-17,656,876.57	-11,247.65	0.00	-11,247.65			
GNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES JAN											

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 57 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income											
Government Mortgage Backed Securities											
Sales											
1/6/04	5 0% 30 JANUARY PRICE	99 29687	NET BROKER:	-1,500,000 00	99 30	1,489,453 13	98 61	-1,479,093 87	10,359 26	0 00	10,359 26
01/22/2004	LEHMAN BROS INC NEW YORK DTC 074										
1/15/04	5 0% 30 JANUARY PRICE	100.51562	NET BROKER:	-7,060,000 00	100 52	7,096,403 13	98 61	-6,961,601 84	134,801 29	0 00	134,801 29
01/22/2004	LEHMAN BROS INC NEW YORK DTC 074										
1/15/04	5 0% 30 JANUARY PRICE	100 6289	NET BROKER:	-500,000 00	100 63	503,144 53	98 61	-493,031 29	10,113 24	0 00	10,113 24
01/22/2004	ALEX BROWN AND SONS NEW YORK										
1/15/04	5 0% 30 JANUARY PRICE	100.48437	NET BROKER:	-930,000 00	100 48	934,504 68	98 61	-917,038.20	17,466 49	0 00	17,466 49
01/22/2004	GOLDMAN SACHS & CO NW YK DTC 005										
1/16/04	5 0% 30 JANUARY PRICE	100 72265	NET BROKER:	-4,000,000 00	100 72	4,028,906 24	98 61	-3,944,250 33	84,655 91	0 00	84,655 91
01/22/2004	SALOMON BROS INC & NW YK DTC 274										
1/20/04	5 0% 30 JANUARY PRICE	100 28906	NET BROKER:	-1,200,000 00	100 29	1,203,468 76	98 61	-1,183,275 10	20,193 66	0 00	20,193 66
01/22/2004	WACHOVIA SECS INC NEW YORK DTC346										
Totals for security:				-15,190,000.00		15,255,880.48		-14,978,290.63	277,589.85	0.00	277,589.85
GNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES JUL											
7/19/04	5 0% 30 JULY PRICE	98.38281	NET BROKER: ALEX	-500,000 00	98 38	491,914 07	95 72	-478,597 72	13,316 35	0 00	13,316 35
07/22/2004	BROWN AND SONS NEW YORK										
7/19/04	5.0% 30 JULY PRICE	98 38281	NET BROKER:	-3,100,000 00	98 38	3,049,867 20	95 72	-2,967,305 88	82,561 32	0 00	82,561 32
07/22/2004	LEHMAN BROS INC NEW YORK DTC 074										
7/20/04	5 0% 30 JULY PRICE	98 35546	NET BROKER:	-2,300,000 00	98 36	2,262,175 79	95 72	-2,201,549 53	60,626 26	0 00	60,626 26
07/22/2004	SALOMON BROS INC & NW YK DTC 274										
Totals for security:				-5,900,000.00		5,603,957.06		-5,647,453.13	156,503.93	0.00	156,503.93
GNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES JUN											
6/8/04	5 0% 30 JUNE PRICE	95 96093	NET BROKER:	-1,300,000 00	95 96	1,247,492 19	96 09	-1,249,174 59	-1,682 40	0 00	-1,682 40
06/24/2004	GOLDMAN SACHS & CO NW YK DTC 005										
6/8/04	5 0% 30 JUNE PRICE	95 92187	NET BROKER:	-1,800,000 00	95 92	1,726,593 75	96 09	-1,729,626 36	-3,032 61	0 00	-3,032 61
06/24/2004	GOLDMAN SACHS & CO NW YK DTC 005										
6/9/04	5 0% 30 JUNE PRICE	95 78125	NET BROKER:	-1,700,000 00	95 78	1,628,281 25	96 09	-1,633,536 01	-5,254 76	0 00	-5,254 76
06/23/2004	GOLDMAN SACHS & CO NW YK DTC 005										
6/9/04	5.0% 30 JUNE PRICE	95.78125	NET BROKER:	-800,000 00	95 78	766,250 00	96 09	-768,722 83	-2,472 83	0 00	-2,472 83
06/24/2004	GOLDMAN SACHS & CO NW YK DTC 005										
6/14/04	5 0% 30 JUNE PRICE	95 78125	NET BROKER:	-1,700,000 00	95 78	1,628,281 25	96 02	-1,632,360 60	-4,079 35	0 00	-4,079 35
06/22/2004	SALOMON BROS INC & NW YK DTC 274										

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Accour: iber CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 58 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income											
Government Mortgage Backed Securities											
Sales											
6/16/04	5 0% 30 JUNE PRICE	96 13281	NET BROKER. ALEX	-500,000 00	96 13	480,664 07	96 02	-480,106 06	558 01	0 00	558 01
06/22/2004	BROWN AND SONS NEW YORK										
6/16/04	5 0% 30 JUNE PRICE	96 01562	NET BROKER	-3,100,000 00	96 02	2,976,484 38	96 02	-2,976,657 57	-173 19	0 00	-173 19
06/22/2004	LEHMAN BROS INC NEW YORK DTC 074										
6/16/04	5 0% 30 JUNE PRICE	96 23437	NET BROKER:	-2,300,000 00	96 23	2,213,390 63	96 02	-2,208,487 87	4,902 76	0 00	4,902 76
06/22/2004	SALOMON BROS INC & NW YK DTC 274										
Totals for security:				-13,200,000.00		12,667,437.52		-12,678,671.89	-11,234.37	0.00	-11,234.37
GNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES MAR											
3/15/04	5 0% 30 MARCH PRICE	101 25781	NET BROKER:	-3,900,000 00	101 26	3,949,054 71	100 49	-3,919,160 87	29,893 84	0 00	29,893 84
03/23/2004	GOLDMAN SACHS & CO NW YK DTC 005										
3/16/04	5 0% 30 MARCH PRICE	101.1914	NET BROKER:	-3,100,000 00	101 19	3,136,933 59	100 49	-3,115,230 44	21,703 15	0 00	21,703 15
03/23/2004	LEHMAN BROS INC NEW YORK DTC 074										
3/16/04	5 0% 30 MARCH PRICE	101 15234	NET BROKER.	-500,000 00	101 15	505,761 72	100 49	-502,456 52	3,305 20	0 00	3,305 20
03/23/2004	ALEX BROWN AND SONS NEW YORK										
3/18/04	5 0% 30 MARCH PRICE	101 48437	NET BROKER.	-4,000,000 00	101 48	4,059,375 00	100 49	-4,019,652 18	39,722 82	0 00	39,722 82
03/23/2004	SALOMON BROS INC & NW YK DTC 274										
Totals for security:				-11,500,000.00		11,651,125.02		-11,556,500.01	94,625.01	0.00	94,625.01
GNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES MAY											
4/21/04	5 0% 30 MAY PRICE	97 67187	NET BROKER	-2,200,000 00	97 67	2,148,781 25	97 95	-2,154,928 60	-6,147 35	0 00	-6,147 35
05/20/2004	GOLDMAN SACHS & CO NW YK DTC 005										
5/17/04	5 0% 30 MAY PRICE	96.64843	NET BROKER	-3,900,000 00	96 65	3,769,289 08	97 95	-3,820,100 71	-50,811 63	0 00	-50,811 63
05/20/2004	GOLDMAN SACHS & CO NW YK DTC 005										
5/17/04	5 0% 30 MAY PRICE	96 46875	NET BROKER:	-4,000,000 00	96 47	3,858,750 00	97 95	-3,918,052 01	-59,302 01	0 00	-59,302 01
05/20/2004	SALOMON BROS INC & NW YK DTC 274										
5/17/04	5 0% 30 MAY PRICE	96 48828	NET BROKER.	-3,100,000 00	96 49	2,991,136 71	97 95	-3,036,490 31	-45,353 60	0 00	-45,353 60
05/20/2004	LEHMAN BROS INC NEW YORK DTC 074										
5/17/04	5 0% 30 MAY PRICE	96.53125	NET BROKER. ALEX	-500,000 00	96 53	482,656 25	97 95	-489,756 50	-7,100 25	0 00	-7,100 25
05/20/2004	BROWN AND SONS NEW YORK										
Totals for security:				-13,700,000.00		13,250,613.29		-13,419,328.13	-168,714.84	0.00	-168,714.84
GNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES NOV											
11/15/04	5 0% 30 NOVEMBER PRICE	99 99218	NET BROKER:	-2,000,000 00	99 99	1,999,843 76	99 92	-1,998,342 64	1,501 12	0 00	1,501 12
11/22/2004	SALOMON BROS INC & NW YK DTC 274										

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 59 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income											
Government Mortgage Backed Securities											
Sales											
11/15/04	5 0% 30 NOVEMBER PRICE	100 02343	NET BROKER:	-500,000 00	100 02	500,117 19	99 92	-499,585 66	531 53	0 00	531 53
11/22/2004	ALEX BROWN AND SONS NEW YORK										
11/17/04	5.0% 30 NOVEMBER PRICE:	100 23437	NET BROKER:	-3,100,000 00	100 23	3,107,265 63	99 92	-3,097,431 08	9,834 55	0 00	9,834 55
11/22/2004	GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-5,600,000.00		5,607,226.58		-5,595,359.38	11,867.20	0.00	11,867.20
GNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES OCT											
10/13/04	5 0% 30 OCTOBER PRICE	100.0039	NET BROKER:	-500,000 00	100 00	500,019 53	99 69	-498,440 99	1,578 54	0 00	1,578 54
10/21/2004	ALEX BROWN AND SONS NEW YORK										
10/18/04	5 0% 30 OCTOBER PRICE.	100.28125	NET BROKER:	-3,100,000 00	100 28	3,108,718 75	99 69	-3,090,334 13	18,384 62	0 00	18,384 62
10/21/2004	GOLDMAN SACHS & CO NW YK DTC 005										
10/18/04	5 0% 30 OCTOBER PRICE	100 20312	NET BROKER:	-2,000,000 00	100 20	2,004,062 50	99 69	-1,993,763 96	10,298 54	0 00	10,298 54
10/21/2004	SALOMON BROS INC & NW YK DTC 274										
Totals for security:				-5,600,000.00		5,612,800.78		-5,582,539.08	30,261.70	0.00	30,261.70
GNMA SINGLE FAMILY MTG 5.5 30 YEARS SETTLES APR											
4/14/04	5 5% 30 APRIL PRICE	101.125	NET BROKER:	-7,250,000 00	101 13	7,331,562 50	102 99	-7,467,049 69	-135,487 19	0 00	-135,487 19
04/22/2004	GOLDMAN SACHS & CO NW YK DTC 005										
4/19/04	5 5% 30 APRIL PRICE	101 39453	NET BROKER:	-800,000 00	101 39	811,156 25	102 99	-823,950 31	-12,794 06	0 00	-12,794 06
04/22/2004	LEHMAN BROS INC NEW YORK DTC 074										
Totals for security:				-8,050,000.00		8,142,718.75		-8,291,000.00	-148,281.25	0.00	-148,281.25
GNMA SINGLE FAMILY MTG 5.5 30 YEARS SETTLES AUG											
8/16/04	5 5% 30 AUGUST PRICE	101 53125	NET BROKER:	-800,000 00	101 53	812,250 00	100 72	-805,737 58	6,512 42	0 00	6,512 42
08/19/2004	LEHMAN BROS INC NEW YORK DTC 074										
8/16/04	5 5% 30 AUGUST PRICE	101 54687	NET BROKER:	-7,250,000 00	101 55	7,362,148 44	100 72	-7,301,996 80	60,151 64	0 00	60,151 64
08/19/2004	GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-8,050,000.00		8,174,398.44		-8,107,734.38	66,664.06	0.00	66,664.06
GNMA SINGLE FAMILY MTG 5.5 30 YEARS SETTLES JUL											
7/19/04	5 5% 30 JULY PRICE.	101.00781	NET BROKER:	-800,000 00	101 01	808,062 50	98 78	-790,200 31	17,862 19	0 00	17,862 19
07/22/2004	LEHMAN BROS INC NEW YORK DTC 074										
7/20/04	5.5% 30 JULY PRICE.	101 0	NET BROKER:	-7,250,000 00	101 00	7,322,500 00	98 78	-7,161,190 32	161,309 68	0 00	161,309 68
07/22/2004	GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-8,050,000.00		8,130,562.50		-7,951,390.63	178,171.87	0.00	178,171.87

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 60 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
Fixed Income											
Government Mortgage Backed Securities											
Sales											
<u>GNMA SINGLE FAMILY MTG 5.5 30 YEARS SETTLES SEP</u>											
9/16/04	5 5% 30 SEPTEMBER PRICE	102 25781	NET BROKER.	-800,000 00	102 26	818,062 50	101 21	-809,668 87	8,393 63	0 00	8,393 63
09/22/2004	GOLDMAN SACHS & CO NW YK DTC 005										
9/16/04	5 5% 30 SEPTEMBER PRICE:	102 25781	NET BROKER:	-7,250,000 00	102 26	7,413,691 44	101 21	-7,337,624 14	76,067 30	0 00	76,067 30
09/22/2004	GOLDMAN SACHS & CO NW YK DTC 005										
9/20/04	5 5% 30 SEPTEMBER PRICE	101.1875	NET BROKER:	-800,000 00	101 19	809,500 00	102.26	-818,062 50	-8,562 50	0 00	-8,562 50
09/22/2004	LEHMAN BROS INC NEW YORK DTC 074										
Totals for security:				-8,850,000.00		8,041,253.94		-8,965,355.51	75,898.43	0.00	75,898.43
<u>GNMA SINGLE FAMILY MTG 6.5 30 YEARS SETTLES OCT</u>											
10/13/04	6 5% 30 OCTOBER PRICE	105.75781	NET BROKER:	-2,000,000 00	105 76	2,115,156 26	105 31	-2,106,185 34	8,970 92	0 00	8,970 92
10/21/2004	BEAR STEARNS NEW YORK DTC 352										
10/18/04	6.5% 30 OCTOBER PRICE	105 85937	NET BROKER:	-1,200,000 00	105 86	1,270,312 50	105 31	-1,263,711 21	6,601 29	0 00	6,601 29
10/21/2004	MORGAN STANLEY AND CO NW YK DTC 050										
10/18/04	6 5% 30 OCTOBER PRICE.	105.87109	NET BROKER:	-2,600,000 00	105 87	2,752,648 44	105 31	-2,738,040 95	14,607 49	0 00	14,607 49
10/21/2004	SALOMON BROS INC & NW YK DTC 274										
Totals for security:				-5,800,000.00		6,138,117.20		-6,107,937.50	30,179.70	0.00	30,179.70
<u>GNMA SINGLE FAMILY MTG 7 30 YEARS SETTLES DEC</u>											
12/15/04	7.0% 30 DECEMBER PRICE	106.4375	NET BROKER:	-5,300,000 00	106 44	5,641,187 50	106 53	-5,646,156.25	-4,968 75	0 00	-4,968 75
12/20/2004	GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-5,300,000.00		5,641,187.50		-5,646,156.25	-4,968.75	0.00	-4,968.75
<u>GNMA SINGLE FAMILY MTG 7 30 YEARS SETTLES OCT</u>											
10/18/04	7.0% 30 OCTOBER PRICE.	106 71875	NET BROKER:	-5,300,000 00	106 72	5,656,093 75	106 80	-5,660,648 46	-4,554 71	0 00	-4,554 71
10/21/2004	GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-5,300,000.00		5,656,093.75		-5,660,648.46	-4,554.71	0.00	-4,554.71
<u>GNMA POOL #389737 6% 10-15-2032 BEQ</u>											
11/18/04	GOVT NATL MTG ASSO 6% MBPT 15/10/2032	USD1000		-888,220 66	103 80	922,014 68	103 87	-922,569 81	-555 13	0 00	-555 13
11/22/2004	PRICE. 103 80468 NET BROKER. ALEX BROWN AND SONS NEW YORK										
Totals for security:				-888,220.66		922,014.68		-922,569.81	-555.13	0.00	-555.13
<u>GNMA POOL #544457 SER 2031 6.5% DUE 04-15-2031 REG</u>											

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 61 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
11/18/04	GOVT NATL MTG ASSO 6 5% MGBK 15/04/31 USD	-47,706 01	105 64	50,396 92	105 66	-50,404 38	-7 46	0 00	-7 46
11/25/2004	PRICE 105.64061 NET BROKER LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-47,706.01		50,396.92		-50,404.38	-7.46	0.00	-7.46
GNMA POOL #561383 SER 2031 6.5% DUE 11-15-2031 REG									
11/18/04	GNMA 561383 6.5% 15/11/2031 PRICE 105.40625	-45,444 20	105 41	47,901.03	105 66	-48,014 64	-113 61	0 00	-113 61
11/21/2004	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-45,444.20		47,901.03		-48,014.64	-113.61	0.00	-113.61
GNMA POOL #566384 SER 2031 6.5% DUE 08-15-2031 REG									
11/18/04	GOVT NATL MTG ASSO 6 5% MGBK 15/08/31 USD	-388,141 72	105 41	409,125 64	105 66	-410,095 99	-970 35	0 00	-970 35
11/21/2004	PRICE 105 40625 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-388,141.72		409,125.64		-410,095.99	-970.35	0.00	-970.35
GNMA POOL #574698 SER 2034 5% DUE 04-15-2034 REG									
9/20/04	GNMA 5.0% 15/04/2034 PRICE 100 16405 NET	-99,990 29	100 16	100,154 33	98 75	-98,740 41	1,413 92	0 00	1,413 92
09/21/2004	BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-99,990.29		100,154.33		-98,740.41	1,413.92	0.00	1,413.92
GNMA POOL #577732 SER 2032 6% DUE 10-15-2032 REG									
11/18/04	GOVT NATL MTG ASSO 6% MBPT 15/10/2032 USD1000	-194,658 42	103 80	202,064 56	103 87	-202,186 22	-121 66	0 00	-121 66
11/22/2004	PRICE 103 80468 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security:		-194,658.42		202,064.56		-202,186.22	-121.66	0.00	-121.66
GNMA POOL #578345 6% 08-15-2032 BEQ									
11/18/04	GOVT NATL MTG ASSO 6% MBPT 15/08/2032 USD1000	-11,869 13	103 80	12,320 72	103 87	-12,328 14	-7 42	0 00	-7 42
11/22/2004	PRICE 103.80474 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security:		-11,869.13		12,320.72		-12,328.14	-7.42	0.00	-7.42
GNMA POOL #583001 5% 06-15-2034 BEQ									
9/20/04	GNMA POOL # 583001 5 0% DUE 15/06/2034 PRICE	-999,900 68	100 16	1,001,541 14	98 75	-987,401 92	14,139 22	0 00	14,139.22
09/23/2004	100 16406 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 62 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
Totals for security:		-999,900.68		1,001,541.14		-987,401.92	14,139.22	0.00	14,139.22
GNMA POOL #584247 6.5% 04-15-2032 BEQ									
11/18/04	GNMA POOL #584247 6 5% DUE 15/04/2032 PRICE	-88,325 16	105 41	93,100 23	105 66	-93,321 05	-220 82	0 00	-220 82
11/21/2004	105.40623 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-88,325.16		93,100.23		-93,321.05	-220.82	0.00	-220.82
GNMA POOL #585099 SER 2032 6% DUE 12-15-2032 REG									
11/18/04	GOVT NATL MTG ASSO 6% MBPT 15/12/2032 USD1000	-400,039 83	103 96	415,885 15	103 87	-415,510 12	375 03	0 00	375 03
11/23/2004	PRICE 103 96093 NET BROKER: ALEX BROWN AND SONS NEW YORK								
Totals for security:		-400,039.83		415,885.15		-415,510.12	375.03	0.00	375.03
GNMA POOL #587417 SER 2032 6.5% DUE 11-15-2032 REG									
11/18/04	GNMA 587417 6 5% 15/11/2032 PRICE 105 64062	-852,294 15	105 64	900,368 87	105 66	-900,502 03	-133 16	0 00	-133 16
11/26/2004	NET BROKER. LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-852,294.15		900,368.87		-900,502.03	-133.16	0.00	-133.16
GNMA POOL #589070 SER 2032 6.5% DUE 06-15-2032 REG									
11/18/04	GNMA 589070 6.5% 15/08/2032 PRICE 105 40624	-754,635 52	105 41	795,433 00	105 66	-797,319 59	-1,886.59	0 00	-1,886 59
11/21/2004	NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-754,635.52		795,433.00		-797,319.59	-1,886.59	0.00	-1,886.59
GNMA POOL #596747 SER 2032 6% DUE 12-15-2032 REG									
11/18/04	GOVT NATL MTG ASSO 6% MBPT 15/12/2032 USD1000	-28,946 06	103 80	30,047 36	103 87	-30,065 45	-18 09	0 00	-18 09
11/22/2004	PRICE 103 80466 NET BROKER. ALEX BROWN AND SONS NEW YORK								
Totals for security:		-28,946.06		30,047.36		-30,065.45	-18.09	0.00	-18.09
GNMA POOL #599171 6.5% 02-15-2034 BEQ									
11/18/04	GNMA POOL #599171 6 5% DUE 15/02/2034 PRICE.	-523,618 63	105 41	551,926 76	105 66	-553,235 80	-1,309 04	0 00	-1,309 04
11/21/2004	105.40624 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-523,618.63		551,926.76		-553,235.80	-1,309.04	0.00	-1,309.04
GNMA POOL #604183 5.5% 04-15-2033 BEQ									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 63 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
11/18/04	GOVT NATL MTG ASSO 5 5% MBPT 15/04/33 USD1000	-1,000,099.83	101.89	1,019,007.96	102.05	-1,020,648.75	-1,640.79	0.00	-1,640.79
11/22/2004	PRICE 101.89062 NET BROKER: BARCLAYS BANK PLC NEW YORK								
Totals for security:		-1,000,099.83		1,019,007.96		-1,020,648.75	-1,640.79	0.00	-1,640.79
GNMA POOL #605369 7% 09-15-2034 BEQ									
9/20/04	GNMA POOL # 605369 7 0% DUE 15/09/2034 PRICE	-5,000,000.00	106.87	5,343,359.40	106.34	-5,317,187.50	26,171.90	0.00	26,171.90
10/05/2004	106.86718 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-5,000,000.00		5,343,359.40		-5,317,187.50	26,171.90	0.00	26,171.90
GNMA POOL #605384 5% 04-15-2034 BEQ									
9/20/04	GNMA POOL # 605384 5 0% DUE 15/04/2034 PRICE:	-999,900.68	100.16	1,001,541.14	98.75	-987,401.92	14,139.22	0.00	14,139.22
09/21/2004	100.16406 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-999,900.68		1,001,541.14		-987,401.92	14,139.22	0.00	14,139.22
GNMA POOL #605389 5% 04-15-2034 BEQ									
8/17/04	GNMA POOL # 605389 5 0% DUE 15/04/2034 PRICE:	-299,970.26	99.27	297,767.35	98.06	-294,158.33	3,609.02	0.00	3,609.02
08/20/2004	99.26562 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-299,970.26		297,767.35		-294,158.33	3,609.02	0.00	3,609.02
GNMA POOL #610975 5% 05-15-2034 BEQ									
9/20/04	GNMA POOL # 610975 5 0% DUE 15/05/2034 PRICE:	-999,900.98	100.16	1,001,541.44	98.75	-987,402.21	14,139.23	0.00	14,139.23
09/22/2004	100.16406 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-999,900.98		1,001,541.44		-987,402.21	14,139.23	0.00	14,139.23
GNMA POOL #619094 5.5% 09-15-2034 BEQ									
9/20/04	GNMA POOL # 619094 5.5% DUE 15/09/2034 PRICE:	-799,920.00	102.26	817,980.69	101.19	-809,419.05	8,561.64	0.00	8,561.64
09/21/2004	102.25781 NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-799,920.00		817,980.69		-809,419.05	8,561.64	0.00	8,561.64
GNMA POOL #633769 SER 2034 5.5% DUE 10-15-2034 REG									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 64 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
11/18/04	GNMA 633769 5 5% 15/10/2034 PRICE 101 89062	-350,034.89	101.89	356,652.73	102.05	-357,227.01	-574.28	0.00	-574.28
11/22/2004	NET BROKER BARCLAYS BANK PLC NEW YORK								
Totals for security:		-350,034.89		356,652.73		-357,227.01	-574.28	0.00	-574.28
GNMA POOL #781782 SER 2040 7% DUE 02-15-2034 REG									
9/20/04	GNMA 0 0% 31/12/2040 PRICE 106 86718 NET	-299,970.00	106.87	320,569.50	106.34	-318,999.34	1,570.16	0.00	1,570.16
09/23/2004	BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-299,970.00		320,569.50		-318,999.34	1,570.16	0.00	1,570.16
GNMA POOL #9999999 SER 2026 7 DUE 06-22-2026 REG									
6/16/04	GNMA POOL #9999999 SER 2026 7 0% DUE 06-22-2026	-5,300,000.00	105.90	5,612,617.21	105.72	-5,603,093.75	9,523.46	0.00	9,523.46
06/22/2004	PRICE 105 89843 NET BROKER: LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-5,300,000.00		5,612,617.21		-5,603,093.75	9,523.46	0.00	9,523.46
GNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES AUG									
8/6/04	GNMA SINGLE 5 0% 30 AUGUST PRICE. 99.26562	-300,000.00	99.27	297,796.88	98.07	-294,216.10	3,580.78	0.00	3,580.78
08/19/2004	NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005								
8/13/04	GNMA SINGLE 5.0% 30 AUGUST PRICE 99.44531	-2,000,000.00	99.45	1,988,906.26	98.07	-1,961,440.68	27,465.58	0.00	27,465.58
08/19/2004	NET BROKER: SALOMON BROS INC & NW YK DTC 274								
8/16/04	GNMA SINGLE 5 0% 30 AUGUST PRICE 99.0625 NET	-500,000.00	99.06	495,312.50	98.07	-490,360.17	4,952.33	0.00	4,952.33
08/19/2004	BROKER: ALEX BROWN AND SONS NEW YORK								
8/16/04	GNMA SINGLE 5 0% 30 AUGUST PRICE 99.07812	-3,100,000.00	99.08	3,071,421.88	98.07	-3,040,233.06	31,188.82	0.00	31,188.82
08/19/2004	NET BROKER: LEHMAN BROS INC NEW YORK DTC 074								
8/17/04	GNMA SINGLE 5 0% 30 AUGUST PRICE: 98.0625 NET	-300,000.00	98.06	294,187.50	99.27	-297,796.88	-3,609.38	0.00	-3,609.38
08/19/2004	BROKER SALOMON BROS INC & NW YK DTC 274								
Totals for security:		-6,200,000.00		6,147,825.02		-6,084,048.89	63,578.13	0.00	63,578.13
GNMA TBA POOL 0 TBA									
10/18/04	GNMA 6.5% TBA POOL 30YR NOVEMBER PRICE	-900,000.00	105.66	950,906.25	105.60	-950,421.34	484.91	0.00	484.91
11/22/2004	105.65625 NET BROKER. MORGAN STANLEY AND CO NW YK DTC 050								
11/8/04	GNMA 6 5% TBA POOL 30YR NOVEMBER PRICE	-900,000.00	105.64	950,765.63	105.60	-950,421.34	344.29	0.00	344.29
11/23/2004	105.64062 NET BROKER. LEHMAN BROS INC NEW YORK DTC 074								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 65 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
11/10/04	GNMA 6 5% TBA POOL 30YR NOVEMBER PRICE	-1,800,000 00	105 41	1,897,312 50	105 60	-1,900,842 67	-3,530 17	0 00	-3,530 17
11/22/2004	105 40625 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
11/15/04	GNMA 6.5% TBA POOL 30YR NOVEMBER PRICE	-300,000 00	105 41	316,218 75	105 60	-316,807 11	-588 36	0 00	-588 36
11/22/2004	105 40625 NET BROKER MORGAN STANLEY AND CO NW YK DTC 050								
11/15/04	GNMA 6.5% TBA POOL 30YR NOVEMBER PRICE	-800,000 00	105 41	843,250 00	105 60	-844,818 96	-1,568 96	0 00	-1,568 96
11/22/2004	105,40625 NET BROKER SALOMON BROS INC & NW YK DTC 274								
11/17/04	GNMA 6 5% TBA POOL 30YR NOVEMBER PRICE	-2,000,000 00	105 45	2,109,062 50	105 54	-2,110,704 20	-1,641 70	0 00	-1,641 70
11/22/2004	105 45312 NET BROKER BEAR STEARNS NEW YORK DTC 352								
11/18/04	GNMA 6 5% TBA POOL 30YR NOVEMBER PRICE	-1,800,000 00	105 66	1,901,812 50	105 52	-1,899,421 88	2,390 62	0 00	2,390 62
11/22/2004	105 65625 NET BROKER SALOMON BROS INC & NW YK DTC 274								
Totals for security:		-8,500,000.00		8,969,328.13		-8,973,437.50	-4,109.37	0.00	-4,109.37
GNMA TBA POOL 6 30 YR JUL									
7/20/04	GNMA 6% TBA POOL 30YR JUL PRICE 103.17187	-11,080,000 00	103 17	11,431,443 75	101 55	-11,252,259 43	179,184 32	0 00	179,184 32
07/22/2004	NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-11,080,000.00		11,431,443.75		-11,252,259.43	179,184.32	0.00	179,184.32
GNMA TBA POOL 6 30 YR OCT									
10/18/04	GNMA 6% TBA POOL 30YR OCT PRICE: 104 08593	-11,080,000 00	104 09	11,532,721 93	103 75	-11,495,500 00	37,221 93	0 00	37,221 93
10/21/2004	NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-11,080,000.00		11,532,721 93		-11,495,500 00	37,221.93	0.00	37,221.93
GNMA TBA POOL 6 30 YR SEP									
9/16/04	GNMA 6% TBA POOL 30YR SEP PRICE 103 94921	-11,080,000 00	103 95	11,517,573 47	103 22	-11,436,637 50	80,935 97	0 00	80,935 97
09/22/2004	NET BROKER: GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security:		-11,080,000.00		11,517,573.47		-11,436,637.50	80,935.97	0.00	80,935.97
GNMA TBA POOL 6 TBA									
10/26/04	GNMA 6 0% PL# 99999 TBA 15 11 29 PRICE 103.96093	-1,400,000 00	103 96	1,455,453 13	103 87	-1,454,140 63	1,312 50	0 00	1,312 50
12/05/2004	NET BROKER ALEX BROWN AND SONS NEW YORK								

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Accour. ber CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 66 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Pnce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
10/26/04	GNMA 6.0% PL# 99999 TBA 15 11 29 PRICE	103 92187							
	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005	-3,800,000 00	103 92	3,949,031.25	103 87	-3,946,953 14	2,078 11	0 00	2,078 11
11/22/2004	GNMA 6 0% PL# 99999 TBA 15 11.29 PRICE	103 96093							
	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005	-1,000,000 00	103 96	1,039,609 38	103 88	-1,038,808 15	801 23	0 00	801 23
11/22/2004	GNMA 6.0% PL# 99999 TBA 15 11 29 PRICE	103 80468							
	NET BROKER ALEX BROWN AND SONS NEW YORK	-1,900,000 00	103 80	1,972,289 07	103 88	-1,973,735 48	-1,446 41	0 00	-1,446 41
11/22/2004	GNMA 6 0% PL# 99999 TBA 15 11.29 PRICE	103 82812							
	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005	-1,900,000 00	103 83	1,972,734 38	103 88	-1,973,735 47	-1,001 09	0 00	-1,001 09
11/17/04	GNMA 6 0% PL# 99999 TBA 15 11.29 PRICE	103 75781							
	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005	-2,080,000 00	103 76	2,158,162 51	103 88	-2,160,720 94	-2,558 43	0 00	-2,558 43
11/22/2004	GNMA 6.0% PL# 99999 TBA 15.11 29 PRICE.	103 86718							
	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005	-2,300,000 00	103 87	2,388,945 32	103 83	-2,388,132 82	812 50	0 00	812 50
Totals for security:		-14,380,000.00		14,936,225.04		-14,936,226.63	-1.59	0.00	-1.59
GNMA TBA POOL 6.5 30 YR MAY									
5/17/04	GNMA 6.5% TBA POOL 30YR MAY PRICE	103 99218							
	NET BROKER BEAR STEARNS NEW YORK DTC 352	-1,500,000 00	103 99	1,559,882 82	104 91	-1,573,590 75	-13,707 93	0 00	-13,707 93
05/20/2004	GNMA 6.5% TBA POOL 30YR MAY PRICE	104 04687							
	NET BROKER GOLDMAN SACHS & CO NW YK DTC 005	-8,260,000 00	104 05	8,594,271 88	104 91	-8,665,239 73	-70,967 85	0 00	-70,967 85
5/17/04	GNMA 6.5% TBA POOL 30YR MAY PRICE	104 09375							
	NET BROKER SALOMON BROS INC & NW YK DTC 274	-2,600,000 00	104 09	2,706,437 50	104 91	-2,727,557 30	-21,119 80	0 00	-21,119 80
05/20/2004	GNMA 6.5% TBA POOL 30YR MAY PRICE	104 10546							
	NET BROKER MORGAN STANLEY AND CO NW YK DTC 050	-1,200,000 00	104 11	1,249,265 63	104 91	-1,258,872 60	-9,606 97	0 00	-9,606 97
5/17/04	GNMA 6.5% TBA POOL 30YR MAY PRICE	103 86718							
	NET BROKER BEAR STEARNS NEW YORK DTC 352	-500,000 00	103 87	519,335 94	104 91	-524,530 25	-5,194 31	0 00	-5,194 31
05/20/2004									
Totals for security:		-14,060,000.00		14,629,193.77		-14,749,790.63	-120,596.86	0.00	-120,596.86
GNMA TBA POOL 6 5 TBA									
6/16/04	GNMA 6 5% TBA POOL 30YR JUNE PRICE	103 98437							
	NET BROKER MORGAN STANLEY AND CO NW YK DTC 050	-1,200,000 00	103 98	1,247,812 50	103 79	-1,245,470 37	2,342 13	0 00	2,342 13
06/22/2004	GNMA 6 5% TBA POOL 30YR JUNE PRICE	103 98437							
	NET BROKER SALOMON BROS INC & NW YK DTC 274	-2,600,000 00	103 98	2,703,593 75	103 79	-2,698,519 14	5,074 61	0 00	5,074 61

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 67 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
6/16/04	GNMA 6 5% TBA POOL 30YR JUNE PRICE 104 0	-2,000,000 00	104 00	2,080,000 00	103 79	-2,075,783 95	4,216 05	0 00	4,216 05
06/22/2004	NET BROKER BEAR STEARNS NEW YORK DTC 352								
9/14/04	GNMA 6 5% TBA POOL 30YR SEPT PRICE: 105 53906	-2,000,000 00	105 54	2,110,781 26	104 92	-2,098,308 19	12,473 07	0 00	12,473 07
09/23/2004	NET BROKER BEAR STEARNS NEW YORK DTC 352								
9/14/04	GNMA 6.5% TBA POOL 30YR SEPT PRICE 105 60937	-2,600,000 00	105 61	2,745,843 75	104 92	-2,727,800 65	18,043 10	0 00	18,043 10
09/22/2004	NET BROKER SALOMON BROS INC & NW YK DTC 274								
9/15/04	GNMA 6 5% TBA POOL 30YR SEPT PRICE. 105.54687	-1,200,000 00	105 55	1,266,562 50	104 92	-1,258,984 91	7,577 59	0 00	7,577 59
09/22/2004	NET BROKER MORGAN STANLEY AND CO NW YK DTC 050								
Totals for security:		-11,600,000.00		12,154,593.76		-12,104,867.21	49,726.55	0.00	49,726.55
GNMA TBA POOL 7 30YR APR									
4/19/04	GNMA 7% TBA POOL 30YR APRIL PRICE 106.28125	-5,300,000 00	106 28	5,632,906 25	106 50	-5,644,500 00	-11,593 75	0 00	-11,593 75
04/22/2004	NET BROKER: LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-5,300,000.00		5,632,906.25		-5,644,500.00	-11,593.75	0.00	-11,593.75
GNMA TBA POOL 7 30YR JUL									
7/19/04	GNMA 7% TBA POOL 30YR JUL PRICE: 106.20312	-5,300,000 00	106 20	5,628,765 63	105 70	-5,602,265 63	26,500 00	0 00	26,500 00
07/22/2004	NET BROKER. LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-5,300,000.00		5,628,765.63		-5,602,265.63	26,500.00	0.00	26,500.00
GNMA TBA POOL 7 30YR SEP									
9/16/04	GNMA TBA 7% TBA POOL 30YR SEPTEMBER PRICE:	-5,300,000 00	106 87	5,663,960 96	106 34	-5,636,218 75	27,742 21	0 00	27,742 21
09/27/2004	106 86718 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
9/20/04	GNMA TBA 7% TBA POOL 30YR SEPTEMBER PRICE	-300,000 00	106 34	319,031 25	106 87	-320,601 56	-1,570 31	0 00	-1,570 31
09/27/2004	106 34375 NET BROKER: LEHMAN BROS INC NEW YORK DTC 074								
9/20/04	GNMA TBA 7% TBA POOL 30YR SEPTEMBER PRICE:	-5,000,000 00	106 34	5,317,187 50	106 87	-5,343,359 40	-26,171 90	0 00	-26,171 90
09/27/2004	106 34375 NET BROKER. LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-10,600,000.00		11,300,179.71		-11,300,179 71	0.00	0.00	0.00
GNMA TBA POOL 7% 30 YR FEB									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06

CWFDN - WAM CORE PLUS

CWF06

Page 68 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Government Mortgage Backed Securities									
Sales									
2/13/04	GNMA TBA 7 0% TBA POOL 30YR FEB PRICE	-5,300,000.00	106.84	5,662,304.71	106.84	-5,651,953.13	10,351.58	0.00	10,351.58
02/20/2004	106 83593 NET BROKER LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-5,300,000.00		5,662,304.71		-5,651,953.13	10,351.58	0.00	10,351.58
GNMA TBA POOL 7% 30 YR JAN									
1/15/04	GNMA 7.0% TBA POOL 30YR JAN PRICE: 106.58593	-5,300,000.00	106.59	5,649,054.71	106.36	-5,637,046.88	12,007.83	0.00	12,007.83
01/22/2004	1 NET BROKER LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-5,300,000.00		5,649,054.71		-5,637,046.88	12,007.83	0.00	12,007.83
GNMA TBA POOL 7% 30 YR MAR									
3/16/04	GNMA 7% TBA POOL 30YR MAR PRICE. 106.45312	-5,300,000.00	106.45	5,642,015.63	106.72	-5,656,093.75	-14,078.12	0.00	-14,078.12
03/23/2004	1 NET BROKER LEHMAN BROS INC NEW YORK DTC 074								
Totals for security:		-5,300,000.00		5,642,015.63		-5,656,093.75	-14,078.12	0.00	-14,078.12
Summary of Sales for Government Mortgage Backed Securities		-804,829,597.63		828,804,091.70		-827,329,210.75	1,474,880.95	0.00	1,474,880.95
Total Government Mortgage Backed Securities		-788,039,597.63		811,396,404.16		-809,982,513.85	1,413,890.31	0.00	1,413,890.31

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 69 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Commercial Mortgage-Backed									
Principal Paydowns									
<u>DEUTSCHE MTG&AST RECEIVING CO COML PSTRUCTF 1998-1 CL A-2 6.538 6-15-31 REG</u>									
8/3/04	DEUTSCHE MTG&ASSET 6.538% CMO 15/06/2031USD	-10,471.28	100.00	10,471.28	112.65	-11,796.14	-1,324.86	0.00	-1,324.86
08/16/2004	PRICE: 100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
9/15/04	DEUTSCHE MTG&ASSET 6.538% CMO 15/06/2031USD	-10,475.91	100.00	10,475.91	112.65	-11,801.36	-1,325.45	0.00	-1,325.45
09/15/2004	PRICE 100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
10/15/04	DEUTSCHE MTG&ASSET 6.538% CMO 15/06/2031USD	-12,295.58	100.00	12,295.58	112.65	-13,851.26	-1,555.68	0.00	-1,555.68
10/17/2004	PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/15/04	DEUTSCHE MTG&ASSET 6.538% CMO 15/06/2031USD	-3,172.80	100.00	3,172.80	112.65	-3,574.23	-401.43	0.00	-401.43
11/15/2004	PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/15/04	DEUTSCHE MTG&ASSET 6.538% CMO 15/06/2031USD	-14,901.78	100.00	14,901.78	112.65	-16,787.20	-1,885.42	0.00	-1,885.42
12/15/2004	PRICE: 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-51,317.35		51,317.35		-57,810.19	-6,492.84	0.00	-6,492.84
Summary of Principal Paydowns for Commercial Mortgage-Backed		-51,317.35		51,317.35		-57,810.19	-6,492.84	0.00	-6,492.84
Total Commercial Mortgage-Backed		-51,317.35		51,317.35		-57,810.19	-6,492.84	0.00	-6,492.84

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 70 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Asset Backed Securities									
Principal Paydowns									
<u>ADVANTA MTG LN TR 98-3 ASSET BKD CTF CL A-2 ADJ GROUP II 09-25-2028 REG</u>									
1/25/04	ADVANTA MORTGAGE L FRN 15/09/28 USD PRICE	-41,181 05	100 00	41,181 05	100 05	-41,200 35	-19 30	0 00	-19 30
01/28/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/25/04	ADVANTA MORTGAGE L FRN 15/09/28 USD PRICE	-24,957 66	100 00	24,957 66	100 05	-24,969 36	-11 70	0 00	-11 70
02/25/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/25/04	ADVANTA MORTGAGE L FRN 15/09/28 USD PRICE	-40,883 38	100 00	40 883 38	100 05	-40,902 55	-19 17	0 00	-19 17
03/25/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/25/04	ADVANTA MORTGAGE L FRN 15/09/28 USD PRICE	-37,706 87	100 00	37,706 87	100 05	-37,724 55	-17 68	0 00	-17 68
04/26/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
5/25/04	ADVANTA MORTGAGE L FRN 15/09/28 USD PRICE	-44,714 93	100 00	44,714 93	100 05	-44,735 89	-20 96	0 00	-20 96
05/25/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/25/04	ADVANTA MORTGAGE L FRN 15/09/28 USD PRICE	-25,402 43	100 00	25,402 43	100 05	-25,414 34	-11 91	0 00	-11 91
06/25/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/25/04	ADVANTA MORTGAGE L FRN 15/09/28 USD PRICE	-29,442 66	100 00	29,442 66	100 05	-29,456 46	-13 80	0 00	-13 80
07/26/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
8/25/04	ADVANTA MORTGAGE L FRN 15/09/28 USD PRICE	-37,923 23	100 00	37,923 23	100 05	-37,941 01	-17 78	0 00	-17 78
08/25/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
9/25/04	ADVANTA MORTGAGE L FRN 15/09/28 USD PRICE	-23,528 87	100 00	23,528 87	100 05	-23,539 90	-11 03	0 00	-11 03
09/27/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
10/25/04	ADVANTA MORTGAGE L FRN 15/09/28 USD PRICE	-22,531 40	100 00	22,531 40	100 05	-22,541 96	-10 56	0 00	-10 56
10/25/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/25/04	ADVANTA MORTGAGE L FRN 15/09/28 USD PRICE	-20,527 50	100 00	20,527 50	100 05	-20,537 12	-9 62	0 00	-9 62
11/25/2004	100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 71 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Asset Backed Securities									
Principal Paydowns									
12/25/04	ADVANTA MORTGAGE L FRN 15/09/28 USD PRICE:	-29,631.37	100.00	29,631.37	100.05	-29,645.26	-13.89	0.00	-13.89
12/27/2004	100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-378,431.35		378,431.35		-378,608.75	-177.40	0.00	-177.40
ADVANTA REVOLVING HOME EQTY LN TR 2000-AAST BACKED NT FLTG 08-25-2024 BEQ									
1/25/04	ADVANTA REV HOME FRN 00-A CL A 25.08.2024 PRICE:	-15,821.71	100.00	15,821.71	99.91	-15,808.88	14.83	0.00	14.83
01/29/2004	100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
2/25/04	ADVANTA REV HOME FRN 00-A CL A 25.08.2024 PRICE:	-11,399.24	100.00	11,399.24	99.91	-11,388.55	10.69	0.00	10.69
02/25/2004	100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
3/25/04	ADVANTA REV HOME FRN 00-A CL A 25.08.2024 PRICE:	-12,191.56	100.00	12,191.56	99.91	-12,180.13	11.43	0.00	11.43
03/25/2004	100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
4/25/04	ADVANTA REV HOME FRN 00-A CL A 25.08.2024 PRICE:	-15,701.03	100.00	15,701.03	99.91	-15,686.31	14.72	0.00	14.72
04/26/2004	100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
5/25/04	ADVANTA REV HOME FRN 00-A CL A 25.08.2024 PRICE:	-11,376.52	100.00	11,376.52	99.91	-11,365.85	10.67	0.00	10.67
05/25/2004	100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
6/25/04	ADVANTA REV HOME FRN 00-A CL A 25.08.2024 PRICE:	-14,686.19	100.00	14,686.19	99.91	-14,672.42	13.77	0.00	13.77
06/25/2004	100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
7/25/04	ADVANTA REV HOME FRN 00-A CL A 25.08.2024 PRICE:	-14,104.09	100.00	14,104.09	99.91	-14,090.87	13.22	0.00	13.22
07/26/2004	100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
8/25/04	ADVANTA REV HOME FRN 00-A CL A 25.08.2024 PRICE:	-11,729.06	100.00	11,729.06	99.91	-11,718.06	11.00	0.00	11.00
08/25/2004	100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
9/25/04	ADVANTA REV HOME FRN 00-A CL A 25.08.2024 PRICE:	-13,073.82	100.00	13,073.82	99.91	-13,061.56	12.26	0.00	12.26
09/27/2004	100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
10/25/04	ADVANTA REV HOME FRN 00-A CL A 25.08.2024 PRICE:	-12,247.09	100.00	12,247.09	99.91	-12,235.61	11.48	0.00	11.48
10/25/2004	100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account: iber CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 72 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Asset Backed Securities									
Principal Paydowns									
11/25/04	ADVANTA REVOL HM E FR A/B NT 08/2024 USDNTS	-11,603.12	100.00	11,603.12	99.91	-11,592.24	10.88	0.00	10.88
11/25/2004	PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/25/04	ADVANTA REVOL HM E FR A/B NT 08/2024 USDNTS	-9,833.16	100.00	9,833.16	99.91	-9,823.94	9.22	0.00	9.22
12/27/2004	PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-153,766.59		153,766.59		-153,622.42	144.17	0.00	144.17
AFC MTG LN TR SER 2000-2 ASSET BKD NT CL 1A VAR RATE 06-25-2030 REG									
1/25/04	AFC MTG LN TR SER 2000-2 AST BKD NT CL 1A VAR	-10,223.14	100.00	10,223.14	99.98	-10,221.54	1.60	0.00	1.60
01/26/2004	RAT PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/25/04	AFC MTG LN TR SER 2000-2 AST BKD NT CL 1A VAR	-6,836.90	100.00	6,836.90	99.98	-6,835.83	1.07	0.00	1.07
02/25/2004	RAT PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/25/04	AFC MTG LN TR SER 2000-2 AST BKD NT CL 1A VAR	-7,138.00	100.00	7,138.00	99.98	-7,136.89	1.11	0.00	1.11
03/25/2004	RAT PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/25/04	AFC MTG LN TR SER 2000-2 AST BKD NT CL 1A VAR	-6,722.53	100.00	6,722.53	99.98	-6,721.48	1.05	0.00	1.05
04/26/2004	RAT PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
5/25/04	AFC MTG LN TR SER 2000-2 AST BKD NT CL 1A VAR	-7,871.63	100.00	7,871.63	99.98	-7,870.40	1.23	0.00	1.23
05/25/2004	RAT PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/25/04	AFC MTG LN TR SER 2000-2 AST BKD NT CL 1A VAR	-7,734.48	100.00	7,734.48	99.98	-7,733.27	1.21	0.00	1.21
06/25/2004	RAT PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/25/04	AFC MTG LN TR SER 2000-2 AST BKD NT CL 1A VAR	-9,399.48	100.00	9,399.48	99.98	-9,398.01	1.47	0.00	1.47
07/26/2004	RAT PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
8/25/04	AFC MTG LN TR SER 2000-2 AST BKD NT CL 1A VAR	-6,607.80	100.00	6,607.80	99.98	-6,606.77	1.03	0.00	1.03
08/25/2004	RAT PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
9/25/04	AFC MTG LN TR SER 2000-2 AST BKD NT CL 1A VAR	-6,724.05	100.00	6,724.05	99.98	-6,723.00	1.05	0.00	1.05
09/27/2004	RAT PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 73 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Asset Backed Securities									
Principal Paydowns									
10/25/04	AFC MTG LN TR SER 2000-2 AST BKD NT CL 1A VAR	-4,995 67	100 00	4,995 67	99 98	-4,994 89	0 78	0 00	0 78
10/25/2004	* RAT PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/25/04	AFC MTG LN TR SER 2000-2 AST BKD NT CL 1A VAR	-5,639 96	100 00	5,639 96	99 98	-5,639 08	0 88	0 00	0 88
11/26/2004	* RAT PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/25/04	AFC MTG LN TR SER 2000-2 25/06/2030 PRICE 100.0	-5,506 49	100 00	5,506 49	99 98	-5,505 63	0 86	0 00	0 86
12/27/2004	* NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-85,400.13		85,400.13		-85,386.79	13.34	0.00	13.34
CDC MTG CAP TR 2003-HE1 MTG PASSTHRU CTFCL A-1 FLTG 08-25-2033 BEQ									
1/25/04	CDC MTG CAP TST FR CMO A/BKD 25/08/33 USD PRICE:	-114,260 60	100 00	114,260.60	100 09	-114,361 29	-100 69	0 00	-100 69
01/26/2004	* 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/25/04	CDC MTG CAP TST FR CMO A/BKD 25/08/33 USD PRICE	-107,400 87	100 00	107,400 87	100 09	-107,495 52	-94 65	0 00	-94 65
02/25/2004	* 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/25/04	CDC MTG CAP TST FR CMO A/BKD 25/08/33 USD PRICE:	-109,104 85	100 00	109,104 85	100 09	-109,201 00	-96 15	0 00	-96 15
03/25/2004	* 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/25/04	CDC MTG CAP TST FR CMO A/BKD 25/08/33 USD PRICE:	-130,702 10	100 00	130,702 10	100 09	-130,817 28	-115 18	0 00	-115 18
04/26/2004	* 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
5/25/04	CDC MTG CAP TST FR CMO A/BKD 25/08/33 USD PRICE:	-129,437 04	100 00	129,437 04	100 09	-129,551 11	-114 07	0 00	-114 07
05/25/2004	* 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/25/04	CDC MTG CAP TST FR CMO A/BKD 25/08/33 USD PRICE	-82,995 18	100 00	82,995 18	100 09	-83,068 32	-73 14	0 00	-73 14
06/25/2004	* 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/25/04	CDC MTG CAP TST FR CMO A/BKD 25/08/33 USD PRICE:	-102,951 63	100 00	102,951 63	100 09	-103,042 36	-90 73	0 00	-90 73
07/28/2004	* 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
8/25/04	CDC MTG CAP TST FR CMO A/BKD 25/08/33 USD PRICE	-95,569 40	100 00	95,569 40	100 09	-95,653 62	-84 22	0 00	-84 22
08/25/2004	* 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 74 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Asset Backed Securities									
Principal Paydowns									
9/25/04	CDC MTG CAP TST FR CMO A/BKD 25/08/33 USD PRICE:	-73,739 77	100 00	73,739 77	100 09	-73,804 75	-64 98	0 00	-64 98
09/27/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
10/25/04	CDC MTG CAP TST FR CMO A/BKD 25/08/33 USD PRICE:	-70,059 60	100 00	70,059 60	100 09	-70,121 34	-61 74	0 00	-61 74
10/25/2004	100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/25/04	CDC MTG CAP TST FR CMO A/BKD 25/08/33 USD PRICE:	-99,034 59	100 00	99,034 59	100 09	-99,121 87	-87 28	0 00	-87 28
11/25/2004	100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/25/04	CDC MTG CAP TST FR CMO A/BKD 25/08/33 USD PRICE:	-118,175 59	100 00	118,175 59	100 09	-118,279 73	-104 14	0 00	-104 14
12/27/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security		-1,233,431.22		1,233,431.22		-1,234,518.19	-1,086.97	0.00	-1,086.97
<u>EQCC ASSET BACKED CORP 2002-1 ASSET BKD CTF CL 2-A FLTG RATE 11-25-2031 BEQ</u>									
1/25/04	EQCC HOME EQ LN TR FR A/BKD 25/11/31 USD1000	-8,375 54	100 00	8,375 54	100 05	-8,379 47	-3 93	0 00	-3 93
01/29/2004	PRICE 100 0 NET BROKER. CHICAGO INCOME COLLECTION LONDON								
2/25/04	EQCC HOME EQ LN TR FR A/BKD 25/11/31 USD1000	-6,499 97	100 00	6,499 97	100 05	-6,503 02	-3 05	0 00	-3 05
02/25/2004	PRICE 100.0 NET BROKER. CHICAGO INCOME COLLECTION LONDON								
3/25/04	EQCC HOME EQ LN TR FR A/BKD 25/11/31 USD1000	-6,506 69	100 00	6,506 69	100 05	-6,509 74	-3 05	0 00	-3 05
03/25/2004	PRICE 100.0 NET BROKER. CHICAGO INCOME COLLECTION LONDON								
4/25/04	EQCC HOME EQ LN TR FR A/BKD 25/11/31 USD1000	-7,005 54	100 00	7,005 54	100 05	-7,008 82	-3 28	0 00	-3 28
04/26/2004	PRICE 100.0 NET BROKER. CHICAGO INCOME COLLECTION LONDON								
5/25/04	EQCC HOME EQ LN TR FR A/BKD 25/11/31 USD1000	-6,970 25	100 00	6,970 25	100 05	-6,973 52	-3 27	0 00	-3 27
05/25/2004	PRICE 100 0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
6/25/04	EQCC HOME EQ LN TR FR A/BKD 25/11/31 USD1000	-6,329 58	100 00	6,329 58	100 05	-6,332 55	-2 97	0 00	-2 97
06/25/2004	PRICE: 100 0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
7/25/04	EQCC HOME EQ LN TR FR A/BKD 25/11/31 USD1000	-8,335 96	100 00	8,335 96	100 05	-8,338 93	-2 97	0 00	-2 97
07/28/2004	PRICE 100 0 NET BROKER. CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 75 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Fixed Income</i>									
Asset Backed Securities									
Principal Paydowns									
8/25/04 08/25/2004	EQCC HOME EQ LN TR FR A/BKD 25/11/31 USD1000 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-6,070.29	100.00	6,070.29	100.05	-6,073.13	-2.84	0.00	-2.84
9/25/04 09/27/2004	EQCC HOME EQ LN TR FR A/BKD 25/11/31 USD1000 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-5,621.28	100.00	5,621.28	100.05	-5,623.91	-2.63	0.00	-2.63
10/25/04 10/25/2004	EQCC HOME EQ LN TR FR A/BKD 25/11/31 USD1000 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-4,651.51	100.00	4,651.51	100.05	-4,653.69	-2.18	0.00	-2.18
11/25/04 12/02/2004	EQCC HOME EQ LN TR FR A/BKD 25/11/31 USD1000 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-4,098.30	100.00	4,098.30	100.05	-4,100.22	-1.92	0.00	-1.92
12/25/04 12/27/2004	EQCC HOME EQ LN TR FR A/BKD 25/11/31 USD1000 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-4,020.41	100.00	4,020.41	100.05	-4,022.29	-1.88	0.00	-1.88
Totals for security.		-72,485.32		72,485.32		-72,519.29	-33.97	0.00	-33.97
HSEHD HOME EQTY LN TR 2002-4 ASSETBACKEDNT FLTG RATE 3.14938 DUE 10-20-2032 BEQ									
1/20/04 01/01/12 0	HOUSEHOLD HM EQTY FR A/BKD 20/10/2032 USD1000 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-40,799.70	100.00	40,799.70	100.48	-40,997.32	-197.62	0.00	-197.62
2/20/04 02/20/2004	HOUSEHOLD HM EQTY FR A/BKD 20/10/2032 USD1000 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-33,319.25	100.00	33,319.25	100.48	-33,480.64	-161.39	0.00	-161.39
3/20/04 03/22/2004	HOUSEHOLD HM EQTY FR A/BKD 20/10/2032 USD1000 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-32,859.51	100.00	32,859.51	100.48	-33,018.67	-159.16	0.00	-159.16
4/20/04 04/20/2004	HOUSEHOLD HM EQTY FR A/BKD 20/10/2032 USD1000 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-56,525.06	100.00	56,525.06	100.48	-56,798.85	-273.79	0.00	-273.79
5/20/04 05/20/2004	HOUSEHOLD HM EQTY FR A/BKD 20/10/2032 USD1000 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-41,871.11	100.00	41,871.11	100.48	-42,073.92	-202.81	0.00	-202.81
6/21/04 06/22/2004	HOUSEHOLD HM EQTY FR A/BKD 20/10/2032 USD1000 PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON	-44,986.52	100.00	44,986.52	100.48	-45,204.42	-217.90	0.00	-217.90

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06

CWFDN - WAM CORE PLUS

CWF06

Page 76 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Asset Backed Securities									
Principal Paydowns									
7/20/04	HOUSEHOLD HM EQTY FR A/BKD 20/10/2032 USD1000	-31,913.15	100.00	31,913.15	100.48	-32,067.73	-154.58	0.00	-154.58
07/20/2004	PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
8/20/04	HOUSEHOLD HM EQTY FR A/BKD 20/10/2032 USD1000	-31,352.24	100.00	31,352.24	100.48	-31,504.10	-151.86	0.00	-151.86
08/20/2004	PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
9/20/04	HOUSEHOLD HM EQTY FR A/BKD 20/10/2032 USD1000	-27,697.91	100.00	27,697.91	100.48	-27,832.07	-134.16	0.00	-134.16
09/20/2004	PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
10/20/04	HOUSEHOLD HM EQTY FR A/BKD 20/10/2032 USD1000	-30,799.85	100.00	30,799.85	100.48	-30,949.04	-149.19	0.00	-149.19
10/20/2004	PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/20/04	HOUSEHOLD HM EQTY FR A/BKD 20/10/2032 USD1000	-27,438.35	100.00	27,438.35	100.48	-27,571.25	-132.90	0.00	-132.90
11/22/2004	PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
12/20/04	HOUSEHOLD HM EQTY FR A/BKD 20/10/2032 USD1000	-21,248.94	100.00	21,248.94	100.48	-21,351.86	-102.92	0.00	-102.92
12/20/2004	PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security.		-420,811.59		420,811.59		-422,849.87	-2,038.28	0.00	-2,038.28
VO OMI TR 2002-C SR/SUB PASSTHRU CTF AIO 08-15-2010									
2/1/04	OAKWOOD MTG INVEST 6% A/BKD 15/08/10 USD'A-IO'	0.00	0.00	7,050.36	0.00	0.00	7,050.36	0.00	7,050.36
03/01/2004	BROKER CHICAGO INCOME COLLECTION LONDON								
3/1/04	OAKWOOD MTG INVEST 6% A/BKD 15/08/10 USD'A-IO'	0.00	0.00	6,834.53	0.00	0.00	6,834.53	0.00	6,834.53
03/18/2004	BROKER CHICAGO INCOME COLLECTION LONDON								
4/1/04	OAKWOOD MTG INVEST 6% A/BKD 15/08/10 USD'A-IO'	0.00	0.00	6,834.53	0.00	0.00	6,834.53	0.00	6,834.53
04/20/2004	BROKER CHICAGO INCOME COLLECTION LONDON								
5/1/04	OAKWOOD MTG INVEST 6% A/BKD 15/08/10 USD'A-IO'	-43,165.47	15.83	6,834.53	23.58	-10,177.61	-3,343.08	0.00	-3,343.08
05/27/2004	PRICE 15.83332 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/1/04	OAKWOOD MTG INVEST 6% A/BKD 15/08/10 USD'A-IO'	-43,165.47	15.33	6,618.71	23.58	-10,177.61	-3,558.90	0.00	-3,558.90
06/22/2004	PRICE 15.33334 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/1/04	OAKWOOD MTG INVEST 6% A/BKD 15/08/10 USD'A-IO'	0.00	0.00	6,618.71	0.00	0.00	6,618.71	0.00	6,618.71
08/02/2004	BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06

CWFDN - WAM CORE PLUS

CWF06

Page 77 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Asset Backed Securities									
Principal Paydowns									
8/1/04	OAKWOOD MTG INVEST 6% A/BKD 15/08/10 USD'A-IO'	0 00	0 00	6,618 71	0 00	0 00	6,618 71	0 00	6,618 71
10/20/2004	BROKER CHICAGO INCOME COLLECTION LONDON								
9/1/04	OAKWOOD MTG INVEST 6% A/BKD 15/08/10 USD'A-IO'	-43,165 47	14 83	6,402 88	23 58	-10,177 61	-3,774 73	0 00	-3,774 73
11/08/2004	PRICE 14 83333 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
10/1/04	OAKWOOD MTG INVEST 6% A/BKD 15/08/10 USD'A-IO'	0 00	0 00	6,402 88	0 00	0 00	6,402 88	0 00	6,402 88
10/19/2004	BROKER CHICAGO INCOME COLLECTION LONDON								
11/1/04	OAKWOOD MTG INVEST 6% A/BKD 15/08/10 USD'A-IO'	0 00	0 00	6,402 88	0 00	0 00	6,402 88	0 00	6,402 88
11/19/2004	BROKER CHICAGO INCOME COLLECTION LONDON								
12/1/04	OAKWOOD MTG INVEST 6% A/BKD 15/08/10 USD'A-IO'	-43,165 47	14 33	6,187 05	23 58	-10,177 61	-3,990 56	0 00	-3,990 56
12/23/2004	PRICE 14.33333 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-172,661.88		72,805.77		-40,710.44	32,095.33	0.00	32,095.33
<u>I/O PYTPL MESA 2002-3 GLOBAL ISSUANCE COHOME LN CL A-IO 144A 12 04-18-2005 BEQ</u>									
4/18/04	MESA 2002-3 GLOBAL HOME LN 12.0% 18/04/2005	-325,000 00	1 15	3,750 00	12 28	-39,922 28	-36,172 28	0 00	-36,172 28
05/07/2004	PRICE: 1 15384 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
5/18/04	MESA 2002-3 GLOBAL HOME LN 12.0% 18/04/2005	0 00	0 00	2,395 83	0 00	0 00	2,395 83	0 00	2,395 83
05/28/2004	BROKER: CHICAGO INCOME COLLECTION LONDON								
6/18/04	MESA 2002-3 GLOBAL HOME LN 12.0% 18/04/2005	0 00	0 00	2,395 83	0 00	0 00	2,395 83	0 00	2,395 83
06/23/2004	BROKER CHICAGO INCOME COLLECTION LONDON								
7/18/04	MESA 2002-3 GLOBAL HOME LN 12.0% 18/04/2005	0 00	0 00	2,395 83	0 00	0 00	2,395 83	0 00	2,395 83
08/03/2004	BROKER: CHICAGO INCOME COLLECTION LONDON								
9/18/04	MESA 2002-3 GLOBAL HOME LN 12.0% 18/04/2005	0 00	0 00	2,395 83	0 00	0 00	2,395 83	0 00	2,395 83
09/27/2004	BROKER: CHICAGO INCOME COLLECTION LONDON								
10/18/04	MESA 2002-3 GLOBAL HOME LN 12.0% 18/04/2005	-212,500 00	1 13	2,395 83	12 28	-26,103 03	-23,707 20	0 00	-23,707 20
10/27/2004	PRICE 1 12744 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
11/18/04	MESA 2002-3 GLOBAL HOME LN 12.0% 18/04/2005	0 00	0 00	1,510 42	0 00	0 00	1,510 42	0 00	1,510 42
11/19/2004	BROKER: CHICAGO INCOME COLLECTION LONDON								
12/18/04	MESA 2002-3 GLOBAL HOME LN 12.0% 18/04/2005	0 00	0 00	1,510 41	0 00	0 00	1,510 41	0 00	1,510 41
12/23/2004	BROKER: CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-537,500.00		18,749.98		-66,025.31	-47,275.33	0.00	-47,275.33

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 78 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Asset Backed Securities									
Principal Paydowns									
OPT 1 MTG SECS CORP NIM TR 2003-1 NET INT MARGIN NTS CL N 144A 0 01-26-10 BEQ									
1/27/04	OPT ONE MTG SECS 2003-1 NET 0 0% 26/01/2010	-14,533 46	100 00	14,533 46	100 11	-14,549 36	-15 90	0 00	-15 90
01/28/2004	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/26/04	OPT ONE MTG SECS 2003-1 NET 0 0% 26/01/2010	-13,143 29	100 00	13,143 29	100 11	-13,157 67	-14 38	0 00	-14 38
02/26/2004	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/26/04	OPT ONE MTG SECS 2003-1 NET 0 0% 26/01/2010	-13,275 35	100 00	13,275 35	100 11	-13,289 87	-14 52	0 00	-14 52
03/26/2004	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/26/04	OPT ONE MTG SECS 2003-1 NET 0.0% 26/01/2010	-12,566 86	100 00	12,566 86	100 11	-12,580 60	-13 74	0 00	-13 74
04/27/2004	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
5/26/04	OPT ONE MTG SECS 2003-1 NET 0 0% 26/01/2010	-12,438 75	100 00	12,438 75	100 11	-12,452 35	-13 60	0 00	-13 60
05/27/2004	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
6/26/04	OPT ONE MTG SECS 2003-1 NET 0 0% 26/01/2010	-11,598 05	100 00	11,598 05	100 11	-11,610 74	-12 69	0 00	-12 69
06/28/2004	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
7/26/04	OPT ONE MTG SECS 2003-1 NET 0 0% 26/01/2010	-10,747 27	100 00	10,747 27	100 11	-10,759 02	-11 75	0 00	-11 75
07/27/2004	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
8/26/04	OPT ONE MTG SECS 2003-1 NET 0 0% 26/01/2010	-9,544 07	100 00	9,544 07	100 11	-9,554 51	-10 44	0 00	-10 44
08/26/2004	PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
9/28/04	OPT ONE MTG SECS 2003-1 NET 0 0% 26/01/2010	-8,427 87	100 00	8,427 87	100 11	-8,437 09	-9 22	0 00	-9 22
09/29/2004	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
10/26/04	OPT ONE MTG SECS 2003-1 NET 0 0% 26/01/2010	-8,324 30	100 00	8,324 30	100 11	-8,333 41	-9 11	0 00	-9 11
10/26/2004	PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/29/04	OPTION 1 MTG SECS FR A/BKD 25/01/2010 USD1000	-6,726 66	100 00	6,726 66	100 11	-6,734 02	-7 36	0 00	-7 36
11/30/2004	PRICE 100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 79 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Asset Backed Securities									
Principal Paydowns									
12/28/04	OPTION 1 MTG SECS FR A/BKD 25/01/2010 USD1000	-7,052.31	100.00	7,052.31	100.11	-7,060.02	-7.71	0.00	-7.71
12/28/2004	PRICE 100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-128,378.24		128,378.24		-128,518.66	-140.42	0.00	-140.42
Summary of Principal Paydowns for Asset Backed Securities		-3,182,866.32		2,564,260.19		-2,582,759.72	-18,499.53	0.00	-18,499.53
Sales									
CONSECO FIN SECURITIZATIONS CORP 2000-5 MFG HSG SR/SUB CTF A-5 7.7 08-01-24 BEQ									
1/8/04	CONSECO CERTIF(200 7 7% BDS 01/02/32 USD PRICE	-200,000.00	103.00	206,000.00	100.95	-201,906.25	4,093.75	0.00	4,093.75
01/14/2004	103.0 NET BROKER SALOMON BROS INC & NW YK DTC 274								
Totals for security:		-200,000.00		206,000.00		-201,906.25	4,093.75	0.00	4,093.75
CONSECO FIN SECURITIZATIONS SER 2000-4 CL A4 EXPEC MAT 09/01/22 7.73 04/01/31									
1/8/04	CONSECO FINANCE 7.73% 00-4 A4 01 09.2022 PRICE.	-200,000.00	103.00	206,000.00	107.27	-214,531.25	-8,531.25	0.00	-8,531.25
01/12/2004	103.0 NET BROKER CSFB NEW YORK DTC 355								
2/26/04	CONSECO FINANCE 7.73% 00-4 A4 01.09 2022 PRICE:	-1,000,000.00	101.75	1,017,500.00	107.27	-1,072,656.25	-55,156.25	0.00	-55,156.25
03/01/2004	101.75 NET BROKER CSFB NEW YORK DTC 355								
Totals for security:		-1,200,000.00		1,223,500.00		-1,287,187.50	-63,687.50	0.00	-63,687.50
Summary of Sales for Asset Backed Securities		-1,400,000.00		1,429,500.00		-1,489,093.75	-59,593.75	0.00	-59,593.75
Total Asset Backed Securities		-4,582,866.32		3,993,760.19		-4,071,853.47	-78,093.28	0.00	-78,093.28

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account: nber CWF06
 CWF06 - WAM CORE PLUS
 CWF06

◆ Realized Gain/Loss Detail

Trade/	Settle Date	Shares/Par	Trade Price	Unit Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
--------	-------------	------------	-------------	-----------	------------------	-----------------------	-----------------

Fixed Income

Non-Government Backed C.M.O.s

Principal Paydowns

GMO BANC AMER FDG CORP 2003-1 MTG PASSTRHU CTF CL A-1 8 DUE 05-20-2033 REG

1/20/04	100.0	21,759.11	-21,759.11	102.36	-22,272.49	-513.38	-513.38
BANC AMERICA FUND 6% CMO 20/04/32 USD PRICE:							
LONDON							
01/01/12	100.0						
NET BROKER, CHICAGO INCOME COLLECTION							
2/20/04	100.0	15,988.80	-15,988.80	102.36	-16,366.03	-377.23	-377.23
BANC AMERICA FUND 6% CMO 20/04/32 USD PRICE:							
LONDON							
02/20/2004	100.0						
NET BROKER, CHICAGO INCOME COLLECTION							
3/2/04	100.0	20,587.08	-20,587.08	102.36	-21,072.81	-485.73	-485.73
BANC AMERICA FUND 6% CMO 20/04/32 USD PRICE:							
LONDON							
03/22/2004	100.0						
NET BROKER, CHICAGO INCOME COLLECTION							
4/20/04	100.0	37,887.87	-37,887.87	102.36	-38,781.79	-893.92	-893.92
BANC AMERICA FUND 6% CMO 20/04/32 USD PRICE:							
LONDON							
04/20/2004	100.0						
NET BROKER, CHICAGO INCOME COLLECTION							
5/20/04	100.0	32,503.11	-32,503.11	102.36	-33,269.98	-766.87	-766.87
BANC AMERICA FUND 6% CMO 20/04/32 USD PRICE:							
LONDON							
05/20/2004	100.0						
NET BROKER, CHICAGO INCOME COLLECTION							
6/2/04	100.0	25,762.62	-25,762.62	102.36	-26,370.46	-607.84	-607.84
BANC AMERICA FUND 6% CMO 20/04/32 USD PRICE:							
LONDON							
06/21/2004	100.0						
NET BROKER, CHICAGO INCOME COLLECTION							
7/20/04	100.0	20,453.54	-20,453.54	102.36	-20,936.11	-482.57	-482.57
BANC AMERICA FUND 6% CMO 20/04/32 USD PRICE:							
LONDON							
07/20/2004	100.0						
NET BROKER, CHICAGO INCOME COLLECTION							
8/20/04	100.0	17,359.14	-17,359.14	102.36	-17,768.71	-409.57	-409.57
BANC AMERICA FUND 6% CMO 20/04/32 USD PRICE:							
LONDON							
08/20/2004	100.0						
NET BROKER, CHICAGO INCOME COLLECTION							
9/20/04	100.0	11,659.38	-11,659.38	102.36	-11,934.47	-275.09	-275.09
BANC AMERICA FUND 6% CMO 20/04/32 USD PRICE:							
LONDON							
09/20/2004	100.0						
NET BROKER, CHICAGO INCOME COLLECTION							
10/20/04	100.0	9,754.76	-9,754.76	102.36	-9,984.91	-230.15	-230.15
BANC AMERICA FUND 6% CMO 20/04/32 USD PRICE:							
LONDON							
10/20/2004	100.0						
NET BROKER, CHICAGO INCOME COLLECTION							
11/2/04	100.0	8,229.39	-8,229.39	102.36	-8,423.55	-194.16	-194.16
BANC AMERICA FUND 6% CMO 20/04/32 USD PRICE:							
LONDON							
11/22/2004	100.0						
NET BROKER, CHICAGO INCOME COLLECTION							

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 81 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Non-Government Backed C.M.O.s									
Principal Paydowns									
12/20/04	BANC AMERICA FUND 6% CMO 20/04/32 USD1000 A1	-10,522.05	100.00	10,522.05	102.36	-10,770.30	-248.25	0.00	-248.25
12/20/2004	PRICE 100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-232,466.85		232,466.85		-237,951.61	-5,484.76	0.00	-5,484.76
CMO CR SUISSE 1ST BSTN MTG SECS CORP 2001-28 MTG-BKDI-A-1 VAR 11-25-2031 BEQ									
1/5/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100.0	-60,137.01	100.00	60,137.01	100.25	-60,287.35	-150.34	0.00	-150.34
01/26/2004	NET BROKER: CHICAGO INCOME COLLECTION LONDON								
2/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100.0	-44,470.58	100.00	44,470.58	100.25	-44,581.76	-111.18	0.00	-111.18
02/25/2004	NET BROKER: CHICAGO INCOME COLLECTION LONDON								
3/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100.0	-31,585.11	100.00	31,585.11	100.25	-31,664.07	-78.96	0.00	-78.96
03/25/2004	NET BROKER: CHICAGO INCOME COLLECTION LONDON								
4/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100.0	-45,497.76	100.00	45,497.76	100.25	-45,611.50	-113.74	0.00	-113.74
04/28/2004	NET BROKER: CHICAGO INCOME COLLECTION LONDON								
5/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100.0	-41,451.08	100.00	41,451.08	100.25	-41,554.71	-103.63	0.00	-103.63
05/25/2004	NET BROKER: CHICAGO INCOME COLLECTION LONDON								
6/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100.0	-47,616.75	100.00	47,616.75	100.25	-47,735.79	-119.04	0.00	-119.04
06/27/2004	NET BROKER: CHICAGO INCOME COLLECTION LONDON								
7/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100.0	-58,982.88	100.00	58,982.88	100.25	-59,130.34	-147.46	0.00	-147.46
07/28/2004	NET BROKER: CHICAGO INCOME COLLECTION LONDON								
8/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100.0	-31,610.44	100.00	31,610.44	100.25	-31,689.47	-78.03	0.00	-78.03
08/25/2004	NET BROKER: CHICAGO INCOME COLLECTION LONDON								
9/2/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100.0	-31,707.63	100.00	31,707.63	100.25	-31,786.90	-79.27	0.00	-79.27
09/27/2004	NET BROKER: CHICAGO INCOME COLLECTION LONDON								
10/25/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100.0	-46,773.99	100.00	46,773.99	100.25	-46,890.92	-116.93	0.00	-116.93
10/25/2004	NET BROKER: CHICAGO INCOME COLLECTION LONDON								
11/2/04	CR SUISSE FIRST 2001-28 25/11/2031 PRICE 100.0	-23,996.01	100.00	23,996.01	100.25	-24,056.00	-59.99	0.00	-59.99
11/26/2004	NET BROKER: CHICAGO INCOME COLLECTION LONDON								
12/2/04	CR SUISSE 1ST BSTN 2001-28 25/11/2031 PRICE 100.0	-33,839.88	100.00	33,839.88	100.25	-33,924.48	-84.60	0.00	-84.60
12/27/2004	NET BROKER: CHICAGO INCOME COLLECTION LONDON								
Totals for security:		-497,669.12		497,669.12		-498,913.29	-1,244.17	0.00	-1,244.17
CMO STRUCTURED AST SECS CORP 2002-BC1 MTG PSTRU CTF CLA DUE 1-25-31 BEQ									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 82 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Non-Government Backed C.M.O.s									
Principal Paydowns									
1/25/04	STRUCTURED ASSET 2002-BC1 25/01/2031 PRICE.	-52,449 21	100 00	52,449 21	100 03	-52,465 60	-16 39	0 00	-16 39
01/30/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
2/25/04	STRUCTURED ASSET 2002-BC1 25/01/2031 PRICE.	-32,955 51	100 00	32,955 51	100 03	-32,965 81	-10 30	0 00	-10 30
03/01/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
3/25/04	STRUCTURED ASSET 2002-BC1 25/01/2031 PRICE.	-28,716 89	100 00	28,716 89	100 03	-28,725 86	-8 97	0 00	-8 97
03/29/2004	100.0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
4/25/04	STRUCTURED ASSET 2002-BC1 25/01/2031 PRICE.	-33,373 57	100 00	33,373 57	100 03	-33,384 00	-10 43	0 00	-10 43
04/28/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
5/25/04	STRUCTURED ASSET 2002-BC1 25/01/2031 PRICE.	-22,986 39	100 00	22,986 39	100 03	-22,993 57	-7 18	0 00	-7 18
05/28/2004	100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
6/25/04	STRUCTURED ASSET 2002-BC1 25/01/2031 PRICE.	-19,769 02	100 00	19,769 02	100 03	-19,775 20	-6 18	0 00	-6 18
06/27/2004	100 0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
7/25/04	STRUCTURED ASSET 2002-BC1 25/01/2031 PRICE.	-21,261 31	100 00	21,261 31	100 03	-21,267 95	-6 64	0 00	-6 64
07/29/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
8/25/04	STRUCTURED ASSET 2002-BC1 25/01/2031 PRICE.	-18,425 62	100 00	18,425 62	100 03	-18,431 38	-5 76	0 00	-5 76
08/25/2004	100.0 NET BROKER. CHICAGO INCOME COLLECTION LONDON								
9/25/04	STRUCTURED ASSET 2002-BC1 25/01/2031 PRICE.	-13,869 82	100 00	13,869 82	100 03	-13,874 15	-4 33	0 00	-4 33
09/27/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
10/25/04	STRUCTURED ASSET 2002-BC1 25/01/2031 PRICE.	-13,756 43	100 00	13,756 43	100 03	-13,760 73	-4 30	0 00	-4 30
10/25/2004	100 0 NET BROKER CHICAGO INCOME COLLECTION LONDON								
11/25/04	STRUCTURED ASSET S FR CMO 25/01/32 USD1000 'A	-13,242 22	100 00	13,242 22	100 03	-13,246 36	-4 14	0 00	-4 14
11/26/2004	PRICE 100.0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								
12/25/04	STRUCTURED ASSET S FR CMO 25/01/32 USD1000 'A	-16,905 80	100 00	16,905 80	100 03	-16,911 08	-5 28	0 00	-5 28
12/27/2004	PRICE: 100 0 NET BROKER: CHICAGO INCOME COLLECTION LONDON								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06

CWFDN - WAM CORE PLUS

CWF06

Page 83 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>								
Non-Government Backed C.M.O.s								
Principal Paydowns								
<hr/>								
Totals for security.	-287,711.79		287,711.79		-287,801.69	-89.90	0.00	-89.90
<hr/>								
Summary of Principal Paydowns for Non-Government Backed C.M.O.s	-1,017,847.76		1,017,847.76		-1,024,666.59	-6,818.83	0.00	-6,818.83
<hr/>								
Total Non-Government Backed C.M.O.s	-1,017,847.76		1,017,847.76		-1,024,666.59	-6,818.83	0.00	-6,818.83

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 84 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Index Linked Government Bonds									
Sales									
<u>UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029</u>									
1/6/04 01/09/2004	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US PRICE: 145.5029 NET BROKER: BARCLAYS BANK PLC NEW YORK	-10,000.00	145.50	14,550.29	143.43	-14,342.95	207.34	0.00	207.34
1/7/04 01/09/2004	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US PRICE: 146.6716 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443	-10,000.00	146.67	14,667.16	143.43	-14,342.95	324.21	0.00	324.21
1/7/04 01/09/2004	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US PRICE: 146.1796 NET BROKER: ALEX BROWN AND SONS NEW YORK	-10,000.00	146.18	14,617.96	143.43	-14,342.95	275.01	0.00	275.01
1/7/04 01/09/2004	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US PRICE: 146.5882 NET BROKER: BARCLAYS BANK PLC NEW YORK	-10,000.00	146.59	14,658.82	143.43	-14,342.95	315.87	0.00	315.87
1/14/04 01/16/2004	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US PRICE: 147.71997 NET BROKER: BARCLAYS BANK PLC NEW YORK	-80,000.00	147.72	118,175.98	143.75	-115,003.69	3,172.29	0.00	3,172.29
1/22/04 01/22/2004	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US PRICE: 148.8051 NET BROKER: (D)CHASE SECS INC BROKERAGE DTC 443	-10,000.00	148.81	14,880.51	143.75	-14,375.46	505.05	0.00	505.05
1/23/04 01/27/2004	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US PRICE: 149.5649 NET BROKER: SALOMON BROS INC & NW YK DTC 274	-10,000.00	149.56	14,956.49	144.80	-14,479.99	476.50	0.00	476.50
2/6/04 02/09/2004	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US PRICE: 149.2737 NET BROKER: BARCLAYS BANK PLC NEW YORK	-10,000.00	149.27	14,927.37	144.80	-14,479.99	447.38	0.00	447.38
3/1/04 03/02/2004	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US PRICE: 153.3131 NET BROKER: ALEX BROWN AND SONS NEW YORK	-20,000.00	153.31	30,662.62	144.80	-28,959.98	1,702.64	0.00	1,702.64
3/12/04 03/16/2004	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US PRICE: 155.0805 NET BROKER: CSFB NEW YORK DTC 355	-410,000.00	155.08	635,830.09	144.80	-593,679.68	42,150.41	0.00	42,150.41
5/25/04 05/27/2004	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US PRICE: 145.9761 NET BROKER: BARCLAYS BANK PLC NEW YORK	-10,000.00	145.98	14,597.61	138.98	-13,897.99	699.62	0.00	699.62

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 85 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Index Linked Government Bonds									
Sales									
5/25/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-10,000 00	145 97	14,597 16	138 98	-13,897 99	699 17	0 00	699 17
05/27/2004	PRICE: 145.9716 NET BROKER. BARCLAYS BANK PLC NEW YORK								
8/12/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-10,000 00	151.46	15,146 44	142 32	-14,231 78	914 66	0 00	914 66
08/16/2004	PRICE: 151.4644 NET BROKER. BARCLAYS BANK PLC NEW YORK								
8/31/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-10,000 00	153 07	15,307 39	142 32	-14,231 78	1,075 61	0 00	1,075 61
09/01/2004	PRICE: 153 0739 NET BROKER. GREENWICH CAPITAL MKTS, GREENWICH								
9/2/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-10,000 00	151 91	15,191 07	142 32	-14,231 78	959 29	0 00	959 29
09/06/2004	PRICE: 151 9107 NET BROKER: BARCLAYS BANK PLC NEW YORK								
9/3/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-10,000 00	150 59	15,059 16	142 32	-14,231 78	827 38	0 00	827 38
09/07/2004	PRICE: 150 5916 NET BROKER (D)CHASE SECS INC BROKERAGE DTC 443								
9/16/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-10,000 00	150 66	15,065 84	142 32	-14,231 78	834 06	0 00	834 06
09/19/2004	PRICE: 150 6584 NET BROKER: BARCLAYS BANK PLC NEW YORK								
9/17/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-20,000 00	151 89	30,338 15	142 32	-28,463 55	1,874 60	0 00	1,874 60
09/20/2004	PRICE: 151 69075 NET BROKER (D)CHASE SECS INC BROKERAGE DTC 443								
9/17/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-10,000 00	151 76	15,176 28	142 32	-14,231 78	944 50	0 00	944 50
09/20/2004	PRICE: 151 7628 NET BROKER CSFB NEW YORK DTC 355								
9/17/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-20,000 00	151 73	30,345 35	142 32	-28,463 56	1,881 79	0 00	1,881 79
09/20/2004	PRICE: 151 72675 NET BROKER. GOLDMAN SACHS & CO NW YK DTC 005								
9/17/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-20,000 00	151 73	30,346.25	142 32	-28,463 55	1,882 70	0 00	1,882 70
09/20/2004	PRICE: 151 73125 NET BROKER: BARCLAYS BANK PLC NEW YORK								
9/20/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-30,000 00	151 31	45,394 09	142 32	-42,695 33	2,698 76	0 00	2,698 76
09/21/2004	PRICE: 151 31363 NET BROKER. SALOMON BROS INC & NW YK DTC 274								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 86 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Index Linked Government Bonds									
Sales									
9/20/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-20,000 00	151 11	30,221 30	142 32	-28,463 56	1,757 74	0 00	1,757 74
09/21/2004	PRICE 151 1065 NET BROKER GREENWICH CAPITAL MKTS GREENWICH								
9/27/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-20,000 00	152 80	30,559 57	142 32	-28,463 56	2,096 01	0 00	2,096 01
09/28/2004	PRICE 152 79785 NET BROKER LEHMAN BROS INC NEW YORK DTC 074								
10/15/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-60,000 00	153 01	91,807 74	144 94	-86,966 44	4,841 30	0 00	4,841 30
10/18/2004	PRICE 153 0129 NET BROKER SALOMON BROS INC & NW YK DTC 274								
10/15/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-30,000 00	153 32	45,995 71	144 94	-43,483 22	2,512 49	0 00	2,512 49
10/18/2004	PRICE 153 31903 NET BROKER SALOMON BROS INC & NW YK DTC 274								
10/15/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-40,000 00	153 24	61,297 00	144 94	-57,977 63	3,319 37	0 00	3,319 37
10/16/2004	PRICE 153 2425 NET BROKER CSFB NEW YORK DTC 355								
10/21/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-20,000 00	154 59	30,918 23	144 94	-28,988 81	1,929 42	0 00	1,929 42
10/24/2004	PRICE 154 59115 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
10/22/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-20,000 00	154 29	30,857 53	144 94	-28,988 81	1,868 72	0 00	1,868 72
10/25/2004	PRICE 154 28765 NET BROKER SALOMON BROS INC & NW YK DTC 274								
11/3/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-20,000 00	153 71	30,741 06	144 94	-28,988 82	1,752 24	0 00	1,752 24
11/03/2004	PRICE 153 7053 NET BROKER BARCLAYS BANK PLC NEW YORK								
12/28/04	US TREAS BDS INFLATION INDEX LINKED 15/4/29 US	-20,000 00	157 92	31,584 19	144 94	-28,988 81	2,595 38	0 00	2,595 38
12/29/2004	PRICE 157 92095 NET BROKER ALEX BROWN AND SONS NEW YORK								
Totals for security		-1,000,000 00		1,528,474.41		-1,440,932.90	87,541.51	0.00	87,541.51
UNITED STATES TREAS NTS INFLATION INDEXED 3 60946125% DUE 01-15-2012 REG									
12/27/04	USA TREASURY NTS 3 375% TIPS 15/1/12 USD1000	-60,000 00	122 44	73,462 13	120 45	-72,270 02	1,192 11	0 00	1,192 11
12/28/2004	PRICE 122 43688 NET BROKER BARCLAYS BANK PLC NEW YORK								
Totals for security		-60,000 00		73,462 13		-72,270.02	1,192.11	0.00	1,192.11
US TREAS BDS INFLATION INDEXED 3 625 DUE4-15-2028 REG									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: Iber CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 87 of 445

◆ Realized Gain/Loss Detail

Trace Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Index Linked Government Bonds									
Sales									
5/25/04	USA TREASURY NTS 3 625% TIPS DEB 15/4/28 USD PRICE	-500,000.00	141.62	708,101.69	121.94	609,697.69	98,404.00	0.00	98,404.00
05/27/2004	141 62033 NET BROKER CSFB NEW YORK DTC 355								
10/28/04	USA TREASURY NTS 3 625% TIPS DEB 15/4/28 USD PRICE	-1,420,000.00	148.47	2,108,238.34	121.94	-1,731,541.45	376,696.89	0.00	376,696.89
10/31/2004	148 46748 NET BROKER GREENWICH CAPITAL MKTS, GREENWICH								
Totals for security		-1,920,000.00		2,816,340.03		-2,341,238.14	475,100.89	0.00	475,100.89
US TREAS INFL INDEXED BONDS 1 875 DUE 07-15-2013 BEO									
1/7/04	USA TREASURY NTS 1 875% I/L 15/07/13 USD1000	-20,000.00	100.44	20,087.36	99.23	-19,846.28	241.08	0.00	241.08
01/09/2004	PRICE 100 4368 NET BROKER BARCLAYS BANK PLC NEW YORK								
5/13/04	USA TREASURY NTS 1 875% I/L 15/07/13 USD1000	100,000.00	99.81	99,810.79	99.23	99,231.40	579.39	0.00	579.39
05/17/2004	PRICE 99 81079 NET BROKER CSFB NEW YORK DTC 355								
Totals for security		-120,000.00		119,898.15		-119,077.68	820.47	0.00	820.47
US TREAS NTS DTD 01/18/2000 INFLATION INDEXED 4 25 DUE 01-15-2010 REG									
1/30/04	USA TREASURY NTS 4 25% NTS TIPS 15/01/10 USD PRICE	-3,000,000.00	128.64	3,859,112.55	127.92	3,837,733.41	21,379.14	0.00	21,379.14
02/02/2004	128 63708 NET BROKER BARCLAYS BANK PLC NEW YORK								
9/22/04	USA TREASURY NTS 4 25% NTS TIPS 15/01/10 USD PRICE	-90,000.00	130.32	117,285.00	128.41	-115,567.04	1,717.96	0.00	1,717.96
09/23/2004	130 31666 NET BROKER GOLDMAN SACHS & CO NW YK DTC 005								
Totals for security		-3,090,000.00		3,976,397.55		-3,953,300.45	23,097.10	0.00	23,097.10
US TREAS NTS INFLATION INDEX 3 875 DUE 01-15-2009 REG									
8/6/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-210,000.00	130.22	273,453.74	129.88	-272,749.95	703.79	0.00	703.79
08/10/2004	130 21606 NET BROKER (D)CHASE SECS INC BROKERAGE DTC 443								
8/9/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-30,000.00	130.14	39,043.18	129.88	-38,964.28	78.90	0.00	78.90
08/11/2004	130 14393 NET BROKER BARCLAYS BANK PLC NEW YORK								
8/10/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-20,000.00	129.63	25,926.88	129.88	-25,976.19	-49.31	0.00	-49.31
08/12/2004	129 6344 NET BROKER BARCLAYS BANK PLC NEW YORK								

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 88 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Index Linked Government Bonds									
Sales									
8/11/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-20,000.00	129.73	25,946.49	129.88	-25,976.18	-29.69	0.00	-29.69
08/13/2004	129 73245 NET BROKER CSFB NEW YORK DTC 355								
8/12/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-20,000.00	129.85	25,969.01	129.88	-25,976.19	-7.18	0.00	-7.18
08/16/2004	129 84505 NET BROKER CSFB NEW YORK DTC 355								
8/16/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-50,000.00	130.20	65,102.40	129.88	-64,940.46	161.94	0.00	161.94
08/20/2004	130 2048 NET BROKER CSFB NEW YORK DTC 355								
8/31/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-30,000.00	130.47	39,141.31	129.88	-38,964.28	177.03	0.00	177.03
09/01/2004	130 47103 NET BROKER BARCLAYS BANK PLC NEW YORK								
9/21/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	190,000.00	129.62	246,274.34	129.88	-246,773.76	-499.42	0.00	-499.42
09/22/2004	129 61807 NET BROKER BARCLAYS BANK PLC NEW YORK								
10/26/04	USA TREASURY NTS 3 875% TIPS 15/1/09 USD PRICE	-250,000.00	131.15	327,887.05	129.82	-324,538.76	3,348.29	0.00	3,348.29
10/27/2004	131 15482 NET BROKER (D)CHASE SECS INC BROKERAGE DTC 443								
Totals for security		-820,000.00		1,068,744.40		-1,064,860.05	3,884.35	0.00	3,884.35
US TREAS NTS INFLATION INDEXED 3 375 DUE 01-15-2007 REG									
10/21/04	USA TREASURY NTS 3 375% TIPS 15/1/07 USD1000	-10,000.00	128.21	12,821.21	127.66	-12,766.14	55.07	0.00	55.07
10/24/2004	PRICE 128 2121 NET BROKER BARCLAYS BANK PLC NEW YORK								
10/22/04	USA TREASURY NTS 3 375% TIPS 15/1/07 USD1000	-30,000.00	128.41	38,521.74	127.66	-38,298.42	223.32	0.00	223.32
10/25/2004	PRICE 128 4058 NET BROKER GREENWICH CAPITAL MKTS, GREENWICH								
Totals for security		-40,000.00		51,342.95		-51,064.56	278.39	0.00	278.39
US TREAS NTS TREAS INFL INDEXED NOTES 2 DUE 01-15-2014 REG									
2/27/04	USA TREASURY NTS 2%(INF-INDX) NTS 01/14 USD PRICE	-290,000.00	103.28	299,517.05	99.93	-289,788.28	9,728.77	0.00	9,728.77
03/02/2004	103 28174 NET BROKER CSFB NEW YORK DTC 355								
Totals for security		-290,000.00		299,517.05		-289,788.28	9,728.77	0.00	9,728.77
US TREAS NTS TREAS INFLATION PROTECTED SECS 875 DUE 04-15-2010 REG									
10/27/04	USA TREASURY NTS 0 875% TIPS 15/4/10 USD1000	-690,000.00	99.84	688,871.54	99.67	-687,733.54	1,138.00	0.00	1,138.00
10/29/2004	PRICE 99 83645 NET BROKER BARCLAYS BANK PLC NEW YORK								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 89 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Index Linked Government Bonds									
Sales									
11/3/04	USA TREASURY NTS 0.875% TIPS 15/4/10 USD1000	-250,000.00	99.89	249,734.18	99.67	-249,178.82	555.36	0.00	555.36
11/05/2004	PRICE 99.89367 NET BROKER BARCLAYS BANK PLC NEW YORK								
11/3/04	USA TREASURY NTS 0.875% TIPS 15/4/10 USD1000	-170,000.00	99.85	169,751.39	99.67	-169,441.60	309.79	0.00	309.79
11/04/2004	PRICE 99.85375 NET BROKER (D)CHASE SECS INC BROKERAGE DTC 443								
Totals for security		-1,110,000.00		1,108,357.11		-1,106,353.96	2,003.15	0.00	2,003.15
Summary of Sales for Index Linked Government Bonds		-8,450,000.00		11,042,533.78		-10,438,887.04	603,646.74	0.00	603,646.74
Total Index Linked Government Bonds		-8,450,000.00		11,042,533.78		-10,438,887.04	603,646.74	0.00	603,646.74

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 90 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
<u>5YR T-NT 03-22-2004</u>									
16/04 01/06/2004	FUTURES	24.00	111.44	2,674,500.00	111.01	-2,664,340.87	10,159.13	0.00	10,159.13
17/04 01/07/2004	FUTURES	25.00	111.75	2,793,750.00	111.01	-2,775,355.08	18,394.92	0.00	18,394.92
26/04 02/06/2004	FUTURES	5.00	112.69	563,437.50	111.55	-557,759.29	5,678.21	0.00	5,678.21
26/04 02/06/2004	FUTURES	5.00	112.72	563,593.75	111.55	-557,759.29	5,834.46	0.00	5,834.46
29/04 02/09/2004	FUTURES	2.00	112.77	225,531.25	111.55	223,103.72	2,427.53	0.00	2,427.53
29/04 02/09/2004	FUTURES	2.00	112.81	225,625.00	111.55	223,103.72	2,521.28	0.00	2,521.28
29/04 02/09/2004	FUTURES	2.00	112.86	225,718.75	111.55	-223,103.72	2,615.03	0.00	2,615.03
2/10/04 02/10/2004	FUTURES	5.00	112.67	563,359.38	111.55	-557,759.29	5,600.09	0.00	5,600.09
2/11/04 02/11/2004	FUTURES	-5.00	113.09	565,468.75	111.55	557,759.29	7,709.46	0.00	7,709.46
2/11/04 02/11/2004	FUTURES	-12.00	112.89	1,354,687.50	111.55	1,338,622.29	16,065.21	0.00	16,065.21
2/11/04 02/11/2004	FUTURES	-11.00	113.03	1,243,343.75	111.55	-1,227,070.43	16,273.32	0.00	16,273.32
2/12/04 02/12/2004	FUTURES	2.00	113.13	226,250.00	111.55	-223,103.72	3,146.28	0.00	3,146.28
2/18/04 02/18/2004	FUTURES	-5.00	113.53	567,656.25	111.55	-557,759.29	8,896.96	0.00	8,896.96
2/18/04 02/18/2004	FUTURES	5.00	113.55	567,734.38	111.55	-557,759.29	9,975.09	0.00	9,975.09
2/19/04 02/19/2004	FUTURES	-4.00	113.30	453,187.50	111.55	-446,207.43	6,980.07	0.00	6,980.07
2/19/04 02/19/2004	FUTURES	1.00	113.28	113,281.25	111.55	-111,551.86	1,729.39	0.00	1,729.39

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 91 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
2/19/04 02/19/2004	FUTURES	-5.00	113.23	566,171.88	111.55	-557,759.29	8,412.59	0.00	8,412.59
2/20/04 02/20/2004	FUTURES	2.00	113.33	226,656.25	111.55	-223,103.72	3,552.53	0.00	3,552.53
2/20/04 02/20/2004	FUTURES	-1.00	113.34	113,343.75	111.55	-111,551.86	1,791.89	0.00	1,791.89
2/25/04 02/25/2004	FUTURES	1.00	113.55	113,546.88	111.55	-111,551.86	1,995.02	0.00	1,995.02
2/26/04 02/26/2004	FUTURES	46.00	113.50	5,221,000.00	111.55	-5,131,385.45	89,614.55	0.00	89,614.55
2/26/04 02/26/2004	FUTURES	13.00	113.50	1,475,500.00	111.55	-1,450,174.15	25,325.85	0.00	25,325.85
2/27/04 02/27/2004	FUTURES	6.00	113.75	682,500.00	111.55	-669,311.14	13,188.86	0.00	13,188.86
2/27/04 02/27/2004	FUTURES	1.00	113.64	113,640.63	111.55	-111,551.86	2,088.77	0.00	2,088.77
3/12/04 03/12/2004	FUTURES	7.00	115.03	805,218.75	111.55	-780,863.00	24,355.75	0.00	24,355.75
3/12/04 03/12/2004	FUTURES	3.00	114.84	344,507.81	111.55	-334,655.57	9,852.24	0.00	9,852.24
3/15/04 03/15/2004	FUTURES	20.00	114.81	2,296,250.00	111.55	-2,231,037.15	65,212.85	0.00	65,212.85
3/16/04 03/16/2004	FUTURES	-10.00	114.69	1,146,875.00	111.55	-1,115,518.58	31,356.42	0.00	31,356.42
Totals for security		-230.00		26,032,335.96		-25,630,582.21	401,753.75	0.00	401,753.75
FUT 5YR NOTE 03-21-2005									
12/6/04 12/06/2004	FUTURES	-3.00	109.47	328,406.25	108.93	-326,790.47	1,615.78	0.00	1,615.78
12/9/04 12/09/2004	FUTURES	14.00	110.00	1,540,000.00	109.04	1,526,608.87	13,391.13	0.00	13,391.13
Totals for security		-17.00		1,868,406.25		-1,853,399.34	15,006.91	0.00	15,006.91
FUT DEC 04 5 YR 12-22-2004 T-NT									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 92 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
8/31/04 08/31/2004	FUTURES	11.00	110.56	1,216,187.50	110.42	-1,214,640.63	1,546.87	0.00	1,546.87
9/3/04 09/03/2004	FUTURES	9.00	110.22	991,968.75	110.27	992,395.13	-426.38	0.00	-426.38
9/8/04 09/08/2004	FUTURES	2.00	110.05	220,093.75	110.25	-220,492.81	-399.06	0.00	-399.06
9/8/04 09/08/2004	FUTURES	2.00	110.06	220,125.00	110.25	-220,492.81	-367.81	0.00	-367.81
9/9/04 09/09/2004	FUTURES	4.00	110.66	442,625.00	110.38	441,506.14	1,118.86	0.00	1,118.86
9/10/04 09/10/2004	FUTURES	12.00	110.86	1,330,312.50	110.59	-1,327,048.16	3,264.34	0.00	3,264.34
9/14/04 09/14/2004	FUTURES	2.00	110.78	221,562.50	110.63	-221,267.15	295.35	0.00	295.35
9/14/04 09/14/2004	FUTURES	-4.00	110.77	443,062.50	110.63	-442,534.30	528.20	0.00	528.20
9/17/04 09/17/2004	FUTURES	11.00	110.92	1,220,140.63	110.66	-1,217,323.63	2,817.00	0.00	2,817.00
10/7/04 10/07/2004	FUTURES	-274.00	110.25	30,208,500.00	110.70	-30,331,664.70	-123,164.70	0.00	-123,164.70
10/12/04 10/12/2004	FUTURES	3.00	111.02	333,046.88	110.70	-332,098.52	948.36	0.00	948.36
10/12/04 10/12/2004	FUTURES	-3.00	111.03	333,093.75	110.70	-332,098.52	995.23	0.00	995.23
10/12/04 10/12/2004	FUTURES	-9.00	111.06	999,562.50	110.70	-996,295.56	3,266.94	0.00	3,266.94
10/14/04 10/14/2004	FUTURES	-12.00	111.31	1,335,750.00	110.73	-1,328,724.51	7,025.49	0.00	7,025.49
10/26/04 10/26/2004	FUTURES	2.00	111.63	223,250.00	110.73	-221,465.99	1,784.01	0.00	1,784.01
10/26/04 10/26/2004	FUTURES	-4.00	111.48	445,937.50	110.73	-442,931.98	3,005.52	0.00	3,005.52
11/15/04 11/15/2004	FUTURES	-1.00	110.34	110,343.75	110.71	-110,708.05	-362.30	0.00	-362.30

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 93 of 445

◆ Realized Gain/Loss Detail

Trader Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
11/22/04 11/22/2004	FUTURES	-4.00	110.22	440,875.00	110.67	-442,683.62	-1,808.62	0.00	-1,808.62
11/23/04 11/23/2004	FUTURES	2.00	110.25	220,500.00	110.67	-221,341.81	-841.81	0.00	-841.81
11/24/04 11/24/2004	FUTURES	28.00	110.16	3,084,375.00	110.67	-3,098,785.35	-14,410.35	0.00	-14,410.35
11/29/04 11/29/2004	FUTURES	35.00	109.63	3,836,875.00	110.67	-3,873,481.69	-36,606.69	0.00	-36,606.69
11/29/04 11/29/2004	FUTURES	46.00	109.64	5,043,468.75	110.67	-5,090,861.65	-47,392.90	0.00	-47,392.90
11/29/04 11/29/2004	FUTURES	14.00	109.72	1,536,062.50	110.67	-1,549,392.68	-13,330.18	0.00	-13,330.18
11/29/04 11/29/2004	FUTURES	21.00	109.72	2,304,093.75	110.04	-2,310,758.84	-6,665.09	0.00	-6,665.09
Totals for security		-515.00		56,761,812.51		-56,980,992.23	-219,179.72	0.00	-219,179.72
FUT DEC 04 U S T-BONDS 12-22-2004									
9/3/04 09/03/2004	FUTURES	-4.00	109.97	439,875.00	110.76	-443,025.00	-3,150.00	0.00	-3,150.00
9/7/04 09/07/2004	FUTURES	-2.00	109.78	219,562.50	110.76	-221,512.50	-1,950.00	0.00	-1,950.00
9/8/04 09/08/2004	FUTURES	-2.00	109.91	219,812.50	110.71	-221,412.50	-1,600.00	0.00	-1,600.00
9/8/04 09/08/2004	FUTURES	2.00	109.94	219,875.00	110.71	-221,412.50	-1,537.50	0.00	-1,537.50
9/8/04 09/08/2004	FUTURES	1.00	110.66	110,656.25	110.71	-110,706.25	-50.00	0.00	-50.00
9/8/04 09/08/2004	FUTURES	-1.00	110.72	110,718.75	110.71	-110,706.25	12.50	0.00	12.50
9/8/04 09/08/2004	FUTURES	-2.00	110.78	221,562.50	110.71	221,412.50	150.00	0.00	150.00
9/9/04 09/09/2004	FUTURES	7.00	110.80	775,578.13	110.80	-775,593.75	-15.62	0.00	-15.62
Totals for security		-21.00		2,317,640.63		-2,325,781.25	-8,140.82	0.00	-8,140.82

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 94 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
<u>FUT JUN 04 06-21-2004</u>									
2/27/04	FUTURES	5.00	113.63	568,125.00	113.73	-568,625.00	-500.00	0.00	-500.00
02/27/2004									
3/4/04	FUTURES	-2.00	113.63	227,250.00	113.27	-226,548.44	701.56	0.00	701.56
03/04/2004									
3/4/04	FUTURES	2.00	113.38	226,750.00	113.27	-226,548.44	201.56	0.00	201.56
03/04/2004									
3/5/04	FUTURES	-1.00	115.19	115,187.50	113.27	-113,274.22	1,913.28	0.00	1,913.28
03/05/2004									
3/5/04	FUTURES	13.00	115.19	1,497,437.50	113.27	-1,472,564.84	24,872.66	0.00	24,872.66
03/05/2004									
3/5/04	FUTURES	-7.00	115.23	806,640.63	114.67	-802,720.32	3,920.31	0.00	3,920.31
03/05/2004									
4/30/04	FUTURES	6.00	110.53	663,187.50	110.43	-662,568.75	618.75	0.00	618.75
04/30/2004									
4/30/04	FUTURES	-44.00	110.53	4,863,375.00	110.52	-4,862,962.50	412.50	0.00	412.50
04/30/2004									
Totals for security		-80.00		8,967,953.13		-8,935,812.51	32,140.62	0.00	32,140.62
<u>FUT MAR 05 10 YR 03-22-2005</u>									
12/1/04	FUTURES	-3.00	110.85	332,554.69	111.71	-335,132.81	-2,578.12	0.00	-2,578.12
12/01/2004									
12/2/04	FUTURES	-3.00	110.32	330,960.94	111.59	-334,776.25	-3,815.31	0.00	-3,815.31
12/02/2004									
12/2/04	FUTURES	2.00	110.52	221,031.25	111.59	-223,184.17	-2,152.92	0.00	-2,152.92
12/02/2004									
12/3/04	FUTURES	2.00	111.31	222,625.00	111.59	-223,184.17	-559.17	0.00	-559.17
12/03/2004									
12/3/04	FUTURES	-4.00	111.48	445,937.50	111.59	446,368.34	-430.84	0.00	-430.84
12/03/2004									
12/3/04	FUTURES	-12.00	111.50	1,338,000.00	111.59	-1,339,105.01	-1,105.01	0.00	-1,105.01
12/03/2004									
12/3/04	FUTURES	2.00	111.70	223,390.62	111.59	-223,184.17	206.45	0.00	206.45
12/03/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 95 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
12/6/04 12/06/2004	FUTURES	1.00	111.69	111,687.50	111.59	-111,592.08	95.42	0.00	95.42
12/6/04 12/06/2004	FUTURES	2.00	111.72	223,437.50	111.59	-223,184.17	253.33	0.00	253.33
12/6/04 12/06/2004	FUTURES	1.00	111.73	111,734.38	111.59	111,592.08	142.30	0.00	142.30
12/7/04 12/07/2004	FUTURES	4.00	111.70	446,812.50	111.59	-446,368.33	444.17	0.00	444.17
12/9/04 12/09/2004	FUTURES	2.00	112.16	224,312.50	112.00	-223,998.66	313.84	0.00	313.84
12/9/04 12/09/2004	FUTURES	4.00	112.56	450,250.00	112.00	-447,997.32	2,252.68	0.00	2,252.68
12/9/04 12/09/2004	FUTURES	-4.00	112.23	448,937.50	112.00	-447,997.32	940.18	0.00	940.18
12/9/04 12/09/2004	FUTURES	-4.00	112.25	449,000.00	112.00	-447,997.32	1,002.68	0.00	1,002.68
12/9/04 12/09/2004	FUTURES	2.00	112.34	224,687.50	112.00	-223,998.66	688.84	0.00	688.84
12/9/04 12/09/2004	FUTURES	4.00	112.38	449,500.00	112.00	-447,997.32	1,502.68	0.00	1,502.68
12/14/04 12/14/2004	FUTURES	5.00	112.42	562,109.38	112.00	-559,996.64	2,112.74	0.00	2,112.74
12/29/04 12/29/2004	FUTURES	1.00	111.25	111,250.00	112.00	-112,002.08	-752.08	0.00	-752.08
12/29/04 12/29/2004	FUTURES	1.00	111.27	111,265.63	112.00	-112,002.08	-736.45	0.00	-736.45
12/29/04 12/29/2004	FUTURES	2.00	111.28	222,562.50	112.00	-224,004.16	-1,441.66	0.00	-1,441.66
12/29/04 12/29/2004	FUTURES	2.00	111.30	222,593.75	112.00	224,004.16	-1,410.41	0.00	-1,410.41
12/30/04 12/30/2004	FUTURES	-2.00	111.58	223,156.25	112.00	224,004.16	-847.91	0.00	-847.91
Totals for security		-69.00		7,707,796.89		-7,713,671.46	-5,874.57	0.00	-5,874.57

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06
 Page 96 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
<u>FUT MAR 05 U S T-BONDS 03-22-2005</u>									
12/2/04	FUTURES	3 00	109 53	328,593 75	109 73	-329,187 50	-593 75	0 00	-593 75
12/02/2004									
Totals for security		-3 00		328,593 75		-329,187.50	-593.75	0.00	-593.75
<u>FUT SEP 04 10 YR 09-21-2004</u>									
3/5/04	FUTURES	-8 00	113 84	910,750 00	111 85	894,833 33	15,916 67	0 00	15,916 67
03/05/2004									
4/29/04	FUTURES	-1 00	109 44	109,437 50	111 85	111,854 17	-2,416 67	0 00	-2,416 67
04/29/2004									
Totals for security		-9 00		1,020,187 50		-1,006,667.50	13,500.00	0.00	13,500.00
<u>FUT SEP 04 5 YR T NT</u>									
6/2/04	FUTURES	1 00	108 03	108 031 25	108 00	-108,002 60	28 65	0 00	28 65
06/02/2004									
6/2/04	FUTURES	-1 00	108 05	108,046 88	108 00	-108,002 60	44 28	0 00	44 28
06/02/2004									
6/8/04	FUTURES	-11 00	107 61	1,183,703 13	107 71	-1,184,866 30	-1,163 17	0 00	-1,163 17
06/08/2004									
6/8/04	FUTURES	4 00	107 69	430,750 00	107 72	-430,860 47	-110 47	0 00	-110 47
06/08/2004									
6/16/04	FUTURES	-1 00	107 53	107,531 25	107 70	-107,699 04	-167 79	0 00	-167 79
06/10/2004									
6/15/04	FUTURES	-4 00	108 00	432,000 00	107 70	-430,784 30	1,215 70	0 00	1,215 70
06/15/2004									
6/15/04	FUTURES	4 00	107 75	431,000 00	107 70	-430,784 30	215 70	0 00	215 70
06/15/2004									
6/23/04	FUTURES	4 00	108 16	432,625 00	107 71	-430,848 20	1,776 80	0 00	1,776 80
06/23/2004									
6/29/04	FUTURES	4 00	108 20	432,812 50	107 73	-430,904 13	1,908 37	0 00	1,908 37
06/29/2004									
6/30/04	FUTURES	2 00	108 63	217,250 00	107 73	-215,452 06	1,797 94	0 00	1,797 94
06/30/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 97 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
7/8/04	FUTURES	1.00	109.67	109,671.88	107.92	-107,919.63	1,752.25	0.00	1,752.25
07/08/2004									
7/15/04	FUTURES	3.00	109.42	328,265.63	107.94	-323,824.37	4,441.26	0.00	4,441.26
07/15/2004									
7/15/04	FUTURES	-1.00	109.50	109,500.00	107.94	-107,941.46	1,558.54	0.00	1,558.54
07/15/2004									
7/15/04	FUTURES	1.00	109.53	109,531.25	107.94	-107,941.46	1,589.79	0.00	1,589.79
07/15/2004									
7/16/04	FUTURES	-10.00	109.94	1,099,375.00	107.94	-1,079,414.58	19,960.42	0.00	19,960.42
07/16/2004									
7/16/04	FUTURES	-5.00	109.89	549,453.13	107.94	-539,707.29	9,745.84	0.00	9,745.84
07/16/2004									
7/19/04	FUTURES	2.00	110.00	220,000.00	107.94	-215,882.92	4,117.08	0.00	4,117.08
07/19/2004									
7/19/04	FUTURES	-2.00	110.03	220,062.50	107.94	-215,882.92	4,179.58	0.00	4,179.58
07/19/2004									
7/20/04	FUTURES	-3.00	109.91	329,718.75	107.94	-323,824.37	5,894.38	0.00	5,894.38
07/20/2004									
7/22/04	FUTURES	-11.00	109.38	1,203,125.00	107.94	-1,187,356.04	15,768.96	0.00	15,768.96
07/22/2004									
7/28/04	FUTURES	3.00	108.97	326,906.25	107.94	-323,824.37	3,081.88	0.00	3,081.88
07/28/2004									
8/3/04	FUTURES	-5.00	109.64	548,203.13	107.94	-539,707.29	8,495.84	0.00	8,495.84
08/03/2004									
8/3/04	FUTURES	-5.00	109.63	548,125.00	107.94	-539,707.29	8,417.71	0.00	8,417.71
08/03/2004									
8/4/04	FUTURES	-8.00	109.88	879,000.00	107.94	-863,531.66	15,468.34	0.00	15,468.34
08/04/2004									
8/4/04	FUTURES	-2.00	109.78	219,562.50	107.94	-215,882.92	3,679.58	0.00	3,679.58
08/04/2004									
8/4/04	FUTURES	-6.00	109.80	878,375.00	107.94	-863,531.66	14,843.34	0.00	14,843.34
08/04/2004									
8/4/04	FUTURES	-14.00	109.81	1,537,375.00	107.94	-1,511,180.41	26,194.59	0.00	26,194.59
08/04/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
8/4/04 08/04/2004	FUTURES	-5.00	109.75	548,750.00	107.94	-539,707.29	9,042.71	0.00	9,042.71
8/5/04 08/05/2004	FUTURES	4.00	109.92	439,687.50	107.94	-431,765.83	7,921.67	0.00	7,921.67
8/6/04 08/06/2004	FUTURES	-2.00	110.13	220,250.00	108.03	-216,069.78	4,180.22	0.00	4,180.22
8/6/04 08/06/2004	FUTURES	-10.00	111.16	1,111,562.50	108.03	-1,080,348.89	31,213.61	0.00	31,213.61
8/6/04 08/06/2004	FUTURES	-2.00	110.06	220,125.00	108.03	-216,069.78	4,055.22	0.00	4,055.22
8/6/04 08/06/2004	FUTURES	-2.00	110.09	220,187.50	108.03	-216,069.78	4,117.72	0.00	4,117.72
8/6/04 08/06/2004	FUTURES	-2.00	110.16	220,312.50	108.03	-216,069.78	4,242.72	0.00	4,242.72
8/6/04 08/06/2004	FUTURES	-4.00	111.25	445,000.00	108.03	-432,139.56	12,860.44	0.00	12,860.44
8/9/04 08/09/2004	FUTURES	2.00	110.83	221,656.25	108.03	-216,069.78	5,586.47	0.00	5,586.47
8/10/04 08/10/2004	FUTURES	4.00	110.88	443,500.00	108.03	-432,139.56	11,360.44	0.00	11,360.44
8/10/04 08/10/2004	FUTURES	-4.00	110.86	443,437.50	108.03	-432,139.56	11,297.94	0.00	11,297.94
8/11/04 08/11/2004	FUTURES	4.00	110.58	442,312.50	108.03	-432,139.56	10,172.94	0.00	10,172.94
8/18/04 08/18/2004	FUTURES	-11.00	111.31	1,224,437.50	108.16	-1,189,755.41	34,682.09	0.00	34,682.09
8/30/04 08/30/2004	FUTURES	-9.00	110.50	994,500.00	108.16	-973,436.25	21,063.75	0.00	21,063.75
8/31/04 08/31/2004	FUTURES	-22.00	111.63	2,455,750.00	108.16	-2,379,510.82	76,239.18	0.00	76,239.18
8/31/04 08/31/2004	FUTURES	-47.00	111.28	5,230,218.75	108.16	-5,083,500.40	146,718.35	0.00	146,718.35
9/3/04 09/03/2004	FUTURES	-42.00	111.00	4,662,000.00	108.16	-4,542,702.48	119,297.52	0.00	119,297.52

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 99 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
9/9/04 09/09/2004	FUTURES	29.00	111.47	3,232,593.75	108.16	-3,136,627.90	95,965.85	0.00	95,965.85
9/10/04 09/10/2004	FUTURES	-75.00	111.63	8,371,875.00	108.16	-8,111,968.72	259,906.28	0.00	259,906.28
9/14/04 09/14/2004	FUTURES	-41.00	111.56	4,574,062.50	108.16	-4,434,542.90	139,519.60	0.00	139,519.60
9/15/04 09/15/2004	FUTURES	-35.00	111.44	3,900,312.50	108.16	-3,785,585.40	114,727.10	0.00	114,727.10
9/15/04 09/15/2004	FUTURES	66.00	111.31	7,346,625.00	108.16	-7,138,532.48	208,092.52	0.00	208,092.52
9/16/04 09/16/2004	FUTURES	8.00	111.41	891,250.00	108.16	-865,276.66	25,973.34	0.00	25,973.34
9/16/04 09/16/2004	FUTURES	1.00	111.39	111,390.63	108.16	-108,159.58	3,231.05	0.00	3,231.05
9/16/04 09/16/2004	FUTURES	-3.00	111.42	334,265.63	108.16	-324,478.75	9,786.88	0.00	9,786.88
9/17/04 09/17/2004	FUTURES	34.00	111.72	3,798,437.50	108.16	-3,677,425.82	121,011.68	0.00	121,011.68
9/20/04 09/20/2004	FUTURES	17.00	111.91	1,902,406.25	108.16	-1,838,712.91	63,693.34	0.00	63,693.34
9/21/04 09/21/2004	FUTURES	26.00	111.69	2,903,875.00	108.16	-2,812,149.16	91,725.84	0.00	91,725.84
Totals for security		-631.00		70,010,781.29		-68,208,359.43	1,802,421.86	0.00	1,802,421.86
U S T-BD 06-21-2004 FUT JUN 04 21/6/04									
3/9/04 03/09/2004	FUTURES	-5.00	115.38	576,875.00	115.26	-576,312.50	562.50	0.00	562.50
3/19/04 03/19/2004	FUTURES	-4.00	115.16	460,625.00	116.16	-464,625.00	-4,000.00	0.00	-4,000.00
3/24/04 03/24/2004	FUTURES	-12.00	115.81	1,389,750.00	116.16	-1,393,875.00	-4,125.00	0.00	-4,125.00
3/30/04 03/30/2004	FUTURES	-2.00	113.53	227,062.50	113.84	-227,687.50	-625.00	0.00	-625.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 100 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
3/31/04 03/31/2004	FUTURES	-4.00	114.00	456,000.00	113.90	-455,604.17	395.83	0.00	395.83
3/31/04 03/31/2004	FUTURES	1.00	114.00	114,000.00	113.80	-113,802.08	197.92	0.00	197.92
4/1/04 04/01/2004	FUTURES	1.00	114.00	114,000.00	113.78	-113,781.25	218.75	0.00	218.75
Totals for security		-29.00		3,338,312.50		-3,345,687.50	-7,375.00	0.00	-7,375.00
US 10YR NOTE FUTURE 12-20-2004									
8/31/04 08/31/2004	FUTURES	2.00	111.89	223,781.25	112.33	-224,656.25	-875.00	0.00	-875.00
8/31/04 08/31/2004	FUTURES	2.00	112.03	224,062.50	112.33	-224,656.25	-593.75	0.00	-593.75
11/1/04 11/01/2004	FUTURES	2.00	113.34	226,687.50	113.43	-226,857.34	-169.84	0.00	-169.84
11/1/04 11/01/2004	FUTURES	2.00	113.36	226,718.75	113.43	-226,857.34	-138.59	0.00	-138.59
11/4/04 11/04/2004	FUTURES	-3.00	113.38	340,125.00	113.01	-339,040.87	1,084.13	0.00	1,084.13
11/5/04 11/05/2004	FUTURES	8.00	112.47	899,750.00	112.47	-899,723.32	26.68	0.00	26.68
11/9/04 11/09/2004	FUTURES	2.00	112.38	224,750.00	112.37	-224,747.00	3.00	0.00	3.00
11/9/04 11/09/2004	FUTURES	-1.00	112.28	112,281.25	112.37	-112,373.50	-92.25	0.00	-92.25
11/9/04 11/09/2004	FUTURES	1.00	112.30	112,296.88	112.37	-112,373.50	-76.62	0.00	-76.62
11/9/04 11/09/2004	FUTURES	2.00	112.36	224,718.75	112.37	-224,747.00	-28.25	0.00	-28.25
11/10/04 11/10/2004	FUTURES	-1.00	112.22	112,218.75	112.35	-112,352.09	-133.34	0.00	-133.34
11/10/04 11/10/2004	FUTURES	1.00	112.23	112,234.38	112.35	-112,352.09	-117.71	0.00	-117.71

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>								
Fixed Income Derivatives - Futures								
Future Deliveries								
11/10/04 11/10/2004	6.00	112.34	674,062.50	112.35	-674,112.54	-50.04	0.00	-50.04
11/10/04 11/10/2004	7.00	112.36	786,515.63	112.35	-786,464.63	51.00	0.00	51.00
11/12/04 11/12/2004	1.00	112.13	112,125.00	112.35	-112,352.09	-227.09	0.00	-227.09
11/12/04 11/12/2004	-5.00	112.27	561,328.13	112.35	-561,760.45	-432.32	0.00	-432.32
11/12/04 11/12/2004	1.00	112.14	112,140.63	112.35	-112,352.09	-211.46	0.00	-211.46
11/12/04 11/12/2004	2.00	112.50	225,000.00	112.35	-224,704.18	295.82	0.00	295.82
11/12/04 11/12/2004	1.00	112.25	112,250.00	112.35	-112,352.09	-102.09	0.00	-102.09
11/15/04 11/15/2004	1.00	112.44	112,437.50	112.35	-112,352.09	85.41	0.00	85.41
11/15/04 11/15/2004	-1.00	112.45	112,453.13	112.35	-112,352.09	101.04	0.00	101.04
11/16/04 11/16/2004	1.00	112.47	112,468.75	112.35	-112,345.55	123.20	0.00	123.20
11/16/04 11/16/2004	1.00	112.50	112,500.00	112.35	-112,345.55	154.45	0.00	154.45
11/17/04 11/17/2004	1.00	112.44	112,437.50	112.35	-112,345.55	91.95	0.00	91.95
11/17/04 11/17/2004	-2.00	112.75	225,500.00	112.35	-224,691.10	808.90	0.00	808.90
11/18/04 11/18/2004	-12.00	112.70	1,352,437.50	112.35	1,348,146.60	4,290.90	0.00	4,290.90
11/18/04 11/18/2004	3.00	112.83	338,484.38	112.34	-337,036.65	1,447.73	0.00	1,447.73
11/18/04 11/18/2004	-4.00	112.84	451,375.00	112.35	-449,382.20	1,992.80	0.00	1,992.80
11/23/04 11/23/2004	1.00	112.50	112,500.00	112.35	-112,349.45	150.55	0.00	150.55

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06

CWFDN - WAM CORE PLUS

CWF06

Page 102 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
11/24/04	FUTURES	75.00	112.31	8,423,437.50	112.35	-8,426,208.64	-2,771.14	0.00	-2,771.14
11/24/2004									
11/24/04	FUTURES	10.00	112.42	1,124,218.75	112.35	-1,123,494.48	724.27	0.00	724.27
11/24/2004									
11/24/04	FUTURES	10.00	112.44	1,124,375.00	112.35	-1,123,494.49	880.51	0.00	880.51
11/24/2004									
11/29/04	FUTURES	15.00	112.00	1,680,000.00	112.30	-1,684,542.83	-4,542.83	0.00	-4,542.83
11/29/2004									
Totals for security		-187.00		21,017,671.91		-21,015,921.89	1,750.02	0.00	1,750.02
US 5YR T-NOTE 06-21-2004									
3/2/04	FUTURES	1.00	111.97	111,968.75	112.15	-112,149.11	-180.36	0.00	-180.36
03/02/2004									
3/5/04	FUTURES	-21.00	113.17	2,376,609.38	112.18	-2,355,776.89	20,832.49	0.00	20,832.49
03/05/2004									
3/5/04	FUTURES	21.00	113.16	2,376,281.25	112.18	-2,355,776.89	20,504.36	0.00	20,504.36
03/05/2004									
3/8/04	FUTURES	5.00	113.44	567,187.50	112.18	-560,899.26	6,288.24	0.00	6,288.24
03/08/2004									
3/9/04	FUTURES	10.00	113.59	1,135,937.50	112.18	-1,121,798.52	14,138.98	0.00	14,138.98
03/09/2004									
3/16/04	FUTURES	12.00	113.59	1,363,125.00	113.56	-1,362,745.82	379.18	0.00	379.18
03/16/2004									
3/24/04	FUTURES	7.00	113.94	797,562.50	113.56	-794,935.06	2,627.44	0.00	2,627.44
03/24/2004									
3/24/04	FUTURES	4.00	114.00	456,000.00	113.56	-454,248.61	1,751.39	0.00	1,751.39
03/24/2004									
3/31/04	FUTURES	-4.00	113.44	453,750.00	113.56	-454,226.23	-476.23	0.00	-476.23
03/31/2004									
4/1/04	FUTURES	-9.00	113.52	1,021,640.63	113.55	-1,021,957.36	-316.73	0.00	-316.73
04/01/2004									
4/1/04	FUTURES	1.00	113.48	113,484.38	113.55	-113,550.82	-66.44	0.00	-66.44
04/01/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 103 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
4/5/04 04/05/2004	FUTURES	-10.00	111.66	1,116,562.50	113.28	-1,132,846.68	-16,284.18	0.00	-16,284.18
4/5/04 04/05/2004	FUTURES	1.00	111.67	111,671.88	113.28	-113,284.67	-1,612.79	0.00	-1,612.79
4/30/04 04/30/2004	FUTURES	-1.00	109.92	109,921.88	112.56	-112,565.29	-2,643.41	0.00	-2,643.41
4/30/04 04/30/2004	FUTURES	-10.00	109.91	1,099,062.50	112.57	-1,125,652.91	-26,590.41	0.00	-26,590.41
5/20/04 05/20/2004	FUTURES	2.00	108.91	217,812.50	112.48	-224,953.26	-7,140.76	0.00	-7,140.76
6/1/04 06/01/2004	FUTURES	-50.00	109.41	5,470,312.50	112.47	-5,623,327.65	-153,015.15	0.00	-153,015.15
6/2/04 06/02/2004	FUTURES	-5.00	109.34	546,718.75	112.47	-562,332.76	-15,614.01	0.00	-15,614.01
6/3/04 06/03/2004	FUTURES	121.00	109.19	13,211,687.50	112.47	-13,608,452.91	-396,765.41	0.00	-396,765.41
6/4/04 06/04/2004	FUTURES	1.00	109.09	109,085.94	112.47	-112,466.55	-3,380.61	0.00	-3,380.61
6/4/04 06/04/2004	FUTURES	-3.00	109.07	327,210.94	112.47	-337,399.66	-10,188.72	0.00	-10,188.72
6/4/04 06/04/2004	FUTURES	1.00	108.98	108,984.38	112.47	-112,466.55	-3,482.17	0.00	-3,482.17
6/4/04 06/04/2004	FUTURES	-14.00	109.03	1,526,437.50	112.47	-1,574,531.74	-48,094.24	0.00	-48,094.24
6/4/04 06/04/2004	FUTURES	-15.00	109.02	1,635,351.56	112.47	-1,686,998.29	-51,646.73	0.00	-51,646.73
6/4/04 06/04/2004	FUTURES	18.00	109.02	1,962,281.25	112.47	-2,024,397.95	-62,116.70	0.00	-62,116.70
6/4/04 06/04/2004	FUTURES	2.00	109.09	218,187.50	112.47	-224,933.11	-6,745.61	0.00	-6,745.61
6/4/04 06/04/2004	FUTURES	-3.00	109.08	327,234.38	112.47	-337,399.66	-10,165.28	0.00	-10,165.28
6/4/04 06/04/2004	FUTURES	-11.00	109.05	1,199,601.56	112.47	-1,237,132.08	-37,530.52	0.00	-37,530.52

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 104 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
6/4/04 06/04/2004	FUTURES	24.00	108.99	2,615,812.50	112.47	-2,699,197.27	-83,384.77	0.00	-83,384.77
6/4/04 06/04/2004	FUTURES	2.00	109.04	218,078.13	112.47	-224,933.11	-6,854.98	0.00	-6,854.98
6/4/04 06/04/2004	FUTURES	-8.00	109.01	872,062.50	112.47	-899,732.42	-27,669.92	0.00	-27,669.92
6/4/04 06/04/2004	FUTURES	5.00	109.00	545,000.00	112.47	-562,332.76	-17,332.76	0.00	-17,332.76
6/7/04 06/07/2004	FUTURES	93.00	108.84	10,122,468.75	112.47	-10,459,389.43	-336,920.68	0.00	-336,920.68
6/8/04 06/08/2004	FUTURES	7.00	109.00	763,000.00	112.47	787,265.87	-24,265.87	0.00	-24,265.87
6/9/04 06/09/2004	FUTURES	36.00	108.94	3,921,750.00	112.47	-4,048,795.91	-127,045.91	0.00	-127,045.91
6/14/04 06/14/2004	FUTURES	19.00	108.63	2,063,875.00	112.47	-2,136,864.51	-72,989.51	0.00	-72,989.51
6/15/04 06/15/2004	FUTURES	19.00	109.31	2,076,937.50	112.47	-2,136,864.50	-59,927.00	0.00	-59,927.00
6/16/04 06/16/2004	FUTURES	16.00	109.03	1,744,500.00	112.47	-1,799,464.85	-54,964.85	0.00	-54,964.85
Totals for security		-592.00		65,015,156.29		-66,614,046.92	-1,598,890.63	0.00	-1,598,890.63
US T-BOND 03-22-2004									
1/6/04 01/06/2004	FUTURES	-2.00	108.78	217,562.50	107.86	-215,714.29	1,848.21	0.00	1,848.21
1/7/04 01/07/2004	FUTURES	2.00	109.44	218,875.00	107.86	-215,714.28	3,160.72	0.00	3,160.72
1/8/04 01/08/2004	FUTURES	1.00	109.19	109,187.50	107.86	-107,857.14	1,330.36	0.00	1,330.36
1/9/04 01/09/2004	FUTURES	-2.00	110.94	221,875.00	107.86	-215,714.29	6,160.71	0.00	6,160.71
Totals for security		-7.00		767,500.00		-755,000.00	12,500.00	0.00	12,500.00
US T-NT 03-22-2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 105 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
1/5/04 01/05/2004	FUTURES	1.00	111.31	111,312.50	112.30	-112,301.68	-989.18	0.00	-989.18
1/5/04 01/05/2004	FUTURES	1.00	111.38	111,375.00	112.30	-112,301.68	-926.68	0.00	-926.68
1/5/04 01/05/2004	FUTURES	-1.00	111.25	111,250.00	112.30	-112,301.68	-1,051.68	0.00	-1,051.68
1/6/04 01/06/2004	FUTURES	2.00	112.13	224,250.00	112.29	-224,572.68	-322.68	0.00	-322.68
1/6/04 01/06/2004	FUTURES	5.00	112.09	560,468.75	112.29	-561,431.71	-962.96	0.00	-962.96
1/9/04 01/09/2004	FUTURES	3.00	113.67	341,015.63	112.67	-338,024.87	2,990.76	0.00	2,990.76
1/9/04 01/09/2004	FUTURES	2.00	113.47	226,937.50	112.67	-225,349.91	1,587.59	0.00	1,587.59
1/9/04 01/09/2004	FUTURES	5.00	113.69	568,437.50	112.67	-563,374.78	5,062.72	0.00	5,062.72
1/12/04 01/12/2004	FUTURES	-12.00	114.25	1,371,000.00	112.79	-1,353,464.26	17,535.74	0.00	17,535.74
1/14/04 01/14/2004	FUTURES	-1.00	114.27	114,265.63	113.07	-113,069.21	1,196.42	0.00	1,196.42
1/21/04 01/21/2004	FUTURES	3.00	114.00	342,000.00	113.62	-340,855.37	1,144.63	0.00	1,144.63
1/21/04 01/21/2004	FUTURES	3.00	114.02	342,046.88	113.62	-340,855.37	1,191.51	0.00	1,191.51
1/21/04 01/21/2004	FUTURES	-1.00	114.03	114,031.25	113.62	-113,618.46	412.79	0.00	412.79
1/27/04 01/27/2004	FUTURES	1.00	114.00	114,000.00	113.87	-113,870.96	129.04	0.00	129.04
1/28/04 01/28/2004	FUTURES	2.00	114.16	228,312.50	113.84	-227,689.10	623.40	0.00	623.40
1/30/04 01/30/2004	FUTURES	10.00	113.34	1,133,437.50	113.81	-1,138,147.31	-4,709.81	0.00	-4,709.81
1/30/04 01/30/2004	FUTURES	-1.00	113.14	113,140.63	113.81	-113,814.73	-674.10	0.00	-674.10

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 106 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
1/30/04	FUTURES	-1.00	113.13	113,125.00	113.81	113,814.73	-689.73	0.00	-689.73
01/30/2004									
2/6/04	FUTURES	1.00	113.30	113,296.88	113.81	113,813.28	-516.40	0.00	-516.40
02/06/2004									
2/6/04	FUTURES	1.00	113.81	113,812.50	113.81	-113,813.28	-0.78	0.00	-0.78
02/06/2004									
2/6/04	FUTURES	5.00	114.00	570,000.00	113.81	-569,066.39	933.61	0.00	933.61
02/06/2004									
2/9/04	FUTURES	-5.00	114.23	571,171.88	113.83	-569,153.06	2,018.82	0.00	2,018.82
02/09/2004									
2/11/04	FUTURES	12.00	114.45	1,373,437.50	113.83	-1,365,967.35	7,470.15	0.00	7,470.15
02/11/2004									
2/11/04	FUTURES	2.00	114.41	228,812.50	113.83	-227,661.22	1,151.28	0.00	1,151.28
02/11/2004									
2/11/04	FUTURES	-1.00	114.16	114,156.25	113.83	-113,830.61	325.64	0.00	325.64
02/11/2004									
2/12/04	FUTURES	-1.00	114.61	114,609.38	113.83	113,830.61	778.77	0.00	778.77
02/12/2004									
2/12/04	FUTURES	1.00	114.63	114,625.00	113.83	-113,830.61	794.39	0.00	794.39
02/12/2004									
2/12/04	FUTURES	4.00	114.66	458,625.00	113.83	-455,322.45	3,302.55	0.00	3,302.55
02/12/2004									
2/12/04	FUTURES	4.00	114.41	457,625.00	113.83	-455,322.45	2,302.55	0.00	2,302.55
02/12/2004									
2/12/04	FUTURES	-5.00	114.59	572,968.75	113.83	-569,153.06	3,815.69	0.00	3,815.69
02/12/2004									
2/18/04	FUTURES	-1.00	115.00	115,000.00	113.83	-113,830.61	1,169.39	0.00	1,169.39
02/18/2004									
2/18/04	FUTURES	-1.00	114.94	114,937.50	113.83	113,830.61	1,106.89	0.00	1,106.89
02/18/2004									
2/18/04	FUTURES	1.00	114.92	114,921.88	113.83	-113,830.61	1,091.27	0.00	1,091.27
02/18/2004									
2/23/04	FUTURES	-34.00	113.00	3,842,000.00	113.86	-3,871,086.55	-29,086.55	0.00	-29,086.55
02/23/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 107 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Deliveries									
2/23/04	FUTURES	-26.00	112.00	2,912,000.00	113.86	-2,960,242.66	-48,242.66	0.00	-48,242.66
02/23/2004									
2/23/04	FUTURES	2.00	114.31	228,625.00	113.86	-227,710.97	914.03	0.00	914.03
02/23/2004									
2/25/04	FUTURES	5.00	115.25	576,250.00	113.86	-569,277.44	6,972.56	0.00	6,972.56
02/25/2004									
3/12/04	FUTURES	-31.00	117.44	3,640,562.50	113.86	-3,529,520.09	111,042.41	0.00	111,042.41
03/12/2004									
3/15/04	FUTURES	-11.00	117.44	1,291,812.50	113.86	-1,252,410.36	39,402.14	0.00	39,402.14
03/15/2004									
Totals for security		-209.00		23,879,656.29		-23,751,362.76	128,293.53	0.00	128,293.53
Summary of Future Deliveries for Fixed Income Derivatives - Futures		-2,599.00		289,033,804.90		-288,466,492.50	567,312.40	0.00	567,312.40
Future Receipts									
FUT DEC 04 5 YR 12-22-2004 T-NT									
12/9/04	FUTURES	14.00	110.91	-1,552,687.50	109.72	1,536,062.50	-16,625.00	0.00	-16,625.00
12/09/2004									
Totals for security		14.00		-1,552,687.50		1,536,062.50	-16,625.00	0.00	-16,625.00
FUT DEC 04 U S T-BONDS 12-22-2004									
8/31/04	FUTURES	11.00	111.28	-1,224,093.75	110.99	1,220,843.75	-3,250.00	0.00	-3,250.00
08/31/2004									
9/13/04	FUTURES	4.00	111.44	-445,750.00	110.92	443,673.61	-2,076.39	0.00	-2,076.39
09/13/2004									
9/15/04	FUTURES	1.00	111.38	-111,375.00	111.01	111,008.86	-366.14	0.00	-366.14
09/15/2004									
9/16/04	FUTURES	2.00	111.16	-222,312.50	111.02	222,037.23	-275.27	0.00	-275.27
09/16/2004									
9/16/04	FUTURES	8.00	112.53	-900,250.00	111.02	888,148.91	-12,101.09	0.00	-12,101.09
09/16/2004									
9/16/04	FUTURES	2.00	111.16	-222,312.50	111.02	222,037.23	-275.27	0.00	-275.27
09/16/2004									
9/17/04	FUTURES	4.00	112.19	-448,750.00	111.02	444,094.80	-4,655.20	0.00	-4,655.20
09/17/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 108 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
9/17/04	FUTURES	3.00	112.28	-336,843.75	111.02	333,071.10	-3,772.65	0.00	-3,772.65
09/17/2004									
9/17/04	FUTURES	1.00	112.22	-112,218.75	111.02	111,023.70	-1,195.05	0.00	-1,195.05
09/17/2004									
9/17/04	FUTURES	1.00	112.16	-112,156.25	111.02	111,023.70	-1,132.55	0.00	-1,132.55
09/17/2004									
9/20/04	FUTURES	3.00	112.41	-337,218.75	111.02	333,071.10	-4,147.65	0.00	-4,147.65
09/20/2004									
9/20/04	FUTURES	1.00	112.44	-112,437.50	111.02	111,023.70	-1,413.80	0.00	-1,413.80
09/20/2004									
9/20/04	FUTURES	2.00	112.44	-224,875.00	111.02	222,047.40	-2,827.60	0.00	-2,827.60
09/20/2004									
9/22/04	FUTURES	4.00	113.44	-453,750.00	111.13	444,508.59	-9,241.41	0.00	-9,241.41
09/22/2004									
9/22/04	FUTURES	4.00	113.44	-453,750.00	111.13	444,508.59	-9,241.41	0.00	-9,241.41
09/22/2004									
9/30/04	FUTURES	1.00	111.88	-111,875.00	111.45	111,452.43	-422.57	0.00	-422.57
09/30/2004									
9/30/04	FUTURES	3.00	111.91	-335,718.75	111.45	334,357.29	-1,361.46	0.00	-1,361.46
09/30/2004									
9/30/04	FUTURES	2.00	111.88	-223,750.00	111.45	222,904.86	-845.14	0.00	-845.14
09/30/2004									
10/1/04	FUTURES	1.00	112.03	-112,031.25	111.46	111,460.45	-570.80	0.00	-570.80
10/01/2004									
10/6/04	FUTURES	2.00	111.16	-222,312.50	111.46	222,924.79	612.29	0.00	612.29
10/06/2004									
10/7/04	FUTURES	2.00	110.78	-221,562.50	111.46	222,928.02	1,365.52	0.00	1,365.52
10/07/2004									
10/12/04	FUTURES	1.00	112.56	-112,562.50	111.51	111,507.22	-1,055.28	0.00	-1,055.28
10/12/2004									
10/12/04	FUTURES	1.00	112.63	-112,625.00	111.51	111,507.22	-1,117.78	0.00	-1,117.78
10/12/2004									
10/13/04	FUTURES	3.00	112.94	-338,812.50	111.51	334,521.67	-4,290.83	0.00	-4,290.83
10/13/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 109 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
10/10/04 10/13/2004	FUTURES	1.00	112.94	-112,937.50	111.51	111,507.22	-1,430.28	0.00	-1,430.28
10/14/04 10/14/2004	FUTURES	1.00	112.91	-112,906.25	111.53	111,533.55	-1,372.70	0.00	-1,372.70
10/14/04 10/14/2004	FUTURES	4.00	113.00	-452,000.00	111.53	446,134.21	-5,865.79	0.00	-5,865.79
10/14/04 10/14/2004	FUTURES	4.00	113.13	-452,500.00	111.53	446,134.21	-6,365.79	0.00	-6,365.79
10/15/04 10/15/2004	FUTURES	1.00	112.97	-112,968.75	111.53	111,533.55	-1,435.20	0.00	-1,435.20
10/16/04 10/16/2004	FUTURES	1.00	112.94	-112,937.50	111.72	111,719.90	-1,217.60	0.00	-1,217.60
10/22/04 10/22/2004	FUTURES	1.00	114.09	-114,093.75	111.92	111,920.64	-2,173.11	0.00	-2,173.11
10/22/04 10/22/2004	FUTURES	1.00	114.13	-114,125.00	111.92	111,920.64	-2,204.36	0.00	-2,204.36
10/25/04 10/25/2004	FUTURES	2.00	114.44	-228,875.00	111.99	223,975.83	-4,899.17	0.00	-4,899.17
10/25/04 10/25/2004	FUTURES	6.00	114.63	-687,750.00	111.99	671,927.49	-15,822.51	0.00	-15,822.51
10/25/04 10/25/2004	FUTURES	5.00	114.50	-572,500.00	111.99	559,939.58	-12,560.42	0.00	-12,560.42
10/25/04 10/25/2004	FUTURES	4.00	114.56	-458,250.00	111.99	447,951.66	-10,298.34	0.00	-10,298.34
10/26/04 10/26/2004	FUTURES	2.00	114.16	-228,312.50	111.99	223,975.83	-4,336.67	0.00	-4,336.67
10/27/04 10/27/2004	FUTURES	6.00	113.75	-682,500.00	112.03	672,191.62	-10,308.38	0.00	-10,308.38
11/9/04 11/09/2004	FUTURES	1.00	112.06	-112,062.50	112.12	112,119.18	56.68	0.00	56.68
11/15/04 11/15/2004	FUTURES	2.00	112.38	-224,750.00	112.10	224,194.87	-555.13	0.00	-555.13
11/16/04 11/16/2004	FUTURES	5.00	112.31	-561,562.50	112.11	560,564.54	-997.96	0.00	-997.96

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06N - WAM CORE PLUS
 CWF06

Page 110 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
11/22/04	FUTURES	2.00	113.16	-226,312.50	112.20	224,401.42	-1,911.08	0.00	-1,911.08
11/22/2004									
11/22/04	FUTURES	4.00	113.25	-453,000.00	112.20	448,802.84	-4,197.16	0.00	-4,197.16
11/22/2004									
11/23/04	FUTURES	1.00	112.91	-112,906.25	112.24	112,242.52	-663.73	0.00	-663.73
11/23/2004									
11/26/04	FUTURES	2.00	112.50	-225,000.00	112.25	224,502.70	-497.30	0.00	-497.30
11/26/2004									
11/26/04	FUTURES	1.00	112.53	-112,531.25	112.25	112,251.35	-279.90	0.00	-279.90
11/26/2004									
11/26/04	FUTURES	62.00	112.00	-6,944,000.00	112.25	6,959,583.80	15,583.80	0.00	15,583.80
11/26/2004									
11/29/04	FUTURES	4.00	111.50	-446,000.00	112.25	449,005.41	3,005.41	0.00	3,005.41
11/29/2004									
12/2/04	FUTURES	4.00	110.50	-442,000.00	112.25	449,005.41	7,005.41	0.00	7,005.41
12/02/2004									
12/6/04	FUTURES	49.00	112.50	-5,512,500.00	112.25	5,500,316.22	-12,183.78	0.00	-12,183.78
12/06/2004									
12/7/04	FUTURES	21.00	112.63	-2,365,125.00	112.25	2,357,278.38	-7,846.62	0.00	-7,846.62
12/07/2004									
12/9/04	FUTURES	6.00	113.97	-683,812.50	112.33	673,961.20	-9,851.30	0.00	-9,851.30
12/09/2004									
12/10/04	FUTURES	12.00	114.00	-1,368,000.00	112.33	1,347,922.41	-20,077.59	0.00	-20,077.59
12/10/2004									
12/13/04	FUTURES	1.00	114.00	-114,000.00	112.33	112,326.87	-1,673.13	0.00	-1,673.13
12/13/2004									
Totals for security		283.00		-31,855,562.50		31,676,531.27	-179,031.23	0.00	-179,031.23
FUT JUN 04 06-21-2004									
3/2/04	FUTURES	2.00	113.84	-227,687.50	113.63	227,250.00	-437.50	0.00	-437.50
05/02/2004									
3/2/04	FUTURES	5.00	113.70	-568,515.63	113.66	568,281.25	-234.38	0.00	-234.38
03/02/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 111 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
3/9/04 03/09/2004	FUTURES	5.00	116.06	-580,312.50	115.33	576,645.13	-3,667.37	0.00	-3,667.37
3/11/04 03/11/2004	FUTURES	2.00	116.02	232,031.25	115.41	230,826.18	-1,205.07	0.00	-1,205.07
3/12/04 03/12/2004	FUTURES	2.00	116.02	-232,031.25	115.41	230,826.19	-1,205.06	0.00	-1,205.06
3/12/04 03/12/2004	FUTURES	29.00	116.02	-3,364,453.13	115.41	3,346,979.68	-17,473.45	0.00	-17,473.45
3/15/04 03/15/2004	FUTURES	11.00	116.00	-1,276,000.00	115.47	1,270,163.48	-5,836.52	0.00	-5,836.52
3/17/04 03/17/2004	FUTURES	2.00	116.14	-232,281.25	115.63	231,269.34	-1,011.91	0.00	-1,011.91
3/17/04 03/17/2004	FUTURES	2.00	116.14	-232,281.25	115.63	231,269.34	-1,011.91	0.00	-1,011.91
3/18/04 03/18/2004	FUTURES	2.00	115.78	-231,562.50	115.90	231,793.10	230.60	0.00	230.60
3/18/04 03/18/2004	FUTURES	1.00	116.09	-116,093.75	115.90	115,896.55	-197.20	0.00	-197.20
3/18/04 03/18/2004	FUTURES	1.00	116.11	-116,109.38	115.90	115,896.55	-212.83	0.00	-212.83
3/18/04 03/18/2004	FUTURES	2.00	115.77	231,531.25	115.90	231,793.10	261.85	0.00	261.85
3/18/04 03/18/2004	FUTURES	2.00	115.78	-231,562.50	115.90	231,793.10	230.60	0.00	230.60
3/22/04 03/22/2004	FUTURES	1.00	115.78	-115,781.25	115.90	115,896.62	115.37	0.00	115.37
3/22/04 03/22/2004	FUTURES	1.00	115.77	-115,765.63	115.90	115,896.62	130.99	0.00	130.99
3/24/04 03/24/2004	FUTURES	4.00	116.22	-464,875.00	115.90	463,586.48	-1,288.52	0.00	-1,288.52
3/24/04 03/24/2004	FUTURES	3.00	116.17	-348,515.63	115.90	347,689.86	-825.77	0.00	-825.77
3/24/04 03/24/2004	FUTURES	3.00	116.16	-348,468.75	115.90	347,689.86	-778.89	0.00	-778.89

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 112 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
3/29/04	FUTURES	2.00	114.97	-229,937.50	115.90	231,793.24	1,855.74	0.00	1,855.74
03/29/2004									
3/29/04	FUTURES	2.00	115.05	-230,093.75	115.90	231,793.24	1,699.49	0.00	1,699.49
03/29/2004									
3/29/04	FUTURES	15.00	114.64	-1,722,656.25	115.90	1,738,449.31	15,793.06	0.00	15,793.06
03/29/2004									
3/29/04	FUTURES	32.00	114.64	-3,675,000.00	115.90	3,708,691.87	33,691.87	0.00	33,691.87
03/29/2004									
3/29/04	FUTURES	1.00	115.14	-115,140.63	115.90	115,896.62	755.99	0.00	755.99
03/29/2004									
3/29/04	FUTURES	2.00	115.14	-230,281.25	115.90	231,793.24	1,511.99	0.00	1,511.99
03/29/2004									
3/29/04	FUTURES	3.00	115.13	-345,375.00	115.90	347,689.86	2,314.86	0.00	2,314.86
03/29/2004									
3/29/04	FUTURES	2.00	114.84	-229,687.50	115.90	231,793.24	2,105.74	0.00	2,105.74
03/29/2004									
3/30/04	FUTURES	7.00	115.14	-805,984.38	115.31	807,212.16	1,227.78	0.00	1,227.78
03/30/2004									
3/30/04	FUTURES	7.00	115.11	-805,765.63	115.31	807,212.16	1,446.53	0.00	1,446.53
03/30/2004									
3/30/04	FUTURES	2.00	114.97	-229,937.50	115.32	230,632.05	694.55	0.00	694.55
03/30/2004									
4/1/04	FUTURES	5.00	114.78	-573,906.25	115.31	576,525.54	2,619.29	0.00	2,619.29
04/01/2004									
4/2/04	FUTURES	7.00	113.16	-792,093.75	115.29	807,059.83	14,966.08	0.00	14,966.08
04/02/2004									
4/2/04	FUTURES	1.00	112.78	-112,781.25	115.29	115,294.26	2,513.01	0.00	2,513.01
04/02/2004									
4/2/04	FUTURES	3.00	112.78	-338,343.75	115.29	345,882.78	7,539.03	0.00	7,539.03
04/02/2004									
4/2/04	FUTURES	4.00	112.50	-450,000.00	115.29	461,177.04	11,177.04	0.00	11,177.04
04/02/2004									
4/2/04	FUTURES	4.00	112.28	-449,125.00	115.29	461,177.04	12,052.04	0.00	12,052.04
04/02/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 113 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
4/2/04 04/02/2004	FUTURES	9.00	113.14	-1,018,265.63	115.29	1,037,648.35	19,382.72	0.00	19,382.72
4/2/04 04/02/2004	FUTURES	7.00	113.20	-792,421.88	115.29	807,059.83	14,637.95	0.00	14,637.95
4/13/04 04/13/2004	FUTURES	7.00	111.59	-781,156.25	113.75	796,244.15	15,087.90	0.00	15,087.90
4/16/04 04/16/2004	FUTURES	1.00	111.59	-111,593.75	112.36	112,359.75	766.00	0.00	766.00
4/20/04 04/20/2004	FUTURES	1.00	111.16	-111,156.25	112.30	112,303.48	1,147.23	0.00	1,147.23
4/20/04 04/20/2004	FUTURES	6.00	111.19	-667,125.00	112.30	673,820.86	6,695.86	0.00	6,695.86
4/21/04 04/21/2004	FUTURES	3.00	110.88	-332,625.00	112.28	336,841.41	4,216.41	0.00	4,216.41
4/21/04 04/21/2004	FUTURES	4.00	110.88	443,500.00	112.28	449,121.88	5,621.88	0.00	5,621.88
4/21/04 04/21/2004	FUTURES	7.00	110.88	776,125.00	112.28	785,963.30	9,838.30	0.00	9,838.30
4/22/04 04/22/2004	FUTURES	7.00	111.27	778,859.38	112.11	784,760.76	5,901.38	0.00	5,901.38
4/22/04 04/22/2004	FUTURES	1.00	111.25	-111,250.00	112.11	112,108.68	858.68	0.00	858.68
4/26/04 04/26/2004	FUTURES	2.00	110.84	-221,687.50	111.75	223,490.28	1,802.78	0.00	1,802.78
4/26/04 04/26/2004	FUTURES	5.00	110.83	-554,140.63	111.74	558,725.69	4,585.06	0.00	4,585.06
4/26/04 04/26/2004	FUTURES	4.00	110.83	-443,312.50	111.75	446,980.55	3,668.05	0.00	3,668.05
4/26/04 04/26/2004	FUTURES	3.00	110.81	-332,437.50	111.75	335,235.41	2,797.91	0.00	2,797.91
4/29/04 04/29/2004	FUTURES	6.00	110.34	-662,062.50	111.75	670,470.83	8,408.33	0.00	8,408.33
4/30/04 04/30/2004	FUTURES	1.00	110.33	-110,328.13	111.74	111,745.14	1,417.01	0.00	1,417.01

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 114 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
4/30/04 04/30/2004	FUTURES	2.00	110.34	-220,687.50	111.75	223,490.28	2,802.78	0.00	2,802.78
4/30/04 04/30/2004	FUTURES	3.00	110.31	-330,937.50	111.75	335,235.41	4,297.91	0.00	4,297.91
4/30/04 04/30/2004	FUTURES	4.00	110.56	-442,250.00	111.75	446,980.55	4,730.55	0.00	4,730.55
4/30/04 04/30/2004	FUTURES	3.00	110.50	-331,500.00	111.33	333,990.28	2,490.28	0.00	2,490.28
4/30/04 04/30/2004	FUTURES	1.00	110.41	-110,406.25	111.75	111,745.14	1,338.89	0.00	1,338.89
4/30/04 04/30/2004	FUTURES	2.00	110.41	-220,812.50	111.75	223,490.28	2,677.78	0.00	2,677.78
5/7/04 05/07/2004	FUTURES	7.00	108.53	-759,718.75	110.49	773,431.64	13,712.89	0.00	13,712.89
5/7/04 05/07/2004	FUTURES	3.00	108.28	-324,843.75	110.49	331,470.70	6,626.95	0.00	6,626.95
5/7/04 05/07/2004	FUTURES	3.00	108.27	-324,796.88	110.49	331,470.70	6,673.82	0.00	6,673.82
5/7/04 05/07/2004	FUTURES	3.00	108.56	-325,687.50	110.49	331,470.70	5,783.20	0.00	5,783.20
5/7/04 05/07/2004	FUTURES	10.00	108.56	-1,085,625.00	110.49	1,104,902.35	19,277.35	0.00	19,277.35
5/10/04 05/10/2004	FUTURES	7.00	108.44	-759,062.50	109.93	769,518.45	10,455.95	0.00	10,455.95
5/20/04 05/20/2004	FUTURES	3.00	109.22	-327,656.25	109.89	329,674.75	2,018.50	0.00	2,018.50
5/24/04 05/24/2004	FUTURES	40.00	112.00	-4,480,000.00	109.85	4,393,922.11	-86,077.89	0.00	-86,077.89
5/25/04 05/25/2004	FUTURES	14.00	109.25	-1,529,500.00	109.85	1,537,872.74	8,372.74	0.00	8,372.74
5/26/04 05/26/2004	FUTURES	2.00	109.56	-219,125.00	109.85	219,696.11	571.11	0.00	571.11
5/26/04 05/26/2004	FUTURES	33.00	109.56	-3,615,562.50	109.85	3,624,985.75	9,423.25	0.00	9,423.25

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 115 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
6/1/04 06/01/2004	FUTURES	2.00	109.72	-219,437.50	109.83	219,651.18	213.68	0.00	213.68
6/1/04 06/01/2004	FUTURES	2.00	109.31	-218,625.00	109.83	219,651.18	1,026.18	0.00	1,026.18
6/3/04 06/03/2004	FUTURES	4.00	109.31	-437,250.00	109.83	439,302.35	2,052.35	0.00	2,052.35
6/7/04 06/07/2004	FUTURES	1.00	108.94	-108,937.50	109.83	109,825.59	888.09	0.00	888.09
6/9/04 06/09/2004	FUTURES	1.00	109.00	-109,000.00	109.83	109,825.59	825.59	0.00	825.59
Totals for security		403.00		-45,351,437.57		45,558,000.09	206,562.52	0.00	206,562.52
FUT MAR 05 10 YR 03-22-2005									
11/24/04 11/24/2004	FUTURES	71.00	111.71	-7,931,476.60	111.70	7,930,882.85	-593.75	0.00	-593.75
Totals for security		71.00		-7,931,476.60		7,930,882.85	-593.75	0.00	-593.75
FUT MAR 05 U S T-BONDS 03-22-2005									
11/30/04 11/30/2004	FUTURES	1.00	110.09	-110,093.75	112.00	112,000.00	1,906.25	0.00	1,906.25
12/3/04 12/03/2004	FUTURES	4.00	111.13	-444,500.00	109.74	438,951.92	-5,548.08	0.00	-5,548.08
12/3/04 12/03/2004	FUTURES	3.00	111.13	-333,375.00	109.74	329,213.94	-4,161.06	0.00	-4,161.06
12/3/04 12/03/2004	FUTURES	1.00	111.06	-111,062.50	109.74	109,737.98	-1,324.52	0.00	-1,324.52
12/6/04 12/06/2004	FUTURES	1.00	111.47	-111,468.75	110.22	110,218.99	-1,249.76	0.00	-1,249.76
12/6/04 12/06/2004	FUTURES	1.00	111.50	-111,500.00	110.22	110,218.99	-1,281.01	0.00	-1,281.01
12/6/04 12/06/2004	FUTURES	1.00	111.53	-111,531.25	110.22	110,218.99	-1,312.26	0.00	-1,312.26
12/6/04 12/06/2004	FUTURES	1.00	111.56	-111,562.50	110.22	110,218.99	-1,343.51	0.00	-1,343.51

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 116 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
12/24/04	FUTURES	6.00	111.00	-666,000.00	112.14	672,810.32	6,810.32	0.00	6,810.32
12/24/2004									
12/24/04	FUTURES	3.00	111.00	-333,000.00	112.14	336,405.16	3,405.16	0.00	3,405.16
12/24/2004									
Totals for security		22.00		-2,444,093.75		2,439,995.28	-4,098.47	0.00	-4,098.47
FUT SEP 04 10 YR 09-21-2004									
5/28/04	FUTURES	2.00	108.41	-216,812.50	108.00	215,994.79	-817.71	0.00	-817.71
05/28/2004									
5/28/04	FUTURES	3.00	108.63	-325,875.00	108.00	323,992.19	-1,882.81	0.00	-1,882.81
05/26/2004									
6/7/04	FUTURES	1.00	107.42	107,421.88	108.01	108,011.90	590.02	0.00	590.02
06/07/2004									
6/7/04	FUTURES	3.00	107.47	-322,406.25	108.01	324,035.70	1,629.45	0.00	1,629.45
06/07/2004									
6/7/04	FUTURES	1.00	107.42	-107,421.88	108.01	108,011.90	590.02	0.00	590.02
06/07/2004									
6/8/04	FUTURES	1.00	107.67	107,671.88	108.00	108,003.57	331.69	0.00	331.69
06/08/2004									
6/8/04	FUTURES	14.00	107.67	-1,507,406.25	108.00	1,512,049.95	4,643.70	0.00	4,643.70
06/08/2004									
6/8/04	FUTURES	11.00	107.69	-1,184,562.50	108.00	1,188,039.24	3,476.74	0.00	3,476.74
06/08/2004									
6/9/04	FUTURES	7.00	107.55	-752,828.13	108.00	755,983.69	3,155.56	0.00	3,155.56
06/09/2004									
6/9/04	FUTURES	21.00	107.56	-2,258,812.50	108.00	2,267,951.09	9,138.59	0.00	9,138.59
06/09/2004									
6/9/04	FUTURES	1.00	107.39	-107,390.63	108.00	107,997.67	607.04	0.00	607.04
06/09/2004									
6/24/04	FUTURES	4.00	109.17	-436,687.50	108.23	432,924.72	-3,762.78	0.00	-3,762.78
06/24/2004									
6/25/04	FUTURES	6.00	108.88	-653,250.00	108.29	649,754.98	-3,495.02	0.00	-3,495.02
06/25/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 117 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
6/25/04	FUTURES	1.00	108.88	-108,875.00	108.29	108,292.50	-582.50	0.00	-582.50
06/25/2004									
6/25/04	FUTURES	6.00	108.88	-653,250.00	108.29	649,754.98	-3,495.02	0.00	-3,495.02
06/25/2004									
7/1/04	FUTURES	2.00	109.36	-218,718.75	108.61	217,229.30	-1,489.45	0.00	-1,489.45
07/01/2004									
7/1/04	FUTURES	2.00	109.36	-218,718.75	108.61	217,229.30	-1,489.45	0.00	-1,489.45
07/01/2004									
7/6/04	FUTURES	3.00	110.52	-331,546.88	109.07	327,216.40	-4,330.48	0.00	-4,330.48
07/06/2004									
7/7/04	FUTURES	2.00	110.48	-220,968.75	109.07	218,144.27	-2,824.48	0.00	-2,824.48
07/07/2004									
7/8/04	FUTURES	2.00	110.48	-220,968.75	109.07	218,144.27	-2,824.48	0.00	-2,824.48
07/08/2004									
7/8/04	FUTURES	16.00	110.48	-1,767,750.00	109.07	1,745,154.12	-22,595.88	0.00	-22,595.88
07/08/2004									
7/8/04	FUTURES	5.00	110.50	-552,500.00	109.07	545,360.66	-7,139.34	0.00	-7,139.34
07/08/2004									
7/8/04	FUTURES	3.00	110.53	-331,593.75	109.07	327,216.40	-4,377.35	0.00	-4,377.35
07/06/2004									
7/8/04	FUTURES	1.00	110.63	-110,625.00	109.07	109,072.13	-1,552.87	0.00	-1,552.87
07/08/2004									
7/8/04	FUTURES	2.00	110.61	-221,218.75	109.07	218,144.27	-3,074.48	0.00	-3,074.48
07/08/2004									
7/9/04	FUTURES	2.00	110.64	-221,281.25	109.19	218,379.64	-2,901.61	0.00	-2,901.61
07/09/2004									
7/14/04	FUTURES	3.00	110.38	-331,125.00	109.53	328,589.33	-2,535.67	0.00	-2,535.67
07/14/2004									
7/14/04	FUTURES	3.00	110.53	-331,593.75	109.53	328,589.33	-3,004.42	0.00	-3,004.42
07/14/2004									
7/15/04	FUTURES	2.00	110.33	-220,656.25	109.53	219,059.55	-1,596.70	0.00	-1,596.70
07/15/2004									
7/15/04	FUTURES	1.00	110.33	-110,328.13	109.53	109,529.78	-798.35	0.00	-798.35
07/15/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 118 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
7/21/04 07/21/2004	FUTURES	3 00	110 23	-330 703 13	110 42	331,262 81	559 68	0 00	559 68
7/21/04 07/21/2004	FUTURES	1 00	110 50	-110 500 00	110 42	110,420 94	-79 06	0 00	-79 06
7/27/04 07/27/2004	FUTURES	3 00	109 78	-329,343 75	110 46	331,375 02	2,031 27	0 00	2,031 27
7/28/04 07/28/2004	FUTURES	2 00	109 80	-219,593 75	110 46	220,916 68	1,322 93	0 00	1,322 93
7/28/04 07/28/2004	FUTURES	1 00	109 66	-109,656 25	110 46	110,458 34	802 09	0 00	802 09
7/28/04 07/28/2004	FUTURES	2 00	109 70	-219,406 25	110 46	220,916 68	1,510 43	0 00	1,510 43
7/28/04 07/28/2004	FUTURES	1 00	109 66	-109 656 25	110 46	110,458 34	802 09	0 00	802 09
7/30/04 07/30/2004	FUTURES	2 00	110 72	-221,437 50	110 40	220,806 22	-631 28	0 00	-631 28
7/30/04 07/30/2004	FUTURES	2 00	110 72	-221,437 50	110 40	220,806 22	-631 28	0 00	-631 28
7/30/04 07/30/2004	FUTURES	2 00	110 28	-220,562 50	110 40	220,806 22	243 72	0 00	243 72
7/30/04 07/30/2004	FUTURES	2 00	110 53	-221,062 50	110 40	220,806 22	-256 28	0 00	-256 28
7/30/04 07/30/2004	FUTURES	3 00	110 61	-331 828 13	110 40	331,209 33	-618 80	0 00	-618 80
7/30/04 07/30/2004	FUTURES	3 00	110 16	-330,468 75	110 40	331,209 33	740 58	0 00	740 58
7/30/04 07/30/2004	FUTURES	4 00	110 38	-441 500 00	110 40	441,612 44	112 44	0 00	112 44
7/30/04 07/30/2004	FUTURES	2 00	110 05	-220,093 75	110 40	220,806 22	712 47	0 00	712 47
8/2/04 08/02/2004	FUTURES	2 00	111 06	-222,125 00	110 40	220,806 22	-1,318 78	0 00	-1,318 78
8/2/04 08/02/2004	FUTURES	1 00	111 05	-111,046 88	110 40	110,403 11	-643 77	0 00	-643 77

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 119 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
8/2/04	FUTURES	1.00	111.05	-111,046.88	110.40	110,403.11	-643.77	0.00	-643.77
08/02/2004									
8/3/04	FUTURES	1.00	110.89	-110,890.63	110.42	110,424.05	-466.58	0.00	-466.58
08/03/2004									
8/3/04	FUTURES	1.00	110.91	-110,906.25	110.42	110,424.05	-482.20	0.00	-482.20
08/03/2004									
8/6/04	FUTURES	1.00	112.69	112,687.50	110.75	110,749.67	-1,937.83	0.00	-1,937.83
08/06/2004									
8/6/04	FUTURES	1.00	112.63	-112,625.00	110.75	110,749.67	-1,875.33	0.00	-1,875.33
08/06/2004									
8/6/04	FUTURES	4.00	112.66	-450,625.00	110.75	442,998.67	-7,626.33	0.00	-7,626.33
08/06/2004									
8/6/04	FUTURES	3.00	112.66	-337,968.75	110.75	332,249.01	-5,719.74	0.00	-5,719.74
08/06/2004									
8/9/04	FUTURES	2.00	112.56	-225,125.00	111.31	222,610.22	-2,514.78	0.00	-2,514.78
08/09/2004									
8/10/04	FUTURES	1.00	112.25	-112,250.00	111.54	111,535.95	-714.05	0.00	-714.05
08/10/2004									
8/10/04	FUTURES	1.00	112.39	112,390.63	111.53	111,535.95	-854.68	0.00	-854.68
08/10/2004									
8/10/04	FUTURES	2.00	112.36	-224,718.75	111.54	223,071.89	-1,646.86	0.00	-1,646.86
08/10/2004									
8/12/04	FUTURES	8.00	112.34	-898,750.00	111.65	893,215.79	-5,534.21	0.00	-5,534.21
08/12/2004									
8/12/04	FUTURES	6.00	112.34	-674,062.50	111.65	669,911.84	-4,150.66	0.00	-4,150.66
08/12/2004									
8/16/04	FUTURES	7.00	112.72	-789,031.25	111.84	782,905.81	-6,125.44	0.00	-6,125.44
08/16/2004									
8/24/04	FUTURES	3.00	112.16	-336,468.75	111.84	335,531.06	-937.69	0.00	-937.69
08/24/2004									
8/27/04	FUTURES	27.00	112.00	-3,024,000.00	111.84	3,019,779.56	-4,220.44	0.00	-4,220.44
08/27/2004									
8/31/04	FUTURES	8.00	113.72	-909,750.00	111.92	895,367.19	-14,382.81	0.00	-14,382.81
08/31/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 120 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
6/31/04	FUTURES	9.00	113.73	-1,023,609.38	111.92	1,007,288.09	-16,321.29	0.00	-16,321.29
08/31/2004									
8/31/04	FUTURES	8.00	113.50	-908,000.00	111.92	895,367.19	-12,632.81	0.00	-12,632.81
08/31/2004									
9/1/04	FUTURES	7.00	113.44	-794,062.50	111.92	783,446.29	-10,616.21	0.00	-10,616.21
09/01/2004									
9/1/04	FUTURES	7.00	113.44	-794,062.50	111.92	783,446.29	-10,616.21	0.00	-10,616.21
09/01/2004									
9/2/04	FUTURES	3.00	113.41	-340,218.75	111.92	335,762.69	-4,456.06	0.00	-4,456.06
09/02/2004									
9/9/04	FUTURES	9.00	113.44	-1,020,937.50	111.92	1,007,288.08	-13,649.42	0.00	-13,649.42
09/09/2004									
Totals for security		287.00		-31,764,875.07		31,589,000.08	-175,874.99	0.00	-175,874.99
FUT SEP 04 5 YR T NT									
6/1/04	FUTURES	1.00	108.01	-108,007.81	108.41	108,406.25	398.44	0.00	398.44
06/01/2004									
Totals for security		1.00		-108,007.81		108,406.25	398.44	0.00	398.44
FUT SEP 04 U S T-BONDS 09-21-2004									
6/1/04	FUTURES	3.00	104.88	-314,625.00	103.97	311,906.25	-2,718.75	0.00	-2,718.75
06/01/2004									
6/1/04	FUTURES	2.00	104.88	-209,750.00	103.97	207,937.50	-1,812.50	0.00	-1,812.50
06/01/2004									
6/3/04	FUTURES	1.00	104.09	-104,093.75	103.97	103,968.75	-125.00	0.00	-125.00
06/03/2004									
6/3/04	FUTURES	1.00	104.09	-104,093.75	103.97	103,968.75	-125.00	0.00	-125.00
06/03/2004									
6/8/04	FUTURES	4.00	103.66	-414,625.00	104.34	417,347.22	2,722.22	0.00	2,722.22
06/08/2004									
6/8/04	FUTURES	2.00	103.69	-207,375.00	104.34	208,673.61	1,298.61	0.00	1,298.61
06/08/2004									
6/25/04	FUTURES	1.00	106.00	-106,000.00	103.98	103,980.29	-2,019.71	0.00	-2,019.71
06/25/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 121 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
6/25/04	FUTURES	21.00	106.00	-2,226,000.00	103.98	2,183,586.18	-42,413.82	0.00	-42,413.82
06/25/2004									
6/26/04	FUTURES	2.00	105.06	-210,125.00	103.99	207,987.52	-2,137.48	0.00	-2,137.48
06/28/2004									
6/28/04	FUTURES	2.00	105.26	-210,562.50	103.99	207,987.52	-2,574.98	0.00	-2,574.98
06/28/2004									
7/6/04	FUTURES	1.00	108.13	-108,125.00	104.58	104,576.70	-3,548.30	0.00	-3,548.30
07/06/2004									
7/6/04	FUTURES	1.50	108.16	-108,156.25	104.58	104,576.70	-3,579.55	0.00	-3,579.55
07/06/2004									
7/6/04	FUTURES	1.00	108.13	-108,125.00	104.58	104,576.70	-3,548.30	0.00	-3,548.30
07/06/2004									
7/9/04	FUTURES	1.00	108.00	-108,000.00	104.58	104,576.70	-3,423.30	0.00	-3,423.30
07/09/2004									
7/15/04	FUTURES	4.00	107.84	-431,375.00	104.62	418,470.98	-12,904.02	0.00	-12,904.02
07/15/2004									
7/16/04	FUTURES	3.00	108.88	-326,625.00	104.62	313,853.23	-12,771.77	0.00	-12,771.77
07/16/2004									
7/16/04	FUTURES	1.00	108.88	-108,875.00	104.62	104,617.74	-4,257.26	0.00	-4,257.26
07/16/2004									
7/16/04	FUTURES	2.00	108.84	-217,687.50	104.62	209,235.49	-8,452.01	0.00	-8,452.01
07/16/2004									
7/27/04	FUTURES	2.00	107.25	-214,500.00	104.86	209,711.72	-4,788.28	0.00	-4,788.28
07/27/2004									
7/27/04	FUTURES	2.00	106.69	-213,375.00	104.86	209,711.72	-3,663.28	0.00	-3,663.28
07/27/2004									
7/28/04	FUTURES	2.00	106.69	-213,375.00	104.86	209,711.72	-3,663.28	0.00	-3,663.28
07/28/2004									
7/28/04	FUTURES	1.00	106.69	-106,687.50	104.86	104,855.86	-1,831.64	0.00	-1,831.64
07/28/2004									
8/3/04	FUTURES	2.00	108.53	-217,062.50	104.96	209,912.17	-7,150.33	0.00	-7,150.33
08/03/2004									
8/3/04	FUTURES	1.00	108.16	-108,156.25	104.96	104,956.08	-3,200.17	0.00	-3,200.17
08/03/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 122 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
8/3/04 08/03/2004	FUTURES	2.00	108.53	-217,062.50	104.96	209,912.17	-7,150.33	0.00	-7,150.33
8/18/04 08/18/2004	FUTURES	3.00	111.06	-333,187.50	106.13	318,383.90	-14,803.60	0.00	-14,803.60
8/18/04 08/18/2004	FUTURES	4.00	111.66	-446,625.00	106.13	424,511.87	-22,113.13	0.00	-22,113.13
8/18/04 08/18/2004	FUTURES	3.00	111.00	-333,000.00	106.13	318,383.90	-14,616.10	0.00	-14,616.10
8/23/04 08/23/2004	FUTURES	2.00	110.50	221,000.00	106.17	212,347.58	-8,652.42	0.00	-8,652.42
8/24/04 08/24/2004	FUTURES	2.00	110.25	-220,500.00	106.17	212,347.58	-8,152.42	0.00	-8,152.42
8/27/04 08/27/2004	FUTURES	14.00	111.00	-1,554,000.00	106.17	1,486,433.08	-67,566.92	0.00	-67,566.92
8/27/04 08/27/2004	FUTURES	29.00	110.00	3,190,000.00	106.17	3,079,039.95	-110,960.05	0.00	-110,960.05
8/27/04 08/27/2004	FUTURES	25.00	107.00	-2,675,000.00	106.17	2,654,344.79	-20,655.21	0.00	-20,655.21
8/31/04 08/31/2004	FUTURES	36.00	112.53	-4,051,125.00	106.36	3,828,914.07	-222,210.93	0.00	-222,210.93
8/31/04 08/31/2004	FUTURES	11.00	112.78	-1,240,593.75	106.36	1,169,945.96	-70,647.79	0.00	-70,647.79
9/9/04 09/09/2004	FUTURES	40.00	112.00	-4,480,000.00	106.36	4,254,348.96	-225,651.04	0.00	-225,651.04
9/10/04 09/10/2004	FUTURES	21.00	112.31	2,358,562.50	106.36	2,233,533.21	-125,029.29	0.00	-125,029.29
9/14/04 09/14/2004	FUTURES	45.00	112.31	-5,054,062.50	106.36	4,786,142.58	-267,919.92	0.00	-267,919.92
9/15/04 09/15/2004	FUTURES	5.00	112.31	-561,562.50	106.36	531,793.62	-29,768.88	0.00	-29,768.88
Totals for security		305.00		-33,633,656.25		32,291,070.32	-1,342,585.93	0.00	-1,342,585.93

U S T-BD 06-21-2004 FUT JUN 04 21/6/04

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 123 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
2/27/04	FUTURES	5.00	111.84	-559,218.75	109.06	545,312.50	-13,906.25	0.00	-13,906.25
02/27/2004									
3/3/04	FUTURES	1.00	111.16	-111,156.25	111.48	111,476.56	320.31	0.00	320.31
03/03/2004									
3/5/04	FUTURES	2.00	114.38	-228,750.00	111.43	222,860.94	-5,889.06	0.00	-5,889.06
03/05/2004									
3/5/04	FUTURES	2.00	114.41	-228,812.50	111.43	222,860.94	-5,951.56	0.00	-5,951.56
03/05/2004									
3/8/04	FUTURES	2.00	114.81	-229,625.00	112.28	224,565.88	-5,059.12	0.00	-5,059.12
03/08/2004									
3/8/04	FUTURES	2.00	114.75	-229,500.00	112.28	224,565.89	-4,934.11	0.00	-4,934.11
03/08/2004									
3/9/04	FUTURES	4.00	114.81	-459,250.00	112.92	451,661.33	-7,588.67	0.00	-7,588.67
03/09/2004									
3/9/04	FUTURES	1.00	115.50	-115,500.00	112.28	112,282.94	-3,217.06	0.00	-3,217.06
03/09/2004									
3/9/04	FUTURES	4.00	115.50	-462,000.00	112.28	449,131.77	-12,868.23	0.00	-12,868.23
03/09/2004									
3/15/04	FUTURES	4.00	115.28	-461,125.00	115.40	461,615.95	490.95	0.00	490.95
03/15/2004									
3/15/04	FUTURES	1.00	115.00	-115,000.00	115.40	115,403.99	403.99	0.00	403.99
03/15/2004									
3/16/04	FUTURES	1.00	114.97	114,968.75	115.37	115,371.88	403.13	0.00	403.13
03/16/2004									
3/16/04	FUTURES	17.00	114.97	-1,954,468.75	115.37	1,961,322.04	6,853.29	0.00	6,853.29
03/16/2004									
3/16/04	FUTURES	4.00	115.09	-460,375.00	115.37	461,487.54	1,112.54	0.00	1,112.54
03/16/2004									
3/17/04	FUTURES	8.00	115.88	-927,000.00	115.35	922,813.26	-4,186.74	0.00	-4,186.74
03/17/2004									
3/17/04	FUTURES	4.00	115.78	-463,125.00	115.35	461,406.63	-1,718.37	0.00	-1,718.37
03/17/2004									
3/17/04	FUTURES	16.00	116.16	-1,858,500.00	116.06	1,856,890.82	-1,609.18	0.00	-1,609.18
03/17/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 124 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
3/17/04	FUTURES	4.00	115.81	463,250.00	115.35	461,406.63	-1,843.37	0.00	-1,843.37
03/17/2004									
3/30/04	FUTURES	2.00	113.78	-227,562.50	115.20	230,395.83	2,833.33	0.00	2,833.33
03/30/2004									
3/30/04	FUTURES	1.00	113.86	113,875.00	115.20	115,197.92	1,322.92	0.00	1,322.92
03/30/2004									
4/1/04	FUTURES	2.00	113.25	226,500.00	113.85	227,700.00	1,200.00	0.00	1,200.00
04/01/2004									
4/1/04	FUTURES	1.00	113.50	-113,500.00	113.85	113,850.00	350.00	0.00	350.00
04/01/2004									
4/1/04	FUTURES	1.00	113.78	-113,781.25	113.85	113,850.00	68.75	0.00	68.75
04/01/2004									
4/1/04	FUTURES	1.00	113.50	113,500.00	113.85	113,850.00	350.00	0.00	350.00
04/01/2004									
4/12/04	FUTURES	1.00	109.84	-109,843.75	111.13	111,126.25	1,282.50	0.00	1,282.50
04/12/2004									
4/16/04	FUTURES	1.00	108.38	-108,375.00	110.63	110,628.08	2,253.08	0.00	2,253.08
04/16/2004									
4/21/04	FUTURES	6.00	107.44	-644,625.00	110.17	661,043.90	16,418.90	0.00	16,418.90
04/21/2004									
4/21/04	FUTURES	4.00	107.44	429,750.00	110.17	440,695.93	10,945.93	0.00	10,945.93
04/21/2004									
4/30/04	FUTURES	3.00	107.13	-321,375.00	108.67	326,000.83	4,625.83	0.00	4,625.83
04/30/2004									
4/30/04	FUTURES	14.00	106.75	-1,494,500.00	108.67	1,521,337.19	26,837.19	0.00	26,837.19
04/30/2004									
5/7/04	FUTURES	2.00	104.36	-208,750.00	107.81	215,615.67	6,865.67	0.00	6,865.67
05/07/2004									
5/7/04	FUTURES	10.00	104.38	1,043,750.00	107.81	1,078,078.35	34,328.35	0.00	34,328.35
05/07/2004									
5/10/04	FUTURES	3.00	104.25	-312,750.00	107.45	322,351.72	9,601.72	0.00	9,601.72
05/10/2004									
5/24/04	FUTURES	33.00	108.00	-3,564,000.00	106.26	3,506,722.86	-57,277.14	0.00	-57,277.14
05/24/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 125 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
6/5/04	FUTURES	54.00	104.75	-5,656,500.00	106.26	5,738,182.58	81,682.58	0.00	81,682.58
06/08/2004									
6/9/04	FUTURES	54.00	105.22	-5,681,812.50	106.26	5,738,182.58	56,370.08	0.00	56,370.08
06/09/2004									
6/15/04	FUTURES	13.00	106.44	-1,383,687.50	106.26	1,381,414.33	-2,273.17	0.00	-2,273.17
06/15/2004									
6/16/04	FUTURES	7.00	106.00	-742,000.00	106.26	743,838.48	1,838.48	0.00	1,838.48
06/16/2004									
Totals for security		295.00		-32,052,062.50		32,192,499.99	140,437.49	0.00	140,437.49
US 10YR NOTE FUTURE 12-20-2004									
8/31/04	FUTURES	11.00	112.33	-1,235,609.38	111.98	1,231,812.50	-3,796.88	0.00	-3,796.88
08/31/2004									
9/2/04	FUTURES	3.00	112.05	-336,140.63	112.35	337,052.77	912.14	0.00	912.14
09/02/2004									
9/2/04	FUTURES	6.00	112.05	-672,281.25	112.35	674,105.55	1,824.30	0.00	1,824.30
09/02/2004									
9/3/04	FUTURES	4.00	111.52	-446,062.50	112.34	449,373.35	3,310.85	0.00	3,310.85
09/03/2004									
9/3/04	FUTURES	2.00	111.44	-222,875.00	112.34	224,686.68	1,811.68	0.00	1,811.68
09/03/2004									
9/3/04	FUTURES	3.00	111.50	-334,500.00	112.34	337,030.01	2,530.01	0.00	2,530.01
09/03/2004									
9/3/04	FUTURES	7.00	111.27	-778,859.38	112.34	786,403.37	7,543.99	0.00	7,543.99
09/03/2004									
9/3/04	FUTURES	1.00	111.44	-111,437.50	112.34	112,343.34	905.84	0.00	905.84
09/03/2004									
9/7/04	FUTURES	2.00	111.45	-222,906.25	112.34	224,686.68	1,780.43	0.00	1,780.43
09/07/2004									
9/7/04	FUTURES	1.00	111.45	-111,453.13	112.34	112,343.34	890.21	0.00	890.21
09/07/2004									
9/9/04	FUTURES	3.00	112.47	-337,406.25	112.14	336,421.09	-985.16	0.00	-985.16
09/09/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 126 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
9/13/04 09/13/2004	FUTURES	2.00	112.23	-224,468.75	112.25	224,499.12	30.37	0.00	30.37
9/14/04 09/14/2004	FUTURES	1.00	112.38	-112,375.00	112.28	112,275.13	-99.87	0.00	-99.87
9/15/04 09/15/2004	FUTURES	3.00	112.38	-337,125.00	112.28	336,825.39	-299.61	0.00	-299.61
9/15/04 09/15/2004	FUTURES	1.00	112.42	-112,421.88	112.27	112,275.13	-146.75	0.00	-146.75
9/15/04 09/15/2004	FUTURES	1.00	112.42	-112,421.88	112.27	112,275.13	-146.75	0.00	-146.75
9/16/04 09/16/2004	FUTURES	3.00	113.09	-339,281.25	112.28	336,825.39	-2,455.86	0.00	-2,455.86
9/16/04 09/16/2004	FUTURES	2.00	112.38	-224,750.00	112.28	224,550.26	-199.74	0.00	-199.74
9/16/04 09/16/2004	FUTURES	3.00	112.31	-336,937.50	112.28	336,825.39	-112.11	0.00	-112.11
9/16/04 09/16/2004	FUTURES	3.00	112.84	-338,531.25	112.28	336,825.39	-1,705.86	0.00	-1,705.86
9/21/04 09/21/2004	FUTURES	3.00	113.02	-339,046.88	112.65	337,943.55	-1,103.33	0.00	-1,103.33
9/21/04 09/21/2004	FUTURES	4.00	112.97	-451,875.00	112.65	450,591.40	-1,283.60	0.00	-1,283.60
9/21/04 09/21/2004	FUTURES	3.00	112.97	-338,906.25	112.65	337,943.55	-962.70	0.00	-962.70
9/21/04 09/21/2004	FUTURES	1.00	113.27	-113,265.63	112.65	112,647.85	-617.78	0.00	-617.78
9/21/04 09/21/2004	FUTURES	1.00	113.23	-113,234.38	112.65	112,647.85	-586.53	0.00	-586.53
9/21/04 09/21/2004	FUTURES	2.00	113.25	-226,500.00	112.65	225,295.70	-1,204.30	0.00	-1,204.30
9/21/04 09/21/2004	FUTURES	3.00	113.34	-340,031.25	112.65	337,943.55	-2,087.70	0.00	-2,087.70
9/22/04 09/22/2004	FUTURES	3.00	113.59	-340,781.25	112.68	338,045.42	-2,735.83	0.00	-2,735.83

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 127 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
9/22/04	FUTURES	41.00	113.56	-4,656,062.50	112.68	4,619,954.00	-36,108.50	0.00	-36,108.50
09/22/2004									
9/22/04	FUTURES	14.00	113.56	1,589,875.00	112.68	1,577,545.27	-12,329.73	0.00	-12,329.73
09/22/2004									
9/27/04	FUTURES	3.00	113.16	-339,468.75	113.00	338,996.25	-472.50	0.00	-472.50
09/27/2004									
9/28/04	FUTURES	1.00	113.47	-113,466.75	113.00	112,998.90	-469.85	0.00	-469.85
09/28/2004									
9/28/04	FUTURES	7.00	113.39	-793,734.38	113.00	790,992.31	-2,742.07	0.00	-2,742.07
09/28/2004									
9/29/04	FUTURES	2.00	112.78	-225,562.50	113.00	225,997.80	435.30	0.00	435.30
09/29/2004									
9/30/04	FUTURES	3.00	112.63	-337,875.00	112.98	338,935.35	1,060.35	0.00	1,060.35
09/30/2004									
9/30/04	FUTURES	2.00	112.31	-224,625.00	112.98	225,956.90	1,331.90	0.00	1,331.90
09/30/2004									
9/30/04	FUTURES	3.00	112.44	-337,312.50	112.98	338,935.35	1,622.85	0.00	1,622.85
09/30/2004									
9/30/04	FUTURES	2.00	112.33	-224,656.25	112.98	225,956.90	1,300.65	0.00	1,300.65
09/30/2004									
10/1/04	FUTURES	6.00	112.16	-672,937.50	112.98	677,870.71	4,933.21	0.00	4,933.21
10/01/2004									
10/6/04	FUTURES	4.00	112.22	-448,875.00	112.76	451,025.87	2,150.87	0.00	2,150.87
10/06/2004									
10/6/04	FUTURES	3.00	112.22	-336,656.25	112.76	338,269.40	1,613.15	0.00	1,613.15
10/06/2004									
10/6/04	FUTURES	7.00	112.61	788,265.63	112.58	788,087.37	-178.26	0.00	-178.26
10/06/2004									
10/15/04	FUTURES	7.00	112.84	-789,906.25	113.00	790,966.27	1,060.02	0.00	1,060.02
10/15/2004									
10/15/04	FUTURES	1.00	113.53	113,531.25	113.00	112,995.18	-536.07	0.00	-536.07
10/15/2004									
10/18/04	FUTURES	7.00	113.09	-791,656.25	113.00	790,966.27	-689.98	0.00	-689.98
10/18/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 128 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
10/16/04	FUTURES	1.00	113.14	-113,140.63	112.99	112,995.18	-145.45	0.00	-145.45
10/16/2004									
10/18/04	FUTURES	1.00	113.16	-113,156.25	113.00	112,995.18	-161.07	0.00	-161.07
10/18/2004									
10/19/04	FUTURES	7.00	112.97	-790,781.25	113.00	790,966.27	185.02	0.00	185.02
10/19/2004									
10/20/04	FUTURES	2.00	115.55	-227,093.75	113.00	225,990.36	-1,103.39	0.00	-1,103.39
10/20/2004									
10/21/04	FUTURES	3.00	113.75	-341,250.00	113.00	338,985.54	-2,264.46	0.00	-2,264.46
10/21/2004									
10/21/04	FUTURES	3.00	113.84	-341,531.25	113.00	338,985.54	-2,545.71	0.00	-2,545.71
10/21/2004									
10/21/04	FUTURES	1.00	113.86	-113,859.38	112.99	112,995.18	-864.20	0.00	-864.20
10/21/2004									
10/26/04	FUTURES	1.00	113.83	-113,828.13	113.54	113,542.60	-285.53	0.00	-285.53
10/26/2004									
10/26/04	FUTURES	11.00	114.02	-1,254,171.88	113.54	1,248,968.60	-5,203.28	0.00	-5,203.28
10/26/2004									
10/26/04	FUTURES	46.00	114.02	-5,244,718.75	113.66	5,228,162.87	-16,555.88	0.00	-16,555.88
10/26/2004									
12/1/04	FUTURES	3.00	111.56	-334,687.50	111.94	335,834.56	1,147.06	0.00	1,147.06
12/01/2004									
12/2/04	FUTURES	3.00	111.03	-333,093.75	111.94	335,834.56	2,740.81	0.00	2,740.81
12/02/2004									
12/2/04	FUTURES	5.00	111.16	-555,781.25	111.94	559,724.26	3,943.01	0.00	3,943.01
12/02/2004									
12/2/04	FUTURES	2.00	111.22	-222,437.50	111.94	223,889.71	1,452.21	0.00	1,452.21
12/02/2004									
12/3/04	FUTURES	2.00	112.00	-224,000.00	111.94	223,889.70	-110.30	0.00	-110.30
12/03/2004									
12/3/04	FUTURES	2.00	112.31	-224,625.00	111.94	223,889.71	-735.29	0.00	-735.29
12/03/2004									
Totals for security		288.00		-32,544,109.45		32,486,593.80	-57,515.65	0.00	-57,515.65

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 129 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
<u>US T-BOND 03-22-2004</u>									
1/2/04 01/02/2004	FUTURES	1.00	108.78	-108,781.25	109.30	109,296.88	515.63	0.00	515.63
1/2/04 01/02/2004	FUTURES	1.00	108.19	-108,187.50	109.30	109,296.87	1,109.37	0.00	1,109.37
2/2/04 02/02/2004	FUTURES	2.00	111.47	-222,937.50	111.18	222,357.64	-579.86	0.00	-579.86
2/3/04 02/03/2004	FUTURES	2.00	111.59	-223,187.50	111.18	222,357.64	-829.86	0.00	-829.86
2/3/04 02/03/2004	FUTURES	6.00	111.41	-668,437.50	111.18	667,072.92	-1,364.58	0.00	-1,364.58
2/3/04 02/03/2004	FUTURES	2.00	111.75	-223,500.00	111.18	222,357.64	-1,142.36	0.00	-1,142.36
2/4/04 02/04/2004	FUTURES	13.00	111.34	-1,447,468.75	111.18	1,445,324.65	-2,144.10	0.00	-2,144.10
2/4/04 02/04/2004	FUTURES	5.00	111.13	-555,625.00	111.18	555,894.10	269.10	0.00	269.10
2/5/04 02/05/2004	FUTURES	8.00	111.53	-892,250.00	111.18	889,430.55	-2,819.45	0.00	-2,819.45
2/5/04 02/05/2004	FUTURES	6.00	111.53	-669,187.50	111.18	667,072.92	-2,114.58	0.00	-2,114.58
2/5/04 02/05/2004	FUTURES	16.00	111.69	-1,787,000.00	111.18	1,778,861.11	-8,138.89	0.00	-8,138.89
2/6/04 02/06/2004	FUTURES	1.00	112.03	-112,031.25	111.23	111,226.08	-805.17	0.00	-805.17
2/6/04 02/06/2004	FUTURES	1.00	112.13	-112,125.00	111.23	111,226.08	-898.92	0.00	-898.92
2/11/04 02/11/2004	FUTURES	3.00	111.78	-335,343.75	111.40	334,207.99	-1,135.76	0.00	-1,135.76
2/18/04 02/18/2004	FUTURES	2.00	112.78	-225,562.50	111.78	223,569.82	-1,992.68	0.00	-1,992.68
2/19/04 02/19/2004	FUTURES	2.00	112.56	-225,125.00	111.78	223,569.82	-1,555.18	0.00	-1,555.18

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF0N - WAM CORE PLUS
 CWF06

Page 130 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Futures									
Future Receipts									
2/20/04 02/20/2004	FUTURES	1.00	112.16	-112,156.25	111.78	111,784.91	-371.34	0.00	-371.34
2/20/04 02/20/2004	FUTURES	53.00	112.00	-5,936,000.00	111.78	5,924,600.25	-11,399.75	0.00	-11,399.75
2/20/04 02/20/2004	FUTURES	2.00	112.78	-225,562.50	111.78	223,569.82	-1,992.68	0.00	-1,992.68
2/20/04 02/20/2004	FUTURES	1.00	112.78	-112,781.25	111.78	111,784.91	-996.34	0.00	-996.34
3/10/04 03/10/2004	FUTURES	34.00	116.84	-3,972,687.50	112.11	3,811,767.90	-160,919.60	0.00	-160,919.60
3/15/04 03/15/2004	FUTURES	6.00	116.66	-699,937.50	112.11	672,664.93	-27,272.57	0.00	-27,272.57
3/16/04 03/16/2004	FUTURES	1.00	116.47	-116,468.75	112.11	112,110.82	-4,357.93	0.00	-4,357.93
Totals for security		169.00		-19,092,343.75		18,861,406.25	-230,937.50	0.00	-230,937.50
Summary of Future Receipts for Fixed Income Derivatives - Futures		2,138.00		-238,330,312.75		236,670,448.68	-1,659,864.07	0.00	-1,659,864.07
Total Fixed Income Derivatives - Futures		-461.00		50,703,492.15		-51,796,043.82	-1,092,551.67	0.00	-1,092,551.67

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 131 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Expiration of Options									
<u>OPF CALL DEC 04 U S T-BONDS 112 11-26-2004</u>									
11/29/04	OPF CALL DEC 04 U S T-BONDS 112	62.00	0.00	0.00	1.35188	-83,816.25	-83,816.25	0.00	-83,816.25
11/29/2004	BROKER DERIVATIVES								
Totals for security		-62.00		0.00		-83,816.25	-83,816.25	0.00	-83,816.25
<u>OPF CALL JAN 05 T-NT OPT 113 01-23-2005</u>									
12/24/04	OPF CALL JAN 05 T-NOTE OPT 113	-12.00	0.00	0.00	114.38	-1,372.50	-1,372.50	0.00	-1,372.50
12/24/2004	BROKER DERIVATIVES								
Totals for security		-12.00		0.00		-1,372.50	-1,372.50	0.00	-1,372.50
<u>OPF CALL JUL 04 T-NT OPT 110</u>									
6/28/04	OPF CALL JUL 04 T-NOTE OPTION 110 BROKER	9.00	0.00	0.00	98.75	-888.75	-888.75	0.00	-888.75
06/28/2004	DERIVATIVES								
Totals for security		-9.00		0.00		-888.75	-888.75	0.00	-888.75
<u>OPF CALL JUL 04 U S T-BONDS 106</u>									
6/28/04	OPF CALL JUL 04 U S T-BONDS 106 BROKER	22.00	0.00	0.00	583.13	-12,828.86	-12,828.86	0.00	-12,828.86
06/28/2004	DERIVATIVES								
Totals for security		-22.00		0.00		-12,828.86	-12,828.86	0.00	-12,828.86
<u>OPF CALL JUN 04 U S T-BONDS 116 05-21-2004</u>									
5/24/04	OPF CALL JUN 04 U S T-BONDS 116	6.00	0.00	0.00	132.92	-797.54	-797.54	0.00	-797.54
05/24/2004	BROKER DERIVATIVES								
5/24/04	OPF CALL JUN 04 U S T-BONDS 116	22.00	0.00	0.00	132.92	-2,924.31	-2,924.31	0.00	-2,924.31
05/24/2004	BROKER DERIVATIVES								
5/24/04	OPF CALL JUN 04 U S T-BONDS 116	18.00	0.00	0.00	132.92	-2,392.62	-2,392.62	0.00	-2,392.62
05/24/2004	BROKER DERIVATIVES								
Totals for security		-46.00		0.00		-6,114.47	-6,114.47	0.00	-6,114.47
<u>OPF CALL SEP 04 1 YR MIDCURVE 9625</u>									
9/13/04	OPF CALL SEP 04 1 YR MIDCURVE 9625 BROKER	-21.00	0.00	0.00	867.50	-18,217.50	-18,217.50	0.00	-18,217.50
09/13/2004	DERIVATIVES								
Totals for security		-21.00		0.00		-18,217.50	-18,217.50	0.00	-18,217.50
<u>OPF CALL SEP 04 T-NT OPT 112</u>									

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account **WAM CORE PLUS**
CWF06

CWF06

Page 132 of 445

◆ **Realized Gain/Loss Detail**

Trade	Settle Date	Trade Unit	Price	Proceeds	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
-------	-------------	------------	-------	----------	------	------------------	-----------------------	-----------------

Fixed Income

Fixed Income Derivatives - Options

Expiration of Options

8/30/04	08/30/2004	OPF CALL SEP 04 T-NOTE OPTION 112 BROKER DERIVATIVES	4.00	0.00	395.44	-1,581.76	0.00	-1,581.76
8/30/04	08/30/2004	OPF CALL SEP 04 T-NOTE OPTION 112 BROKER DERIVATIVES	7.00	0.00	395.44	-2,768.08	0.00	-2,768.08
8/30/04	08/30/2004	OPF CALL SEP 04 T-NOTE OPTION 112 BROKER DERIVATIVES	12.00	0.00	395.44	-4,745.29	0.00	-4,745.29
8/30/04	08/30/2004	OPF CALL SEP 04 T-NOTE OPTION 112 BROKER DERIVATIVES	27.00	0.00	395.44	-10,676.90	0.00	-10,676.90
8/30/04	08/30/2004	OPF CALL SEP 04 T-NOTE OPTION 112 BROKER DERIVATIVES	4.00	0.00	395.44	-1,581.76	0.00	-1,581.76
Totals for security								
			-54.00	0.00	-21,353.79	-21,353.79	0.00	-21,353.79

8/30/04	08/30/2004	OPF CALL SEP 04 U S T-BONDS 110 BROKER DERIVATIVES	8.00	0.00	527.83	-4,222.61	0.00	-4,222.61
8/30/04	08/30/2004	OPF CALL SEP 04 U S T-BONDS 110 BROKER DERIVATIVES	1.00	0.00	527.83	-527.83	0.00	-527.83
8/30/04	08/30/2004	OPF CALL SEP 04 U S T-BONDS 110 BROKER DERIVATIVES	29.00	0.00	527.83	-15,306.94	0.00	-15,306.94
8/30/04	08/30/2004	OPF CALL SEP 04 U S T-BONDS 110 BROKER DERIVATIVES	4.00	0.00	527.83	-2,111.30	0.00	-2,111.30
8/30/04	08/30/2004	OPF CALL SEP 04 U S T-BONDS 110 BROKER DERIVATIVES	8.00	0.00	527.83	-4,222.61	0.00	-4,222.61
8/30/04	08/30/2004	OPF CALL SEP 04 U S T-BONDS 110 BROKER DERIVATIVES	8.00	0.00	527.83	-4,222.61	0.00	-4,222.61
8/30/04	08/30/2004	OPF CALL SEP 04 U S T-BONDS 110 BROKER DERIVATIVES	-8.00	0.00	527.83	4,222.60	0.00	4,222.60
Totals for security								
			-58.00	0.00	-30,613.89	-30,613.89	0.00	-30,613.89

8/30/04	08/30/2004	OPF CALL SEP 04 111 27/08/2004 BROKER DERIVATIVES	14.00	0.00	471.25	-6,597.50	0.00	-6,597.50
8/30/04	08/30/2004	OPF CALL SEP 04 111 27/08/2004 BROKER DERIVATIVES	14.00	0.00	471.25	-6,597.50	0.00	-6,597.50
Totals for security								
			-28.00	0.00	-13,195.00	-13,195.00	0.00	-13,195.00

OPF DEC 04 U S T-BONDS 113 11-26-2004

Northern Trust

*Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 133 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Expiration of Options									
11/29/04	OPF DEC 04 U S T-BONDS 113 26/11/2004 BROKER	4 00	0 00	0 00	500 19	-2,000 77	-2,000 77	0 00	-2,000 77
11/29/2004	DERIVATIVES								
11/29/04	OPF DEC 04 U S T-BONDS 113 26/11/2004 BROKER	9 00	0 00	0 00	500 19	-4,501 73	-4,501 73	0 00	-4,501 73
11/29/2004	DERIVATIVES								
Totals for security		-13 00		0 00		-6,502.50	-6,502.50	0.00	-6,502.50
OPF PUT AUG 04 U S T-BONDS 107 07-23-2004									
7/26/04	OPF PUT AUG 04 107 23/07/2004 BROKER DERIVATIVES	4 00	0 00	0 00	395 63	-1,582 52	-1,582 52	0 00	-1,582 52
07/26/2004									
Totals for security		-4 00		0 00		-1,582.52	-1,582.52	0.00	-1,582.52
OPF US T-BD CALL OPT MAR 04 20/02/04 11202-20-2004									
2/23/04	OPF US T-BD CALL OTP MAR 04 20/02/04 112 BROKER	11 00	0 00	0 00	1 151 23	-12,663 50	-12,663 50	0 00	-12,663 50
02/23/2004	DERIVATIVES								
2/23/04	OPF US T-BD CALL OTP MAR 04 20/02/04 112 BROKER	4 00	0 00	0 00	1,151 23	-4,604 91	-4,604 91	0 00	-4,604 91
02/23/2004	DERIVATIVES								
2/23/04	OPF US T-BD CALL OTP MAR 04 20/02/04 112 BROKER	7 00	0 00	0 00	1 151 23	-8,058 59	-8,058 59	0 00	-8,058 59
02/23/2004	DERIVATIVES								
2/23/04	OPF US T-BD CALL OTP MAR 04 20/02/04 112 BROKER	12 00	0 00	0 00	1 151 23	-13,814 73	-13,814 73	0 00	-13,814 73
02/23/2004	DERIVATIVES								
2/23/04	OPF US T-BD CALL OTP MAR 04 20/02/04 112 BROKER	19 00	0 00	0 00	1 151 23	-21,873 33	-21,873 33	0 00	-21,873 33
02/23/2004	DERIVATIVES								
Totals for security		-53 00		0 00		-61,015.06	-61,015.06	0.00	-61,015.06
OPT CALL DEC 03 EURO DOLLARS 9800 12-15-2003									
12/15/03	OPT CALL DEC 03 EURO DOLLARS 9800 15/12/2003	10 00	0 00	0 00	1,461 81	-14,618 06	-14,618 06	0 00	-14,618 06
12/15/2003	BROKER DERIVATIVES								
12/16/03	REVERSAL OPT CALL DEC 03 EURO DOLLARS 9800	1 00	0 00	0 00	1,214 42	1,214 42	1,214 42	0 00	1,214 42
12/16/2003	12-15-2003								
12/16/03	OPT CALL DEC 03 EURO DOLLARS 9800 15/12/2003	-1 00	0 00	0 00	1 461 81	-1,461 81	-1,461 81	0 00	-1,461 81
12/16/2003	BROKER DERIVATIVES								
12/16/03	REVERSAL OPT CALL DEC 03 EURO DOLLARS 9800	15 00	0 00	0 00	1 214 42	18,216 35	18,216 35	0 00	18,216 35
12/16/2003	12-15-2003								
12/16/03	OPT CALL DEC 03 EURO DOLLARS 9800 15/12/2003	-15 00	0 00	0 00	1,461 81	-21,927 08	-21,927 08	0 00	-21,927 08
12/16/2003	BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM COME PLUS
 CWF06

Page 134 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Fixed Income Derivatives - Options									
Expiration of Options									
12/16/03	REVERSAL OPT CALL DEC 03 EURO DOLLARS 9800	10.00	0.00	0.00	1,214.42	12,144.23	12,144.23	0.00	12,144.23
12/16/2003	12-15-2003								
12/16/03	OPT CALL DEC 03 EURO DOLLARS 9800	15/12/2003	0.00	0.00	1,461.81	-14,618.05	-14,618.05	0.00	-14,618.05
12/16/2003	BROKER DERIVATIVES								
Totals for security		-10.00		0.00		-21,050.00	-21,050.00	0.00	-21,050.00
OPT PUT MAR 04 EURO DOLLARS 9950 03-15-2004									
3/16/04	OPT PUT MAR 04 EURO DOLLARS 9950	15/03/2004	0.00	0.00	1,343.85	-2,687.70	-2,687.70	0.00	-2,687.70
03/16/2004	BROKER DERIVATIVES								
3/16/04	OPT PUT MAR 04 EURO DOLLARS 9950	15/03/2004	0.00	0.00	1,343.85	-24,189.33	-24,189.33	0.00	-24,189.33
03/16/2004	BROKER DERIVATIVES								
Totals for security		-20.00		0.00		-26,877.03	-26,877.03	0.00	-26,877.03
US 10YR T-NT 110 PUT 05-21-2004									
5/24/04	US 10YR T-NT 110 PUT 21/05/2004	4.00	0.00	0.00	1,149.66	-4,598.65	-4,598.65	0.00	-4,598.65
05/24/2004	BROKER DERIVATIVES								
5/24/04	US 10YR T-NT 110 PUT 21/05/2004	4.00	0.00	0.00	1,149.66	-4,598.65	-4,598.65	0.00	-4,598.65
05/24/2004	BROKER DERIVATIVES								
5/24/04	US 10YR T-NT 110 PUT 21/05/2004	7.00	0.00	0.00	1,149.66	-8,047.63	-8,047.63	0.00	-8,047.63
05/24/2004	BROKER DERIVATIVES								
5/24/04	US 10YR T-NT 110 PUT 21/05/2004	-16.00	0.00	0.00	1,149.66	-18,394.58	-18,394.58	0.00	-18,394.58
05/24/2004	BROKER DERIVATIVES								
Totals for security		-31.00		0.00		-35,639.51	-35,639.51	0.00	-35,639.51
US 10YR T-NT 112 PUT OPT 09-24-2004									
9/27/04	US 10YR T-NT 112 PUT OPT 24/09/2004	-8.00	0.00	0.00	317.50	-2,540.00	-2,540.00	0.00	-2,540.00
09/27/2004	BROKER DERIVATIVES								
Totals for security		-8.00		0.00		-2,540.00	-2,540.00	0.00	-2,540.00
US T-BONDS 107 CALL OPTION 08-27-2004									
8/30/04	US T-BONDS 107 CALL OPTION 27/08/2004	-4.00	0.00	0.00	763.22	-3,052.86	-3,052.86	0.00	-3,052.86
08/30/2004	BROKER DERIVATIVES								
8/30/04	US T-BONDS 107 CALL OPTION 27/08/2004	7.00	0.00	0.00	763.22	-5,342.51	-5,342.51	0.00	-5,342.51
08/30/2004	BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Expiration of Options									
8/30/04	US T-BONDS 107 CALL OPTION 27/08/2004 BROKER	-9.00	0.00	0.00	763.21	-6,868.93	-6,868.93	0.00	-6,868.93
08/30/2004	DERIVATIVES								
5/30/04	US T-BONDS 107 CALL OPTION 27/08/2004 BROKER	5.00	0.00	0.00	763.22	-3,816.08	-3,816.08	0.00	-3,816.08
06/30/2004	DERIVATIVES								
8/30/04	US T-BONDS 107 CALL OPTION 27/08/2004 BROKER	-25.00	0.00	0.00	763.21	-19,080.37	-19,080.37	0.00	-19,080.37
08/30/2004	DERIVATIVES								
Totals for security		-50.00		0.00		-38,160.75	-38,160.75	0.00	-38,160.75
Summary of Expiration of Options for Fixed Income Derivatives - Options		-501.00		0.00		-381,768.38	-381,768.38	0.00	-381,768.38
Purchases									
##OPF CALL SEP 04 U S T-BONDS 107									
5/18/04	OPF CALL SEP 04 U S T-BONDS 107 PRICE 1 1875	1.00	1,192.50	-1,192.50	1,073.13	1,073.13	-119.37	0.00	-119.37
05/20/2004	BROKER COMMISSION 5.00 BROKER DERIVATIVES								
5/25/04	OPF CALL SEP 04 U S T-BONDS 107 PRICE 1 29688	3.00	1,301.68	-3,905.64	1,145.50	3,436.50	-469.14	0.00	-469.14
05/26/2004	BROKER COMMISSION 15.00 BROKER DERIVATIVES								
6/3/04	OPF CALL SEP 04 U S T-BONDS 107 PRICE 1 17188	3.00	1,176.88	-3,530.64	1,270.65	3,811.94	281.30	0.00	281.30
06/08/2004	BROKER COMMISSION 15.00 BROKER DERIVATIVES								
6/4/04	OPF CALL SEP 04 U S T-BONDS 107 PRICE 1 0	8.00	1,005.00	-8,040.00	1,270.65	10,165.17	2,125.17	0.00	2,125.17
06/08/2004	BROKER COMMISSION 40.00 BROKER DERIVATIVES								
6/4/04	OPF CALL SEP 04 U S T-BONDS 107 PRICE 1 07813	3.00	1,083.13	-3,249.39	1,270.65	3,811.94	562.55	0.00	562.55
06/06/2004	BROKER COMMISSION 15.00 BROKER DERIVATIVES								
6/4/04	OPF CALL SEP 04 U S T-BONDS 107 PRICE 1 07813	5.00	1,083.13	-5,415.65	1,270.65	6,353.24	937.59	0.00	937.59
06/08/2004	BROKER COMMISSION 25.00 BROKER DERIVATIVES								
6/4/04	OPF CALL SEP 04 U S T-BONDS 107 PRICE 1 20313	13.00	1,108.13	-15,705.69	1,222.56	15,893.24	187.55	0.00	187.55
06/08/2004	BROKER COMMISSION 65.00 BROKER DERIVATIVES								
7/1/04	OPF CALL SEP 04 U S T-BONDS 107 PRICE 1 125	4.00	1,130.00	-4,520.00	971.57	3,886.26	-633.74	0.00	-633.74
07/06/2004	BROKER COMMISSION 20.00 BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Fixed Income Derivatives - Options									
Purchases									
Totals for security			40 00		-45,559 51	48,431.42	2,871.91	0.00	2,871.91
FUT PUT DEC 04 U S T-BONDS 111									
10/25/04	FUT PUT DEC 04 U S T-BONDS 111 PRICE	2 00	192 50	-385 00	245 00	490 00	105 00	0 00	105 00
10/26/2004	BROKER COMMISSION 10 00 BROKER DERIVATIVES								
11/16/04	FUT PUT DEC 04 U S T-BONDS 111 PRICE	5 00	192 50	-1 155 00	245 00	1,470 00	315 00	0 00	315 00
11/17/2004	BROKER COMMISSION 30 00 BROKER DERIVATIVES								
11/16/04	FUT PUT DEC 04 U S T-BONDS 111 PRICE	11 00	192 50	2 117 50	216 36	2,380 00	262 50	0 00	262 50
11/17/2004	BROKER COMMISSION 55 00 BROKER DERIVATIVES								
Totals for security			19 00		-3,657 50	4,340.00	682.50	0.00	682.50
FUT PUT MAR 05 U S T-BONDS 110									
10/26/04	FUT PUT MAR 05 U S T-BONDS 110 PRICE	8 00	1 083 13	-8 665 00	1,159 06	9,272 50	607 50	0 00	607 50
10/27/2004	BROKER COMMISSION 40 00 BROKER DERIVATIVES								
Totals for security			8 00		-8,665 00	9,272.50	607.50	0.00	607.50
OPF CALL APR 04 U S T-BONDS 116 03-26-2004									
1/28/04	OPF CALL APR 04 U S T-BONDS 116 26/03/2004	1 00	395 63	-395 63	901 25	901 25	505 62	0 00	505 62
02/02/2004	PRICE 0 39063 BROKER COMMISSION 5 00 BROKER DERIVATIVES								
3/9/04	OPF CALL APR 04 U S T-BONDS 116 26/03/2004	13 00	778 13	-9,205 69	901 25	11,716 25	2,510 56	0 00	2,510 56
05/11/2004	PRICE 0 70313 BROKER COMMISSION 65 00 BROKER DERIVATIVES								
Totals for security			14 00		-9,601 32	12,617.50	3,016.18	0.00	3,016.18
OPF CALL DEC 04 T-NT OPT 112									
9/17/04	OPF CALL DEC 04 T-NOTE OPTION 112 PRICE	23 00	1 755 00	-40 365 00	819 60	18,850 77	-21,514 23	0 00	-21,514 23
09/20/2004	BROKER COMMISSION 115 00 BROKER DERIVATIVES								
9/21/04	OPF CALL DEC 04 T-NOTE OPTION 112 PRICE	4 00	-1,942 50	-7,770 00	819 60	3,278 39	-4,491 61	0 00	-4,491 61
09/23/2004	BROKER COMMISSION 20 00 BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Purchases									
9/21/04	OPF CALL DEC 04 T-NOTE OPTION 112 PRICE	2 00	1 926 88	-3 853 76	819 60	1 639 20	-2 214 56	0 00	-2 214 56
09/23/2004	BROKER COMMISSION 10 00 BROKER DERIVATIVES								
11/10/04	OPF CALL DEC 04 T-NOTE OPTION 112 PRICE	1 00	676 88	-676 88	819 60	819 60	142 72	0 00	142 72
11/12/2004	BROKER COMMISSION 5 00 BROKER DERIVATIVES								
11/10/04	OPF CALL DEC 04 T-NOTE OPTION 112 PRICE	20 00	692 50	13 850 00	819 60	16 391 97	2 541 97	0 00	2 541 97
11/12/2004	BROKER COMMISSION 100 00 BROKER DERIVATIVES								
11/12/04	OPF CALL DEC 04 T-NOTE OPTION 112 PRICE	9 00	598 75	-5 388 75	819 60	7 376 39	1 987 64	0 00	1 987 64
11/16/2004	BROKER COMMISSION 45 00 BROKER DERIVATIVES								
11/26/04	OPF CALL DEC 04 T-NOTE OPTION 112 PRICE	4 00	-51 88	-207 50	819 60	3 278 39	3 070 89	0 00	3 070 89
11/29/2004	0 046875 BROKER COMMISSION 20 00 BROKER DERIVATIVES								
Totals for security		63 00		-72,111 89		51,834.71	-20,477.18	0.00	-30,477.18
OPF CALL DEC 04 T-NT OPT 113									
10/22/04	OPF CALL DEC 04 T-NOTE OPTION 113 PRICE	8 00	1 114 38	-8 915 00	710 23	5 681 84	-3 233 16	0 00	-3 233 16
10/26/2004	1 109375 BROKER COMMISSION 40 00 BROKER DERIVATIVES								
11/5/04	OPF CALL DEC 04 T-NOTE OPTION 113 PRICE	8 00	317 50	2 540 00	662 21	5 297 69	2 757 69	0 00	2 757 69
11/09/2004	BROKER COMMISSION 40 00 BROKER DERIVATIVES								
11/5/04	OPF CALL DEC 04 T-NOTE OPTION 113 PRICE	14 00	317 50	-4 445 00	662 21	9 270 96	4 825 96	0 00	4 825 96
11/09/2004	BROKER COMMISSION 70 00 BROKER DERIVATIVES								
11/9/04	OPF CALL DEC 04 T-NOTE OPTION 113 PRICE	8 00	239 38	-1 915 00	662 21	5 297 69	3 382 69	0 00	3 382 69
11/10/2004	0 234375 BROKER COMMISSION 40 00 BROKER DERIVATIVES								
11/12/04	OPF CALL DEC 04 T-NOTE OPTION 113 PRICE	3 00	161 25	-483 75	662 21	1 986 63	1 502 88	0 00	1 502 88
11/16/2004	BROKER COMMISSION 15 00 BROKER DERIVATIVES								
11/17/04	OPF CALL DEC 04 T-NOTE OPTION 113 PRICE	3 00	130 00	-390 00	662 21	1 986 63	1 596 63	0 00	1 596 63
11/18/2004	BROKER COMMISSION 15 00 BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 138 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Fixed Income</i>										
Fixed Income Derivatives - Options										
Purchases										
11/18/04	OPF CALL DEC 04 T-NOTE OPTION 113 PRICE	0.1875	35.00	192.50	-6,737.50	662.21	23,177.41	16,439.91	0.00	16,439.91
11/19/2004	BROKER COMMISSION 175.00 BROKER DERIVATIVES									
Totals for security		79.00			-25,426.25		52,698.85	27,272.60	0.00	27,272.60
OPF CALL DEC04 T-NT OPT 114 11-26-2004										
9/9/04	OPF CALL DEC04 114 26/11/2004 PRICE	0.71875	12.00	723.75	-8,685.00	889.74	10,676.87	1,991.87	0.00	1,991.87
09/10/2004	BROKER COMMISSION 60.00 BROKER DERIVATIVES									
10/5/04	OPF CALL DEC04 114 26/11/2004 PRICE	0.390625	22.00	395.63	-8,703.75	636.50	14,002.95	5,299.20	0.00	5,299.20
10/06/2004	BROKER COMMISSION 110.00 BROKER DERIVATIVES									
10/14/04	OPF CALL DEC04 114 26/11/2004 PRICE	0.5468752	21.00	551.86	-11,589.38	636.50	13,366.45	1,777.07	0.00	1,777.07
10/15/2004	BROKER COMMISSION 105.00 BROKER DERIVATIVES									
Totals for security		55.00			-28,978.13		38,046.27	9,068.14	0.00	9,068.14
OPF CALL JUL 04 T-NT OPT 109										
6/22/04	OPF CALL JUL 04 T-NOTE OPTION 109 PRICE	62.5	3.00	67.50	-202.50	487.19	1,461.57	1,259.07	0.00	1,259.07
06/30/2004	BROKER COMMISSION 15.00 BROKER DERIVATIVES									
Totals for security		3.00			-202.50		1,461.57	1,259.07	0.00	1,259.07
OPF CALL JUL 04 U S T-BONDS 105										
6/22/04	OPF CALL JUL 04 U S T-BONDS 105 PRICE	437.5	4.00	442.50	-1,770.00	385.63	1,542.52	-227.48	0.00	-227.48
06/30/2004	BROKER COMMISSION 20.00 BROKER DERIVATIVES									
Totals for security		4.00			-1,770.00		1,542.52	-227.48	0.00	-227.48
OPF CALL JUN 04 T-NT OPT 116 05-21-2004										
4/21/04	OPF CALL JUN 04 T-NOTE OPT 116 21/05/2004		1.00	20.63	-20.63	588.75	588.75	568.12	0.00	568.12
04/22/2004	PRICE 0.01563 BROKER COMMISSION 5.00 BROKER DERIVATIVES									
4/23/04	OPF CALL JUN 04 T-NOTE OPT 116 21/05/2004		3.00	20.63	-61.89	588.75	1,766.26	1,704.37	0.00	1,704.37
04/27/2004	PRICE 0.01563 BROKER COMMISSION 15.00 BROKER DERIVATIVES									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06

CWFDN - WAM CORE PLUS

CWF06

Page 139 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Purchases									
4/29/04	OPF CALL JUN 04 T-NOTE OPT 116	40 00	-20 63	-825 20	588 75	23,550 09	22,724 89	0 00	22,724 89
05/02/2004	PRICE 0 01563 BROKER COMMISSION 200 00								
	BROKER DERIVATIVES								
4/30/04	OPF CALL JUN 04 T-NOTE OPT 116	4 00	-20 63	-82 52	588 75	2,355 01	2,272 49	0 00	2,272 49
05/04/2004	PRICE 0 01563 BROKER COMMISSION 20 00								
	BROKER DERIVATIVES								
Totals for security		48 00		-990 24		28,280.11	27,269.87	0.00	27,269.87
OPF CALL JUN 04 U S T-BONDS 105									
5/17/04	OPF CALL JUN 04 U S T-BONDS 105 PRICE 640 63	4 00	645 63	2 582 52	252 82	1,011 26	-1,571 26	0 00	-1,571 26
05/18/2004	BROKER COMMISSION 20 00 BROKER DERIVATIVES								
Totals for security		4 00		-2,582 52		1,011.26	-1,571.26	0.00	-1,571.26
OPF CALL JUN 04 U S T-BONDS 116 05-21-2004									
2/24/04	OPF CALL JUN 04 U S T-BONDS 116	11 00	692 50	7 617 50	765 56	8,421 18	803 68	0 00	803 68
02/25/2004	PRICE 0 6875 BROKER COMMISSION 55 00								
	BROKER DERIVATIVES								
3/5/04	OPF CALL JUN 04 U S T-BONDS 116	4 00	1 208 13	-4 832 52	765 56	3,062 25	-1,770 27	0 00	-1,770 27
03/08/2004	PRICE 1 20313 BROKER COMMISSION 20 00								
	BROKER DERIVATIVES								
3/19/04	OPF CALL JUN 04 U S T-BONDS 116	8 00	1 598 75	12,790 00	765 56	6,124 49	-6,665 51	0 00	-6,665 51
03/22/2004	PRICE 1 59375 BROKER COMMISSION 40 00								
	BROKER DERIVATIVES								
3/24/04	OPF CALL JUN 04 U S T-BONDS 116	1 00	1 801 88	1 801 88	765 56	765 56	-1,036 32	0 00	-1,036 32
03/26/2004	PRICE 1 79688 BROKER COMMISSION 5 00								
	BROKER DERIVATIVES								
3/24/04	OPF CALL JUN 04 U S T-BONDS 116	29 00	1 817 50	-52,707 50	765 56	22,201 30	-30,506 20	0 00	-30,506 20
03/26/2004	PRICE 1 8125 BROKER COMMISSION 145 00								
	BROKER DERIVATIVES								
3/30/04	OPF CALL JUN 04 U S T-BONDS 116	5 00	-895 63	-4,478 15	765 56	3,827 81	-650 34	0 00	-650 34
04/01/2004	PRICE 0 89063 BROKER COMMISSION 25 00								
	BROKER DERIVATIVES								
3/31/04	OPF CALL JUN 04 U S T-BONDS 116	8 00	911 25	-7,290 00	765 56	6,124 49	-1,165 51	0 00	-1,165 51
04/01/2004	PRICE 0 90625 BROKER COMMISSION 40 00								
	BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 140 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Purchases									
4.1.04	OPF CALL JUN 04 U S T-BONDS 116	10 00	989 38	-9,893 80	765 56	7,655 62	-2,238 18	0 00	-2,238 18
04/02/2004	PRICE 0 98438 BROKER COMMISSION			50 00					
	BROKER DERIVATIVES								
Totals for security			76 00		-101,411 35	58,182.70	-43,228.65	0.00	-43,228.65
OPF CALL MAR 04 T-NT OPT 114 02-20-2004									
2/12/04	OPF CALL MAR 04 T-NOTE OPT 114	5 00	833 13	-4,165 65	713 75	3,568 75	-596 90	0 00	-596 90
02/12/2004	PRICE 0 82813 BROKER COMMISSION			25 00					
	BROKER DERIVATIVES								
2.12.04	OPF CALL MAR 04 T-NOTE OPT 114	6 00	676 88	-4,061 28	713 75	4,282 50	221 22	0 00	221 22
02.12/2004	PRICE 0 67188 BROKER COMMISSION			30 00					
	BROKER DERIVATIVES								
Totals for security			11 00		-8,226 93	7,851.25	-375.68	0.00	-375.68
OPF CALL MAR 04 U S T-BONDS 116 02-20-2004									
1.16/04	OPF CALL MAR 04 U S T-BONDS 116	7 00	583 13	-4,081 91	892 27	6,245 91	2,164 00	0 00	2,164 00
01.20.2004	PRICE 0 57813 BROKER COMMISSION			35 00					
	BROKER DERIVATIVES								
1.30.04	OPF CALL MAR 04 U S T-BONDS 116	21 00	98 75	-2,073 75	892 27	18,737 72	16,663 97	0 00	16,663 97
02/02.2004	PRICE 0 09375 BROKER COMMISSION			105 00					
	BROKER DERIVATIVES								
Totals for security			28 00		-6,155 66	24,983.63	18,827.97	0.00	18,827.97
OPF CALL MAR 05 T-NT OPT 114 02-18-2005									
11/10 04	OPF CALL MAR 05 114 18/02/2005 PRICE	8 00	-458 13	-3,665 00	937 11	7,496 86	3,831 86	0 00	3,831 86
11/12.2004	BROKER COMMISSION 40 00 BROKER								
	DERIVATIVES								
11/10/04	OPF CALL MAR 05 114 18/02/2005 PRICE	10 00	536 25	-5,362 50	937 11	9,371 08	4,008 58	0 00	4,008 58
11/12.2004	BROKER COMMISSION 50 00 BROKER								
	DERIVATIVES								
12.6/04	OPF CALL MAR 05 114 18/02/2005 PRICE	4 00	286 25	-1,145 00	893 46	3,573 83	2,428 83	0 00	2,428 83
12 07/2004	BROKER COMMISSION 20 00 BROKER								
	DERIVATIVES								
12.7/04	OPF CALL MAR 05 114 18/02/2005 PRICE	14 00	-286 25	-4,007 50	893 46	12,508 40	8,500 90	0 00	8,500 90
12/08 2004	BROKER COMMISSION 70 00 BROKER								
	DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 141 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Purchases									
12/9/04	OPF CALL MAR 05 114 18/02/2005 PRICE	7 00	-411 25	-2 878 75	893 46	6,254 20	3,375 45	0 00	3,375 45
12/10/2004	BROKER COMMISSION 35 00 BROKER DERIVATIVES								
Totals for security		43 00		-17,058 75		39,204 37	22,145.62	0.00	22,145.62
OPF CALL MAR 05 U S T-BONDS 114 02-18-2005									
11/23/04	OPF CALL MAR 05 U S T-BONDS 114 18/02/2005	4 00	1 083 13	-4,332 50	776 25	3,105 00	-1,227 50	0 00	-1,227 50
11/26/2004	PRICE 1 078125 BROKER COMMISSION 20 00 BROKER DERIVATIVES								
Totals for security		4 00		-4,332 50		3,105.00	-1,227.50	0.00	-1,227.50
OPF CALL MAY 04 T-NT OPT 115 04-23-2004									
3/29/04	OPF CALL MAY 04 T-NT OPT 115 23/04/2004 PRICE	12 00	864 38	-10 372 56	534 07	6,408 78	-3,963 78	0 00	-3,963 78
03/30/2004	0 85938 BROKER COMMISSION 60 00 BROKER DERIVATIVES								
Totals for security		12 00		-10,372 56		6,408.78	-3,963.78	0.00	-3,963.78
OPF CALL OCT 04 T-NT OPT 113 09-24-2004									
9/10/04	OPF CALL OCT 04 113 24/09/2004 PRICE	9 00	208 13	-1,873 17	601 71	5,415 37	3,542 20	0 00	3,542 20
09/13/2004	BROKER COMMISSION 45 00 BROKER DERIVATIVES								
9/10/04	OPF CALL OCT 04 113 24/09/2004 PRICE	6 00	270 63	-1,623 78	601 71	3,610 25	1,986 47	0 00	1,986 47
09/13/2004	BROKER COMMISSION 30 00 BROKER DERIVATIVES								
9/16/04	OPF CALL OCT 04 113 24/09/2004 PRICE	22 00	442 50	-9 735 00	601 71	13,237 59	3,502 59	0 00	3,502 59
09/17/2004	BROKER COMMISSION 110 00 BROKER DERIVATIVES								
Totals for security		37 00		-13,231 95		22,263.21	9,031.26	0.00	9,031.26
OPF CALL SEP 04 1 YR MIDCURVE 9650									
6/9/04	OPF CALL SEP 04 1 YR MIDCURVE 9650 PRICE	12 00	367 50	-4,410 00	557 50	6,690 00	2,280 00	0 00	2,280 00
06/11/2004	BROKER COMMISSION 60 00 BROKER DERIVATIVES								
Totals for security		12 00		-4,410 00		6,690.00	2,280.00	0.00	2,280.00
OPF CALL SEP 04 T-NT OPT 112									

Realize G/L Detail

01 Jan 04 - 31 Dec 04

CWF06 - WAM CORE PLUS

CWF06

Page 142 of 445

◆ Realized Gain/Loss Detail

Trade	Trade Price	Shares/Par	Trade Price	Proceeds	Unit Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
-------	-------------	------------	-------------	----------	-----------	------------------	-----------------------	-----------------

Fixed Income

Fixed Income Derivatives - Options

Purchases

5/20/04	OPF CALL SEP 04 T-NOTE OPTION 112 PRICE	20.00	411.25	-8,225.00	958.30	19,166.03	10,941.03	10,941.03
05/24/2004	BROKER COMMISSION 100.00 BROKER							
5/25/04	OPF CALL SEP 04 T-NOTE OPTION 112 PRICE	7.00	380.00	2,660.00	958.30	6,708.11	4,048.11	4,048.11
05/26/2004	BROKER COMMISSION 35.00 BROKER							
5/26/04	OPF CALL SEP 04 T-NOTE OPTION 112 PRICE	11.00	380.00	-4,180.00	958.30	10,541.32	6,361.32	6,361.32
05/26/2004	BROKER COMMISSION 55.00 BROKER							
6/21/04	OPF CALL SEP 04 T-NOTE OPTION 112 PRICE	11.00	223.75	2,461.25	736.72	8,103.96	5,642.71	5,642.71
06/22/2004	BROKER COMMISSION 55.00 BROKER							
6/30/04	OPF CALL SEP 04 T-NOTE OPTION 112 PRICE	11.00	270.63	2,976.93	718.73	7,906.04	4,929.11	4,929.11
07/06/2004	BROKER COMMISSION 55.00 BROKER							
7/16/04	OPF CALL SEP 04 T-NOTE OPTION 112 PRICE	11.00	270.63	-2,976.93	718.73	7,906.04	4,929.11	4,929.11
07/06/2004	BROKER COMMISSION 55.00 BROKER							
7/20/04	OPF CALL SEP 04 T-NOTE OPTION 112 PRICE	11.00	598.75	-6,586.25	718.73	7,906.04	1,319.79	1,319.79
07/06/2004	BROKER COMMISSION 55.00 BROKER							
7/16/04	OPF CALL SEP 04 T-NOTE OPTION 112 PRICE	1.00	-05.00	-05.00	718.73	718.73	213.73	213.73
07/07/2004	BROKER COMMISSION 5.00 BROKER							
7/16/04	OPF CALL SEP 04 T-NOTE OPTION 112 PRICE	8.00	489.38	-3,915.04	718.73	5,749.65	1,834.81	1,834.81
07/20/2004	BROKER COMMISSION 40.00 BROKER							
7/22/04	OPF CALL SEP 04 T-NOTE OPTION 112 PRICE	1.00	333.13	-333.13	718.73	718.73	385.60	385.60
07/26/2004	BROKER COMMISSION 5.00 BROKER							
7/26/04	OPF CALL SEP 04 T-NOTE OPTION 112 PRICE	1.00	333.13	-333.13	718.73	718.73	385.60	385.60
07/26/2004	BROKER COMMISSION 5.00 BROKER							

Northern Trust

Generated by Northern Trust from periodic data on 28 Feb 05 C0661

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 143 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Fixed Income</i>										
Fixed Income Derivatives - Options										
Purchases										
8/4/04	OPF CALL SEP 04 T-NOTE OPTION 112 PRICE	0.45313	7.00	458.13	-3,206.91	718.73	5,031.12	1,824.21	0.00	1,824.21
08/06/2004	BROKER COMMISSION 35.00 BROKER DERIVATIVES									
8/6/04	OPF CALL SEP 04 T-NOTE OPTION 112 PRICE	1.01563	8.60	1,020.63	8,165.04	718.73	5,749.85	-2,415.19	0.00	-2,415.19
08/09/2004	BROKER COMMISSION 40.00 BROKER DERIVATIVES									
8/9/04	OPF CALL SEP 04 T-NOTE OPTION 112 PRICE	0.9375	19.00	942.50	-17,907.50	718.73	13,655.88	-4,251.62	0.00	-4,251.62
08/10/2004	BROKER COMMISSION 95.00 BROKER DERIVATIVES									
8/11/04	OPF CALL SEP 04 T-NOTE OPTION 112 PRICE	0.57813	7.00	583.13	-4,081.91	718.73	5,031.12	949.21	0.00	949.21
08/12/2004	BROKER COMMISSION 35.00 BROKER DERIVATIVES									
Totals for security		134.00			-68,514.02		105,611.55	37,097.53	0.00	37,097.53
OPF CALL SEP 04 T-NT OPT 113										
4/27/04	OPF CALL SEP 04 T-NOTE OPTION 113 PRICE	0.71875	6.00	723.75	-4,342.50	890.84	5,345.02	1,002.52	0.00	1,002.52
04/28/2004	BROKER COMMISSION 30.00 BROKER DERIVATIVES									
5/25/04	OPF CALL SEP 04 T-NOTE OPTION 113 PRICE	0.23438	7.00	-239.38	-1,675.66	758.40	5,308.78	3,633.12	0.00	3,633.12
05/26/2004	BROKER COMMISSION 35.00 BROKER DERIVATIVES									
8/9/04	OPF CALL SEP 04 T-NOTE OPTION 113 PRICE	0.40625	2.00	411.25	-822.50	635.63	1,271.26	448.76	0.00	448.76
08/10/2004	BROKER COMMISSION 10.00 BROKER DERIVATIVES									
Totals for security		15.00			-6,840.66		11,925.06	5,084.40	0.00	5,084.40
OPF CALL SEP 04 T-NT OPT 114 08-27-2004										
8/6/04	OPF CALL SEP 04 OPT 114 27/08/2004 PRICE	0.20313	9.00	208.13	-1,873.17	1,069.40	9,624.56	7,751.39	0.00	7,751.39
08/09/2004	BROKER COMMISSION 45.00 BROKER DERIVATIVES									
8/6/04	OPF CALL SEP 04 OPT 114 27/08/2004 PRICE	0.20313	5.00	-208.13	-1,040.65	1,069.40	5,346.98	4,306.33	0.00	4,306.33
08/09/2004	BROKER COMMISSION 25.00 BROKER DERIVATIVES									
8/6/04	OPF CALL SEP 04 OPT 114 27/08/2004 PRICE	0.20313	7.00	208.13	-1,456.91	1,069.40	7,485.77	6,028.86	0.00	6,028.86
08/09/2004	BROKER COMMISSION 35.00 BROKER DERIVATIVES									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 144 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Purchases									
8/6/04	OPF CALL SEP 04 OPT 114 27/08/2004 PRICE	0.1875	192.50	-385.00	1,069.40	2,138.79	1,753.79	0.00	1,753.79
08/09/2004	BROKER COMMISSION 10.00 BROKER DERIVATIVES								
8/6/04	OPF CALL SEP 04 OPT 114 27/08/2004 PRICE	0.26563	270.63	-1,353.15	1,069.40	5,346.98	3,993.83	0.00	3,993.83
08/09/2004	BROKER COMMISSION 25.00 BROKER DERIVATIVES								
Totals for security		28.00		-6,108.88		29,943.08	23,834.20	0.00	23,834.20
OPF CALL SEP 04 U S T-BONDS 104									
6/22/04	OPF CALL SEP 04 U S T-BONDS 104 PRICE	2406.25	2,411.25	-7,233.75	1,760.63	5,281.89	-1,951.86	0.00	-1,951.86
06/30/2004	BROKER COMMISSION 15.00 BROKER DERIVATIVES								
6/25/04	OPF CALL SEP 04 U S T-BONDS 104 PRICE	2890.63	2,895.63	-2,895.63	1,760.63	1,760.63	-1,135.00	0.00	-1,135.00
06/30/2004	BROKER COMMISSION 5.00 BROKER DERIVATIVES								
Totals for security		4.00		-10,129.38		7,042.52	-3,086.86	0.00	-3,086.86
OPF CALL SEP 04 U S T-BONDS 109 08-27-2004									
7/28/04	OPF CALL SEP 04 T-BONDS 109 27/08/2004 PRICE	4.00	411.25	-1,645.00	776.25	3,105.00	1,460.00	0.00	1,480.00
07/29/2004	0.40625 BROKER COMMISSION 20.00 BROKER DERIVATIVES								
Totals for security		4.00		-1,645.00		3,105.00	1,460.00	0.00	1,480.00
OPF CALL SEP 04 U S T-BONDS 112									
8/10/04	OPF CALL SEP 04 U S T-BONDS 112 PRICE	0.32813	333.13	5,663.21	805.03	13,685.58	8,022.37	0.00	8,022.37
08/11/2004	BROKER COMMISSION 85.00 BROKER DERIVATIVES								
8/19/04	OPF CALL SEP 04 U S T-BONDS 112 PRICE	0.17188	176.88	-1,415.04	805.03	6,440.27	5,025.23	0.00	5,025.23
08/20/2004	BROKER COMMISSION 40.00 BROKER DERIVATIVES								
Totals for security		25.00		-7,078.25		20,125.85	13,047.60	0.00	13,047.60
OPF CALL SEP 04 U S T-BONDS 116									
4/27/04	OPF CALL SEP 04 U S T-BONDS 116 PRICE	0.23438	239.38	-1,436.28	479.38	2,876.28	1,440.00	0.00	1,440.00
04/28/2004	BROKER COMMISSION 30.00 BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06
 Page 145 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Purchases									
Totals for security			6 00		-1,436 28	2,876 28	1,440 00	0 00	1,440 00
OPF CALL SEP 04 T-NT OPT 111									
4/29/04	OPF CALL SEP 04 T-NOTE OPT 111 PRICE	6 00	1 348 75	-8,092 50	1,422 08	8,532 50	440 00	0 00	440 00
05/05/2004	BROKER COMMISSION 30 00 BROKER DERIVATIVES								
5/25/04	OPF CALL SEP 04 T-NOTE OPT 111 PRICE	11 00	567 50	-6,242 50	499 81	5,497 90	-744 60	0 00	-744 60
05/26/2004	BROKER COMMISSION 55 00 BROKER DERIVATIVES								
5/28/04	OPF CALL SEP 04 T-NOTE OPT 111 PRICE	2 00	770 63	1 541 26	499 81	999 62	-541 64	0 00	-541 64
06/01/2004	BROKER COMMISSION 10 00 BROKER DERIVATIVES								
Totals for security			19 00		-15,876 26	15,030 02	-846 24	0 00	-846 24
OPF CALL SEPT 04 T-NT OPT 115 08-27-2004									
3/5/04	OPF CALL SEPT 04 T-NT OPT 115 27/08/2004 PRICE	19 00	1 645 63	-31,266 97	1 102 14	20,940 71	-10,326 26	0 00	-10,326 26
03/08/2004	1 64063 BROKER COMMISSION 95 00 BROKER DERIVATIVES								
Totals for security			19 00		-31,266 97	20,940 71	-10,326 26	0 00	-10,326 26
OPF MAR 05 U S T-BONDS 109 02-18-2005									
12/30/04	OPF MAR 05 U S T-BONDS 109 18/02/2005 PRICE	4 00	-630 00	-2,520 00	963 75	3,855 00	1,335 00	0 00	1,335 00
12/31/2004	0 625 BROKER COMMISSION 20 00 BROKER DERIVATIVES								
Totals for security			4 00		-2,520 00	3,855 00	1,335 00	0 00	1,335 00
OPF MAR 05 U S T-BONDS 112 02-18-2005									
12/6/04	OPF MAR 05 U S T-BONDS 112 18/02/2005 PRICE	8 00	1 442 50	11,540 00	1,065 31	8,522 50	-3,017 50	0 00	-3,017 50
12/07/2004	1437 5 BROKER COMMISSION 40 00 BROKER DERIVATIVES								
Totals for security			8 00		-11,540 00	8,522 50	-3,017 50	0 00	-3,017 50
OPF PUT DE 04 T-NT OPT 112 11-26-2004									
10/21/04	OPF PUT DE 04 T-NT 112 26/11/2004 PRICE	13 00	255 00	-3,315 00	634 95	8,254 32	4,939 32	0 00	4,939 32
10/26/2004	BROKER COMMISSION 65 00 BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 146 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Purchases									
10/22/04	OPF PUT DE 04 T-NT 112 26/11/2004 PRICE	8 00	255 00	-2,040 00	634 95	5,079 58	3,039 58	0 00	3,039 58
10/26/2004	BROKER COMMISSION 40 00 BROKER DERIVATIVES								
10/27/04	OPF PUT DE 04 T-NT 112 26/11/2004 PRICE	2 00	270 63	-541 25	634 95	1,269 90	728 65	0 00	728 65
10/31/2004	BROKER COMMISSION 10 00 BROKER DERIVATIVES								
Totals for security		23 00		-5,896 25		14,603.80	8,707.55	0.00	8,707.55
OPF PUT DEC 04 T-NT OPT 106 11-26-2004									
7/29/04	OPF PUT DEC 04 OPT 106 26/11/2004 PRICE	5 00	786 25	3,931 25	738 09	3,690 45	-240 80	0 00	-240 80
08/02/2004	BROKER COMMISSION 25 00 BROKER DERIVATIVES								
7/30/04	OPF PUT DEC 04 OPT 106 26/11/2004 PRICE	5 00	798 13	-3,540 65	738 09	3,690 45	149 80	0 00	149 80
08/02/2004	BROKER COMMISSION 25 00 BROKER DERIVATIVES								
Totals for security		10 00		-7,471 90		7,380 90	-91.00	0.00	-91.00
OPF PUT JN 04 U S T-BONDS 106 05-21-2004									
2/27/04	OPF PUT JN 04 U S T-BONDS 106 21/05/2004 PRICE	3 00	567 50	1,702 50	838 75	2,516 25	813 75	0 00	813 75
03/02/2004	0 5625 BROKER COMMISSION 15 00 BROKER DERIVATIVES								
3/2/04	OPF PUT JN 04 U S T-BONDS 106 21/05/2004 PRICE	6 00	598 75	-3,592 50	838 75	5,032 50	1,440 00	0 00	1,440 00
03/04/2004	0 59375 BROKER COMMISSION 30 00 BROKER DERIVATIVES								
Totals for security		9 00		-5,295 00		7,548.75	2,253.75	0.00	2,253.75
OPF PUT JUN 04 5YR T-NT 1120 05-21-2004									
5/10/04	OPF PUT JUN 04 5YR T-NT 1120 21/05/2004 BROKER	9 00	0 00	0 00	458 54	4,126 89	4,126 89	0 00	4,126 89
05/10/2004	DERIVATIVES								
5/17/04	OPF PUT JUN 04 5YR T-NT 1120 21/05/2004 BROKER	35 00	0 00	0 00	458 54	16,049 02	16,049 02	0 00	16,049 02
05/17/2004	DERIVATIVES								
Totals for security		44 00		0 00		20,175.91	20,175.91	0.00	20,175.91
OPF PUT JUN 04 T-NT OPT 109 05-21-2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 147 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Purchases									
1/28/04	OPF PUT JUN 04 T-NT OPT 109 21/05/2004 PRICE	6.00	833.13	-4,998.78	1,041.88	6,251.26	1,252.48	0.00	1,252.48
02/02/2004	0.82813 BROKER COMMISSION 30.00 BROKER DERIVATIVES								
2/2/04	OPF PUT JUN 04 T-NT OPT 109 21/05/2004 PRICE 1.0	9.00	1,005.00	9,045.00	1,041.88	9,376.89	331.89	0.00	331.89
02/03/2004	BROKER COMMISSION 45.00 BROKER DERIVATIVES								
Totals for security		15.00		-14,043.78		15,628.15	1,584.37	0.00	1,584.37
OPF PUT JUN 04 U S T-BONDS 104 05-21-2004									
3/22/04	OPF PUT JUN 04 U S T-BONDS 104 21/05/2004 PRICE	1.00	133.13	-133.13	1,138.84	1,138.84	1,005.71	0.00	1,005.71
03/23/2004	0.07813 BROKER COMMISSION 55.00 BROKER DERIVATIVES								
3/22/04	OPF PUT JUN 04 U S T-BONDS 104 21/05/2004 PRICE	10.00	78.13	-781.30	1,138.84	11,388.37	10,607.07	0.00	10,607.07
03/25/2004	0.07813 NET BROKER DERIVATIVES								
5/7/04	OPF PUT JUN 04 U S T-BONDS 104 21/05/2004 PRICE	29.00	755.00	21,895.00	1,138.84	33,026.28	11,131.28	0.00	11,131.28
05/11/2004	0.75 BROKER COMMISSION 145.00 BROKER DERIVATIVES								
5/10/04	OPF PUT JUN 04 U S T-BONDS 104 21/05/2004 PRICE	6.00	692.50	-4,155.00	1,138.84	6,833.02	2,678.02	0.00	2,678.02
05/11/2004	0.6875 BROKER COMMISSION 30.00 BROKER DERIVATIVES								
5/20/04	OPF PUT JUN 04 U S T-BONDS 104 21/05/2004 PRICE	6.00	51.88	-311.28	1,138.84	6,833.02	6,521.74	0.00	6,521.74
05/24/2004	0.04688 BROKER COMMISSION 30.00 BROKER DERIVATIVES								
Totals for security		52.00		-27,275.71		59,219.53	31,943.82	0.00	31,943.82
OPF PUT JUN 04 U S T-BONDS 108 05-21-2004									
4/16/04	OPF PUT JUN 04 U S T-BONDS 108 21/05/2004 PRICE	2.00	1,395.63	-2,791.26	1,026.79	2,053.58	-737.68	0.00	-737.68
04/19/2004	1.39063 BROKER COMMISSION 10.00 BROKER DERIVATIVES								
4/21/04	OPF PUT JUN 04 U S T-BONDS 108 21/05/2004 PRICE	8.00	1,755.00	-14,040.00	1,026.79	8,214.33	-5,825.67	0.00	-5,825.67
04/22/2004	1.75 BROKER COMMISSION 40.00 BROKER DERIVATIVES								
4/21/04	OPF PUT JUN 04 U S T-BONDS 108 21/05/2004 PRICE	10.00	1,739.38	17,393.80	1,026.79	10,267.91	-7,125.89	0.00	-7,125.89
04/22/2004	1.73438 BROKER COMMISSION 50.00 BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 148 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Purchases									
4/30/04 05/04/2004	OPF PUT JUN 04 U S T-BONDS 108 1 71875 BROKER COMMISSION DERIVATIVES	5 00	1 723 75	-8 618 75	1,026 79	5,133 95	-3,484 80	0 00	-3,484 80
Totals for security			25 00	-42,843 81		25,869.77	-17,174.04	0.00	-17,174.04
OPF PUT JUN 04 U S T-BONDS 112 05-21-2004									
4 30/04 05/04 2004	OPF PUT JUN 04 U S T-BONDS 112 5 3125 BROKER COMMISSION DERIVATIVES	15 00	5 317 50	-79 762 50	985 63	14,784 41	-64,978 09	0 00	-64,978 09
Totals for security			15 00	-79,762 50		14,784.41	-64,978.09	0.00	-64,978.09
OPF PUT OCT 04 T-NT OPT 111 09-24-2004									
9/3/04 09/07/2004	OPF PUT OCT 04 111 24/09/2004 PRICE BROKER COMMISSION DERIVATIVES	17 00	520 63	-8,850 71	370 00	6,290 06	-2,560 65	0 00	-2,560 65
9/7/04 09/08 2004	OPF PUT OCT 04 111 24/09/2004 PRICE BROKER COMMISSION DERIVATIVES	9 00	395 63	-3,560 67	370 00	3,330 03	-230 64	0 00	-230 64
Totals for security			26 00	-12,411 38		9,620.09	-2,791.29	0.00	-2,791.29
OPF PUT SEP 04 1 YR MIDCURVE 9625									
7/16/04 07/20/2004	OPF PUT SEP 04 1 YR MIDCURVE 9625 PRICE BROKER COMMISSION DERIVATIVES	6 00	217 50	-1,305 00	532 50	3,195 00	1,890 00	0 00	1,890 00
Totals for security			6 00	-1,305 00		3,195.00	1,890.00	0.00	1,890.00
OPF PUT SEP 04 T-NT OPT 107 08-27-2004									
7 22 04 07/26 2004	OPF PUT SEP 04 T-NT OPT 107 27/08/2004 PRICE 0 07813 BROKER COMMISSION DERIVATIVES	9 00	83 13	-748 17	672 09	6,048 78	5,300 61	0 00	5,300 61
7/23/04 07/26 2004	OPF PUT SEP 04 T-NT OPT 107 27/08/2004 PRICE 0 07813 BROKER COMMISSION DERIVATIVES	1 00	83 13	-83 13	672 09	672 09	588 96	0 00	588 96
7/23/04 07/26 2004	OPF PUT SEP 04 T-NT OPT 107 27/08/2004 PRICE 0 07813 BROKER COMMISSION DERIVATIVES	2 00	83 13	-166 26	672 09	1,344 17	1,177 91	0 00	1,177 91

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 149 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Fixed Income Derivatives - Options									
Purchases									
7/30/04	OPF PUT SEP 04 T-NT OPT 107 27/08/2004 PRICE	13 00	83 13	1,080 69	171 69	2,231 92	1,151 23	0 00	1,151 23
08/02/2004	0 07813 BROKER COMMISSION 65 00 BROKER DERIVATIVES								
Totals for security		25 00		-2,078 25		10,296.96	8,218.71	0.00	8,218.71
OPF PUT SEP 04 U S T-BONDS 103									
6/30/04	OPF PUT SEP 04 U S T-BONDS 103 PRICE 0 54688	4 00	-551 88	-2,207 52	995 00	3,980 00	1,772 48	0 00	1,772 48
07/06 2004	BROKER COMMISSION 20 00 BROKER DERIVATIVES								
Totals for security		4 00		-2,207 52		3,980.00	1,772.48	0.00	1,772.48
OPF PUT SEP 04 U S T-BONDS 106									
7/22/04	OPF PUT SEP 04 U S T-BONDS 106 PRICE 0 4375	2 00	442 50	-885 00	477 64	955 28	70 28	0 00	70 28
07/26 2004	BROKER COMMISSION 10 00 BROKER DERIVATIVES								
7/23/04	OPF PUT SEP 04 U S T-BONDS 106 PRICE 0 39063	4 00	395 63	-1,582 52	477 64	1,910 57	328 05	0 00	328 05
07/26 2004	BROKER COMMISSION 20 00 BROKER DERIVATIVES								
7/30/04	OPF PUT SEP 04 U S T-BONDS 106 PRICE 0 39063	1 00	-395 63	-395 63	478 22	478 22	82 59	0 00	82 59
08 02 2004	BROKER COMMISSION 5 00 BROKER DERIVATIVES								
8/3/04	OPF PUT SEP 04 U S T-BONDS 106 PRICE 0 26563	3 00	270 63	-811 89	478 22	1,434 66	622 77	0 00	622 77
08 04 2004	BROKER COMMISSION 15 00 BROKER DERIVATIVES								
8/6/04	OPF PUT SEP 04 U S T-BONDS 106 PRICE 0 04688	4 00	51 88	-207 52	478 22	1,912 88	1,705 36	0 00	1,705 36
08/09 2004	BROKER COMMISSION 20 00 BROKER DERIVATIVES								
Totals for security		14 00		-3,882 56		6,691.61	2,809.05	0.00	2,809.05
OPF U S T-BD PUT OPT JUN 04 103 21-5-04 05-21-2004									
1 27 04	OPF U S T-BD PUT OPT JUN 04 103 21-5-04 PRICE	5 00	-864 38	-4,321 90	2,213 75	11,068 75	6,746.85	0 00	6,746 85
01/28 2004	0 85938 BROKER COMMISSION 25 00 BROKER DERIVATIVES								
1 28 04	OPF U S T-BD PUT OPT JUN 04 103 21-5-04 PRICE	5 00	880 00	-4,400 00	2,213 75	11,068 75	6,668 75	0 00	6,668 75
02/02/2004	0 875 BROKER COMMISSION 25 00 BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 150 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Fixed Income</i>										
Fixed Income Derivatives - Options										
Purchases										
Totals for security			10 00		-8,721 90	22,137 50	13,415.60	0.00	13,415.60	
OPF US T-BD CALL OPT MAR 04 115 02-20-2004										
12/18/03	OPF US T-BD CALL OPT MAR 04 115 PRICE	0 60938	7 00	614 38	4,300 66	878 68	6,150 73	1,850 07	0 00	1,850 07
02/19/2004	BROKER COMMISSION 35 00 BROKER DERIVATIVES									
1 6 04	OPF US T-BD CALL OPT MAR 04 115 PRICE	0 29688	12 00	301 88	-3,622 56	862 82	10,353 78	6,731 22	0 00	6,731 22
01/09/2004	BROKER COMMISSION 60 00 BROKER DERIVATIVES									
1/6 04	OPF US T-BD CALL OPT MAR 04 115 PRICE	0 28125	1 00	286 25	-286 25	862 81	862 81	576 56	0 00	576 56
01/09/2004	BROKER COMMISSION 5 00 BROKER DERIVATIVES									
1/9 04	OPF US T-BD CALL OPT MAR 04 115 PRICE	0 57813	17 00	583 13	-9 913 21	862 81	14,667 85	4,754 64	0 00	4,754 64
01/12/2004	BROKER COMMISSION 85 00 BROKER DERIVATIVES									
1 9/04	OPF US T-BD CALL OPT MAR 04 115 PRICE	0 59375	11 00	598 75	-6,586 25	862 81	9,490 96	2,904 71	0 00	2,904 71
01/12/2004	BROKER COMMISSION 55 00 BROKER DERIVATIVES									
1/9/04	OPF US T-BD CALL OPT MAR 04 115 PRICE	0 53125	6 00	536 25	-3,217 50	862 82	5,176 89	1,959 39	0 00	1,959 39
01/12/2004	BROKER COMMISSION 30 00 BROKER DERIVATIVES									
1 12/04	OPF US T-BD CALL OPT MAR 04 115 PRICE	0 79688	29 00	801 88	-23,254 52	862 82	25,021 64	1,767 12	0 00	1,767 12
01/14/2004	BROKER COMMISSION 145 00 BROKER DERIVATIVES									
1 13 04	OPF US T-BD CALL OPT MAR 04 115 PRICE	0 60938	1 00	614 38	-614 38	862 81	862 81	248 43	0 00	248 43
01/14/2004	BROKER COMMISSION 5 00 BROKER DERIVATIVES									
1 14 04	OPF US T-BD CALL OPT MAR 04 115 PRICE	0 79688	1 00	801 88	-801 88	862 82	862 82	60 94	0 00	60 94
01/15/2004	BROKER COMMISSION 5 00 BROKER DERIVATIVES									
1 15 04	OPF US T-BD CALL OPT MAR 04 115 PRICE	0 85938	1 00	864 38	-864 38	862 81	862 81	-1 57	0 00	-1 57
01/16/2004	BROKER COMMISSION 5 00 BROKER DERIVATIVES									
1 15 04	OPF US T-BD CALL OPT MAR 04 115 PRICE	0 85938	1 00	864 38	-864 38	862 81	862 81	-1 57	0 00	-1 57
01/16/2004	BROKER COMMISSION 5 00 BROKER DERIVATIVES									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06N - WAM CORE PLUS
 CWF06

Page 151 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Fixed Income</i>										
Fixed Income Derivatives - Options										
Purchases										
1/23/04	OPF US T-BD CALL OPT MAR 04 115 PRICE	0 64063	1 00	645 63	-645 63	862 82	862 82	217 19	0 00	217 19
02/02/2004	BROKER COMMISSION 5 00 BROKER DERIVATIVES									
2/11/04	OPF US T-BD CALL OPT MAR 04 115 PRICE	0 1875	5 00	192 50	-962 50	401 25	2,006 25	1,043 75	0 00	1,043 75
02/11/2004	BROKER COMMISSION 25 00 BROKER DERIVATIVES									
2/11/04	OPF US T-BD CALL OPT MAR 04 115 PRICE	0 23438	6 00	249 36	-1 436 28	401 25	2,407 50	971 22	0 00	971 22
02/11/2004	BROKER COMMISSION 30 00 BROKER DERIVATIVES									
Totals for security			99 00		-57,370 38		80,452.48	23,082.10	0.00	23,082.10
OPF US T-BD CALL OPT MAR 04 20/02/04 11202-20-2004										
1/12/04	OPF US T-BD CALL OTP MAR 04 20/02/04 112 PRICE		29 00	1 458 13	-42 285 77	1 197 06	34 714 76	-7 571 01	0 00	-7 571 01
01/13/2004	1 45313 BROKER COMMISSION 145 00 BROKER DERIVATIVES									
1/12/04	OPF US T-BD CALL OTP MAR 04 20/02/04 112 PRICE		29 00	1 458 13	-42 285 77	1 197 06	34 714 76	-7 571 01	0 00	-7 571 01
01/14/2004	1 45313 BROKER COMMISSION 145 00 BROKER DERIVATIVES									
1/21/04	OPF US T-BD CALL OTP MAR 04 20/02/04 112 PRICE		6 00	-1 614 38	-9 686 28	1 197 06	7 182 36	-2 503 92	0 00	-2 503 92
01/22/2004	1 60938 BROKER COMMISSION 30 00 BROKER DERIVATIVES									
1/21/04	OPF US T-BD CALL OTP MAR 04 20/02/04 112 PRICE		6 00	1 593 13	-9 498 78	1 197 06	7 182 36	-2 316 42	0 00	-2 316 42
01/22/2004	1 57813 BROKER COMMISSION 30 00 BROKER DERIVATIVES									
1/21/04	OPF US T-BD CALL OTP MAR 04 20/02/04 112 PRICE		6 00	1 548 75	-9 592 50	1 197 06	7 182 37	-2 410 13	0 00	-2 410 13
01/22/2004	1 59375 BROKER COMMISSION 30 00 BROKER DERIVATIVES									
1/22/04	OPF US T-BD CALL OTP MAR 04 20/02/04 112 PRICE		18 00	1 639 00	-29 340 00	1 197 06	21 547 09	-7 792 91	0 00	-7 792 91
01/23/2004	1 625 BROKER COMMISSION 90 00 BROKER DERIVATIVES									
1/22/04	OPF US T-BD CALL OTP MAR 04 20/02/04 112 PRICE		6 00	1 645 63	-9 873 78	1 197 06	7 182 37	-2 691 41	0 00	-2 691 41
01/23/2004	1 64063 BROKER COMMISSION 30 00 BROKER DERIVATIVES									
2/6/04	OPF US T-BD CALL OTP MAR 04 20/02/04 112 PRICE		15 00	973 75	-14 606 25	929 42	13 941 25	-665 00	0 00	-665 00
02/10/2004	0 96875 BROKER COMMISSION 75 00 BROKER DERIVATIVES									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 152 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Fixed Income Derivatives - Options									
Purchases									
Totals for security		115.00		-167,169.13		133,647.32	-33,521.81	0.00	-33,521.81
OPF US T-BD PUT OPT MAR 04 105 20/02/04 02-20-2004									
1/27/04	OPF US T-BD PUT OPT MAR 04 105 20/02/04 PRICE	6.00	98.75	-592.50	974.10	5,844.60	5,252.10	0.00	5,252.10
01/28/2004	0.09375 BROKER COMMISSION 30.00 BROKER DERIVATIVES								
1/27/04	OPF US T-BD PUT OPT MAR 04 105 20/02/04 PRICE	6.00	114.38	-686.28	974.10	5,844.60	5,158.32	0.00	5,158.32
01/28/2004	0.10938 BROKER COMMISSION 30.00 BROKER DERIVATIVES								
1/28/04	OPF US T-BD PUT OPT MAR 04 105 20/02/04 PRICE	7.00	83.13	-581.91	974.10	6,818.71	6,236.80	0.00	6,236.80
02/02/2004	0.07813 BROKER COMMISSION 35.00 BROKER DERIVATIVES								
Totals for security		19.00		-1,860.69		18,507.91	16,647.22	0.00	16,647.22
OPT CALL DEC 03 EURO DOLLARS 9800 12-15-2003									
9/19/03	REVERSAL OPT CALL DEC 03 EURO DOLLARS 9800	38.00	0.00	0.00	621.63	-23,621.96	-23,621.96	0.00	-23,621.96
09/19/2003	12-15-2003								
9/19/03	OPT CALL DEC 03 EURO DOLLARS 9800 15/12/2003	38.00	0.00	0.00	621.83	23,629.51	23,629.51	0.00	23,629.51
09/19/2003	BROKER DERIVATIVES								
9/19/03	REVERSAL OPT CALL DEC 03 EURO DOLLARS 9800	23.00	0.00	0.00	621.63	-14,297.50	-14,297.50	0.00	-14,297.50
09/19/2003	12-15-2003								
9/19/03	OPT CALL DEC 03 EURO DOLLARS 9800 15/12/2003	23.00	0.00	0.00	621.83	14,302.07	14,302.07	0.00	14,302.07
09/19/2003	BROKER DERIVATIVES								
9/19/03	REVERSAL OPT CALL DEC 03 EURO DOLLARS 9800	15.00	0.00	0.00	621.63	-9,324.45	-9,324.45	0.00	-9,324.45
09/19/2003	12-15-2003								
9/19/03	OPT CALL DEC 03 EURO DOLLARS 9800 15/12/2003	15.00	0.00	0.00	621.83	9,327.44	9,327.44	0.00	9,327.44
09/19/2003	BROKER DERIVATIVES								
9/29/03	REVERSAL OPT CALL DEC 03 EURO DOLLARS 9800	39.00	-2.105.00	82,095.00	1,496.44	-58,361.09	23,733.91	0.00	23,733.91
09/30/2003	12-15-2003								
9/29/03	OPT CALL DEC 03 EURO DOLLARS 9800 15/12/2003	39.00	-2.105.00	-82,095.00	1,876.82	73,195.98	-8,899.02	0.00	-8,899.02
09/30/2003	PRICE 0.84 BROKER COMMISSION 195.00 BROKER DERIVATIVES								
Totals for security		0.00		0.00		14,850.00	14,850.00	0.00	14,850.00
OPT PUT DEC 04 T-NT OPT 111 11-26-2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 153 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Purchases									
10/21/04	OPT PUT DEC 04 111 26/11/2004 PRICE	1 00	-114 38	-114 38	557 50	557 50	443 12	0 00	443 12
10/26/2004	BROKER COMMISSION 5 00 BROKER DERIVATIVES								
Totals for security		1 00		-114 38		557 50	443 12	0 00	443 12
US 10Y T-NT 112 PUT OPTN 05-21-2004									
3/17/04	US 10Y T-NT 112 PUT OPTN 21/05/2004 PRICE	6 00	270 63	-1,623 78	932 04	5,592 26	3,968 48	0 00	3,968 48
03/18/2004	0 26563 BROKER COMMISSION 30 00 BROKER DERIVATIVES								
4/16/04	US 10Y T-NT 112 PUT OPTN 21/05/2004 PRICE	2 00	1,301 88	-2,603 76	873 58	1,747 16	-856 60	0 00	-856 60
04/19/2004	1 29688 BROKER COMMISSION 10 00 BROKER DERIVATIVES								
4/21/04	US 10Y T-NT 112 PUT OPTN 21/05/2004 PRICE	11 00	1,661 25	18 273 75	873 58	9,609 38	-8,664 37	0 00	-8,664 37
04/22/2004	1 65625 BROKER COMMISSION 55 00 BROKER DERIVATIVES								
4/22/04	US 10Y T-NT 112 PUT OPTN 21/05/2004 PRICE	13 00	1,380 00	17,940 00	873 58	11,356 55	-6,583 45	0 00	-6,583 45
04/23/2004	BROKER COMMISSION 65 00 BROKER DERIVATIVES								
4/30/04	US 10Y T-NT 112 PUT OPTN 21/05/2004 PRICE	4 00	1,989 38	7 957 52	873 58	3,494 32	-4,463 20	0 00	-4,463 20
05/04/2004	1 98438 BROKER COMMISSION 20 00 BROKER DERIVATIVES								
4/30/04	US 10Y T-NT 112 PUT OPTN 21/05/2004 PRICE	5 00	1,801 88	9,009 40	873 58	4,367 90	-4,641 50	0 00	-4,641 50
05/04/2004	1 79688 BROKER COMMISSION 25 00 BROKER DERIVATIVES								
Totals for security		41 00		-57,408 21		36,167 57	-21,240 64	0 00	-21,240 64
US 10YR NT 111 PUT OPT 08-27-2004									
6/25/04	US 10YR NT 111 PUT OPT 27/08/2004 PRICE	8 00	-2,598 75	-20 790 00	1,338 76	10,710 04	-10,079 96	0 00	-10,079 96
08/16/2004	BROKER COMMISSION 40 00 BROKER DERIVATIVES								
6/25/04	US 10YR NT 111 PUT OPT 27/08/2004 PRICE	9 00	2,583 13	-23,248 17	1,338 75	12,048 79	-11,199 38	0 00	-11,199 38
08/16/2004	BROKER COMMISSION 45 00 BROKER DERIVATIVES								
6/25/04	US 10YR NT 111 PUT OPT 27/08/2004 PRICE	1 00	2,536 25	-2 536 25	1,338 76	1,338 76	-1,197 49	0 00	-1,197 49
08/16/2004	BROKER COMMISSION 5 00 BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 154 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Fixed Income</i>										
Fixed Income Derivatives - Options										
Purchases										
Totals for security			18 00			-46,574.42	24,097.59	-22,476.83	0.00	-22,476.83
US 10YR T-NT 110 PUT 05-21-2004										
3/31/04	US 10YR T-NT 110 PUT 21/05/2004 PRICE	7 00	192 50	-1,347 50	540 14	3,780 98	2,433 48	0 00	2,433 48	
04/01/2004	BROKER COMMISSION 35 00 BROKER DERIVATIVES									
4/22/04	US 10YR T-NT 110 PUT 21/05/2004 PRICE	7 00	-473 75	-3 316 25	540 14	3,780 98	464 73	0 00	464 73	
04/23/2004	BROKER COMMISSION 35 00 BROKER DERIVATIVES									
4/22/04	US 10YR T-NT 110 PUT 21/05/2004 PRICE	4 00	-520 63	-2,082 52	540 14	2,160 56	78 04	0 00	78 04	
04/23/2004	BROKER COMMISSION 20 00 BROKER DERIVATIVES									
Totals for security			18 00			-6,746 27	9,722 52	2,976 25	0 00	2,976 25
US T-BONDS 109 PUT OPT 02-21-2004										
1/30/04	US T-BONDS 109 PUT OPT 21/02/2004 PRICE	24 00	505 00	-12 120 00	573 13	13,755 12	1,635 12	0 00	1,635 12	
02/02/2004	BROKER COMMISSION 120 00 BROKER DERIVATIVES									
2/5/04	US T-BONDS 109 PUT OPT 21/02/2004 PRICE	23 00	348 75	8,021 25	573 13	13,181 99	5,160 74	0 00	5,160 74	
02/06/2004	BROKER COMMISSION 115 00 BROKER DERIVATIVES									
Totals for security			47 00			-20,141 25	26,937 11	6,795 86	0 00	6,795 86
US T-NT CALL OPT MAR 04 20/02/04 113 02-20-2004										
1/30/04	US T-NT CALL OPT MAR 04 20/02/04 113 PRICE	18 00	1 098 75	-19,777 50	790 68	14,232 16	-5,545 34	0 00	-5,545 34	
02/02/2004	1 09375 BROKER COMMISSION 90 00 BROKER DERIVATIVES									
Totals for security			18 00			-19,777 50	14,232 16	-5,545 34	0 00	-5,545 34
Summary of Purchases for Fixed Income Derivatives - Options			1,480 00			-1,118,058 05	1,227,087 76	109,029 71	0 00	109,029 71
Sales										
##OPF CALL SEP 04 U S T-BONDS 107										
6/15/04	OPF CALL SEP 04 U S T-BONDS 107 PRICE	13 00	-838 75	10,903 75	1 208 13	-15,705 69	-4,801 94	0 00	-4,801 94	
06/18/2004	BROKER COMMISSION 65 00 BROKER DERIVATIVES									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account **aber CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 155 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Sales									
Totals for security		-13 00		10,903 75		-15,705.69	-4,801.94	0.00	-4,801.94
FUT PUT DEC 04 U S T-BONDS 111									
11/19/04	FUT PUT DEC 04 U S T-BONDS 111 PRICE	0 046875	41 88	251 25	192 50	-1,155 00	-903 75	0 00	-903 75
11/23/2004	BROKER COMMISSION		30 00						
	DERIVATIVES								
Totals for security		-6 00		251 25		-1,155.00	-903.75	0.00	-903 75
OOPF PUT DEC 04 5YR T-NT OP 1090 11-26-2004									
11/29/04	OOPF PUT DEC 04 1090 26/11/2004 BROKER		0 00	0 00	313 55	2,821 94	2,821 94	0 00	2,821 94
11 29 2004	DERIVATIVES								
11/29/04	OOPF PUT DEC 04 1090 26/11/2004 BROKER		0 00	0 00	313 55	6,898 06	6,898 06	0 00	6,898 06
11 29 2004	DERIVATIVES								
Totals for security		31 00		0 00		9,720.00	9,720.00	0.00	9,720.00
OPF 5YR US T-NT CALL OPT MAR 04 1105 20/02/04 02-20-2004									
2/23/04	OPF 5YR US T-NT CALL OPT MAR 04 1105		0 00	0 00	416 88	833 76	833 76	0 00	833 76
02/23/2004	BROKER DERIVATIVES								
Totals for security		2 00		0 00		833.76	833.76	0 00	833.76
OPF CALL APR 04 T-NT OPT 114 03-26-2004									
3/29/04	OPF CALL APR 04 T-NT OPT 114 26/03/2004 BROKER		0 00	0 00	859 59	8,595 87	8,595 87	0 00	8,595 87
03 29 2004	DERIVATIVES								
3/29/04	OPF CALL APR 04 T-NT OPT 114 26/03/2004 BROKER		0 00	0 00	859 59	4,297 93	4,297 93	0 00	4,297 93
03/29/2004	DERIVATIVES								
Totals for security		15 00		0 00		12,893.80	12,893.80	0.00	12,893.80
OPF CALL DEC 04 T-NT OPT 112									
11/26/04	OPF CALL DEC 04 T-NOTE OPTION 112 BROKER		0 00	0 00	396 58	24,587 96	24,587 96	0 00	24,587 96
11 26 2004	DERIVATIVES								
Totals for security		62 00		0 00		24,587.96	24,587.96	0.00	24,587.96
OPF CALL DEC 04 U S T-BONDS 112 11-26-2004									
11/17/04	OPF CALL DEC 04 U S T-BONDS 112	26/11/2004	745 00	1,490 00	1,351 88	-2,703 75	-1,213 75	0 00	-1,213 75
11/23/2004	PRICE 0 75 BROKER COMMISSION	10 00							
	BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 156 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Fixed Income</i>										
Fixed Income Derivatives - Options										
Sales										
11/17/04	OPF CALL DEC 04 U S T-BONDS 112	26/11/2004	-1 00	654 38	854 38	1 351 88	-1,351 88	-497 50	0 00	-497 50
11/23/2004	PRICE 0 85938 BROKER COMMISSION									
	BROKER DERIVATIVES									
Totals for security			-3 00		2,344 38		-4,055.63	-1,711.25	0.00	-1,711.25
OPF CALL DEC04 T-NT OPT 114 11-26-2004										
11/29/04	OPF CALL DEC04 114 26/11/2004		3 00	0 00	0 00	636 50	1,909 49	1,909 49	0 00	1,909 49
11/29/2004	BROKER DERIVATIVES									
11/29/04	OPF CALL DEC04 114 26/11/2004		5 00	0 00	0 00	636 50	3,182 49	3,182 49	0 00	3,182 49
11/29/2004	BROKER DERIVATIVES									
Totals for security			8 00		0 00		5,091.98	5,091.98	0.00	5,091.98
OPF CALL FEB 04 U S T-BONDS 109 01-23-2004										
1/26/04	OPF CALL FEB 04 U S T-BONDS 109	23/01/2004	2 00	0 00	0 00	914 54	1,829 07	1,829 07	0 00	1,829 07
01/26/2004	BROKER DERIVATIVES									
1/26/04	OPF CALL FEB 04 U S T-BONDS 109	23/01/2004	7 00	0 00	0 00	914 53	6,401 73	6,401 73	0 00	6,401 73
01/26/2004	BROKER DERIVATIVES									
1/26/04	OPF CALL FEB 04 U S T-BONDS 109	23/01/2004	2 00	0 00	0 00	914 54	1,829 07	1,829 07	0 00	1,829 07
01/26/2004	BROKER DERIVATIVES									
1/26/04	OPF CALL FEB 04 U S T-BONDS 109	23/01/2004	2 00	0 00	0 00	914 54	1,829 07	1,829 07	0 00	1,829 07
01/26/2004	BROKER DERIVATIVES									
1/26/04	OPF CALL FEB 04 U S T-BONDS 109	23/01/2004	7 00	0 00	0 00	914 53	6,401 73	6,401 73	0 00	6,401 73
01/26/2004	BROKER DERIVATIVES									
Totals for security			20 00		0 00		18,290.67	18,290.67	0.00	18,290.67
OPF CALL JUL 04 T-NT OPT 109										
6/28/04	OPF CALL JUL 04 T-NOTE OPTION 109		1 00	0 00	0 00	487 19	487 19	487 19	0 00	487 19
06/28/2004	BROKER DERIVATIVES									
Totals for security			1 00		0 00		487.19	487.19	0.00	487.19
OPF CALL JUN 04 T-NT OPT 116 05-21-2004										
5/24/04	OPF CALL JUN 04 T-NOTE OPT 116	21/05/2004	3 00	0 00	0 00	588 75	1,766 25	1,766 25	0 00	1,766 25
05/24/2004	BROKER DERIVATIVES									
Totals for security			3 00		0 00		1,766.25	1,766.25	0.00	1,766.25
OPF CALL JUN 04 U S T-BONDS 109										

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account nber CWF06
 CWF06
 CWF06
 CWF06

◆ Realized Gain/Loss Detail

Trade/	Settle Date	Shares/Par	Trade Price	Unit Cost	Proceeds	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
--------	-------------	------------	-------------	-----------	----------	------------------	-----------------------	-----------------

Fixed Income

Fixed Income Derivatives - Options

Sales

5/24/04	05/24/2004	2.00	0.00	424.69	0.00	849.38	0.00	849.38
OPF CALL JUN 04 U S T-BONDS 109 BROKER								
5/24/04	05/24/2004	2.00	0.00	424.69	0.00	849.38	0.00	849.38
OPF CALL JUN 04 U S T-BONDS 109 BROKER								
5/24/04	05/24/2004	4.00	0.00	988.31	0.00	3,953.24	0.00	3,953.24
OPF CALL JUN 04 U S T-BONDS 113								
5/24/04	05/24/2004	4.00	0.00	988.31	0.00	3,953.23	0.00	3,953.23
OPF CALL JUN 04 U S T-BONDS 113								
5/24/04	05/24/2004	4.00	0.00	988.31	0.00	3,953.23	0.00	3,953.23
OPF CALL JUN 04 U S T-BONDS 113								
5/24/04	05/24/2004	4.00	0.00	988.31	0.00	3,953.23	0.00	3,953.23
OPF CALL JUN 04 U S T-BONDS 113								
5/24/04	05/24/2004	2.00	0.00	988.31	0.00	1,976.62	0.00	1,976.62
OPF CALL JUN 04 U S T-BONDS 113								
5/24/04	05/24/2004	2.00	0.00	988.31	0.00	1,976.62	0.00	1,976.62
OPF CALL JUN 04 U S T-BONDS 113								
Totals for security								
4.00		0.00		1,698.76	0.00	1,698.76	0.00	1,698.76

OPF CALL JUN 04 U S T-BONDS 113 05-21-2004

5/24/04	05/24/2004	4.00	0.00	988.31	0.00	3,953.24	0.00	3,953.24
OPF CALL JUN 04 U S T-BONDS 113								
5/24/04	05/24/2004	4.00	0.00	988.31	0.00	3,953.23	0.00	3,953.23
OPF CALL JUN 04 U S T-BONDS 113								
5/24/04	05/24/2004	4.00	0.00	988.31	0.00	3,953.23	0.00	3,953.23
OPF CALL JUN 04 U S T-BONDS 113								
5/24/04	05/24/2004	4.00	0.00	988.31	0.00	3,953.23	0.00	3,953.23
OPF CALL JUN 04 U S T-BONDS 113								
5/24/04	05/24/2004	4.00	0.00	988.31	0.00	3,953.23	0.00	3,953.23
OPF CALL JUN 04 U S T-BONDS 113								
5/24/04	05/24/2004	4.00	0.00	988.31	0.00	3,953.23	0.00	3,953.23
OPF CALL JUN 04 U S T-BONDS 113								
5/24/04	05/24/2004	2.00	0.00	988.31	0.00	1,976.62	0.00	1,976.62
OPF CALL JUN 04 U S T-BONDS 113								
5/24/04	05/24/2004	2.00	0.00	988.31	0.00	1,976.62	0.00	1,976.62
OPF CALL JUN 04 U S T-BONDS 113								
Totals for security								
14.00		0.00		13,836.32	0.00	13,836.32	0.00	13,836.32

OPF CALL JUN 04 U S T-BONDS 116 05-21-2004

4/12/04	04/14/2004	-4.00	-88.75	355.00	169.85	-679.39	0.00	-324.39
OPF CALL JUN 04 U S T-BONDS 116 21/05/2004								
PRICE 0.09375 BROKER COMMISSION 20.00								
BROKER DERIVATIVES								
Totals for security								
-4.00		355.00		-679.38		-324.39	0.00	-324.39

OPF CALL MAR 04 T-NT OPT 112 02-20-2004

2/23/04	02/23/2004	8.00	0.00	1,124.21	0.00	8,993.67	0.00	8,993.67
OPF CALL MAR 04 T-NT OPT 112 20/02/2004 BROKER								
DERIVATIVES								
2/23/04	02/23/2004	5.00	0.00	1,124.21	0.00	5,621.05	0.00	5,621.05
OPF CALL MAR 04 T-NT OPT 112 20/02/2004 BROKER								
DERIVATIVES								
2/23/04	02/23/2004	8.00	0.00	1,124.21	0.00	8,993.67	0.00	8,993.67
OPF CALL MAR 04 T-NT OPT 112 20/02/2004 BROKER								
DERIVATIVES								
2/23/04	02/23/2004	5.00	0.00	1,124.21	0.00	5,621.05	0.00	5,621.05
OPF CALL MAR 04 T-NT OPT 112 20/02/2004 BROKER								
DERIVATIVES								
2/23/04	02/23/2004	26.00	0.00	29,229.44	0.00	29,229.44	0.00	29,229.44
Totals for security								

OPF CALL MAR 04 U S T-BONDS 116 02-20-2004

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 158 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Sales									
2/23/04	OPF CALL MAR 04 U S T-BONDS 116	7.00	0.00	0.00	892.27	6,245.90	6,245.90	0.00	6,245.90
02/23/2004	BROKER DERIVATIVES								
2/23/04	OPF CALL MAR 04 U S T-BONDS 116	7.00	0.00	0.00	892.27	6,245.91	6,245.91	0.00	6,245.91
02/23/2004	BROKER DERIVATIVES								
2/23/04	OPF CALL MAR 04 U S T-BONDS 116	4.00	0.00	0.00	892.27	3,569.09	3,569.09	0.00	3,569.09
02/23/2004	BROKER DERIVATIVES								
2/23/04	OPF CALL MAR 04 U S T-BONDS 116	5.00	0.00	0.00	892.27	4,461.36	4,461.36	0.00	4,461.36
02/23/2004	BROKER DERIVATIVES								
2/23/04	OPF CALL MAR 04 U S T-BONDS 116	3.00	0.00	0.00	892.27	2,676.82	2,676.82	0.00	2,676.82
02/23/2004	BROKER DERIVATIVES								
2/23/04	OPF CALL MAR 04 U S T-BONDS 116	7.00	0.00	0.00	892.27	6,245.90	6,245.90	0.00	6,245.90
02/23/2004	BROKER DERIVATIVES								
2/23/04	OPF CALL MAR 04 U S T-BONDS 116	14.00	0.00	0.00	892.27	12,491.81	12,491.81	0.00	12,491.81
02/23/2004	BROKER DERIVATIVES								
2/23/04	OPF CALL MAR 04 U S T-BONDS 116	1.00	0.00	0.00	892.27	892.27	892.27	0.00	892.27
02/23/2004	BROKER DERIVATIVES								
Totals for security		48.00		0.00		42,829.06	42,829.06	0.00	42,829.06
OPF CALL MAY 04 T-NOT OPT 113									
4/26/04	OPF CALL MAY 04 T-NOTE OPT 113 BROKER	4.00	0.00	0.00	370.00	1,480.00	1,480.00	0.00	1,480.00
04/26/2004	DERIVATIVES								
Totals for security		4.00		0.00		1,480.00	1,480.00	0.00	1,480.00
OPF CALL MAY 04 U S T-BONDS 111									
4/26/04	OPF CALL MAY 04 U S T-BONDS 111 BROKER	2.00	0.00	0.00	422.09	844.17	844.17	0.00	844.17
04/26/2004	DERIVATIVES								
4/26/04	OPF CALL MAY 04 U S T-BONDS 111 BROKER	4.00	0.00	0.00	422.09	1,688.35	1,688.35	0.00	1,688.35
04/26/2004	DERIVATIVES								
Totals for security		6.00		0.00		2,532.52	2,532.52	0.00	2,532.52
OPF CALL MAY 04 U S T-BONDS 112 04-23-2004									
4/26/04	OPF CALL MAY 04 U S T-BONDS 112	2.00	0.00	0.00	703.34	1,406.67	1,406.67	0.00	1,406.67
04/26/2004	BROKER DERIVATIVES								
4/26/04	OPF CALL MAY 04 U S T-BONDS 112	2.00	0.00	0.00	703.34	1,406.68	1,406.68	0.00	1,406.68
04/26/2004	BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 150 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Sales									
4/26/04	OPF CALL MAY 04 U S T-BONDS 112	2.00	0.00	0.00	703.34	1,406.67	1,406.67	0.00	1,406.67
04/26/2004	BROKER DERIVATIVES								
Totals for security			6.00	0.00		4,220.02	4,220.02	0.00	4,220.02
OPF CALL OCT 04 T-NT OPT 113 09-24-2004									
9/27/04	OPF CALL OCT 04 113 24/09/2004 BROKER	4.00	0.00	0.00	601.71	2,406.83	2,406.83	0.00	2,406.83
09/27/2004	DERIVATIVES								
Totals for security			4.00	0.00		2,406.83	2,406.83	0.00	2,406.83
OPF CALL SEP 04 1 YR MIDCURVE 9650									
9/13/04	OPF CALL SEP 04 1 YR MIDCURVE 9650 BROKER	6.00	0.00	0.00	457.50	2,745.00	2,745.00	0.00	2,745.00
09/13/2004	DERIVATIVES								
9/13/04	OPF CALL SEP 04 1 YR MIDCURVE 9650 BROKER	4.00	0.00	0.00	457.50	1,830.00	1,830.00	0.00	1,830.00
09/13/2004	DERIVATIVES								
Totals for security			10.00	0.00		4,575.00	4,575.00	0.00	4,575.00
OPF CALL SEP 04 1 YR MIDCURVE 9662 09-10-2004									
9/13/04	OPF CALL SEP 04 1 YR MIDCURVE 9662	4.00	0.00	0.00	478.33	1,913.33	1,913.33	0.00	1,913.33
09/13/2004	BROKER DERIVATIVES								
9/13/04	OPF CALL SEP 04 1 YR MIDCURVE 9662	4.00	0.00	0.00	478.34	1,913.34	1,913.34	0.00	1,913.34
09/13/2004	BROKER DERIVATIVES								
9/13/04	OPF CALL SEP 04 1 YR MIDCURVE 9662	4.00	0.00	0.00	478.33	1,913.33	1,913.33	0.00	1,913.33
09/13/2004	BROKER DERIVATIVES								
Totals for security			12.00	0.00		5,740.00	5,740.00	0.00	5,740.00
OPF CALL SEP 04 1 YR MIDCURVE 9675									
9/13/04	OPF CALL SEP 04 1 YR MIDCURVE 9675 BROKER	9.00	0.00	0.00	595.00	5,355.00	5,355.00	0.00	5,355.00
09/13/2004	DERIVATIVES								
9/13/04	OPF CALL SEP 04 1 YR MIDCURVE 9675 BROKER	9.00	0.00	0.00	595.00	5,355.00	5,355.00	0.00	5,355.00
09/13/2004	DERIVATIVES								
Totals for security			18.00	0.00		10,710.00	10,710.00	0.00	10,710.00
OPF CALL SEP 04 1 YR MIDCURVE 9700 09-10-2004									
9/13/04	OPF CALL SEP 04 1 YR MIDCURVE 9700	3.00	0.00	0.00	356.49	1,069.46	1,069.46	0.00	1,069.46
09/13/2004	BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 160 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Sales									
9/13/04	OPF CALL SEP 04 1 YR MIDCURVE 9700	6.00	0.00	0.00	356.49	2,138.92	2,138.92	0.00	2,138.92
09/13/2004	BROKER DERIVATIVES								
9/13/04	OPF CALL SEP 04 1 YR MIDCURVE 9700	4.00	0.00	0.00	356.49	1,425.95	1,425.95	0.00	1,425.95
09/13/2004	BROKER DERIVATIVES								
9/13/04	OPF CALL SEP 04 1 YR MIDCURVE 9700	24.00	0.00	0.00	356.49	8,555.67	8,555.67	0.00	8,555.67
09/13/2004	BROKER DERIVATIVES								
Totals for security		37.00		0.00		13,190.00	13,190.00	0.00	13,190.00
OPF CALL SEP 04 5YR T-NT OP 1105									
8/30/04	OPF CALL SEP 04 5YR T-NOTE OP 1105 BROKER	3.00	0.00	0.00	370.00	1,110.01	1,110.01	0.00	1,110.01
08/30/2004	DERIVATIVES								
8/30/04	OPF CALL SEP 04 5YR T-NOTE OP 1105 BROKER	3.00	0.00	0.00	370.00	1,110.01	1,110.01	0.00	1,110.01
08/30/2004	DERIVATIVES								
8/30/04	OPF CALL SEP 04 5YR T-NOTE OP 1105 BROKER	3.00	0.00	0.00	370.00	1,110.01	1,110.01	0.00	1,110.01
08/30/2004	DERIVATIVES								
Totals for security		9.00		0.00		3,330.03	3,330.03	0.00	3,330.03
OPF CALL SEP 04 T-NT OPT 113									
8/30/04	OPF CALL SEP 04 T-NOTE OPTION 113 BROKER	2.00	0.00	0.00	635.63	1,271.26	1,271.26	0.00	1,271.26
08/30/2004	DERIVATIVES								
Totals for security		2.00		0.00		1,271.26	1,271.26	0.00	1,271.26
OPF CALL SEP 04 T-NT OPT 114 08-27-2004									
8/30/04	OPF CALL SEP 04 OPT 114 27/08/2004 BROKER	10.00	0.00	0.00	1,069.40	10,693.96	10,693.96	0.00	10,693.96
08/30/2004	DERIVATIVES								
8/30/04	OPF CALL SEP 04 OPT 114 27/08/2004 BROKER	2.00	0.00	0.00	1,069.40	2,138.79	2,138.79	0.00	2,138.79
08/30/2004	DERIVATIVES								
8/30/04	OPF CALL SEP 04 OPT 114 27/08/2004 BROKER	4.00	0.00	0.00	1,069.40	4,277.58	4,277.58	0.00	4,277.58
08/30/2004	DERIVATIVES								
8/30/04	OPF CALL SEP 04 OPT 114 27/08/2004 BROKER	1.00	0.00	0.00	1,069.40	1,069.40	1,069.40	0.00	1,069.40
08/30/2004	DERIVATIVES								
8/30/04	OPF CALL SEP 04 OPT 114 27/08/2004 BROKER	5.00	0.00	0.00	1,069.40	5,346.98	5,346.98	0.00	5,346.98
08/30/2004	DERIVATIVES								
8/30/04	OPF CALL SEP 04 OPT 114 27/08/2004 BROKER	2.00	0.00	0.00	1,069.40	2,138.79	2,138.79	0.00	2,138.79
08/30/2004	DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 161 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Sales									
8/30/04 08/30/2004	OPF CALL SEP 04 OPT 114 27/08/2004 BROKER DERIVATIVES	2 00	0 00	0 00	1,069 40	2,138 79	2,138 79	0 00	2,138 79
8/30/04 08/30/2004	OPF CALL SEP 04 OPT 114 27/08/2004 BROKER DERIVATIVES	4 00	0 00	0 00	1,069 40	4,277 58	4,277 58	0 00	4,277 58
8/30/04 08/30/2004	OPF CALL SEP 04 OPT 114 27/08/2004 BROKER DERIVATIVES	2 00	0 00	0 00	1,069 40	2,138 79	2,138 79	0 00	2,138 79
8/30/04 08/30/2004	OPF CALL SEP 04 OPT 114 27/08/2004 BROKER DERIVATIVES	2 00	0 00	0 00	1,069 40	2,138 79	2,138 79	0 00	2,138 79
8/30/04 08/30/2004	OPF CALL SEP 04 OPT 114 27/08/2004 BROKER DERIVATIVES	5 00	0 00	0 00	1,069 40	5,346 99	5,346 99	0 00	5,346 99
Totals for security		39 00		0 00		41,706.44	41,706.44	0.00	41,706.44
OPF CALL SEP 04 U S T-BD 108									
8/30/04 08/30/2004	OPF CALL SEP 04 U S U S T-BOND 108 BROKER DERIVATIVES	8 00	0 00	0 00	694 22	5,553 76	5,553 76	0 00	5,553 76
8/30/04 08/30/2004	OPF CALL SEP 04 U S U S T-BOND 108 BROKER DERIVATIVES	4 00	0 00	0 00	694 22	2,776 88	2,776 88	0 00	2,776 88
8/30/04 08/30/2004	OPF CALL SEP 04 U S U S T-BOND 108 BROKER DERIVATIVES	4 00	0 00	0 00	694 22	2,776 88	2,776 88	0 00	2,776 88
Totals for security		16 00		0 00		11,107.52	11,107.52	0.00	11,107.52
OPF CALL SEP 04 U S T-BONDS 112									
8/30/04 08/30/2004	OPF CALL SEP 04 U S T-BONDS 112 BROKER DERIVATIVES	1 00	0 00	0 00	805 03	805 03	805 03	0 00	805 03
8/30/04 08/30/2004	OPF CALL SEP 04 U S T-BONDS 112 BROKER DERIVATIVES	2 00	0 00	0 00	805 04	1,610 07	1,610 07	0 00	1,610 07
8/30/04 08/30/2004	OPF CALL SEP 04 U S T-BONDS 112 BROKER DERIVATIVES	4 00	0 00	0 00	805 04	3,220 14	3,220 14	0 00	3,220 14
8/30/04 08/30/2004	OPF CALL SEP 04 U S T-BONDS 112 BROKER DERIVATIVES	4 00	0 00	0 00	805 04	3,220 14	3,220 14	0 00	3,220 14
8/30/04 08/30/2004	OPF CALL SEP 04 U S T-BONDS 112 BROKER DERIVATIVES	2 00	0 00	0 00	805 04	1,610 07	1,610 07	0 00	1,610 07
Totals for security		13 00		0 00		10,465.45	10,465.45	0.00	10,465.45
OPF CALL SEPT 04 T-NT OPT 115 08-27-2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 162 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Fixed Income									
Fixed Income Derivatives - Options									
Sales									
6/30/04 06/30/2004	OPF CALL SEPT 04 T-NT OPT 115 27/08/2004 BROKER DERIVATIVES	2.00	0.00	0.00	1,021.72	2,043.44	2,043.44	0.00	2,043.44
6/30/04 08/30/2004	OPF CALL SEPT 04 T-NT OPT 115 27/08/2004 BROKER DERIVATIVES	3.00	0.00	0.00	1,021.72	3,065.16	3,065.16	0.00	3,065.16
8/30/04 08/30/2004	OPF CALL SEPT 04 T-NT OPT 115 27/08/2004 BROKER DERIVATIVES	6.00	0.00	0.00	1,021.72	6,130.32	6,130.32	0.00	6,130.32
8/30/04 08/30/2004	OPF CALL SEPT 04 T-NT OPT 115 27/08/2004 BROKER DERIVATIVES	9.00	0.00	0.00	1,021.72	9,195.47	9,195.47	0.00	9,195.47
8/30/04 08/30/2004	OPF CALL SEPT 04 T-NT OPT 115 27/08/2004 BROKER DERIVATIVES	12.00	0.00	0.00	1,021.72	12,260.63	12,260.63	0.00	12,260.63
Totals for security		32.00		0.00		32,695.02	32,695.02	0.00	32,695.02
OPF JAN 05 U S T-BONDS 111 12-23-2004									
12/2/04 12/05/2004	OPF JAN 05 U S T-BONDS 111 23/12/2004 PRICE 484.375 BROKER COMMISSION 20.00 BROKER DERIVATIVES	4.00	479.38	1,917.50	505.00	-2,020.00	-102.50	0.00	-102.50
12/24/04 12/24/2004	OPF JAN 05 U S T-BONDS 111 23/12/2004 BROKER DERIVATIVES	-9.00	0.00	0.00	505.00	-4,545.00	-4,545.00	0.00	-4,545.00
Totals for security		-13.00		1,917.50		-6,565.00	-4,647.50	0.00	-4,647.50
OPF MAR 05 U S T-BONDS 112 02-18-2005									
12/28/04 12/29/2004	OPF MAR 05 U S T-BONDS 112 18/02/2005 PRICE 1.1875 BROKER COMMISSION 20.00 BROKER DERIVATIVES	4.00	1,182.50	4,730.00	1,473.75	-5,895.00	-1,165.00	0.00	-1,165.00
12/30/04 12/31/2004	OPF MAR 05 U S T-BONDS 112 18/02/2005 PRICE 1.34375 BROKER COMMISSION 25.00 BROKER DERIVATIVES	5.00	1,336.75	6,693.75	1,473.75	-7,368.75	-675.00	0.00	-675.00
12/30/04 12/31/2004	OPF MAR 05 U S T-BONDS 112 18/02/2005 PRICE 1.453126 BROKER COMMISSION 25.00 BROKER DERIVATIVES	-5.00	1,448.13	7,240.63	1,473.75	-7,368.75	-128.12	0.00	-128.12
Totals for security		-14.00		18,664.38		-20,632.50	-1,968.12	0.00	-1,968.12
OPF PUT APR 04 T-NT OPT 113 03-26-2004									
3/4/04 03/08/2004	OPF PUT APR 04 T-NT OPT 113 26/03/2004 PRICE 0.57813 BROKER COMMISSION 20.00 BROKER DERIVATIVES	-4.00	573.13	2,292.52	622.19	-2,488.76	-196.24	0.00	-196.24

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 163 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Sales									
3/26/04 03/26/2004	OPF PUT APR 04 T-NT OPT 113 26/03/2004 BROKER DERIVATIVES	9 00	0 00	0 00	422 09	3,798 78	3,798 78	0 00	3,798 78
Totals for security		5 00		2,292 52		1,310.02	3,602.54	0.00	3,602.54
OPF PUT APR 04 T-NT OPT 115 03-26-2004									
3/29/04 03/29/2004	OPF PUT APR 04 T-NT OPT 115 26/03/2004 BROKER DERIVATIVES	6 00	0 00	0 00	362 19	2,173 14	2,173 14	0 00	2,173 14
3/29/04 03/29/2004	OPF PUT APR 04 T-NT OPT 115 26/03/2004 BROKER DERIVATIVES	6 00	0 00	0 00	362 19	2,173 14	2,173 14	0 00	2,173 14
Totals for security		12 00		0 00		4,346.28	4,346.28	0.00	4,346.28
OPF PUT AUG 04 U S T-BONDS 106 07-23-2004									
7/26/04 07/26/2004	OPF PUT AUG 04 106 23/07/2004 BROKER DERIVATIVES	8 00	0 00	0 00	151 25	1,210 00	1,210 00	0 00	1,210 00
Totals for security		8 00		0 00		1,210.00	1,210.00	0.00	1,210.00
OPF PUT DEC 04 5YR T-NT OP 1080 11-26-2004									
11/29/04 11/29/2004	OPF PUT DEC 04 5YR 1080 26/11/2004 BROKER DERIVATIVES	9 00	0 00	0 00	510 63	4,595 67	4,595 67	0 00	4,595 67
Totals for security		9 00		0 00		4,595.67	4,595.67	0.00	4,595.67
OPF PUT DEC 04 T-NT OPT 106 11-26-2004									
11/29/04 11/29/2004	OPF PUT DEC 04 OPT 106 26/11/2004 BROKER DERIVATIVES	3 00	0 00	0 00	738 09	2,214 27	2,214 27	0 00	2,214 27
11/29/04 11/29/2004	OPF PUT DEC 04 OPT 106 26/11/2004 BROKER DERIVATIVES	4 00	0 00	0 00	738 09	2,952 36	2,952 36	0 00	2,952 36
11/29/04 11/29/2004	OPF PUT DEC 04 OPT 106 26/11/2004 BROKER DERIVATIVES	7 00	0 00	0 00	738 09	5,166 63	5,166 63	0 00	5,166 63
11/29/04 11/29/2004	OPF PUT DEC 04 OPT 106 26/11/2004 BROKER DERIVATIVES	2 00	0 00	0 00	738 09	1,476 18	1,476 18	0 00	1,476 18
11/29/04 11/29/2004	OPF PUT DEC 04 OPT 106 26/11/2004 BROKER DERIVATIVES	4 00	0 00	0 00	738 09	2,952 36	2,952 36	0 00	2,952 36
11/29/04 11/29/2004	OPF PUT DEC 04 OPT 106 26/11/2004 BROKER DERIVATIVES	2 00	0 00	0 00	738 09	1,476 18	1,476 18	0 00	1,476 18

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 164 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Sales									
11/29/04	OPF PUT DEC 04 OPT 106 26/11/2004 BROKER	2.00	0.00	0.00	738.10	1,476.19	1,476.19	0.00	1,476.19
11/29/2004	DERIVATIVES								
11/29/04	OPF PUT DEC 04 OPT 106 26/11/2004 BROKER	2.00	0.00	0.00	738.09	1,476.18	1,476.18	0.00	1,476.18
11/29/2004	DERIVATIVES								
11/29/04	OPF PUT DEC 04 OPT 106 26/11/2004 BROKER	4.00	0.00	0.00	738.09	2,952.36	2,952.36	0.00	2,952.36
11/29/2004	DERIVATIVES								
11/29/04	OPF PUT DEC 04 OPT 106 26/11/2004 BROKER	4.00	0.00	0.00	738.09	2,952.36	2,952.36	0.00	2,952.36
11/29/2004	DERIVATIVES								
11/29/04	OPF PUT DEC 04 OPT 106 26/11/2004 BROKER	4.00	0.00	0.00	738.09	2,952.37	2,952.37	0.00	2,952.37
11/29/2004	DERIVATIVES								
11/29/04	OPF PUT DEC 04 OPT 106 26/11/2004 BROKER	4.00	0.00	0.00	738.09	2,952.36	2,952.36	0.00	2,952.36
11/29/2004	DERIVATIVES								
Totals for security		42.00		0.00		30,999.80	30,999.80	0.00	30,999.80
OPF PUT DEC 04 T-NT OPT 109 11-26-2004									
11/29/04	OPF PUT DEC 04 OPT 109 26/11/2004 BROKER	4.00	0.00	0.00	677.17	2,708.66	2,708.66	0.00	2,708.66
11/29/2004	DERIVATIVES								
11/29/04	OPF PUT DEC 04 OPT 109 26/11/2004 BROKER	2.00	0.00	0.00	677.17	1,354.33	1,354.33	0.00	1,354.33
11/29/2004	DERIVATIVES								
11/29/04	OPF PUT DEC 04 OPT 109 26/11/2004 BROKER	9.00	0.00	0.00	677.17	6,094.49	6,094.49	0.00	6,094.49
11/29/2004	DERIVATIVES								
11/29/04	OPF PUT DEC 04 OPT 109 26/11/2004 BROKER	4.00	0.00	0.00	677.17	2,708.66	2,708.66	0.00	2,708.66
11/29/2004	DERIVATIVES								
11/29/04	OPF PUT DEC 04 OPT 109 26/11/2004 BROKER	2.00	0.00	0.00	677.17	1,354.33	1,354.33	0.00	1,354.33
11/29/2004	DERIVATIVES								
11/29/04	OPF PUT DEC 04 OPT 109 26/11/2004 BROKER	2.00	0.00	0.00	677.17	1,354.33	1,354.33	0.00	1,354.33
11/29/2004	DERIVATIVES								
11/29/04	OPF PUT DEC 04 OPT 109 26/11/2004 BROKER	2.00	0.00	0.00	677.17	1,354.33	1,354.33	0.00	1,354.33
11/29/2004	DERIVATIVES								
11/29/04	OPF PUT DEC 04 OPT 109 26/11/2004 BROKER	2.00	0.00	0.00	677.17	1,354.33	1,354.33	0.00	1,354.33
11/29/2004	DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 165 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Sales									
11/29/04	OPF PUT DEC 04 OPT 109 26/11/2004 BROKER	2.00	0.00	0.00	677.17	1,354.33	1,354.33	0.00	1,354.33
11/29/2004	DERIVATIVES								
11/29/04	OPF PUT DEC 04 OPT 109 26/11/2004 BROKER	4.00	0.00	0.00	677.17	2,708.66	2,708.66	0.00	2,708.66
11/29/2004	DERIVATIVES								
11/29/04	OPF PUT DEC 04 OPT 109 26/11/2004 BROKER	2.00	0.00	0.00	677.17	1,354.33	1,354.33	0.00	1,354.33
11/29/2004	DERIVATIVES								
11/29/04	OPF PUT DEC 04 OPT 109 26/11/2004 BROKER	4.00	0.00	0.00	677.17	2,708.67	2,708.67	0.00	2,708.67
11/29/2004	DERIVATIVES								
Totals for security		41.00		0.00		27,763.78	27,763.78	0.00	27,763.78
OPF PUT DEC 04 U S T-BONDS 109 11-26-2004									
11/29/04	OPF PUT DEC 04 109 26/11/2004 BROKER DERIVATIVES	4.00	0.00	0.00	627.95	2,511.79	2,511.79	0.00	2,511.79
11/29/2004									
11/29/04	OPF PUT DEC 04 109 26/11/2004 BROKER DERIVATIVES	3.00	0.00	0.00	627.95	1,883.84	1,883.84	0.00	1,883.84
11/29/2004									
11/29/04	OPF PUT DEC 04 109 26/11/2004 BROKER DERIVATIVES	2.00	0.00	0.00	627.95	1,255.89	1,255.89	0.00	1,255.89
11/29/2004									
11/29/04	OPF PUT DEC 04 109 26/11/2004 BROKER DERIVATIVES	8.00	0.00	0.00	627.95	5,023.57	5,023.57	0.00	5,023.57
11/29/2004									
11/29/04	OPF PUT DEC 04 109 26/11/2004 BROKER DERIVATIVES	12.00	0.00	0.00	627.95	7,535.36	7,535.36	0.00	7,535.36
11/29/2004									
11/29/04	OPF PUT DEC 04 109 26/11/2004 BROKER DERIVATIVES	4.00	0.00	0.00	627.95	2,511.79	2,511.79	0.00	2,511.79
11/29/2004									
11/29/04	OPF PUT DEC 04 109 26/11/2004 BROKER DERIVATIVES	2.00	0.00	0.00	627.95	1,255.89	1,255.89	0.00	1,255.89
11/29/2004									
11/29/04	OPF PUT DEC 04 109 26/11/2004 BROKER DERIVATIVES	4.00	0.00	0.00	627.95	2,511.79	2,511.79	0.00	2,511.79
11/29/2004									
11/29/04	OPF PUT DEC 04 109 26/11/2004 BROKER DERIVATIVES	2.00	0.00	0.00	627.95	1,255.89	1,255.89	0.00	1,255.89
11/29/2004									
11/29/04	OPF PUT DEC 04 109 26/11/2004 BROKER DERIVATIVES	2.00	0.00	0.00	627.95	1,255.89	1,255.89	0.00	1,255.89
11/29/2004									
11/29/04	OPF PUT DEC 04 109 26/11/2004 BROKER DERIVATIVES	4.00	0.00	0.00	627.95	2,511.78	2,511.78	0.00	2,511.78
11/29/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 166 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Sales									
11/29/04 11/29/2004	OPF PUT DEC 04 109 26/11/2004 BROKER DERIVATIVES	4 00	0 00	0 00	627 95	2,511 79	2,511 79	0 00	2,511 79
11/29/04 11/29/2004	OPF PUT DEC 04 109 26/11/2004 BROKER DERIVATIVES	4 00	0 00	0 00	627 95	2,511 79	2,511 79	0 00	2,511 79
11/29/04 11/29/2004	OPF PUT DEC 04 109 26/11/2004 BROKER DERIVATIVES	4 00	0 00	0 00	627 95	2,511 78	2,511 78	0 00	2,511 78
Totals for security		59 00		0 00		37,048.84	37,048.84	0.00	37,048.84
OPF PUT FEB 04 T-NOTES OPT 114 01-23-2004									
1/26/04 01/26/2004	OPF PUT FEB 04 T-NOTES OPT 114 23/01/2004 BROKER DERIVATIVES	3 00	0 00	0 00	226 97	680 92	680 92	0 00	680 92
1/26/04 01/26/2004	OPF PUT FEB 04 T-NOTES OPT 114 23/01/2004 BROKER DERIVATIVES	7 00	0 00	0 00	226 97	1,588 80	1,588 80	0 00	1,588 80
1/26/04 01/26/2004	OPF PUT FEB 04 T-NOTES OPT 114 23/01/2004 BROKER DERIVATIVES	3 00	0 00	0 00	226 97	680 92	680 92	0 00	680 92
Totals for security		13 00		0 00		2,950.64	2,950.64	0.00	2,950.64
OPF PUT FEB 04 U S T-BONDS 109 01-23-2004									
1/26/04 01/26/2004	OPF PUT FEB 04 U S T-BONDS 109 23/01/2004 BROKER DERIVATIVES	3 00	0 00	0 00	182 50	547 50	547 50	0 00	547 50
Totals for security		3 00		0 00		547.50	547.50	0.00	547.50
OPF PUT JUN 04 5YR T-NT 1120 05-21-2004									
5/24/04 05/24/2004	OPF PUT JUN 04 5YR T-NT 1120 21/05/2004 BROKER DERIVATIVES	1 00	0 00	0 00	458 54	458 54	458 54	0 00	458 54
5/24/04 05/24/2004	OPF PUT JUN 04 5YR T-NT 1120 21/05/2004 BROKER DERIVATIVES	9 00	0 00	0 00	458 54	4,126 89	4,126 89	0 00	4,126 89
Totals for security		10 00		0 00		4,585.43	4,585.43	0.00	4,585.43
OPF PUT JUN 04 U S T-BONDS 104 05-21-2004									
5/24/04 05/24/2004	OPF PUT JUN 04 U S T-BONDS 104 21/05/2004 BROKER DERIVATIVES	4 00	0 00	0 00	1,138 84	4,555 35	4,555 35	0 00	4,555 35
5/24/04 05/24/2004	OPF PUT JUN 04 U S T-BONDS 104 21/05/2004 BROKER DERIVATIVES	7 00	0 00	0 00	1,138 84	7,971 86	7,971 86	0 00	7,971 86

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 167 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Fixed Income</i>										
Fixed Income Derivatives - Options										
Sales										
5/24/04	OPF PUT JUN 04 U S T-BONDS 104	5.00	0.00	0.00	1,138.84	5,694.19	5,694.19	0.00	5,694.19	
05/24/2004	BROKER DERIVATIVES									
5/24/04	OPF PUT JUN 04 U S T-BONDS 104	5.00	0.00	0.00	1,138.84	5,694.19	5,694.19	0.00	5,694.19	
05/24/2004	BROKER DERIVATIVES									
Totals for security			21.00			0.00	23,915.59	23,915.59	0.00	23,915.59
OPF PUT JUN 04 U S T-BONDS 108 05-21-2004										
5/24/04	OPF PUT JUN 04 U S T-BONDS 108	5.00	0.00	0.00	1,026.79	5,133.95	5,133.95	0.00	5,133.95	
05/24/2004	BROKER DERIVATIVES									
5/24/04	OPF PUT JUN 04 U S T-BONDS 108	2.00	0.00	0.00	1,026.79	2,053.58	2,053.58	0.00	2,053.58	
05/24/2004	BROKER DERIVATIVES									
5/24/04	OPF PUT JUN 04 U S T-BONDS 108	2.00	0.00	0.00	1,026.79	2,053.58	2,053.58	0.00	2,053.58	
05/24/2004	BROKER DERIVATIVES									
5/24/04	OPF PUT JUN 04 U S T-BONDS 108	2.00	0.00	0.00	1,026.79	2,053.58	2,053.58	0.00	2,053.58	
05/24/2004	BROKER DERIVATIVES									
5/24/04	OPF PUT JUN 04 U S T-BONDS 108	2.00	0.00	0.00	1,026.79	2,053.58	2,053.58	0.00	2,053.58	
05/24/2004	BROKER DERIVATIVES									
5/24/04	OPF PUT JUN 04 U S T-BONDS 108	2.00	0.00	0.00	1,026.80	2,053.59	2,053.59	0.00	2,053.59	
05/24/2004	BROKER DERIVATIVES									
5/24/04	OPF PUT JUN 04 U S T-BONDS 108	2.00	0.00	0.00	1,026.79	2,053.58	2,053.58	0.00	2,053.58	
05/24/2004	BROKER DERIVATIVES									
5/24/04	OPF PUT JUN 04 U S T-BONDS 108	2.00	0.00	0.00	1,026.79	2,053.58	2,053.58	0.00	2,053.58	
05/24/2004	BROKER DERIVATIVES									
5/24/04	OPF PUT JUN 04 U S T-BONDS 108	3.00	0.00	0.00	1,026.79	3,080.37	3,080.37	0.00	3,080.37	
05/24/2004	BROKER DERIVATIVES									
5/24/04	OPF PUT JUN 04 U S T-BONDS 108	5.00	0.00	0.00	1,026.79	5,133.95	5,133.95	0.00	5,133.95	
05/24/2004	BROKER DERIVATIVES									
5/24/04	OPF PUT JUN 04 U S T-BONDS 108	6.00	0.00	0.00	1,026.79	6,160.75	6,160.75	0.00	6,160.75	
05/24/2004	BROKER DERIVATIVES									
Totals for security			33.00			0.00	33,884.09	33,884.09	0.00	33,884.09
OPF PUT MAR 04 5YR T-NT OPT 1115 02-20-2004										
2/23/04	OPF PUT MAR 04 5YR T-NT OPT 1115	4.00	0.00	0.00	348.70	1,394.78	1,394.78	0.00	1,394.78	
02/23/2004	BROKER DERIVATIVES									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 168 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Sales									
2/23/04 02/23/2004	OPF PUT MAR 04 5YR T-NT OPT 1115 BROKER DERIVATIVES	10.00	0.00	0.00	348.70	3,486.95	3,486.95	0.00	3,486.95
2/23/04 02/23/2004	OPF PUT MAR 04 5YR T-NT OPT 1115 BROKER DERIVATIVES	5.00	0.00	0.00	348.69	1,743.47	1,743.47	0.00	1,743.47
2/23/04 02/23/2004	OPF PUT MAR 04 5YR T-NT OPT 1115 BROKER DERIVATIVES	5.00	0.00	0.00	348.69	1,743.47	1,743.47	0.00	1,743.47
2/23/04 02/23/2004	OPF PUT MAR 04 5YR T-NT OPT 1115 BROKER DERIVATIVES	5.00	0.00	0.00	348.69	1,743.47	1,743.47	0.00	1,743.47
2/23/04 02/23/2004	OPF PUT MAR 04 5YR T-NT OPT 1115 BROKER DERIVATIVES	4.00	0.00	0.00	348.70	1,394.78	1,394.78	0.00	1,394.78
Totals for security		33.00		0.00		11,506.92	11,506.92	0.00	11,506.92
OPF PUT MAR 04 T-NT OPT 114 02-20-2004									
2/23/04 02/23/2004	OPF PUT MAR 04 T-NT OPT 114 20/02/2004 BROKER DERIVATIVES	4.00	0.00	0.00	510.63	2,042.52	2,042.52	0.00	2,042.52
Totals for security		4.00		0.00		2,042.52	2,042.52	0.00	2,042.52
OPF PUT NOV 04 T-NT OPT 112 10-22-2004									
10/25/04 10/25/2004	OPF PUT NOV 04 T-NOTE OPT 112 22/10/2004 BROKER DERIVATIVES	9.00	0.00	0.00	135.63	1,220.63	1,220.63	0.00	1,220.63
Totals for security		9.00		0.00		1,220.63	1,220.63	0.00	1,220.63
OPF PUT OCT 04 5YR T-NT OP 1100 09-24-2004									
9/27/04 09/27/2004	OPF PUT OCT 04 5YR 1100 24/09/2004 BROKER DERIVATIVES	4.00	0.00	0.00	135.63	542.51	542.51	0.00	542.51
9/27/04 09/27/2004	OPF PUT OCT 04 5YR 1100 24/09/2004 BROKER DERIVATIVES	4.00	0.00	0.00	135.63	542.50	542.50	0.00	542.50
9/27/04 09/27/2004	OPF PUT OCT 04 5YR 1100 24/09/2004 BROKER DERIVATIVES	4.00	0.00	0.00	135.63	542.51	542.51	0.00	542.51
Totals for security		12.00		0.00		1,627.52	1,627.52	0.00	1,627.52
OPF PUT OCT 04 U S T-BONDS 109 09-24-2004									
9/27/04 09/27/2004	OPF PUT OCT 04 109 24/09/2004 BROKER DERIVATIVES	4.00	0.00	0.00	416.88	1,667.52	1,667.52	0.00	1,667.52
Totals for security		4.00		0.00		1,667.52	1,667.52	0.00	1,667.52

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 169 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Sales									
<u>OPF PUT SEP 04 1 YR MIDCURVE 9625</u>									
7/26/04	OPF PUT SEP 04 1 YR MIDCURVE 9625 PRICE	0.09		2,200.00	217.50	-2,175.00	25.00	0.00	25.00
07/26/2004	BROKER COMMISSION 50.00 BROKER DERIVATIVES								
Totals for security		-10.00		2,200.00		-2,175.00	25.00	0.00	25.00
<u>OPF PUT SEP 04 1 YR MIDCURVE 9662 09-10-2004</u>									
9/13/04	OPF PUT SEP 04 1 YR MIDCURVE 9662	3.00	0.00	0.00	145.00	435.00	435.00	0.00	435.00
09/13/2004	BROKER DERIVATIVES								
Totals for security		3.00		0.00		435.00	435.00	0.00	435.00
<u>OPF PUT SEP 04 1 YR MIDCURVE 9675 09-10-2004</u>									
9/13/04	OPF PUT SEP 04 1 9675 10/09/2004 BROKER	9.00	0.00	0.00	310.34	2,793.07	2,793.07	0.00	2,793.07
09/13/2004	DERIVATIVES								
9/13/04	OPF PUT SEP 04 1 9675 10/09/2004 BROKER	13.00	0.00	0.00	310.34	4,034.43	4,034.43	0.00	4,034.43
09/13/2004	DERIVATIVES								
Totals for security		22.00		0.00		6,827.50	6,827.50	0.00	6,827.50
<u>OPF PUT SEP 04 5YR T-NT OP 1080</u>									
8/30/04	OPF PUT SEP 04 5YR T-NOTE OP 1080 BROKER	9.00	0.00	0.00	479.38	4,314.42	4,314.42	0.00	4,314.42
08/30/2004	DERIVATIVES								
Totals for security		9.00		0.00		4,314.42	4,314.42	0.00	4,314.42
<u>OPF PUT SEP 04 5YR T-NT OP 1100 08-27-2004</u>									
8/30/04	OPF PUT SEP 04 5YR 1100 27/08/2004 BROKER	7.00	0.00	0.00	151.25	1,058.75	1,058.75	0.00	1,058.75
08/30/2004	DERIVATIVES								
Totals for security		7.00		0.00		1,058.75	1,058.75	0.00	1,058.75
<u>OPF PUT SEP 04 U S T-BONDS 105</u>									
8/30/04	OPF PUT SEP 04 U S T-BONDS 105 BROKER	1.00	0.00	0.00	1,012.19	1,012.19	1,012.19	0.00	1,012.19
08/30/2004	DERIVATIVES								
8/30/04	OPF PUT SEP 04 U S T-BONDS 105 BROKER	9.00	0.00	0.00	1,012.19	9,109.73	9,109.73	0.00	9,109.73
08/30/2004	DERIVATIVES								
Totals for security		10.00		0.00		10,121.92	10,121.92	0.00	10,121.92
<u>OPF PUT SEP 04 U S T-BONDS 106</u>									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 170 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Sales									
8/30/04 08/30/2004	OPF PUT SEP 04 U S T-BONDS 106 BROKER DERIVATIVES	2.00	0.00	0.00	478.22	956.44	956.44	0.00	956.44
8/30/04 08/30/2004	OPF PUT SEP 04 U S T-BONDS 106 BROKER DERIVATIVES	2.00	0.00	0.00	478.22	956.44	956.44	0.00	956.44
8/30/04 08/30/2004	OPF PUT SEP 04 U S T-BONDS 106 BROKER DERIVATIVES	2.00	0.00	0.00	478.22	956.44	956.44	0.00	956.44
8/30/04 08/30/2004	OPF PUT SEP 04 U S T-BONDS 106 BROKER DERIVATIVES	2.00	0.00	0.00	478.22	956.44	956.44	0.00	956.44
8/30/04 08/30/2004	OPF PUT SEP 04 U S T-BONDS 106 BROKER DERIVATIVES	2.00	0.00	0.00	478.22	956.43	956.43	0.00	956.43
Totals for security		10.00		0.00		4,782.19	4,782.19	0.00	4,782.19
OPF US T-BD PUT OPT MAR 04 105 20/02/04 02-20-2004									
2/23/04 02/23/2004	OPF US T-BD PUT OPT MAR 04 105 20/02/04 BROKER DERIVATIVES	2.00	0.00	0.00	974.10	1,948.20	1,948.20	0.00	1,948.20
2/23/04 02/23/2004	OPF US T-BD PUT OPT MAR 04 105 20/02/04 BROKER DERIVATIVES	7.00	0.00	0.00	974.10	6,818.71	6,818.71	0.00	6,818.71
2/23/04 02/23/2004	OPF US T-BD PUT OPT MAR 04 105 20/02/04 BROKER DERIVATIVES	2.00	0.00	0.00	974.10	1,948.20	1,948.20	0.00	1,948.20
2/23/04 02/23/2004	OPF US T-BD PUT OPT MAR 04 105 20/02/04 BROKER DERIVATIVES	7.00	0.00	0.00	974.10	6,818.71	6,818.71	0.00	6,818.71
2/23/04 02/23/2004	OPF US T-BD PUT OPT MAR 04 105 20/02/04 BROKER DERIVATIVES	2.00	0.00	0.00	974.10	1,948.20	1,948.20	0.00	1,948.20
2/23/04 02/23/2004	OPF US T-BD PUT OPT MAR 04 105 20/02/04 BROKER DERIVATIVES	12.00	0.00	0.00	974.10	11,689.21	11,689.21	0.00	11,689.21
2/23/04 02/23/2004	OPF US T-BD PUT OPT MAR 04 105 20/02/04 BROKER DERIVATIVES	7.00	0.00	0.00	974.10	6,818.70	6,818.70	0.00	6,818.70
2/23/04 02/23/2004	OPF US T-BD PUT OPT MAR 04 105 20/02/04 BROKER DERIVATIVES	1.00	0.00	0.00	974.10	974.10	974.10	0.00	974.10
2/23/04 02/23/2004	OPF US T-BD PUT OPT MAR 04 105 20/02/04 BROKER DERIVATIVES	11.00	0.00	0.00	974.10	10,715.11	10,715.11	0.00	10,715.11
2/23/04 02/23/2004	OPF US T-BD PUT OPT MAR 04 105 20/02/04 BROKER DERIVATIVES	3.00	0.00	0.00	974.10	2,922.30	2,922.30	0.00	2,922.30

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 171 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Fixed Income</i>									
Fixed Income Derivatives - Options									
Sales									
2/23/04 02/23/2004	OPF US T-BD PUT OPT MAR 04 105 20/02/04 BROKER DERIVATIVES	4 00	0 00	0 00	974 10	3,896 40	3,896 40	0 00	3,896 40
Totals for security		58 00		0 00		56,497.84	56,497.84	0.00	56,497.84
OPF US T-NT PUT OPT MAR 04 112 20/02/04 02-20-2004									
1/30/04 02/03/2004	OPF US T-NT PUT OPT MAR 04 112 20/02/04 PRICE 421 88 BROKER COMMISSION 165 00 BROKER DERIVATIVES	33 00	416 88	13 757 04	426 88	-14,087 04	-330 00	0 00	-330 00
2/5/04 02/09/2004	OPF US T-NT PUT OPT MAR 04 112 20/02/04 PRICE 328 13 BROKER COMMISSION 165 00 BROKER DERIVATIVES	33 00	323 13	10,663 29	426 88	-14,087 04	-3,423 75	0 00	-3,423 75
Totals for security		-66 00		24,420 33		-28,174.08	-3,753.75	0.00	-3,753.75
OPT PUT DEC 04 T-NT OPT 111 11-26-2004									
9/21/04 09/23/2004	OPT PUT DEC 04 111 26/11/2004 PRICE 0 46875 BROKER COMMISSION 25 00 BROKER DERIVATIVES	5 00	463 75	2 318 75	676 88	-3,384 40	-1,065 65	0 00	-1,065 65
9/21/04 09/23/2004	OPT PUT DEC 04 111 26/11/2004 PRICE 0 45313 BROKER COMMISSION 25 00 BROKER DERIVATIVES	5 00	-448 10	2 240 65	676 88	-3,384 40	-1,143 75	0 00	-1,143 75
11/29/04 11/29/2004	OPT PUT DEC 04 111 26/11/2004 BROKER DERIVATIVES	1 00	0 00	0 00	557 50	557 50	557 50	0 00	557 50
Totals for security		-9 00		4,559 40		-6,211.30	-1,651.90	0.00	-1,651.90
US 10Y T-NT 112 PUT OPTN 05-21-2004									
5/24/04 05/24/2004	US 10Y T-NT 112 PUT OPTN 21/05/2004 BROKER DERIVATIVES	5 00	0 00	0 00	873 58	4,367 90	4,367 90	0 00	4,367 90
5/24/04 05/24/2004	US 10Y T-NT 112 PUT OPTN 21/05/2004 BROKER DERIVATIVES	5 00	0 00	0 00	873 58	4,367 90	4,367 90	0 00	4,367 90
5/24/04 05/24/2004	US 10Y T-NT 112 PUT OPTN 21/05/2004 BROKER DERIVATIVES	5 00	0 00	0 00	873 58	4,367 91	4,367 91	0 00	4,367 91
5/24/04 05/24/2004	US 10Y T-NT 112 PUT OPTN 21/05/2004 BROKER DERIVATIVES	5 00	0 00	0 00	873 58	4,367 90	4,367 90	0 00	4,367 90
5/24/04 05/24/2004	US 10Y T-NT 112 PUT OPTN 21/05/2004 BROKER DERIVATIVES	5 00	0 00	0 00	873 58	4,367 90	4,367 90	0 00	4,367 90

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 175 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
Mark-to-Markets EUR								
1/19/04	0 00	0 00	-49 57	0 00	0 00	-49 57	0 00	-49 57
01/19/2004								
1/19/04	0 00	0 00	-49 57	0 00	0 00	-49 57	0 00	-49 57
01/19/2004								
1/20/04	0 00	0 00	-49 50	0 00	0 00	-49 50	0 00	-49 50
01/20/2004								
1/28/04	0 00	0 00	-50 43	0 00	0 00	-50 43	0 00	-50 43
01/28/2004								
1/28/04	0 00	0 00	-50 43	0 00	0 00	-50 43	0 00	-50 43
01/28/2004								
9/14/04	0 00	0 00	-48 97	0 00	0 00	-48 97	0 00	-48 97
09/14/2004								
Totals for security:		0.00	-298.47		0.00	-298.47	0.00	-298.47
Mark-to-Markets USD								
1/2/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/02/2004								
1/2/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
01/02/2004								
1/2/04	0 00	0 00	-40 00	0 00	0 00	-40 00	0 00	-40 00
01/02/2004								
1/2/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/02/2004								
1/2/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/02/2004								
1/2/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/02/2004								
1/2/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/02/2004								
1/5/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/05/2004								
1/5/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/05/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 176 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
1/5/04	0 00	0 00	-60 00	0 00	0 00	-60 00	0 00	-60 00
01/05/2004								
1/5/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/05/2004								
1/5/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
01/05/2004								
1/5/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/05/2004								
1/6/04	0 00	0 00	-30 00	0 00	0 00	-30 00	0 00	-30 00
01/06/2004								
1/6/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/06/2004								
1/6/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
01/06/2004								
1/6/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
01/06/2004								
1/6/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/06/2004								
1/6/04	0 00	0 00	-120 00	0 00	0 00	-120 00	0 00	-120 00
01/06/2004								
1/7/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/07/2004								
1/7/04	0 00	0 00	-60 00	0 00	0 00	-60 00	0 00	-60 00
01/07/2004								
1/7/04	0 00	0 00	-125 00	0 00	0 00	-125 00	0 00	-125 00
01/07/2004								
1/8/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
01/08/2004								
1/8/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/08/2004								
1/8/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
01/08/2004								
1/8/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/08/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 177 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
1/9/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
01/09/2004								
1/9/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
01/09/2004								
1/9/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
01/09/2004								
1/9/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/09/2004								
1/9/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/09/2004								
1/9/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/09/2004								
1/9/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
01/09/2004								
1/9/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/09/2004								
1/9/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
01/09/2004								
1/9/04	0 00	0 00	-60 00	0 00	0 00	-60 00	0 00	-60 00
01/09/2004								
1/9/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/09/2004								
1/9/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
01/09/2004								
1/9/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/09/2004								
1/9/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
01/09/2004								
1/12/04	0 00	0 00	-70 00	0 00	0 00	-70 00	0 00	-70 00
01/12/2004								
1/12/04	0 00	0 00	-70 00	0 00	0 00	-70 00	0 00	-70 00
01/12/2004								
1/12/04	0 00	0 00	-60 00	0 00	0 00	-60 00	0 00	-60 00
01/12/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 178 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
1/12/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
01/12/2004								
1/13/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
01/13/2004								
1/14/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/14/2004								
1/14/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/14/2004								
1/14/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/14/2004								
1/14/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/14/2004								
1/15/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
01/15/2004								
1/15/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/15/2004								
1/15/04	0 00	0 00	-50 00	0 00	0 00	-50 00	0 00	-50 00
01/15/2004								
1/15/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/15/2004								
1/15/04	0 00	0 00	-30 00	0 00	0 00	-30 00	0 00	-30 00
01/15/2004								
1/16/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/16/2004								
1/16/04	0 00	0 00	-55 00	0 00	0 00	-55 00	0 00	-55 00
01/16/2004								
1/16/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/16/2004								
1/20/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/20/2004								
1/20/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/20/2004								
1/20/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/20/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 179 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
1/20/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
01/20/2004								
1/20/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/20/2004								
1/20/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/20/2004								
1/21/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/21/2004								
1/21/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/21/2004								
1/21/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
01/21/2004								
1/21/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
01/21/2004								
1/21/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
01/21/2004								
1/21/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
01/21/2004								
1/21/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
01/21/2004								
1/22/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
01/22/2004								
1/22/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/22/2004								
1/22/04	0 00	0 00	-50 00	0 00	0 00	-50 00	0 00	-50 00
01/22/2004								
1/22/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
01/22/2004								
1/22/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
01/22/2004								
1/23/04	0 00	0 00	-30 00	0 00	0 00	-30 00	0 00	-30 00
01/23/2004								
1/23/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
01/23/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 180 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
1/23/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
01/23/2004								
1/23/04	0.00	0.00	-35.00	0.00	0.00	-35.00	0.00	-35.00
01/23/2004								
1/26/04	0.00	0.00	-120.00	0.00	0.00	-120.00	0.00	-120.00
01/26/2004								
1/26/04	0.00	0.00	-100.00	0.00	0.00	-100.00	0.00	-100.00
01/26/2004								
1/26/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
01/26/2004								
1/27/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
01/27/2004								
1/27/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
01/27/2004								
1/28/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
01/28/2004								
1/28/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
01/28/2004								
1/28/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
01/28/2004								
1/28/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
01/28/2004								
1/28/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
01/28/2004								
1/28/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
01/28/2004								
1/28/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
01/28/2004								
1/28/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
01/28/2004								
1/28/04	0.00	0.00	-120.00	0.00	0.00	-120.00	0.00	-120.00
01/28/2004								
1/28/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
01/28/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 181 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
1/28/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
01/28/2004								
1/28/04	0.00	0.00	-35.00	0.00	0.00	-35.00	0.00	-35.00
01/28/2004								
1/28/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
01/28/2004								
1/28/04	0.00	0.00	-55.00	0.00	0.00	-55.00	0.00	-55.00
01/28/2004								
1/28/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
01/28/2004								
1/29/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
01/29/2004								
1/29/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
01/29/2004								
1/29/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
01/29/2004								
1/29/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
01/29/2004								
1/29/04	0.00	0.00	-70.00	0.00	0.00	-70.00	0.00	-70.00
01/29/2004								
1/29/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
01/29/2004								
1/29/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
01/29/2004								
1/29/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
01/29/2004								
1/29/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
01/29/2004								
1/29/04	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
01/29/2004								
1/29/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
01/29/2004								
1/29/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
01/29/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 182 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
1/29/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
01/29/2004								
1/29/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
01/29/2004								
1/29/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
01/29/2004								
1/29/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
01/29/2004								
1/29/04	0.00	0.00	-120.00	0.00	0.00	-120.00	0.00	-120.00
01/29/2004								
1/29/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
01/29/2004								
1/30/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
01/30/2004								
1/30/04	0.00	0.00	-35.00	0.00	0.00	-35.00	0.00	-35.00
01/30/2004								
1/30/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
01/30/2004								
1/30/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
01/30/2004								
1/30/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
01/30/2004								
1/30/04	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00
01/30/2004								
1/30/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
01/30/2004								
1/30/04	0.00	0.00	-50.00	0.00	0.00	-50.00	0.00	-50.00
01/30/2004								
1/30/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
01/30/2004								
1/30/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
01/30/2004								
2/2/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
02/02/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 185 of 445

◆ Realized Gain/Loss Detail

Trader Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
2/9/04 02/09/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
2/9/04 02/09/2004	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
2/9/04 02/09/2004	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00
2/9/04 02/09/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
2/9/04 02/09/2004	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
2/9/04 02/09/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
2/10/04 02/10/2004	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
2/11/04 02/11/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
2/11/04 02/11/2004	0.00	0.00	40.00	0.00	0.00	-40.00	0.00	-40.00
2/11/04 02/11/2004	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
2/11/04 02/11/2004	0.00	0.00	60.00	0.00	0.00	-60.00	0.00	-60.00
2/11/04 02/11/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
2/11/04 02/11/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
2/11/04 02/11/2004	0.00	0.00	-65.00	0.00	0.00	-65.00	0.00	-65.00
2/11/04 02/11/2004	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
2/11/04 02/11/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
2/11/04 02/11/2004	0.00	0.00	-60.00	0.00	0.00	-60.00	0.00	-60.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 186 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
2/11/04	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
02/11/2004								
2/11/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
02/11/2004								
2/11/04	0.00	0.00	-60.00	0.00	0.00	-60.00	0.00	-60.00
02/11/2004								
2/12/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
02/12/2004								
2/12/04	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
02/12/2004								
2/12/04	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
02/12/2004								
2/12/04	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00
02/12/2004								
2/12/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
02/12/2004								
2/12/04	0.00	0.00	-25.00	0.00	0.00	25.00	0.00	-25.00
02/12/2004								
2/12/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
02/12/2004								
2/12/04	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
02/12/2004								
2/17/04	0.00	0.00	45.00	0.00	0.00	-45.00	0.00	-45.00
02/17/2004								
2/18/04	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
02/18/2004								
2/18/04	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
02/18/2004								
2/18/04	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
02/18/2004								
2/18/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
02/18/2004								
2/18/04	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00
02/18/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 187 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
2/18/04 02/18/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
2/15/04 02/18/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
2/18/04 02/18/2004	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
2/14/04 02/19/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
2/19/04 02/19/2004	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
2/19/04 02/19/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
2/19/04 02/19/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
2/19/04 02/19/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
2/19/04 02/19/2004	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
2/19/04 02/19/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
2/20/04 02/20/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
2/20/04 02/20/2004	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
2/20/04 02/20/2004	0.00	0.00	265.00	0.00	0.00	265.00	0.00	-265.00
2/20/04 02/20/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
2/20/04 02/20/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
2/20/04 02/20/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
2/23/04 02/23/2004	0.00	0.00	-170.00	0.00	0.00	170.00	0.00	-170.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 188 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Transaction Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
2/21/04 02/21/2004	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00
2/22/04 02/23/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
2/23/04 02/24/2004	0.00	0.00	130.00	0.00	0.00	-130.00	0.00	-130.00
2/24/04 02/24/2004	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
2/24/04 02/24/2004	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00
2/25/04 02/25/2004	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
2/25/04 02/25/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
2/25/04 02/25/2004	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
2/25/04 02/25/2004	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
2/26/04 02/26/2004	0.00	0.00	35.00	0.00	0.00	-35.00	0.00	-35.00
2/26/04 02/26/2004	0.00	0.00	-230.00	0.00	0.00	-230.00	0.00	-230.00
2/26/04 02/26/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
2/26/04 02/26/2004	0.00	0.00	-230.00	0.00	0.00	-230.00	0.00	-230.00
2/26/04 02/26/2004	0.00	0.00	65.00	0.00	0.00	65.00	0.00	-65.00
2/26/04 02/26/2004	0.00	0.00	65.00	0.00	0.00	65.00	0.00	-65.00
2/27/04 02/27/2004	0.00	0.00	30.00	0.00	0.00	-30.00	0.00	-30.00
2/27/04 02/27/2004	0.00	0.00	-25.00	0.00	0.00	25.00	0.00	-25.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 189 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cos*	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
2/27/04 02/27/2004	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00
2/27/04 02/27/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
2/27/04 02/27/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
2/27/04 02/27/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
2/27/04 02/27/2004	0.00	0.00	-30.00	0.00	0.00	30.00	0.00	-30.00
3/1/04 03/01/2004	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00
3/1/04 03/01/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
3/2/04 03/02/2004	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
3/2/04 03/02/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
3/2/04 03/02/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
3/2/04 03/02/2004	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
3/3/04 03/03/2004	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
3/3/04 03/03/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
3/3/04 03/03/2004	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00
3/4/04 03/04/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
3/4/04 03/04/2004	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
3/4/04 03/04/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 190 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
3/4/04 03/04/2004	0.00	0.00	-35.00	0.00	0.00	35.00	0.00	-35.00
3/4/04 03/04/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
3/4/04 03/04/2004	0.00	0.00	55.00	0.00	0.00	55.00	0.00	-55.00
3/4/04 03/04/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
3/4/04 03/04/2004	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
3/4/04 03/04/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
3/4/04 03/04/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
3/5/04 03/05/2004	0.00	0.00	30.00	0.00	0.00	30.00	0.00	-30.00
3/5/04 03/05/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
3/5/04 03/05/2004	0.00	0.00	-40.00	0.00	0.00	-40.00	0.00	-40.00
3/5/04 03/05/2004	0.00	0.00	65.00	0.00	0.00	-65.00	0.00	-65.00
3/5/04 03/05/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
3/5/04 03/05/2004	0.00	0.00	105.00	0.00	0.00	-105.00	0.00	-105.00
3/5/04 03/05/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
3/5/04 03/05/2004	0.00	0.00	35.00	0.00	0.00	35.00	0.00	-35.00
3/5/04 03/05/2004	0.00	0.00	-55.00	0.00	0.00	-55.00	0.00	-55.00
3/5/04 03/05/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 191 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
3 5 04	0 00	0 00	-105 00	0 00	0 00	105 00	0 00	-105 00
03 05 2004								
3 5 04	0 00	0 00	15 00	0 00	0 00	15 00	0 00	-15 00
03 05 2004								
3 5 04	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
03 05 2004								
3 5 04	0 00	0 00	60 00	0 00	0 00	60 00	0 00	-60 00
03 05 2004								
3 5 04	0 00	0 00	5 00	0 00	0 00	5 00	0 00	-5 00
03 05 2004								
3 5 04	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
03 05 2004								
3 5 04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
03 05 2004								
3 5 04	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
03 05 2004								
3 8 04	0 00	0 00	15 00	0 00	0 00	-15 00	0 00	-15 00
03 08 2004								
3 8 04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
03 08 2004								
3 8 04	0 00	0 00	25 00	0 00	0 00	-25 00	0 00	-25 00
03 08 2004								
3 8 04	0 00	0 00	10 00	0 00	0 00	10 00	0 00	-10 00
03 08 2004								
3 8 04	0 00	0 00	-55 00	0 00	0 00	-55 00	0 00	-55 00
03 08 2004								
3 8 04	0 00	0 00	15 00	0 00	0 00	-15 00	0 00	-15 00
03 08 2004								
3 8 04	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
03 08 2004								
3 9 04	0 00	0 00	35 00	0 00	0 00	-35 00	0 00	-35 00
03 09 2004								
3 9 04	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
03 09 2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 192 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
3/9/04 03/09/2004	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
3/9/04 03/09/2004	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
3/9/04 03/09/2004	0.00	0.00	50.00	0.00	0.00	-50.00	0.00	-50.00
3/9/04 03/09/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
3/9/04 03/09/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
3/9/04 03/09/2004	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
3/9/04 03/09/2004	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
3/10/04 03/10/2004	0.00	0.00	-145.00	0.00	0.00	-145.00	0.00	-145.00
3/10/04 03/10/2004	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
3/10/04 03/10/2004	0.00	0.00	-170.00	0.00	0.00	170.00	0.00	-170.00
3/11/04 03/11/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
3/12/04 03/12/2004	0.00	0.00	35.00	0.00	0.00	35.00	0.00	-35.00
3/12/04 03/12/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
3/12/04 03/12/2004	0.00	0.00	145.00	0.00	0.00	-145.00	0.00	-145.00
3/12/04 03/12/2004	0.00	0.00	-155.00	0.00	0.00	155.00	0.00	-155.00
3/12/04 03/12/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
3/12/04 03/12/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 193 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
3/12/04 03/12/2004	0.00	0.00	35.00	0.00	0.00	35.00	0.00	-36.00
3/12/04 03/12/2004	0.00	0.00	-850.00	0.00	0.00	850.00	0.00	-850.00
3/12/04 03/12/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
3/12/04 03/12/2004	0.00	0.00	-15.00	0.00	0.00	-10.00	0.00	-10.00
3/15/04 03/15/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
3/15/04 03/15/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
3/15/04 03/15/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
3/15/04 03/15/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
3/15/04 03/15/2004	0.00	0.00	-150.00	0.00	0.00	-100.00	0.00	-100.00
3/15/04 03/15/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
3/15/04 03/15/2004	0.00	0.00	-195.00	0.00	0.00	-195.00	0.00	-195.00
3/15/04 03/15/2004	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
3/15/04 03/15/2004	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
3/15/04 03/15/2004	0.00	0.00	55.00	0.00	0.00	55.00	0.00	-55.00
3/15/04 03/15/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
3/15/04 03/15/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
3/15/04 03/15/2004	0.00	0.00	-100.00	0.00	0.00	-100.00	0.00	-100.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 194 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
3/15/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
03/15/2004								
3/15/04	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
03/15/2004								
3/15/04	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
03/15/2004								
3/15/04	0.00	0.00	100.00	0.00	0.00	100.00	0.00	-100.00
03/15/2004								
3/15/04	0.00	0.00	-55.00	0.00	0.00	-55.00	0.00	-55.00
03/15/2004								
3/15/04	0.00	0.00	30.00	0.00	0.00	-30.00	0.00	-30.00
03/15/2004								
3/15/04	0.00	0.00	-30.00	0.00	0.00	30.00	0.00	-30.00
03/15/2004								
3/15/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
03/15/2004								
3/16/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
03/16/2004								
3/16/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
03/16/2004								
3/16/04	0.00	0.00	50.00	0.00	0.00	50.00	0.00	-50.00
03/16/2004								
3/16/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
03/16/2004								
3/16/04	0.00	0.00	50.00	0.00	0.00	-50.00	0.00	-50.00
03/16/2004								
3/16/04	0.00	0.00	-60.00	0.00	0.00	-60.00	0.00	-60.00
03/16/2004								
3/16/04	0.00	0.00	-170.00	0.00	0.00	170.00	0.00	-170.00
03/16/2004								
3/16/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
03/16/2004								
3/16/04	0.00	0.00	85.00	0.00	0.00	-85.00	0.00	-85.00
03/16/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 195 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
3/16/04 03/16/2004	0.00	0.00	35.00	0.00	0.00	-35.00	0.00	-35.00
3/16/04 03/16/2004	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
3/16/04 03/16/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
3/17/04 03/17/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
3/17/04 03/17/2004	0.00	0.00	-60.00	0.00	0.00	-60.00	0.00	-60.00
3/17/04 03/17/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
3/17/04 03/17/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
3/17/04 03/17/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
3/17/04 03/17/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
3/17/04 03/17/2004	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00
3/17/04 03/17/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
3/17/04 03/17/2004	0.00	0.00	-40.00	0.00	0.00	40.00	0.00	-40.00
3/17/04 03/17/2004	0.00	0.00	150.00	0.00	0.00	-150.00	0.00	-150.00
3/17/04 03/17/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
3/17/04 03/17/2004	0.00	0.00	80.00	0.00	0.00	80.00	0.00	-80.00
3/17/04 03/17/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
3/18/04 03/18/2004	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 196 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
3/18/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
03/18/2004								
3/18/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
03/18/2004								
3/18/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
03/18/2004								
3/18/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
03/18/2004								
3/18/04	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
03/15/2004								
3/18/04	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
03/18/2004								
3/18/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
03/18/2004								
3/19/04	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
03/19/2004								
3/22/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
03/22/2004								
3/22/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
03/22/2004								
3/24/04	0.00	0.00	-60.00	0.00	0.00	-60.00	0.00	-60.00
03/24/2004								
3/24/04	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
03/24/2004								
3/24/04	0.00	0.00	35.00	0.00	0.00	35.00	0.00	-35.00
03/24/2004								
3/24/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
03/24/2004								
3/24/04	0.00	0.00	-15.00	0.00	0.00	15.00	0.00	-15.00
03/24/2004								
3/24/04	0.00	0.00	45.00	0.00	0.00	45.00	0.00	-45.00
03/24/2004								
3/24/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
03/24/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 197 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
3/24/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
03/24/2004								
3/29/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
03/29/2004								
3/29/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
03/29/2004								
3/29/04	0.00	0.00	-75.00	0.00	0.00	75.00	0.00	-75.00
03/29/2004								
3/29/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
03/29/2004								
3/29/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
03/29/2004								
3/29/04	0.00	0.00	75.00	0.00	0.00	-75.00	0.00	-75.00
03/29/2004								
3/29/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
03/29/2004								
3/29/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
03/29/2004								
3/29/04	0.00	0.00	100.00	0.00	0.00	-160.00	0.00	-160.00
03/29/2004								
3/29/04	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
03/29/2004								
3/29/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
03/29/2004								
3/30/04	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
03/30/2004								
3/30/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
03/30/2004								
3/30/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
03/30/2004								
3/30/04	0.00	0.00	35.00	0.00	0.00	-35.00	0.00	-35.00
03/30/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 198 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
3/30/04 03/30/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
3/30/04 05/30/2004	0.00	0.00	35.00	0.00	0.00	35.00	0.00	-35.00
3/30/04 03/30/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
3/30/04 03/30/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
3/31/04 03/31/2004	0.00	0.00	-15.00	0.00	0.00	15.00	0.00	-15.00
3/31/04 03/31/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
3/31/04 03/31/2004	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
3/31/04 03/31/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
3/31/04 03/31/2004	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
3/31/04 03/31/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
3/31/04 03/31/2004	0.00	0.00	75.00	0.00	0.00	-75.00	0.00	-75.00
3/31/04 03/31/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
3/31/04 03/31/2004	0.00	0.00	-50.00	0.00	0.00	-50.00	0.00	-50.00
4/1/04 04/01/2004	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
4/1/04 04/01/2004	0.00	0.00	-35.00	0.00	0.00	-35.00	0.00	-35.00
4/1/04 04/01/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
4/1/04 04/01/2004	0.00	0.00	-20.00	0.00	0.00	20.00	0.00	-20.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 199 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
4/1/04 04/01/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
4/1/04 04/01/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
4/1/04 04/01/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
4/1/04 04/01/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
4/1/04 04/01/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
4/1/04 04/01/2004	0.00	0.00	115.00	0.00	0.00	-115.00	0.00	-115.00
4/1/04 04/01/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
4/1/04 04/01/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
4/1/04 04/01/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
4/1/04 04/01/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
4/1/04 04/01/2004	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00
4/1/04 04/01/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
4/2/04 04/02/2004	0.00	0.00	35.00	0.00	0.00	35.00	0.00	-35.00
4/2/04 04/02/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
4/2/04 04/02/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
4/2/04 04/02/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
4/2/04 04/02/2004	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 200 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
4/2/04	0.00	0.00	35.00	0.00	0.00	-35.00	0.00	-35.00
04/02/2004								
4/2/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
04/02/2004								
4/2/04	0.00	0.00	35.00	0.00	0.00	-35.00	0.00	-35.00
04/02/2004								
4/2/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
04/02/2004								
4/2/04	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
04/02/2004								
4/2/04	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
04/02/2004								
4/2/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
04/02/2004								
4/2/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
04/02/2004								
4/2/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
04/02/2004								
4/2/04	0.00	0.00	-25.00	0.00	0.00	25.00	0.00	-25.00
04/02/2004								
4/2/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
04/02/2004								
4/2/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
04/02/2004								
4/2/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
04/02/2004								
4/2/04	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
04/02/2004								
4/2/04	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
04/02/2004								
4/2/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
04/02/2004								
4/2/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
04/02/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06

CWFDN - WAM CORE PLUS

CWF06

Page 201 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
4/2/04 04 02 2004	0 00	0 00	5 00	0 00	0 00	5 00	0 00	-5 00
4 2 04 04 02 2004	0 00	0 00	-90 00	0 00	0 00	-90 00	0 00	-90 00
4 2 04 04 02 2004	0 00	0 00	20 00	0 00	0 00	-20 00	0 00	-20 00
4 2 04 04 02 2004	0 00	0 00	5 00	0 00	0 00	5 00	0 00	-5 00
4 2 04 04 02 2004	0 00	0 00	5 00	0 00	0 00	5 00	0 00	-5 00
4 2 04 04 02 2004	0 00	0 00	-45 00	0 00	0 00	-45 00	0 00	-45 00
4 5 04 04 05 2004	0 00	0 00	40 00	0 00	0 00	-40 00	0 00	-40 00
4 5 04 04 05 2004	0 00	0 00	50 00	0 00	0 00	50 00	0 00	-50 00
4 5 04 04 05 2004	0 00	0 00	30 00	0 00	0 00	30 00	0 00	-30 00
4 5 04 04 05 2004	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
4 5 04 04 05 2004	0 00	0 00	45 00	0 00	0 00	-45 00	0 00	-45 00
4 6 04 04 06 2004	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
4 6 04 04 06 2004	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
4 6 04 04 06 2004	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
4 6 04 04 06 2004	0 00	0 00	-10 00	0 00	0 00	10 00	0 00	-10 00
4 7 04 04 07 2004	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
4 7 04 04 07 2004	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 202 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
4 7 04 04.07.2004	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
4 12 04 04.12.2004	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
4 13 04 04.13.2004	0 00	0 00	10 00	0 00	0 00	10 00	0 00	-10 00
4 14 04 04.13.2004	0 00	0 00	45 00	0 00	0 00	45 00	0 00	-45 00
4 13 04 04.13.2004	0 00	0 00	20 00	0 00	0 00	-20 00	0 00	-20 00
4 13 04 04.13.2004	0 00	0 00	75 00	0 00	0 00	75 00	0 00	-75 00
4 13 04 04.13.2004	0 00	0 00	35 00	0 00	0 00	-35 00	0 00	-35 00
4 13 04 04.13.2004	0 00	0 00	20 00	0 00	0 00	-20 00	0 00	-20 00
4 13 04 04.13.2004	0 00	0 00	55 00	0 00	0 00	55 00	0 00	-55 00
4 13 04 04.13.2004	0 00	0 00	45 00	0 00	0 00	-45 00	0 00	-45 00
4 14 04 04.14.2004	0 00	0 00	25 00	0 00	0 00	-25 00	0 00	-25 00
4 14 04 04.14.2004	0 00	0 00	65 00	0 00	0 00	-65 00	0 00	-65 00
4 14 04 04.14.2004	0 00	0 00	20 00	0 00	0 00	20 00	0 00	-20 00
4 14 04 04.14.2004	0 00	0 00	-45 00	0 00	0 00	45 00	0 00	-45 00
4 14 04 04.14.2004	0 00	0 00	5 00	0 00	0 00	5 00	0 00	-5 00
4 15 04 04.15.2004	0 00	0 00	-125 00	0 00	0 00	-125 00	0 00	-125 00
4 16 04 04.16.2004	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 203 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
4/16/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
04/16/2004								
4/16/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
04/16/2004								
4/16/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
04/16/2004								
4/16/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
04/16/2004								
4/19/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
04/19/2004								
4/19/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
04/19/2004								
4/20/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
04/20/2004								
4/20/04	0.00	0.00	-100.00	0.00	0.00	-100.00	0.00	-100.00
04/20/2004								
4/20/04	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
04/20/2004								
4/20/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
04/20/2004								
4/20/04	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00
04/20/2004								
4/20/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
04/20/2004								
4/21/04	0.00	0.00	35.00	0.00	0.00	-35.00	0.00	-35.00
04/21/2004								
4/21/04	0.00	0.00	65.00	0.00	0.00	-65.00	0.00	-65.00
04/21/2004								
4/21/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
04/21/2004								
4/21/04	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00
04/21/2004								
4/21/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
04/21/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06

CWFDN - WAM CORE PLUS

CWF06

Page 204 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
4/21/04 04/21/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
4/21/04 04/21/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
4/21/04 04/21/2004	0.00	0.00	-15.00	0.00	0.00	15.00	0.00	-15.00
4/21/04 04/21/2004	0.00	0.00	60.00	0.00	0.00	-60.00	0.00	-60.00
4/21/04 04/21/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
4/21/04 04/21/2004	0.00	0.00	-100.00	0.00	0.00	100.00	0.00	-100.00
4/21/04 04/21/2004	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
4/21/04 04/21/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
4/21/04 04/21/2004	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
4/21/04 04/21/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
4/21/04 04/21/2004	0.00	0.00	105.00	0.00	0.00	105.00	0.00	-105.00
4/21/04 04/21/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
4/21/04 04/21/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
4/21/04 04/21/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
4/21/04 04/21/2004	0.00	0.00	-115.00	0.00	0.00	115.00	0.00	-115.00
4/21/04 04/21/2004	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00
4/22/04 04/22/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 205 of 445

◆ Realized Gain/Loss Detail

Trader Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
4/22/04	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
04/22/2004								
4/22/04	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
04/22/2004								
4/22/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
04/22/2004								
4/22/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
04/22/2004								
4/22/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
04/22/2004								
4/22/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
04/22/2004								
4/22/04	0.00	0.00	-35.00	0.00	0.00	-35.00	0.00	-35.00
04/22/2004								
4/23/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
04/23/2004								
4/26/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
04/26/2004								
4/26/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
04/26/2004								
4/26/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
04/26/2004								
4/26/04	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
04/26/2004								
4/26/04	0.00	0.00	-90.00	0.00	0.00	-90.00	0.00	-90.00
04/26/2004								
4/26/04	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
04/26/2004								
4/26/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
04/26/2004								
4/26/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
04/26/2004								
4/26/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
04/26/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 206 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
4/26/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
04/26/2004								
4/28/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
04/28/2004								
4/28/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
04/28/2004								
4/28/04	0.00	0.00	40.00	0.00	0.00	40.00	0.00	40.00
04/28/2004								
4/28/04	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
04/28/2004								
4/29/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
04/29/2004								
4/29/04	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
04/29/2004								
4/29/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	5.00
04/29/2004								
4/29/04	0.00	0.00	-30.00	0.00	0.00	30.00	0.00	30.00
04/29/2004								
4/29/04	0.00	0.00	-20.00	0.00	0.00	20.00	0.00	20.00
04/29/2004								
4/29/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
04/29/2004								
4/30/04	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
04/30/2004								
4/30/04	0.00	0.00	195.00	0.00	0.00	-195.00	0.00	-195.00
04/30/2004								
4/30/04	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
04/30/2004								
4/30/04	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
04/30/2004								
4/30/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
04/30/2004								
4/30/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
04/30/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 207 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
4/30/04	0.00	0.00	85.00	0.00	0.00	-85.00	0.00	-85.00
04/30/2004								
4/30/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
04/30/2004								
4/30/04	0.00	0.00	-50.00	0.00	0.00	-50.00	0.00	-50.00
04/30/2004								
4/30/04	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
04/30/2004								
4/30/04	0.00	0.00	-55.00	0.00	0.00	-55.00	0.00	-55.00
04/30/2004								
4/30/04	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
04/30/2004								
4/30/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
04/30/2004								
4/30/04	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
04/30/2004								
4/30/04	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
04/30/2004								
4/30/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
04/30/2004								
4/30/04	0.00	0.00	-30.00	0.00	0.00	30.00	0.00	-30.00
04/30/2004								
4/30/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
04/30/2004								
4/30/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
04/30/2004								
4/30/04	0.00	0.00	70.00	0.00	0.00	-70.00	0.00	-70.00
04/30/2004								
4/30/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
04/30/2004								
4/30/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
04/30/2004								
4/30/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
04/30/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 208 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
4/30/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
04/30/2004								
4/30/04	0.00	0.00	-220.00	0.00	0.00	220.00	0.00	-220.00
04/30/2004								
4/30/04	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
04/30/2004								
4/30/04	0.00	0.00	-20.00	0.00	0.00	20.00	0.00	-20.00
04/30/2004								
5/3/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
05/03/2004								
5/3/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
05/03/2004								
5/5/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
05/05/2004								
5/5/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
05/05/2004								
5/6/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
05/06/2004								
5/6/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
05/06/2004								
5/8/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
05/08/2004								
5/7/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
05/07/2004								
5/7/04	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
05/07/2004								
5/7/04	0.00	0.00	35.00	0.00	0.00	-35.00	0.00	-35.00
05/07/2004								
5/7/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
05/07/2004								
5/7/04	0.00	0.00	30.00	0.00	0.00	30.00	0.00	-30.00
05/07/2004								
5/7/04	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
05/07/2004								

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 209 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
5/7/04 05/07/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
5/7/04 05/07/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
5/7/04 05/07/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
5/7/04 05/07/2004	0.00	0.00	-50.00	0.00	0.00	50.00	0.00	-50.00
5/7/04 05/07/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
5/7/04 05/07/2004	0.00	0.00	30.00	0.00	0.00	30.00	0.00	-30.00
5/7/04 05/07/2004	0.00	0.00	-50.00	0.00	0.00	-50.00	0.00	-50.00
5/7/04 05/07/2004	0.00	0.00	-115.00	0.00	0.00	-115.00	0.00	-115.00
5/7/04 05/07/2004	0.00	0.00	-15.00	0.00	0.00	15.00	0.00	-15.00
5/7/04 05/07/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
5/7/04 05/07/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
5/10/04 05/10/2004	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
5/10/04 05/10/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
5/10/04 05/10/2004	0.00	0.00	-35.00	0.00	0.00	35.00	0.00	-35.00
5/10/04 05/10/2004	0.00	0.00	90.00	0.00	0.00	-90.00	0.00	-90.00
5/11/04 05/11/2004	0.00	0.00	45.00	0.00	0.00	-45.00	0.00	-45.00
5/11/04 05/11/2004	0.00	0.00	-175.00	0.00	0.00	175.00	0.00	-175.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 210 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
5/13/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
05/13/2004								
5/13/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
05/13/2004								
5/13/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
05/13/2004								
5/14/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
05/14/2004								
5/17/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
05/17/2004								
5/17/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
05/17/2004								
5/17/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
05/17/2004								
5/17/04	0.00	0.00	-175.00	0.00	0.00	-175.00	0.00	-175.00
05/17/2004								
5/17/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
05/17/2004								
5/18/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
05/18/2004								
5/18/04	0.00	0.00	30.00	0.00	0.00	-30.00	0.00	-30.00
05/18/2004								
5/18/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
05/18/2004								
5/18/04	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
05/18/2004								
5/20/04	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
05/20/2004								
5/20/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
05/20/2004								
5/20/04	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
05/20/2004								
5/20/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
05/20/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 211 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
5/20/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
05/20/2004								
5/20/04	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
05/20/2004								
5/20/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
05/20/2004								
5/20/04	0.00	0.00	-50.00	0.00	0.00	-50.00	0.00	-50.00
05/20/2004								
5/21/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
05/21/2004								
5/21/04	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
05/21/2004								
5/21/04	0.00	0.00	155.00	0.00	0.00	-155.00	0.00	-155.00
05/21/2004								
5/21/04	0.00	0.00	55.00	0.00	0.00	55.00	0.00	-55.00
05/21/2004								
5/24/04	0.00	0.00	200.00	0.00	0.00	200.00	0.00	-200.00
05/24/2004								
5/24/04	0.00	0.00	165.00	0.00	0.00	165.00	0.00	-165.00
05/24/2004								
5/24/04	0.00	0.00	-50.00	0.00	0.00	-50.00	0.00	-50.00
05/24/2004								
5/25/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
05/25/2004								
5/25/04	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
05/25/2004								
5/25/04	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
05/25/2004								
5/25/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
05/25/2004								
5/25/04	0.00	0.00	-70.00	0.00	0.00	-70.00	0.00	-70.00
05/25/2004								
5/25/04	0.00	0.00	70.00	0.00	0.00	-70.00	0.00	-70.00
05/25/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 212 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
5/26/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
05/26/2004								
5/26/04	0.00	0.00	-20.00	0.00	0.00	20.00	0.00	-20.00
05/26/2004								
5/26/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
05/26/2004								
5/26/04	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
05/26/2004								
5/26/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
05/26/2004								
5/26/04	0.00	0.00	175.00	0.00	0.00	175.00	0.00	-175.00
05/26/2004								
5/26/04	0.00	0.00	165.00	0.00	0.00	-165.00	0.00	-165.00
05/26/2004								
5/27/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
05/27/2004								
5/27/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
05/27/2004								
5/27/04	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
05/27/2004								
5/28/04	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
05/28/2004								
5/28/04	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
05/28/2004								
5/28/04	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
05/28/2004								
5/28/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
05/28/2004								
6/1/04	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
06/01/2004								
6/1/04	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
06/01/2004								
6/1/04	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
06/01/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 213 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
6/1/04 06/01/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
6/1/04 06/01/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
6/1/04 06/01/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
6/1/04 06/01/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
6/1/04 06/01/2004	0.00	0.00	-245.00	0.00	0.00	-245.00	0.00	-245.00
6/1/04 06/01/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
6/1/04 06/01/2004	0.00	0.00	-250.00	0.00	0.00	-250.00	0.00	-250.00
6/1/04 06/01/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
6/1/04 06/01/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
6/1/04 06/01/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
6/2/04 06/02/2004	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00
6/2/04 06/02/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
6/2/04 06/02/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
6/2/04 06/02/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
6/2/04 06/02/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
6/2/04 06/02/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
6/3/04 06/03/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 214 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
6/3/04	0.00	0.00	-605.00	0.00	0.00	-605.00	0.00	-605.00
06/03/2004								
6/3/04	0.00	0.00	-605.00	0.00	0.00	-605.00	0.00	-605.00
06/03/2004								
6/3/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
06/03/2004								
6/3/04	0.00	0.00	-40.00	0.00	0.00	-40.00	0.00	-40.00
06/03/2004								
6/3/04	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
06/03/2004								
6/3/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
06/03/2004								
6/3/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
06/03/2004								
6/3/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
06/03/2004								
6/4/04	0.00	0.00	75.00	0.00	0.00	75.00	0.00	-75.00
06/04/2004								
6/4/04	0.00	0.00	75.00	0.00	0.00	-75.00	0.00	-75.00
06/04/2004								
6/4/04	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
06/04/2004								
6/4/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
06/04/2004								
6/4/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
06/04/2004								
6/4/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
06/04/2004								
6/4/04	0.00	0.00	-30.00	0.00	0.00	30.00	0.00	-30.00
06/04/2004								
6/4/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
06/04/2004								
6/4/04	0.00	0.00	-15.00	0.00	0.00	15.00	0.00	-15.00
06/04/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWF06
CWF06

Page 215 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
6/4/04 06/04/2004	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
6/4/04 06/04/2004	0 00	0 00	15 00	0 00	0 00	-15 00	0 00	-15 00
6/4/04 06/04/2004	0 00	0 00	-70 00	0 00	0 00	70 00	0 00	-70 00
6/4/04 06/04/2004	0 00	0 00	70 00	0 00	0 00	-70 00	0 00	-70 00
6/4/04 06/04/2004	0 00	0 00	5 00	0 00	0 00	5 00	0 00	-5 00
6/4/04 06/04/2004	0 00	0 00	40 00	0 00	0 00	-40 00	0 00	-40 00
6/4/04 06/04/2004	0 00	0 00	40 00	0 00	0 00	-40 00	0 00	-40 00
6/4/04 06/04/2004	0 00	0 00	-20 00	0 00	0 00	20 00	0 00	-20 00
6/4/04 06/04/2004	0 00	0 00	40 00	0 00	0 00	-40 00	0 00	-40 00
6/4/04 06/04/2004	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
6/4/04 06/04/2004	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
6/4/04 06/04/2004	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
6/4/04 06/04/2004	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
6/4/04 06/04/2004	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
6/4/04 06/04/2004	0 00	0 00	10 00	0 00	0 00	10 00	0 00	-10 00
6/4/04 06/04/2004	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
6/4/04 06/04/2004	0 00	0 00	-90 00	0 00	0 00	-90 00	0 00	-90 00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 216 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
6/4/04	0.00	0.00	-90.00	0.00	0.00	-90.00	0.00	-90.00
06/04/2004								
6/4/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
06/04/2004								
6/4/04	0.00	0.00	-120.00	0.00	0.00	120.00	0.00	-120.00
06/04/2004								
6/4/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
06/04/2004								
6/4/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
06/04/2004								
6/4/04	0.00	0.00	-120.00	0.00	0.00	120.00	0.00	-120.00
06/04/2004								
6/4/04	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
06/04/2004								
6/4/04	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
06/04/2004								
6/7/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
06/07/2004								
6/7/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
06/07/2004								
6/7/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
06/07/2004								
6/7/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
06/07/2004								
6/7/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
06/07/2004								
6/7/04	0.00	0.00	-465.00	0.00	0.00	-465.00	0.00	-465.00
06/07/2004								
6/7/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
06/07/2004								
6/7/04	0.00	0.00	-465.00	0.00	0.00	-465.00	0.00	-465.00
06/07/2004								
6/7/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
06/07/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 217 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
6/8/04 06/08/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
6/8/04 06/08/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
6/8/04 06/08/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
6/8/04 06/08/2004	0.00	0.00	-55.00	0.00	0.00	-55.00	0.00	-55.00
6/8/04 06/08/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
6/8/04 06/08/2004	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00
6/8/04 06/08/2004	0.00	0.00	70.00	0.00	0.00	-70.00	0.00	-70.00
6/8/04 06/08/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
6/8/04 06/08/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
6/8/04 06/08/2004	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
6/8/04 06/08/2004	0.00	0.00	-270.00	0.00	0.00	-270.00	0.00	-270.00
6/8/04 06/08/2004	0.00	0.00	240.00	0.00	0.00	-240.00	0.00	-240.00
6/8/04 06/08/2004	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
6/8/04 06/08/2004	0.00	0.00	35.00	0.00	0.00	-35.00	0.00	-35.00
6/8/04 06/08/2004	0.00	0.00	-35.00	0.00	0.00	-35.00	0.00	-35.00
6/9/04 06/09/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
6/9/04 06/09/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 218 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
6/9/04 06/09/2004	0 00	0 00	5 00	0 00	5 00	-5 00	0 00	-5 00
6/9/04 06/09/2004	0 00	0 00	-45 00	0 00	45 00	-45 00	0 00	-45 00
6/9/04 06/09/2004	0 00	0 00	270 00	0 00	270 00	-270 00	0 00	-270 00
6/9/04 06/09/2004	0 00	0 00	270 00	0 00	270 00	-270 00	0 00	-270 00
6/9/04 06/09/2004	0 00	0 00	20 00	0 00	20 00	-20 00	0 00	-20 00
6/9/04 06/09/2004	0 00	0 00	-180 00	0 00	180 00	-180 00	0 00	-180 00
6/9/04 06/09/2004	0 00	0 00	-55 00	0 00	55 00	55 00	0 00	-55 00
6/9/04 06/09/2004	0 00	0 00	-35 00	0 00	35 00	-35 00	0 00	-35 00
6/9/04 06/09/2004	0 00	0 00	20 00	0 00	20 00	-20 00	0 00	-20 00
6/9/04 06/09/2004	0 00	0 00	180 00	0 00	180 00	180 00	0 00	-180 00
6/9/04 06/09/2004	0 00	0 00	5 00	0 00	5 00	-5 00	0 00	-5 00
6/9/04 06/09/2004	0 00	0 00	-105 00	0 00	105 00	-105 00	0 00	-105 00
6/9/04 06/09/2004	0 00	0 00	10 00	0 00	10 00	-10 00	0 00	-10 00
6/10/04 06/10/2004	0 00	0 00	-10 00	0 00	10 00	10 00	0 00	-10 00
6/10/04 06/10/2004	0 00	0 00	-5 00	0 00	5 00	-5 00	0 00	-5 00
6/10/04 06/10/2004	0 00	0 00	5 00	0 00	5 00	-5 00	0 00	-5 00
6/14/04 06/14/2004	0 00	0 00	-95 00	0 00	95 00	-95 00	0 00	-95 00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 219 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
6/14/04 06/14/2004	0.00	0.00	-95.00	0.00	0.00	-95.00	0.00	-95.00
6/15/04 06/15/2004	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
6/15/04 06/15/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
6/15/04 06/15/2004	0.00	0.00	95.00	0.00	0.00	-95.00	0.00	-95.00
6/15/04 06/15/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
6/15/04 06/15/2004	0.00	0.00	65.00	0.00	0.00	-65.00	0.00	-65.00
6/15/04 06/15/2004	0.00	0.00	65.00	0.00	0.00	-65.00	0.00	-65.00
6/15/04 06/15/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
6/15/04 06/15/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
6/15/04 06/15/2004	0.00	0.00	95.00	0.00	0.00	-95.00	0.00	-95.00
6/16/04 06/16/2004	0.00	0.00	-35.00	0.00	0.00	-35.00	0.00	-35.00
6/16/04 06/16/2004	0.00	0.00	80.00	0.00	0.00	-80.00	0.00	-80.00
6/16/04 06/16/2004	0.00	0.00	-80.00	0.00	0.00	-80.00	0.00	-80.00
6/16/04 06/16/2004	0.00	0.00	-35.00	0.00	0.00	-35.00	0.00	-35.00
6/17/04 06/17/2004	0.00	0.00	140.00	0.00	0.00	140.00	0.00	-140.00
6/18/04 06/18/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
6/21/04 06/21/2004	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 220 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
6/21/04 06/21/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
6/21/04 06/21/2004	0.00	0.00	-55.00	0.00	0.00	55.00	0.00	-55.00
6/21/04 06/21/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
6/21/04 06/21/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
6/21/04 06/21/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
6/22/04 06/22/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
6/22/04 06/22/2004	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
6/22/04 06/22/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
6/23/04 06/23/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
6/23/04 06/23/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
6/23/04 06/23/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
6/23/04 06/23/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
6/23/04 06/23/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
6/24/04 06/24/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
6/24/04 06/24/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
6/24/04 06/24/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
6/24/04 06/24/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 221 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
6/24/04 06/24/2004	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
6/24/04 06/24/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
6/25/04 06/25/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
6/25/04 06/25/2004	0.00	0.00	40.00	0.00	0.00	-40.00	0.00	-40.00
6/25/04 06/25/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
6/25/04 06/25/2004	0.00	0.00	30.00	0.00	0.00	-30.00	0.00	-30.00
6/25/04 06/25/2004	0.00	0.00	105.00	0.00	0.00	-105.00	0.00	-105.00
6/25/04 06/25/2004	0.00	0.00	45.00	0.00	0.00	-45.00	0.00	-45.00
6/25/04 06/25/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
6/25/04 06/25/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
6/25/04 06/25/2004	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00
6/25/04 06/25/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
6/25/04 06/25/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
6/28/04 06/28/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
6/28/04 06/28/2004	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
6/28/04 06/28/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
6/28/04 06/28/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 222 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
6/29/04 06/29/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
6/29/04 06/29/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
6/29/04 06/29/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
6/30/04 06/30/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
6/30/04 06/30/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
6/30/04 06/30/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
6/30/04 06/30/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
6/30/04 06/30/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
6/30/04 06/30/2004	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
6/30/04 06/30/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
6/30/04 06/30/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
6/30/04 06/30/2004	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00
6/30/04 06/30/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
6/30/04 06/30/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
6/30/04 06/30/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
6/30/04 06/30/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
6/30/04 06/30/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 223 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
7/1/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
07/01/2004								
7/1/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/01/2004								
7/1/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
07/01/2004								
7/1/04	0.00	0.00	-40.00	0.00	0.00	-40.00	0.00	-40.00
07/01/2004								
7/1/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
07/01/2004								
7/1/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/01/2004								
7/1/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
07/01/2004								
7/1/04	0.00	0.00	-40.00	0.00	0.00	-40.00	0.00	-40.00
07/01/2004								
7/1/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/01/2004								
7/2/04	0.00	0.00	30.00	0.00	0.00	30.00	0.00	-30.00
07/02/2004								
7/2/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
07/02/2004								
7/2/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
07/02/2004								
7/2/04	0.00	0.00	-25.00	0.00	0.00	25.00	0.00	-25.00
07/02/2004								
7/2/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
07/02/2004								
7/2/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/02/2004								
7/2/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
07/02/2004								
7/6/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
07/06/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 224 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
7/6/04 07/06/2004	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
7/6/04 07/06/2004	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
7/6/04 07/06/2004	0 00	0 00	15 00	0 00	0 00	-15 00	0 00	-15 00
7/7/04 07/07/2004	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
7/8/04 07/08/2004	0 00	0 00	15 00	0 00	0 00	-15 00	0 00	-15 00
7/8/04 07/08/2004	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
7/8/04 07/08/2004	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
7/8/04 07/08/2004	0 00	0 00	-145 00	0 00	0 00	-145 00	0 00	-145 00
7/8/04 07/08/2004	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
7/8/04 07/08/2004	0 00	0 00	80 00	0 00	0 00	-80 00	0 00	-80 00
7/8/04 07/08/2004	0 00	0 00	20 00	0 00	0 00	-20 00	0 00	-20 00
7/8/04 07/08/2004	0 00	0 00	5 00	0 00	0 00	5 00	0 00	-5 00
7/8/04 07/08/2004	0 00	0 00	-50 00	0 00	0 00	50 00	0 00	-50 00
7/8/04 07/08/2004	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
7/8/04 07/08/2004	0 00	0 00	25 00	0 00	0 00	-25 00	0 00	-25 00
7/8/04 07/08/2004	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
7/8/04 07/08/2004	0 00	0 00	-40 00	0 00	0 00	-40 00	0 00	-40 00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 225 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
7/8/04 07/08/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
7/9/04 07/09/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
7/9/04 07/09/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
7/9/04 07/09/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
7/9/04 07/09/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
7/9/04 07/09/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
7/9/04 07/09/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
7/9/04 07/09/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
7/12/04 07/12/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
7/12/04 07/12/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
7/12/04 07/12/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
7/12/04 07/12/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
7/13/04 07/13/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
7/14/04 07/14/2004	0.00	0.00	-15.00	0.00	0.00	15.00	0.00	-15.00
7/14/04 07/14/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
7/15/04 07/15/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
7/15/04 07/15/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 226 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
7/15/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
07/15/2004								
7/15/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
07/15/2004								
7/15/04	0.00	0.00	-20.00	0.00	0.00	20.00	0.00	-20.00
07/15/2004								
7/15/04	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
07/15/2004								
7/15/04	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
07/15/2004								
7/15/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
07/15/2004								
7/15/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
07/15/2004								
7/16/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
07/16/2004								
7/16/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/16/2004								
7/16/04	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
07/16/2004								
7/16/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
07/16/2004								
7/16/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
07/16/2004								
7/16/04	0.00	0.00	35.00	0.00	0.00	35.00	0.00	-35.00
07/16/2004								
7/16/04	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
07/16/2004								
7/16/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
07/16/2004								
7/16/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
07/16/2004								
7/16/04	0.00	0.00	-50.00	0.00	0.00	-50.00	0.00	-50.00
07/16/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWF06
CWF06

Page 227 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
7/16/04	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
07/16/2004								
7/16/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
07/16/2004								
7/16/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
07/16/2004								
7/16/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/16/2004								
7/19/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/19/2004								
7/19/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
07/19/2004								
7/19/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/19/2004								
7/19/04	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
07/19/2004								
7/20/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
07/20/2004								
7/20/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
07/20/2004								
7/21/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
07/21/2004								
7/21/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
07/21/2004								
7/21/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
07/21/2004								
7/21/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
07/21/2004								
7/21/04	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
07/21/2004								
7/21/04	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
07/21/2004								
7/21/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
07/21/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 228 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
7/22/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/22/2004								
7/22/04	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
07/22/2004								
7/22/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/22/2004								
7/22/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
07/22/2004								
7/22/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/22/2004								
7/22/04	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
07/22/2004								
7/22/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/22/2004								
7/22/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/22/2004								
7/22/04	0.00	0.00	110.00	0.00	0.00	-110.00	0.00	-110.00
07/22/2004								
7/22/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/22/2004								
7/22/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/22/2004								
7/23/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/23/2004								
7/23/04	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
07/23/2004								
7/23/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/23/2004								
7/26/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
07/26/2004								
7/26/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
07/26/2004								
7/26/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
07/26/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 229 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
7/26/04 07/26/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
7/27/04 07/27/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
7/27/04 07/27/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
7/27/04 07/27/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
7/27/04 07/27/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
7/27/04 07/27/2004	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
7/27/04 07/27/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
7/28/04 07/28/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
7/28/04 07/28/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
7/28/04 07/28/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
7/28/04 07/28/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
7/28/04 07/28/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
7/28/04 07/28/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
7/28/04 07/28/2004	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
7/28/04 07/28/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
7/28/04 07/28/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
7/28/04 07/28/2004	0.00	0.00	-55.00	0.00	0.00	-55.00	0.00	-55.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 230 of 445

◆ Realized Gain/Loss Detail

Trader/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
7/29/04 07/29/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
7/29/04 07/29/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
7/29/04 07/29/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
7/29/04 07/29/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
7/30/04 07/30/2004	0.00	0.00	-20.00	0.00	0.00	20.00	0.00	-20.00
7/30/04 07/30/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
7/30/04 07/30/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
7/30/04 07/30/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
7/30/04 07/30/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
7/30/04 07/30/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
7/30/04 07/30/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
7/30/04 07/30/2004	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
7/30/04 07/30/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
7/30/04 07/30/2004	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
7/30/04 07/30/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
8/2/04 08/02/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
8/2/04 08/02/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 231 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
8/2/04 08/02/2004	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
8/2/04 08/02/2004	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
8/3/04 08/03/2004	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
8/3/04 08/03/2004	0 00	0 00	25 00	0 00	0 00	-25 00	0 00	-25 00
8/3/04 08/03/2004	0 00	0 00	25 00	0 00	0 00	-25 00	0 00	-25 00
8/3/04 08/03/2004	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
8/3/04 08/03/2004	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
8/3/04 08/03/2004	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
8/3/04 08/03/2004	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
8/3/04 08/03/2004	0 00	0 00	-10 00	0 00	0 00	10 00	0 00	-10 00
8/3/04 08/03/2004	0 00	0 00	20 00	0 00	0 00	-20 00	0 00	-20 00
8/3/04 08/03/2004	0 00	0 00	25 00	0 00	0 00	-25 00	0 00	-25 00
8/4/04 08/04/2004	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
8/4/04 08/04/2004	0 00	0 00	20 00	0 00	0 00	-20 00	0 00	-20 00
8/4/04 08/04/2004	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
8/4/04 08/04/2004	0 00	0 00	40 00	0 00	0 00	-40 00	0 00	-40 00
8/4/04 08/04/2004	0 00	0 00	15 00	0 00	0 00	-15 00	0 00	-15 00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 232 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
8/4/04 08/04/2004	0.00	0.00	10.00	0.00	10.00	10.00	0.00	-10.00
8/4/04 08/04/2004	0.00	0.00	10.00	0.00	10.00	10.00	0.00	-10.00
8/4/04 08/04/2004	0.00	0.00	60.00	0.00	60.00	-60.00	0.00	-60.00
8/4/04 08/04/2004	0.00	0.00	40.00	0.00	40.00	-40.00	0.00	-40.00
8/4/04 08/04/2004	0.00	0.00	10.00	0.00	10.00	10.00	0.00	-10.00
8/4/04 08/04/2004	0.00	0.00	20.00	0.00	20.00	-20.00	0.00	-20.00
8/4/04 08/04/2004	0.00	0.00	55.00	0.00	55.00	-55.00	0.00	-55.00
8/4/04 08/04/2004	0.00	0.00	70.00	0.00	70.00	-70.00	0.00	-70.00
8/4/04 08/04/2004	0.00	0.00	10.00	0.00	10.00	10.00	0.00	-10.00
8/5/04 08/05/2004	0.00	0.00	20.00	0.00	20.00	-20.00	0.00	-20.00
8/5/04 08/05/2004	0.00	0.00	5.00	0.00	5.00	5.00	0.00	-5.00
8/5/04 08/05/2004	0.00	0.00	5.00	0.00	5.00	-5.00	0.00	-5.00
8/6/04 08/06/2004	0.00	0.00	25.00	0.00	25.00	25.00	0.00	-25.00
8/6/04 08/06/2004	0.00	0.00	50.00	0.00	50.00	-50.00	0.00	-50.00
8/6/04 08/06/2004	0.00	0.00	10.00	0.00	10.00	-10.00	0.00	-10.00
8/6/04 08/06/2004	0.00	0.00	10.00	0.00	10.00	-10.00	0.00	-10.00
8/6/04 08/06/2004	0.00	0.00	5.00	0.00	5.00	-5.00	0.00	-5.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 233 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
8/6/04 08/06/2004	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
8/6/04 08/06/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
8/6/04 08/06/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
8/6/04 08/06/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
8/6/04 08/06/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
8/6/04 08/06/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
8/6/04 08/06/2004	0.00	0.00	-35.00	0.00	0.00	35.00	0.00	-35.00
8/6/04 08/06/2004	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
8/6/04 08/06/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
8/6/04 08/06/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
8/6/04 08/06/2004	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
8/6/04 08/06/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
8/6/04 08/06/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
8/6/04 08/06/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
8/6/04 08/06/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
8/6/04 08/06/2004	0.00	0.00	-30.00	0.00	0.00	30.00	0.00	-30.00
8/6/04 08/06/2004	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 234 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
8/6/04 08/06/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
8/6/04 08/06/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
8/6/04 08/06/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
8/6/04 08/06/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
8/6/04 08/06/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
8/6/04 08/06/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
8/9/04 08/09/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
8/9/04 08/09/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
8/9/04 08/09/2004	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
8/9/04 08/09/2004	0.00	0.00	50.00	0.00	0.00	-50.00	0.00	-50.00
8/9/04 08/09/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
8/9/04 08/09/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
8/10/04 08/10/2004	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
8/10/04 08/10/2004	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
8/10/04 08/10/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
8/10/04 08/10/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
8/10/04 08/10/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 235 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
8/10/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
08/10/2004								
8/10/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
08/10/2004								
8/11/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
08/11/2004								
8/11/04	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
08/11/2004								
8/11/04	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
08/11/2004								
8/11/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
08/11/2004								
8/11/04	0.00	0.00	30.00	0.00	0.00	-30.00	0.00	-30.00
08/11/2004								
8/11/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
08/11/2004								
8/11/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
08/11/2004								
8/11/04	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
08/11/2004								
8/11/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
08/11/2004								
8/11/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
08/11/2004								
8/12/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
08/12/2004								
8/12/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
08/12/2004								
8/12/04	0.00	0.00	30.00	0.00	0.00	-30.00	0.00	-30.00
08/12/2004								
8/12/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
08/12/2004								
8/12/04	0.00	0.00	80.00	0.00	0.00	-80.00	0.00	-80.00
08/12/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 236 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
8/12/04	0.00	0.00	-40.00	0.00	0.00	-40.00	0.00	-40.00
08/12/2004								
8/12/04	0.00	0.00	-30.00	0.00	0.00	30.00	0.00	-30.00
08/12/2004								
8/12/04	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
08/12/2004								
8/13/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
08/13/2004								
8/13/04	0.00	0.00	45.00	0.00	0.00	-45.00	0.00	-45.00
08/13/2004								
8/13/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
08/13/2004								
8/13/04	0.00	0.00	-60.00	0.00	0.00	-60.00	0.00	-60.00
08/13/2004								
8/13/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
08/13/2004								
8/16/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
08/16/2004								
8/17/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
08/17/2004								
8/17/04	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
08/17/2004								
8/17/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
08/17/2004								
8/18/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
08/18/2004								
8/18/04	0.00	0.00	-40.00	0.00	0.00	-40.00	0.00	-40.00
08/18/2004								
8/18/04	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
08/18/2004								
8/18/04	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
08/18/2004								
8/18/04	0.00	0.00	-35.00	0.00	0.00	-35.00	0.00	-35.00
08/18/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 237 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
8/18/04 08/18/2004	0 00	0 00	20 00	0 00	0 00	-20 00	0 00	-20 00
8/18/04 08/18/2004	0 00	0 00	55 00	0 00	0 00	-55 00	0 00	-55 00
8/18/04 08/18/2004	0 00	0 00	50 00	0 00	0 00	50 00	0 00	-50 00
8/19/04 08/19/2004	0 00	0 00	10 00	0 00	0 00	10 00	0 00	-10 00
8/23/04 08/23/2004	0 00	0 00	10 00	0 00	0 00	10 00	0 00	-10 00
8/24/04 08/24/2004	0 00	0 00	55 00	0 00	0 00	-55 00	0 00	-55 00
8/24/04 08/24/2004	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
8/24/04 08/24/2004	0 00	0 00	15 00	0 00	0 00	-15 00	0 00	-15 00
8/27/04 08/27/2004	0 00	0 00	125 00	0 00	0 00	-125 00	0 00	-125 00
8/27/04 08/27/2004	0 00	0 00	-135 00	0 00	0 00	-135 00	0 00	-135 00
8/27/04 08/27/2004	0 00	0 00	-145 00	0 00	0 00	-145 00	0 00	-145 00
8/27/04 08/27/2004	0 00	0 00	-70 00	0 00	0 00	-70 00	0 00	-70 00
8/30/04 08/30/2004	0 00	0 00	-20 00	0 00	0 00	20 00	0 00	-20 00
8/30/04 08/30/2004	0 00	0 00	45 00	0 00	0 00	-45 00	0 00	-45 00
8/30/04 08/30/2004	0 00	0 00	20 00	0 00	0 00	20 00	0 00	-20 00
8/30/04 08/30/2004	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
8/30/04 08/30/2004	0 00	0 00	25 00	0 00	0 00	25 00	0 00	-25 00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 238 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
8/30/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
08/30/2004								
8/30/04	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
08/30/2004								
8/30/04	0.00	0.00	-35.00	0.00	0.00	35.00	0.00	-35.00
08/30/2004								
8/30/04	0.00	0.00	80.00	0.00	0.00	-80.00	0.00	-80.00
08/30/2004								
8/31/04	0.00	0.00	-180.00	0.00	0.00	-180.00	0.00	-180.00
08/31/2004								
8/31/04	0.00	0.00	-40.00	0.00	0.00	-40.00	0.00	-40.00
08/31/2004								
8/31/04	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
08/31/2004								
8/31/04	0.00	0.00	45.00	0.00	0.00	-45.00	0.00	-45.00
08/31/2004								
8/31/04	0.00	0.00	-55.00	0.00	0.00	-55.00	0.00	-55.00
08/31/2004								
8/31/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
08/31/2004								
8/31/04	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
08/31/2004								
8/31/04	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
08/31/2004								
8/31/04	0.00	0.00	55.00	0.00	0.00	55.00	0.00	-55.00
08/31/2004								
8/31/04	0.00	0.00	235.00	0.00	0.00	-235.00	0.00	-235.00
08/31/2004								
8/31/04	0.00	0.00	-45.00	0.00	0.00	45.00	0.00	-45.00
08/31/2004								
8/31/04	0.00	0.00	-180.00	0.00	0.00	-180.00	0.00	-180.00
08/31/2004								
8/31/04	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
08/31/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 239 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
8/31/04 08/31/2004	0.00	0.00	-40.00	0.00	0.00	-40.00	0.00	-40.00
8/31/04 08/31/2004	0.00	0.00	110.00	0.00	0.00	-110.00	0.00	-110.00
8/31/04 08/31/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
8/31/04 08/31/2004	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00
8/31/04 08/31/2004	0.00	0.00	40.00	0.00	0.00	-40.00	0.00	-40.00
8/31/04 08/31/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
9/1/04 09/01/2004	0.00	0.00	35.00	0.00	0.00	-35.00	0.00	-35.00
9/1/04 09/01/2004	0.00	0.00	-35.00	0.00	0.00	35.00	0.00	-35.00
9/1/04 09/01/2004	0.00	0.00	35.00	0.00	0.00	35.00	0.00	-35.00
9/1/04 09/01/2004	0.00	0.00	50.00	0.00	0.00	-50.00	0.00	-50.00
9/1/04 09/01/2004	0.00	0.00	-35.00	0.00	0.00	-35.00	0.00	-35.00
9/1/04 09/01/2004	0.00	0.00	45.00	0.00	0.00	-45.00	0.00	-45.00
9/1/04 09/01/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
9/2/04 09/02/2004	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
9/2/04 09/02/2004	0.00	0.00	30.00	0.00	0.00	-30.00	0.00	-30.00
9/2/04 09/02/2004	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
9/2/04 09/02/2004	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 240 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
9/3/04 09/03/2004	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
9/3/04 09/03/2004	0.00	0.00	35.00	0.00	0.00	-35.00	0.00	-35.00
9/3/04 09/03/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
9/3/04 09/03/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
9/3/04 09/03/2004	0.00	0.00	40.00	0.00	0.00	-40.00	0.00	-40.00
9/3/04 09/03/2004	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
9/3/04 09/03/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
9/3/04 09/03/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
9/3/04 09/03/2004	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
9/3/04 09/03/2004	0.00	0.00	45.00	0.00	0.00	-45.00	0.00	-45.00
9/3/04 09/03/2004	0.00	0.00	205.00	0.00	0.00	-205.00	0.00	-205.00
9/3/04 09/03/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
9/3/04 09/03/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
9/3/04 09/03/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
9/3/04 09/03/2004	0.00	0.00	-210.00	0.00	0.00	210.00	0.00	-210.00
9/7/04 09/07/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
9/7/04 09/07/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 241 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
9/7/04 09/07/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
9/7/04 09/07/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
9/8/04 09/08/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
9/8/04 09/08/2004	0.00	0.00	-20.00	0.00	0.00	20.00	0.00	-20.00
9/8/04 09/08/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
9/8/04 09/08/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
9/8/04 09/08/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
9/8/04 09/08/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
9/8/04 09/08/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
9/8/04 09/08/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
9/8/04 09/08/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
9/8/04 09/08/2004	0.00	0.00	35.00	0.00	0.00	-35.00	0.00	-35.00
9/8/04 09/08/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
9/8/04 09/08/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
9/8/04 09/08/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
9/9/04 09/09/2004	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
9/9/04 09/09/2004	0.00	0.00	-200.00	0.00	0.00	-200.00	0.00	-200.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 242 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
9/9/04 09/09/2004	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
9/9/04 09/09/2004	0.00	0.00	-120.00	0.00	0.00	-120.00	0.00	-120.00
9/9/04 09/09/2004	0.00	0.00	35.00	0.00	0.00	-35.00	0.00	-35.00
9/9/04 09/09/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
9/9/04 09/09/2004	0.00	0.00	-145.00	0.00	0.00	-145.00	0.00	-145.00
9/9/04 09/09/2004	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
9/9/04 09/09/2004	0.00	0.00	-165.00	0.00	0.00	165.00	0.00	-165.00
9/9/04 09/09/2004	0.00	0.00	30.00	0.00	0.00	-30.00	0.00	-30.00
9/9/04 09/09/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
9/9/04 09/09/2004	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
9/10/04 09/10/2004	0.00	0.00	-105.00	0.00	0.00	-105.00	0.00	-105.00
9/10/04 09/10/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
9/10/04 09/10/2004	0.00	0.00	105.00	0.00	0.00	-105.00	0.00	-105.00
9/10/04 09/10/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
9/10/04 09/10/2004	0.00	0.00	-375.00	0.00	0.00	375.00	0.00	-375.00
9/10/04 09/10/2004	0.00	0.00	-375.00	0.00	0.00	-375.00	0.00	-375.00
9/10/04 09/10/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 243 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
9/10/04	0.00	0.00	-105.00	0.00	0.00	-105.00	0.00	-105.00
09/10/2004								
9/10/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
09/10/2004								
9/10/04	0.00	0.00	60.00	0.00	0.00	-60.00	0.00	-60.00
09/10/2004								
9/13/04	0.00	0.00	125.00	0.00	0.00	-125.00	0.00	-125.00
09/13/2004								
9/13/04	0.00	0.00	50.00	0.00	0.00	-50.00	0.00	-50.00
09/13/2004								
9/13/04	0.00	0.00	-20.00	0.00	0.00	20.00	0.00	-20.00
09/13/2004								
9/13/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
09/13/2004								
9/13/04	0.00	0.00	-60.00	0.00	0.00	-60.00	0.00	-60.00
09/13/2004								
9/13/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
09/13/2004								
9/13/04	0.00	0.00	-90.00	0.00	0.00	-90.00	0.00	-90.00
09/13/2004								
9/13/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
09/13/2004								
9/13/04	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
09/13/2004								
9/13/04	0.00	0.00	170.00	0.00	0.00	170.00	0.00	-170.00
09/13/2004								
9/14/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
09/14/2004								
9/14/04	0.00	0.00	155.00	0.00	0.00	-155.00	0.00	-155.00
09/14/2004								
9/14/04	0.00	0.00	-205.00	0.00	0.00	-205.00	0.00	-205.00
09/14/2004								
9/14/04	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
09/14/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 244 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
9/14/04 09/14/2004	0.00	0.00	-225.00	0.00	0.00	-225.00	0.00	-225.00
9/14/04 09/14/2004	0.00	1.00	5.00	0.00	0.00	5.00	0.00	-5.00
9/14/04 09/14/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
9/14/04 09/14/2004	0.00	0.00	-225.00	0.00	0.00	-225.00	0.00	-225.00
9/14/04 09/14/2004	0.00	0.00	50.00	0.00	0.00	-50.00	0.00	-50.00
9/15/04 09/15/2004	0.00	0.00	330.00	0.00	0.00	-330.00	0.00	-330.00
9/15/04 09/15/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
9/15/04 09/15/2004	0.00	0.00	45.00	0.00	0.00	-45.00	0.00	-45.00
9/15/04 09/15/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
9/15/04 09/15/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
9/15/04 09/15/2004	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00
9/15/04 09/15/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
9/15/04 09/15/2004	0.00	0.00	45.00	0.00	0.00	-45.00	0.00	-45.00
9/15/04 09/15/2004	0.00	0.00	-105.00	0.00	0.00	-105.00	0.00	-105.00
9/15/04 09/15/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
9/15/04 09/15/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
9/15/04 09/15/2004	0.00	0.00	-330.00	0.00	0.00	-330.00	0.00	-330.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 245 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
9/15/04 09/15/2004	0.00	0.00	-170.00	0.00	0.00	-170.00	0.00	-170.00
9/15/04 09/15/2004	0.00	0.00	-105.00	0.00	0.00	-105.00	0.00	-105.00
9/15/04 09/15/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
9/15/04 09/15/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
9/15/04 09/15/2004	0.00	0.00	-175.00	0.00	0.00	-175.00	0.00	-175.00
9/16/04 09/16/2004	0.00	0.00	-40.00	0.00	0.00	-40.00	0.00	-40.00
9/16/04 09/16/2004	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
9/16/04 09/16/2004	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
9/16/04 09/16/2004	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
9/16/04 09/16/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
9/16/04 09/16/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
9/16/04 09/16/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
9/16/04 09/16/2004	0.00	0.00	-65.00	0.00	0.00	-65.00	0.00	-65.00
9/16/04 09/16/2004	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
9/16/04 09/16/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
9/16/04 09/16/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
9/16/04 09/16/2004	0.00	0.00	40.00	0.00	0.00	-40.00	0.00	-40.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 246 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
9/16/04 09/16/2004	0.00	0.00	40.00	0.00	0.00	40.00	0.00	-40.00
9/16/04 09/16/2004	0.00	0.00	-60.00	0.00	0.00	-60.00	0.00	-60.00
9/16/04 09/16/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
9/16/04 09/16/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
9/16/04 09/16/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
9/16/04 09/16/2004	0.00	0.00	65.00	0.00	0.00	-65.00	0.00	-65.00
9/16/04 09/16/2004	0.00	0.00	-15.00	0.00	0.00	15.00	0.00	-15.00
9/16/04 09/16/2004	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
9/17/04 09/17/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
9/17/04 09/17/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
9/17/04 09/17/2004	0.00	0.00	170.00	0.00	0.00	-170.00	0.00	-170.00
9/17/04 09/17/2004	0.00	0.00	70.00	0.00	0.00	-70.00	0.00	-70.00
9/17/04 09/17/2004	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
9/17/04 09/17/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
9/17/04 09/17/2004	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
9/17/04 09/17/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
9/17/04 09/17/2004	0.00	0.00	-75.00	0.00	0.00	75.00	0.00	-75.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWF06
CWF06

Page 247 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
9/17/04 09/17/2004	0.00	0.00	-170.00	0.00	0.00	-170.00	0.00	-170.00
9/20/04 09/20/2004	0.00	0.00	-40.00	0.00	0.00	-40.00	0.00	-40.00
9/20/04 09/20/2004	0.00	0.00	-85.00	0.00	0.00	-85.00	0.00	-85.00
9/20/04 09/20/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
9/20/04 09/20/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
9/20/04 09/20/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
9/20/04 09/20/2004	0.00	0.00	-85.00	0.00	0.00	-85.00	0.00	-85.00
9/20/04 09/20/2004	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
9/20/04 09/20/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
9/20/04 09/20/2004	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
9/21/04 09/21/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
9/21/04 09/21/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
9/21/04 09/21/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
9/21/04 09/21/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
9/21/04 09/21/2004	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
9/21/04 09/21/2004	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
9/21/04 09/21/2004	0.00	0.00	-130.00	0.00	0.00	130.00	0.00	-130.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 248 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
9/21/04 09/21/2004	0.00	0.00	45.00	0.00	0.00	-45.00	0.00	-45.00
9/21/04 09/21/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
9/21/04 09/21/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
9/21/04 09/21/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
9/21/04 09/21/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
9/21/04 09/21/2004	0.00	0.00	-100.00	0.00	0.00	-100.00	0.00	-100.00
9/21/04 09/21/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
9/21/04 09/21/2004	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
9/21/04 09/21/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
9/21/04 09/21/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
9/22/04 09/22/2004	0.00	0.00	35.00	0.00	0.00	-35.00	0.00	-35.00
9/22/04 09/22/2004	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
9/22/04 09/22/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
9/22/04 09/22/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
9/22/04 09/22/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
9/22/04 09/22/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
9/22/04 09/22/2004	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 249 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
9/22/04	0 00	0 00	-30 00	0 00	0 00	-30 00	0 00	-30 00
09/22/2004								
9/22/04	0 00	0 00	-70 00	0 00	0 00	-70 00	0 00	-70 00
09/22/2004								
9/22/04	0 00	0 00	35 00	0 00	0 00	-35 00	0 00	-35 00
09/22/2004								
9/22/04	0 00	0 00	15 00	0 00	0 00	-15 00	0 00	-15 00
09/22/2004								
9/22/04	0 00	0 00	15 00	0 00	0 00	-15 00	0 00	-15 00
09/22/2004								
9/22/04	0 00	0 00	205 00	0 00	0 00	-205 00	0 00	-205 00
09/22/2004								
9/24/04	0 00	0 00	5 00	0 00	0 00	5 00	0 00	-5 00
09/24/2004								
9/24/04	0 00	0 00	55 00	0 00	0 00	-55 00	0 00	-55 00
09/24/2004								
9/24/04	0 00	0 00	20 00	0 00	0 00	20 00	0 00	-20 00
09/24/2004								
9/24/04	0 00	0 00	35 00	0 00	0 00	-35 00	0 00	-35 00
09/24/2004								
9/24/04	0 00	0 00	45 00	0 00	0 00	-45 00	0 00	-45 00
09/24/2004								
9/27/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
09/27/2004								
9/27/04	0 00	0 00	20 00	0 00	0 00	-20 00	0 00	-20 00
09/27/2004								
9/27/04	0 00	0 00	15 00	0 00	0 00	-15 00	0 00	-15 00
09/27/2004								
9/27/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
09/27/2004								
9/27/04	0 00	0 00	-55 00	0 00	0 00	-55 00	0 00	-55 00
09/27/2004								
9/27/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
09/27/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06
 Page 250 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
9/28/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
09/28/2004								
9/28/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
09/28/2004								
9/28/04	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
09/28/2004								
9/28/04	0 00	0 00	35 00	0 00	0 00	-35 00	0 00	-35 00
09/28/2004								
9/29/04	0 00	0 00	-20 00	0 00	0 00	20 00	0 00	-20 00
09/29/2004								
9/29/04	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
09/29/2004								
9/29/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
09/29/2004								
9/29/04	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
09/29/2004								
9/29/04	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
09/29/2004								
9/29/04	0 00	0 00	25 00	0 00	0 00	-25 00	0 00	-25 00
09/29/2004								
9/30/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
09/30/2004								
9/30/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
09/30/2004								
9/30/04	0 00	0 00	25 00	0 00	0 00	-25 00	0 00	-25 00
09/30/2004								
9/30/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
09/30/2004								
9/30/04	0 00	0 00	-15 00	0 00	0 00	15 00	0 00	-15 00
09/30/2004								
9/30/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
09/30/2004								
9/30/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
09/30/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 251 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
9/30/04 09/30/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
9/30/04 09/30/2004	0.00	0.00	-25.00	0.00	0.00	25.00	0.00	-25.00
9/30/04 09/30/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
10/1/04 10/01/2004	0.00	0.00	30.00	0.00	0.00	-30.00	0.00	-30.00
10/1/04 10/01/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
10/4/04 10/04/2004	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
10/4/04 10/04/2004	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
10/4/04 10/04/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
10/4/04 10/04/2004	0.00	0.00	-55.30	0.00	0.00	-55.00	0.00	-55.00
10/4/04 10/04/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
10/4/04 10/04/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
10/4/04 10/04/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
10/5/04 10/05/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
10/5/04 10/05/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
10/5/04 10/05/2004	0.00	0.00	30.00	0.00	0.00	-30.00	0.00	-30.00
10/5/04 10/05/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
10/5/04 10/05/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 252 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
10/6/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
10/06/2004								
10/6/04	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
10/06/2004								
10/6/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
10/06/2004								
10/6/04	0.00	0.00	-20.00	0.00	0.00	20.00	0.00	-20.00
10/06/2004								
10/6/04	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
10/06/2004								
10/6/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
10/06/2004								
10/6/04	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
10/06/2004								
10/6/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
10/06/2004								
10/7/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
10/07/2004								
10/7/04	0.00	0.00	-55.00	0.00	0.00	-55.00	0.00	-55.00
10/07/2004								
10/7/04	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
10/07/2004								
10/7/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
10/07/2004								
10/7/04	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
10/07/2004								
10/7/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
10/07/2004								
10/7/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
10/07/2004								
10/7/04	0.00	0.00	1,370.00	0.00	0.00	-1,370.00	0.00	-1,370.00
10/07/2004								
10/7/04	0.00	0.00	-60.00	0.00	0.00	-60.00	0.00	-60.00
10/07/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 253 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
10/6/04 10/08/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
10/8/04 10/08/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
10/8/04 10/08/2004	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
10/8/04 10/08/2004	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
10/8/04 10/08/2004	0.00	0.00	-35.00	0.00	0.00	35.00	0.00	-35.00
10/8/04 10/08/2004	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
10/8/04 10/08/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
10/8/04 10/08/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
10/8/04 10/08/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
10/8/04 10/08/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
10/8/04 10/08/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
10/8/04 10/08/2004	0.00	0.00	30.00	0.00	0.00	-30.00	0.00	-30.00
10/12/04 10/12/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
10/12/04 10/12/2004	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
10/12/04 10/12/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
10/12/04 10/12/2004	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
10/12/04 10/12/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 254 of 445

◆ Realized Gain/Loss Detail

Trade Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
10/12/04	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
10/12/2004								
10/12/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
10/12/2004								
10/12/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
10/12/2004								
10/12/04	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
10/12/2004								
10/13/04	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
10/13/2004								
10/13/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
10/13/2004								
10/13/04	0.00	0.00	-40.00	0.00	0.00	-40.00	0.00	-40.00
10/13/2004								
10/13/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
10/13/2004								
10/14/04	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
10/14/2004								
10/14/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
10/14/2004								
10/14/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
10/14/2004								
10/14/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
10/14/2004								
10/14/04	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00
10/14/2004								
10/14/04	0.00	0.00	-60.00	0.00	0.00	-60.00	0.00	-60.00
10/14/2004								
10/14/04	0.00	0.00	-80.00	0.00	0.00	-80.00	0.00	-80.00
10/14/2004								
10/14/04	0.00	0.00	60.00	0.00	0.00	-60.00	0.00	-60.00
10/14/2004								
10/14/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
10/14/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 255 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
10/14/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
10/14/2004								
10/14/04	0.00	0.00	35.00	0.00	0.00	35.00	0.00	-35.00
10/14/2004								
10/14/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
10/14/2004								
10/15/04	0.00	0.00	30.00	0.00	0.00	30.00	0.00	-30.00
10/15/2004								
10/15/04	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
10/15/2004								
10/15/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
10/15/2004								
10/15/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
10/15/2004								
10/15/04	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
10/15/2004								
10/15/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
10/15/2004								
10/15/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
10/15/2004								
10/15/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
10/15/2004								
10/15/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
10/15/2004								
10/15/04	0.00	0.00	35.00	0.00	0.00	-35.00	0.00	-35.00
10/15/2004								
10/18/04	0.00	0.00	-5.00	0.00	0.00	5.00	0.00	-5.00
10/18/2004								
10/18/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
10/18/2004								
10/18/04	0.00	0.00	-55.00	0.00	0.00	-55.00	0.00	-55.00
10/18/2004								
10/18/04	0.00	0.00	-35.00	0.00	0.00	-35.00	0.00	-35.00
10/18/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 256 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
10/18/04 10/18/2004	0 00	0 00	-15 00	0 00	0 00	15 00	0 00	-15 00
10/18/04 10/18/2004	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
10/18/04 10/18/2004	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
10/18/04 10/18/2004	0 00	0 00	55 00	0 00	0 00	-55 00	0 00	-55 00
10/19/04 10/19/2004	0 00	0 00	35 00	0 00	0 00	-35 00	0 00	-35 00
10/19/04 10/19/2004	0 00	0 00	20 00	0 00	0 00	-20 00	0 00	-20 00
10/19/04 10/19/2004	0 00	0 00	-45 00	0 00	0 00	-45 00	0 00	-45 00
10/20/04 10/20/2004	0 00	0 00	-35 00	0 00	0 00	-35 00	0 00	-35 00
10/20/04 10/20/2004	0 00	0 00	10 00	0 00	0 00	-10 00	0 00	-10 00
10/20/04 10/20/2004	0 00	0 00	20 00	0 00	0 00	-20 00	0 00	-20 00
10/21/04 10/21/2004	0 00	0 00	15 00	0 00	0 00	15 00	0 00	-15 00
10/21/04 10/21/2004	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
10/21/04 10/21/2004	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
10/21/04 10/21/2004	0 00	0 00	15 00	0 00	0 00	-15 00	0 00	-15 00
10/21/04 10/21/2004	0 00	0 00	-5 00	0 00	0 00	5 00	0 00	-5 00
10/22/04 10/22/2004	0 00	0 00	5 00	0 00	0 00	-5 00	0 00	-5 00
10/22/04 10/22/2004	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 257 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
10/22/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
10/22/2004								
10/22/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
10/22/2004								
10/22/04	0.00	0.00	15.00	0.00	0.00	15.00	0.00	-15.00
10/22/2004								
10/22/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
10/22/2004								
10/22/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
10/22/2004								
10/22/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
10/22/2004								
10/22/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
10/22/2004								
10/22/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
10/22/2004								
10/22/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
10/22/2004								
10/25/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
10/25/2004								
10/25/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
10/25/2004								
10/25/04	0.00	0.00	45.00	0.00	0.00	-45.00	0.00	-45.00
10/25/2004								
10/25/04	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
10/25/2004								
10/25/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
10/25/2004								
10/25/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
10/25/2004								
10/25/04	0.00	0.00	-30.00	0.00	0.00	30.00	0.00	-30.00
10/25/2004								
10/25/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
10/25/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 258 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
10/25/04 10/25/2004	0.00	0.00	-30.00	0.00	0.00	30.00	0.00	-30.00
10/25/04 10/25/2004	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
10/25/04 10/25/2004	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00
10/25/04 10/25/2004	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
10/26/04 10/26/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
10/26/04 10/26/2004	0.00	0.00	-230.00	0.00	0.00	-230.00	0.00	-230.00
10/26/04 10/26/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
10/26/04 10/26/2004	0.00	0.00	-50.00	0.00	0.00	-50.00	0.00	-50.00
10/26/04 10/26/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
10/26/04 10/26/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
10/26/04 10/26/2004	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
10/26/04 10/26/2004	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
10/26/04 10/26/2004	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
10/26/04 10/26/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
10/26/04 10/26/2004	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
10/27/04 10/27/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
10/27/04 10/27/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number: **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 259 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
10/27/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
10/27/2004								
10/27/04	0.00	0.00	30.00	0.00	0.00	-30.00	0.00	-30.00
10/27/2004								
10/27/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
10/27/2004								
10/28/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
10/28/2004								
10/28/04	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00
10/28/2004								
10/28/04	0.00	0.00	20.00	0.00	0.00	20.00	0.00	-20.00
10/28/2004								
10/28/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
10/28/2004								
10/28/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
10/28/2004								
10/28/04	0.00	0.00	30.00	0.00	0.00	-30.00	0.00	-30.00
10/28/2004								
11/1/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
11/01/2004								
11/1/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
11/01/2004								
11/1/04	0.00	0.00	45.00	0.00	0.00	-45.00	0.00	-45.00
11/01/2004								
11/1/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
11/01/2004								
11/1/04	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
11/01/2004								
11/2/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
11/02/2004								
11/2/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
11/02/2004								
11/3/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
11/03/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 260 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
11/3/04	0.00	0.00	-80.00	0.00	0.00	-80.00	0.00	-80.00
11/03/2004								
11/4/04	0.00	0.00	55.00	0.00	0.00	-55.00	0.00	-55.00
11/04/2004								
11/4/04	0.00	0.00	-15.00	0.00	0.00	15.00	0.00	-15.00
11/04/2004								
11/4/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
11/04/2004								
11/4/04	0.00	0.00	-40.00	0.00	0.00	-40.00	0.00	-40.00
11/04/2004								
11/5/04	0.00	0.00	-55.00	0.00	0.00	-55.00	0.00	-55.00
11/05/2004								
11/5/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
11/05/2004								
11/5/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
11/05/2004								
11/5/04	0.00	0.00	-40.00	0.00	0.00	-40.00	0.00	-40.00
11/05/2004								
11/5/04	0.00	0.00	15.00	0.00	0.00	-15.00	0.00	-15.00
11/05/2004								
11/5/04	0.00	0.00	-65.00	0.00	0.00	-65.00	0.00	-65.00
11/05/2004								
11/5/04	0.00	0.00	35.00	0.00	0.00	-35.00	0.00	-35.00
11/05/2004								
11/5/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
11/05/2004								
11/5/04	0.00	0.00	-80.00	0.00	0.00	-80.00	0.00	-80.00
11/05/2004								
11/5/04	0.00	0.00	-35.00	0.00	0.00	-35.00	0.00	-35.00
11/05/2004								
11/5/04	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
11/05/2004								
11/5/04	0.00	0.00	-65.00	0.00	0.00	-65.00	0.00	-65.00
11/05/2004								

Realiz. G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 261 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
11/5/04 11/05/2004	0.00	0.00	-65.00	0.00	0.00	-65.00	0.00	-65.00
11/5/04 11/05/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
11/5/04 11/05/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
11/5/04 11/05/2004	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
11/5/04 11/05/2004	0.00	0.00	80.00	0.00	0.00	-80.00	0.00	-80.00
11/5/04 11/05/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
11/5/04 11/05/2004	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
11/5/04 11/05/2004	0.00	0.00	-115.00	0.00	0.00	-115.00	0.00	-115.00
11/5/04 11/05/2004	0.00	0.00	-55.00	0.00	0.00	-55.00	0.00	-55.00
11/5/04 11/05/2004	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
11/5/04 11/05/2004	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
11/5/04 11/05/2004	0.00	0.00	40.00	0.00	0.00	-40.00	0.00	-40.00
11/8/04 11/08/2004	0.00	0.00	-75.00	0.00	0.00	-75.00	0.00	-75.00
11/8/04 11/08/2004	0.00	0.00	25.00	0.00	0.00	25.00	0.00	-25.00
11/8/04 11/08/2004	0.00	0.00	45.00	0.00	0.00	-45.00	0.00	-45.00
11/8/04 11/08/2004	0.00	0.00	-115.00	0.00	0.00	115.00	0.00	-115.00
11/8/04 11/08/2004	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 262 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
11/8/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
11/08/2004								
11/9/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
11/09/2004								
11/9/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
11/09/2004								
11/9/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
11/09/2004								
11/9/04	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
11/09/2004								
11/9/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
11/09/2004								
11/9/04	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00
11/09/2004								
11/9/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
11/09/2004								
11/9/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
11/09/2004								
11/9/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
11/09/2004								
11/9/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
11/09/2004								
11/9/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
11/09/2004								
11/10/04	0.00	0.00	-10.00	0.00	0.00	10.00	0.00	-10.00
11/10/2004								
11/10/04	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
11/10/2004								
11/10/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
11/10/2004								
11/10/04	0.00	0.00	-35.00	0.00	0.00	-35.00	0.00	-35.00
11/10/2004								
11/10/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
11/10/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 263 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
11/10/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
11/10/2004								
11/10/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
11/10/2004								
11/10/04	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
11/10/2004								
11/10/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
11/10/2004								
11/10/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
11/10/2004								
11/10/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
11/10/2004								
11/10/04	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00
11/10/2004								
11/12/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
11/12/2004								
11/12/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
11/12/2004								
11/12/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
11/12/2004								
11/12/04	0.00	0.00	10.00	0.00	0.00	10.00	0.00	-10.00
11/12/2004								
11/12/04	0.00	0.00	10.00	0.00	0.00	-10.00	0.00	-10.00
11/12/2004								
11/12/04	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
11/12/2004								
11/12/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
11/12/2004								
11/15/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
11/15/2004								
11/15/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
11/15/2004								
11/15/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
11/15/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number **CWF06**
CWFDN - WAM CORE PLUS
CWF06

Page 264 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
11/15/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
11/15/2004								
11/15/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
11/15/2004								
11/15/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
11/15/2004								
11/15/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
11/15/2004								
11/15/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
11/15/2004								
11/15/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
11/15/2004								
11/16/04	0.00	0.00	-25.00	0.00	0.00	25.00	0.00	-25.00
11/16/2004								
11/16/04	0.00	0.00	5.00	0.00	0.00	-5.00	0.00	-5.00
11/16/2004								
11/16/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
11/16/2004								
11/16/04	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
11/16/2004								
11/16/04	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
11/16/2004								
11/16/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
11/16/2004								
11/16/04	0.00	0.00	25.00	0.00	0.00	-25.00	0.00	-25.00
11/16/2004								
11/16/04	0.00	0.00	20.00	0.00	0.00	-20.00	0.00	-20.00
11/16/2004								
11/16/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
11/16/2004								
11/16/04	0.00	0.00	-35.00	0.00	0.00	-35.00	0.00	-35.00
11/16/2004								
11/16/04	0.00	0.00	5.00	0.00	0.00	5.00	0.00	-5.00
11/16/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 265 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
11/17/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
11/17/2004								
11/17/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
11/17/2004								
11/17/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
11/17/2004								
11/17/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
11/17/2004								
11/17/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
11/17/2004								
11/17/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
11/17/2004								
11/17/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
11/17/2004								
11/17/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
11/17/2004								
11/17/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
11/17/2004								
11/17/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
11/17/2004								
11/18/04	0 00	0 00	-60 00	0 00	0 00	-60 00	0 00	-60 00
11/18/2004								
11/18/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
11/18/2004								
11/18/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
11/18/2004								
11/19/04	0 00	0 00	-35 00	0 00	0 00	-35 00	0 00	-35 00
11/19/2004								
11/19/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
11/19/2004								
11/19/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
11/19/2004								
11/19/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
11/19/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 266 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
11/19/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
11/19/2004 1								
11/22/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
11/22/2004 1								
11/22/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
11/22/2004 1								
11/22/04	0 00	0 00	-30 00	0 00	0 00	-30 00	0 00	-30 00
11/22/2004 1								
11/22/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
11/22/2004 1								
11/22/04	0 00	0 00	-30 00	0 00	0 00	-30 00	0 00	-30 00
11/22/2004 1								
11/22/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
11/22/2004 1								
11/23/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
11/23/2004 1								
11/23/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
11/23/2004 1								
11/23/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
11/23/2004 1								
11/23/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
11/23/2004 1								
11/23/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
11/23/2004 1								
11/23/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
11/23/2004 1								
11/23/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
11/23/2004 1								
11/23/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
11/23/2004 1								
11/24/04	0 00	0 00	-50 00	0 00	0 00	-50 00	0 00	-50 00
11/24/2004 1								
11/24/04	0 00	0 00	-140 00	0 00	0 00	-140 00	0 00	-140 00
11/24/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 267 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
11/24/04	0 00	0 00	-355 00	0 00	0 00	-355 00	0 00	-355 00
11/24/2004								
11/24/04	0 00	0 00	-50 00	0 00	0 00	-50 00	0 00	-50 00
11/24/2004								
11/24/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
11/24/2004								
11/24/04	0 00	0 00	-375 00	0 00	0 00	-375 00	0 00	-375 00
11/24/2004								
11/24/04	0 00	0 00	-140 00	0 00	0 00	-140 00	0 00	-140 00
11/24/2004								
11/26/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
11/26/2004								
11/26/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
11/26/2004								
11/28/04	0 00	0 00	-310 00	0 00	0 00	-310 00	0 00	-310 00
11/28/2004								
11/26/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
11/26/2004								
11/29/04	0 00	0 00	-230 00	0 00	0 00	-230 00	0 00	-230 00
11/29/2004								
11/29/04	0 00	0 00	-70 00	0 00	0 00	-70 00	0 00	-70 00
11/29/2004								
11/29/04	0 00	0 00	-175 00	0 00	0 00	-175 00	0 00	-175 00
11/29/2004								
11/29/04	0 00	0 00	-75 00	0 00	0 00	-75 00	0 00	-75 00
11/29/2004								
11/29/04	0 00	0 00	-105 00	0 00	0 00	-105 00	0 00	-105 00
11/29/2004								
11/29/04	0 00	0 00	-175 00	0 00	0 00	-175 00	0 00	-175 00
11/29/2004								
11/29/04	0 00	0 00	-65 00	0 00	0 00	-65 00	0 00	-65 00
11/29/2004								
11/29/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
11/29/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 268 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
11/29/04	0 00	0 00	-175 00	0 00	0 00	-175 00	0 00	-175 00
11/29/2004								
11/30/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
11/30/2004								
11/30/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
11/30/2004								
11/30/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
11/30/2004								
11/30/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
11/30/2004								
12/1/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
12/01/2004								
12/1/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
12/01/2004								
12/1/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/01/2004								
12/1/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/01/2004								
12/2/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/02/2004								
12/2/04	0 00	0 00	-50 00	0 00	0 00	-50 00	0 00	-50 00
12/02/2004								
12/2/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
12/02/2004								
12/2/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
12/02/2004								
12/2/04	0 00	0 00	-40 00	0 00	0 00	-40 00	0 00	-40 00
12/02/2004								
12/2/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
12/02/2004								
12/2/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/02/2004								
12/2/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
12/02/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 269 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
12/2/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/02/2004 1								
12/2/04	0 00	0 00	-35 00	0 00	0 00	-35 00	0 00	-35 00
12/02/2004 1								
12/2/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/02/2004 1								
12/2/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
12/02/2004 1								
12/2/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
12/02/2004 1								
12/3/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/03/2004 1								
12/3/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/03/2004 1								
12/3/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/03/2004 1								
12/3/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/03/2004 1								
12/3/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/03/2004 1								
12/3/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/03/2004 1								
12/3/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
12/03/2004 1								
12/3/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
12/03/2004 1								
12/3/04	0 00	0 00	-45 00	0 00	0 00	-45 00	0 00	-45 00
12/03/2004 1								
12/3/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/03/2004 1								
12/3/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/03/2004 1								
12/3/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
12/03/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 270 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
12/3/04	0 00	0 00	-60 00	0 00	0 00	-60 00	0 00	-60 00
12/03/2004								
12/6/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/06/2004								
12/6/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/06/2004								
12/6/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
12/06/2004								
12/6/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/06/2004								
12/6/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/06/2004								
12/6/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/06/2004								
12/6/04	0 00	0 00	-245 00	0 00	0 00	-245 00	0 00	-245 00
12/06/2004								
12/6/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/06/2004								
12/6/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
12/06/2004								
12/6/04	0 00	0 00	-245 00	0 00	0 00	-245 00	0 00	-245 00
12/06/2004								
12/6/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/06/2004								
12/6/04	0 00	0 00	-60 00	0 00	0 00	-60 00	0 00	-60 00
12/06/2004								
12/7/04	0 00	0 00	-105 00	0 00	0 00	-105 00	0 00	-105 00
12/07/2004								
12/7/04	0 00	0 00	-105 00	0 00	0 00	-105 00	0 00	-105 00
12/07/2004								
12/7/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
12/07/2004								
12/8/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
12/08/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 271 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
12/8/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
12/08/2004								
12/8/04	0.00	0.00	-40.00	0.00	0.00	-40.00	0.00	-40.00
12/08/2004								
12/8/04	0.00	0.00	-35.00	0.00	0.00	-35.00	0.00	-35.00
12/08/2004								
12/8/04	0.00	0.00	-40.00	0.00	0.00	-40.00	0.00	-40.00
12/08/2004								
12/8/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
12/08/2004								
12/8/04	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
12/09/2004								
12/9/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
12/09/2004								
12/9/04	0.00	0.00	-70.00	0.00	0.00	-70.00	0.00	-70.00
12/09/2004								
12/9/04	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00
12/09/2004								
12/9/04	0.00	0.00	-65.00	0.00	0.00	-65.00	0.00	-65.00
12/09/2004								
12/9/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
12/09/2004								
12/9/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
12/09/2004								
12/9/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
12/09/2004								
12/9/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
12/09/2004								
12/9/04	0.00	0.00	-10.00	0.00	0.00	-10.00	0.00	-10.00
12/09/2004								
12/9/04	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00
12/09/2004								
12/9/04	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00
12/09/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06

CWFDN - WAM CORE PLUS

CWF06

Page 272 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
12/9/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
12/09/2004								
12/9/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
12/09/2004								
12/9/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
12/09/2004								
12/9/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
12/09/2004								
12/9/04	0.00	0.00	-70.00	0.00	0.00	-70.00	0.00	-70.00
12/09/2004								
12/9/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
12/09/2004								
12/9/04	0.00	0.00	-45.00	0.00	0.00	-45.00	0.00	-45.00
12/09/2004								
12/9/04	0.00	0.00	-60.00	0.00	0.00	-60.00	0.00	-60.00
12/09/2004								
12/9/04	0.00	0.00	-15.00	0.00	0.00	-15.00	0.00	-15.00
12/09/2004								
12/9/04	0.00	0.00	-30.00	0.00	0.00	-30.00	0.00	-30.00
12/09/2004								
12/9/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
12/09/2004								
12/9/04	0.00	0.00	-20.00	0.00	0.00	-20.00	0.00	-20.00
12/09/2004								
12/10/04	0.00	0.00	-25.00	0.00	0.00	-25.00	0.00	-25.00
12/10/2004								
12/10/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
12/10/2004								
12/10/04	0.00	0.00	-60.00	0.00	0.00	-60.00	0.00	-60.00
12/10/2004								
12/10/04	0.00	0.00	-55.00	0.00	0.00	-55.00	0.00	-55.00
12/10/2004								
12/13/04	0.00	0.00	-5.00	0.00	0.00	-5.00	0.00	-5.00
12/13/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 273 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Pnce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
12/13/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/13/2004								
12/13/04	0 00	0 00	-50 00	0 00	0 00	-50 00	0 00	-50 00
12/13/2004								
12/13/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/13/2004								
12/13/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
12/13/2004								
12/13/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/13/2004								
12/13/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/13/2004								
12/13/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
12/13/2004								
12/13/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
12/13/2004								
12/13/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/13/2004								
12/13/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/13/2004								
12/13/04	0 00	0 00	-30 00	0 00	0 00	-30 00	0 00	-30 00
12/13/2004								
12/13/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
12/13/2004								
12/14/04	0 00	0 00	-50 00	0 00	0 00	-50 00	0 00	-50 00
12/14/2004								
12/14/04	0 00	0 00	-25 00	0 00	0 00	-25 00	0 00	-25 00
12/14/2004								
12/14/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
12/14/2004								
12/14/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
12/14/2004								
12/15/04	0 00	0 00	-30 00	0 00	0 00	-30 00	0 00	-30 00
12/15/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 274 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Future Commissions								
12/15/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/15/2004								
12/15/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/15/2004								
12/16/04	0 00	0 00	-50 00	0 00	0 00	-50 00	0 00	-50 00
12/16/2004								
12/16/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/16/2004								
12/16/04	0 00	0 00	-50 00	0 00	0 00	-50 00	0 00	-50 00
12/16/2004								
12/17/04	0 00	0 00	-40 00	0 00	0 00	-40 00	0 00	-40 00
12/17/2004								
12/17/04	0 00	0 00	-40 00	0 00	0 00	-40 00	0 00	-40 00
12/17/2004								
12/20/04	0 00	0 00	-40 00	0 00	0 00	-40 00	0 00	-40 00
12/20/2004								
12/21/04	0 00	0 00	-50 00	0 00	0 00	-50 00	0 00	-50 00
12/21/2004								
12/21/04	0 00	0 00	-20 00	0 00	0 00	-20 00	0 00	-20 00
12/21/2004								
12/21/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
12/21/2004								
12/21/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/21/2004								
12/23/04	0 00	0 00	-30 00	0 00	0 00	-30 00	0 00	-30 00
12/23/2004								
12/24/04	0 00	0 00	-15 00	0 00	0 00	-15 00	0 00	-15 00
12/24/2004								
12/24/04	0 00	0 00	-30 00	0 00	0 00	-30 00	0 00	-30 00
12/24/2004								
12/28/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/28/2004								
12/28/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/28/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 275 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Futures								
Futures								
Future Commissions								
12/28/04	0 00	0 00	-50 00	0 00	0 00	-50 00	0 00	-50 00
12/28/2004								
12/28/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/28/2004								
12/28/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/28/2004								
12/28/04	0 00	0 00	-50 00	0 00	0 00	-50 00	0 00	-50 00
12/28/2004								
12/29/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/29/2004								
12/29/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/29/2004								
12/29/04	0 00	0 00	-5 00	0 00	0 00	-5 00	0 00	-5 00
12/29/2004								
12/29/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/29/2004								
12/30/04	0 00	0 00	-10 00	0 00	0 00	-10 00	0 00	-10 00
12/30/2004								
Totals for security:		0.00	-55,555.00	0.00	0.00	-55,555.00	0.00	-55,555.00
Summary of Future Commissions for Futures		0.00	-55,853.47	0.00	0.00	-55,853.47	0.00	-55,853.47
Mark-to-Markets								
Mark-to-Markets EUR								
1/19/04	0 00	0 00	1,487.28	0 00	0 00	1,487.28	0 00	1,487.28
01/19/2004								
1/19/04	0 00	0 00	1,983.04	0 00	0 00	1,983.04	0 00	1,983.04
01/19/2004								
1/20/04	0 00	0 00	-1,237.50	0 00	0 00	-1,237.50	0 00	-1,237.50
01/20/2004								
1/20/04	0 00	0 00	-1,608.75	0 00	0 00	-1,608.75	0 00	-1,608.75
01/20/2004								
1/20/04	0 00	0 00	742.50	0 00	0 00	742.50	0 00	742.50
01/20/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 276 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
1/21/04	0 00	0 00	251 38	0 00	0 00	251 38	0 00	251 38
01/21/2004								
1/21/04	0 00	0 00	251 38	0 00	0 00	251 38	0 00	251 38
01/21/2004								
1/21/04	0 00	0 00	377 08	0 00	0 00	377 08	0 00	377 08
01/21/2004								
1/22/04	0 00	0 00	-378 75	0 00	0 00	-378 75	0 00	-378 75
01/22/2004								
1/22/04	0 00	0 00	-505 00	0 00	0 00	-505 00	0 00	-505 00
01/22/2004								
1/22/04	0 00	0 00	-883 75	0 00	0 00	-883 75	0 00	-883 75
01/22/2004								
1/23/04	0 00	0 00	-635 32	0 00	0 00	-635 32	0 00	-635 32
01/23/2004								
1/23/04	0 00	0 00	-1,143 58	0 00	0 00	-1,143 58	0 00	-1,143 58
01/23/2004								
1/23/04	0 00	0 00	-1,905 97	0 00	0 00	-1,905 97	0 00	-1,905 97
01/23/2004								
1/26/04	0 00	0 00	1,268 29	0 00	0 00	1,268 29	0 00	1,268 29
01/26/2004								
1/26/04	0 00	0 00	1,902 44	0 00	0 00	1,902 44	0 00	1,902 44
01/26/2004								
1/26/04	0 00	0 00	2,663 42	0 00	0 00	2,663 42	0 00	2,663 42
01/26/2004								
1/27/04	0 00	0 00	-502 45	0 00	0 00	-502 45	0 00	-502 45
01/27/2004								
1/27/04	0 00	0 00	-502 45	0 00	0 00	-502 45	0 00	-502 45
01/27/2004								
1/27/04	0 00	0 00	-753 68	0 00	0 00	-753 68	0 00	-753 68
01/27/2004								
1/28/04	0 00	0 00	-378 28	0 00	0 00	-378 28	0 00	-378 28
01/28/2004								
1/28/04	0 00	0 00	-504 37	0 00	0 00	-504 37	0 00	-504 37
01/28/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 277 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
1/28/04	0 00	0 00	-236 42	0 00	0 00	-236 42	0 00	-236 42
01/28/2004								
1/29/04	0 00	0 00	3,902 27	0 00	0 00	3,902 27	0 00	3,902 27
01/29/2004								
1/30/04	0 00	0 00	-247 43	0 00	0 00	-247 43	0 00	-247 43
01/30/2004								
2/2/04	0 00	0 00	-869 61	0 00	0 00	-869 61	0 00	-869 61
02/02/2004								
2/3/04	0 00	0 00	-995 28	0 00	0 00	-995 28	0 00	-995 28
02/03/2004								
2/4/04	0 00	0 00	-627 82	0 00	0 00	-627 82	0 00	-627 82
02/04/2004								
2/5/04	0 00	0 00	-751 04	0 00	0 00	-751 04	0 00	-751 04
02/05/2004								
2/6/04	0 00	0 00	-1,008 12	0 00	0 00	-1,008 12	0 00	-1,008 12
02/06/2004								
2/9/04	0 00	0 00	127 12	0 00	0 00	127 12	0 00	127 12
02/09/2004								
2/10/04	0 00	0 00	253 54	0 00	0 00	253 54	0 00	253 54
02/10/2004								
2/11/04	0 00	0 00	-634 62	0 00	0 00	-634 62	0 00	-634 62
02/11/2004								
2/13/04	0 00	0 00	-769 38	0 00	0 00	-769 38	0 00	-769 38
02/13/2004								
2/16/04	0 00	0 00	127 89	0 00	0 00	127 89	0 00	127 89
02/16/2004								
2/17/04	0 00	0 00	-639 19	0 00	0 00	-639 19	0 00	-639 19
02/17/2004								
2/18/04	0 00	0 00	-512 88	0 00	0 00	-512 88	0 00	-512 88
02/18/2004								
2/19/04	0 00	0 00	1,410 91	0 00	0 00	1,410 91	0 00	1,410 91
02/19/2004								
2/20/04	0 00	0 00	760 61	0 00	0 00	760 61	0 00	760 61
02/20/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 278 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
2/23/04	0 00	0 00	-251 43	0 00	0 00	-251 43	0 00	-251 43
02/23/2004 1								
2/24/04	0 00	0 00	-1,632 73	0 00	0 00	-1,632 73	0 00	-1,632 73
02/24/2004 1								
2/25/04	0 00	0 00	-1,520 39	0 00	0 00	-1,520 39	0 00	-1,520 39
02/25/2004 1								
2/26/04	0 00	0 00	501 72	0 00	0 00	501 72	0 00	501 72
02/26/2004 1								
2/27/04	0 00	0 00	-869 36	0 00	0 00	-869 36	0 00	-869 36
02/27/2004 1								
3/1/04	0 00	0 00	993 99	0 00	0 00	993 99	0 00	993 99
03/01/2004 1								
3/2/04	0 00	0 00	995 59	0 00	0 00	995 59	0 00	995 59
03/02/2004 1								
3/3/04	0 00	0 00	1,108 86	0 00	0 00	1,108 86	0 00	1,108 86
03/03/2004 1								
3/4/04	0 00	0 00	-606 64	0 00	0 00	-606 64	0 00	-606 64
03/04/2004 1								
3/5/04	0 00	0 00	-2,559 06	0 00	0 00	-2,559 06	0 00	-2,559 06
03/05/2004 1								
3/8/04	0 00	0 00	-496 83	0 00	0 00	-496 83	0 00	-496 83
03/08/2004 1								
3/9/04	0 00	0 00	-123 55	0 00	0 00	-123 55	0 00	-123 55
03/09/2004 1								
3/10/04	0 00	0 00	1,489 08	0 00	0 00	1,489 08	0 00	1,489 08
03/10/2004 1								
3/11/04	0 00	0 00	-855 68	0 00	0 00	-855 68	0 00	-855 68
03/11/2004 1								
3/15/04	0 00	0 00	-487 61	0 00	0 00	-487 61	0 00	-487 61
03/15/2004 1								
3/16/04	0 00	0 00	488 97	0 00	0 00	488 97	0 00	488 97
03/16/2004 1								
3/17/04	0 00	0 00	-1,357.73	0 00	0 00	-1,357 73	0 00	-1,357 73
03/17/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 279 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
3/18/04	0 00	0 00	-365 85	0 00	0 00	-365 85	0 00	-365 85
03/18/2004 1								
3/19/04	0 00	0 00	-371 31	0 00	0 00	-371 31	0 00	-371 31
03/19/2004 1								
3/22/04	0 00	0 00	-123 38	0 00	0 00	-123 38	0 00	-123 38
03/22/2004 1								
3/23/04	0 00	0 00	618 75	0 00	0 00	618 75	0 00	618 75
03/23/2004 1								
3/24/04	0 00	0 00	-1,599 19	0 00	0 00	-1,599 19	0 00	-1,599 19
03/24/2004 1								
3/25/04	0 00	0 00	-976 99	0 00	0 00	-976 99	0 00	-976 99
03/25/2004 1								
3/26/04	0 00	0 00	-121 74	0 00	0 00	-121 74	0 00	-121 74
03/26/2004 1								
3/29/04	0 00	0 00	1,451 82	0 00	0 00	1,451 82	0 00	1,451 82
03/29/2004 1								
3/30/04	0 00	0 00	-729 08	0 00	0 00	-729 08	0 00	-729 08
03/30/2004 1								
3/31/04	0 00	0 00	487 25	0 00	0 00	487 25	0 00	487 25
03/31/2004 1								
4/1/04	0 00	0 00	2,212 01	0 00	0 00	2,212 01	0 00	2,212 01
04/01/2004 1								
4/2/04	0 00	0 00	3,462 34	0 00	0 00	3,462 34	0 00	3,462 34
04/02/2004 1								
4/5/04	0 00	0 00	-729 14	0 00	0 00	-729 14	0 00	-729 14
04/05/2004 1								
4/6/04	0 00	0 00	-1,201 34	0 00	0 00	-1,201 34	0 00	-1,201 34
04/06/2004 1								
4/7/04	0 00	0 00	-482 39	0 00	0 00	-482 39	0 00	-482 39
04/07/2004 1								
4/8/04	0 00	0 00	121 69	0 00	0 00	121 69	0 00	121 69
04/08/2004 1								
4/13/04	0 00	0 00	1,448 45	0 00	0 00	1,448 45	0 00	1,448 45
04/13/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 280 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
4/14/04	000	000	476.38	000	000	476.38	000	476.38
04/14/2004								
4/16/04	000	000	-716.01	000	000	-716.01	000	-716.01
04/16/2004								
4/20/04	000	000	481.19	000	000	481.19	000	481.19
04/20/2004								
4/21/04	000	000	238.32	000	000	238.32	000	238.32
04/21/2004								
4/22/04	000	000	-237.47	000	000	-237.47	000	-237.47
04/22/2004								
4/23/04	000	000	355.92	000	000	355.92	000	355.92
04/23/2004								
4/26/04	000	000	472.99	000	000	472.99	000	472.99
04/26/2004								
4/27/04	000	000	118.54	000	000	118.54	000	118.54
04/27/2004								
4/28/04	000	000	119.03	000	000	119.03	000	119.03
04/28/2004								
4/29/04	000	000	-118.43	000	000	-118.43	000	-118.43
04/29/2004								
5/3/04	000	000	119.87	000	000	119.87	000	119.87
05/03/2004								
5/5/04	000	000	-241.71	000	000	-241.71	000	-241.71
05/05/2004								
5/6/04	000	000	848.85	000	000	848.85	000	848.85
05/06/2004								
5/7/04	000	000	1,449.30	000	000	1,449.30	000	1,449.30
05/07/2004								
5/10/04	000	000	-119.09	000	000	-119.09	000	-119.09
05/10/2004								
5/11/04	000	000	-118.55	000	000	-118.55	000	-118.55
05/11/2004								
5/12/04	000	000	236.12	000	000	236.12	000	236.12
05/12/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 281 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
5/13/04	0 00	0 00	356 92	0 00	0 00	356 92	0 00	356 92
05/13/2004								
5/14/04	0 00	0 00	-473 49	0 00	0 00	-473 49	0 00	-473 49
05/14/2004								
5/17/04	0 00	0 00	-711 32	0 00	0 00	-711 32	0 00	-711 32
05/17/2004								
5/18/04	0 00	0 00	119 97	0 00	0 00	119 97	0 00	119 97
05/18/2004								
5/19/04	0 00	0 00	478 42	0 00	0 00	478 42	0 00	478 42
05/19/2004								
5/20/04	0 00	0 00	-240 67	0 00	0 00	-240 67	0 00	-240 67
05/20/2004								
5/21/04	0 00	0 00	-238 52	0 00	0 00	-238 52	0 00	-238 52
05/21/2004								
5/24/04	0 00	0 00	480 72	0 00	0 00	480 72	0 00	480 72
05/24/2004								
5/25/04	0 00	0 00	-358 87	0 00	0 00	-358 87	0 00	-358 87
05/25/2004								
5/26/04	0 00	0 00	-363 10	0 00	0 00	-363 10	0 00	-363 10
05/26/2004								
5/27/04	0 00	0 00	-725 54	0 00	0 00	-725 54	0 00	-725 54
05/27/2004								
5/28/04	0 00	0 00	613 17	0 00	0 00	613 17	0 00	613 17
05/28/2004								
5/31/04	0 00	0 00	732 69	0 00	0 00	732 69	0 00	732 69
05/31/2004								
6/1/04	0 00	0 00	-244 23	0 00	0 00	-244 23	0 00	-244 23
06/01/2004								
6/7/04	0 00	0 00	122 40	0 00	0 00	122 40	0 00	122 40
06/07/2004								
6/10/04	0 00	0 00	483 65	0 00	0 00	483 65	0 00	483 65
06/10/2004								
6/11/04	0 00	0 00	483 69	0 00	0 00	483 69	0 00	483 69
06/11/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 282 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
6/15/04	0 00	0 00	-120 84	0 00	0 00	-120 84	0 00	-120 84
06/15/2004 1								
6/17/04	0 00	0 00	120 09	0 00	0 00	120 09	0 00	120 09
06/17/2004 *								
6/18/04	0 00	0 00	-361 05	0 00	0 00	-361 05	0 00	-361 05
06/18/2004 1								
6/21/04	0 00	0 00	-121 25	0 00	0 00	-121 25	0 00	-121 25
06/21/2004 *								
6/22/04	0 00	0 00	120 93	0 00	0 00	120 93	0 00	120 93
06/22/2004 *								
6/23/04	0 00	0 00	-241 82	0 00	0 00	-241 82	0 00	-241 82
06/23/2004 *								
6/24/04	0 00	0 00	-725 42	0 00	0 00	-725 42	0 00	-725 42
06/24/2004 *								
6/29/04	0 00	0 00	121 90	0 00	0 00	121 90	0 00	121 90
06/29/2004 *								
6/30/04	0 00	0 00	-484 66	0 00	0 00	-484 66	0 00	-484 66
06/30/2004 1								
7/1/04	0 00	0 00	-243 32	0 00	0 00	-243 32	0 00	-243 32
07/01/2004 1								
7/2/04	0 00	0 00	-607 87	0 00	0 00	-607 87	0 00	-607 87
07/02/2004 1								
7/5/04	0 00	0 00	123 00	0 00	0 00	123 00	0 00	123 00
07/05/2004 *								
7/6/04	0 00	0 00	122 72	0 00	0 00	122 72	0 00	122 72
07/06/2004 1								
7/7/04	0 00	0 00	-122 72	0 00	0 00	-122 72	0 00	-122 72
07/07/2004 *								
7/12/04	0 00	0 00	123 89	0 00	0 00	123 89	0 00	123 89
07/12/2004 *								
7/14/04	0 00	0 00	123 23	0 00	0 00	123 23	0 00	123 23
07/14/2004 1								
7/16/04	0 00	0 00	-123 71	0 00	0 00	-123 71	0 00	-123 71
07/16/2004 *								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 283 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
7/21/04	0 00	0 00	495 09	0.00	0 00	495 09	0 00	495 09
07/21/2004								
7/22/04	0 00	0 00	-244.48	0 00	0 00	-244 48	0 00	-244 48
07/22/2004								
7/26/04	0 00	0 00	121 17	0 00	0 00	121 17	0 00	121 17
07/26/2004								
7/29/04	0 00	0 00	-240 78	0.00	0 00	-240 78	0 00	-240 78
07/29/2004								
7/30/04	0 00	0 00	-241 40	0 00	0 00	-241 40	0 00	-241 40
07/30/2004								
8/2/04	0 00	0 00	-240 78	0 00	0 00	-240 78	0 00	-240 78
08/02/2004								
8/3/04	0 00	0 00	120 35	0 00	0 00	120 35	0 00	120 35
08/03/2004								
8/5/04	0 00	0 00	-241 11	0 00	0 00	-241 11	0 00	-241 11
08/05/2004								
8/6/04	0 00	0 00	-361 39	0 00	0 00	-361 39	0 00	-361 39
08/06/2004								
8/9/04	0 00	0 00	245 15	0 00	0 00	245 15	0 00	245 15
08/09/2004								
8/13/04	0 00	0 00	-244 60	0 00	0 00	-244 60	0 00	-244 60
08/13/2004								
8/16/04	0 00	0 00	123 52	0 00	0 00	123 52	0 00	123 52
08/16/2004								
8/23/04	0 00	0 00	123 25	0 00	0 00	123 25	0 00	123 25
08/23/2004								
8/25/04	0 00	0 00	-121 21	0 00	0 00	-121 21	0 00	-121 21
08/25/2004								
8/30/04	0 00	0 00	-120 36	0.00	0 00	-120 36	0 00	-120 36
08/30/2004								
9/3/04	0 00	0 00	121 55	0 00	0 00	121 55	0 00	121 55
09/03/2004								
9/8/04	0 00	0 00	-120 77	0 00	0 00	-120 77	0 00	-120 77
09/08/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 284 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Pnce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
9/9/04	0 00	0 00	-121.27	0 00	0 00	-121.27	0 00	-121.27
09/09/2004 1								
9/13/04	0 00	0 00	24.59	0 00	0 00	24.59	0 00	24.59
09/13/2004 1								
Totals for security:		0.00	-2,144.63		0.00	-2,144.63	0.00	-2,144.63
Mark-to-Markets USD								
1/2/04	0 00	0 00	-8,700.00	0 00	0 00	-8,700.00	0 00	-8,700.00
01/02/2004 1								
1/2/04	0 00	0 00	-20,025.00	0 00	0 00	-20,025.00	0 00	-20,025.00
01/02/2004 1								
1/2/04	0 00	0 00	1,187.50	0 00	0 00	1,187.50	0 00	1,187.50
01/02/2004 1								
1/2/04	0 00	0 00	-39,015.84	0 00	0 00	-39,015.84	0 00	-39,015.84
01/02/2004 1								
1/2/04	0 00	0 00	-78,750.00	0 00	0 00	-78,750.00	0 00	-78,750.00
01/02/2004 1								
1/5/04	0 00	0 00	1,150.00	0 00	0 00	1,150.00	0 00	1,150.00
01/05/2004 1								
1/5/04	0 00	0 00	-925.00	0 00	0 00	-925.00	0 00	-925.00
01/05/2004 1								
1/5/04	0 00	0 00	-281.25	0 00	0 00	-281.25	0 00	-281.25
01/05/2004 1								
1/5/04	0 00	0 00	593.75	0 00	0 00	593.75	0 00	593.75
01/05/2004 1								
1/5/04	0 00	0 00	-1,343.75	0 00	0 00	-1,343.75	0 00	-1,343.75
01/05/2004 1								
1/6/04	0 00	0 00	5,100.00	0 00	0 00	5,100.00	0 00	5,100.00
01/06/2004 1								
1/6/04	0 00	0 00	29,600.00	0 00	0 00	29,600.00	0 00	29,600.00
01/06/2004 1								
1/6/04	0 00	0 00	34,703.32	0 00	0 00	34,703.32	0 00	34,703.32
01/06/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 285 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
1/6/04	0 00	0 00	7,593 75	0 00	0 00	7,593 75	0 00	7,593 75
01/06/2004 *								
1/6/04	0 00	0 00	-3,468 75	0 00	0 00	-3,468 75	0 00	-3,468 75
01/06/2004 *								
1/6/04	0 00	0 00	72,438 08	0 00	0 00	72,438 08	0 00	72,438 08
01/06/2004 *								
1/7/04	0 00	0 00	5,850 00	0 00	0 00	5,850 00	0 00	5,850 00
01/07/2004 *								
1/7/04	0 00	0 00	1,937 50	0 00	0 00	1,937 50	0 00	1,937 50
01/07/2004 *								
1/7/04	0 00	0 00	16,311 92	0 00	0 00	16,311 92	0 00	16,311 92
01/07/2004 *								
1/7/04	0 00	0 00	12,765 41	0 00	0 00	12,765 41	0 00	12,765 41
01/07/2004 *								
1/7/04	0 00	0 00	-1,125 00	0 00	0 00	-1,125 00	0 00	-1,125 00
01/07/2004 *								
1/8/04	0 00	0 00	-156 25	0 00	0 00	-156 25	0 00	-156 25
01/08/2004 *								
1/8/04	0 00	0 00	1,218 75	0 00	0 00	1,218 75	0 00	1,218 75
01/08/2004 *								
1/8/04	0 00	0 00	2,656 24	0 00	0 00	2,656 24	0 00	2,656 24
01/08/2004 *								
1/8/04	0 00	0 00	-93 75	0 00	0 00	-93 75	0 00	-93 75
01/08/2004 *								
1/9/04	0 00	0 00	7,725 00	0 00	0 00	7,725 00	0 00	7,725 00
01/09/2004 *								
1/9/04	0 00	0 00	37,200 00	0 00	0 00	37,200 00	0 00	37,200 00
01/09/2004 *								
1/9/04	0 00	0 00	1,968 75	0 00	0 00	1,968 75	0 00	1,968 75
01/09/2004 *								
1/9/04	0 00	0 00	98,000 00	0 00	0 00	98,000 00	0 00	98,000 00
01/09/2004 *								
1/9/04	0 00	0 00	69,062 77	0 00	0 00	69,062 77	0 00	69,062 77
01/09/2004 *								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 286 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
1/9/04	0 00	0 00	-5,531 25	0 00	0 00	-5,531 25	0 00	-5,531 25
01/09/2004								
1/12/04	0 00	0 00	2,325 00	0 00	0 00	2,325 00	0 00	2,325 00
01/12/2004								
1/12/04	0 00	0 00	3,062 50	0 00	0 00	3,062 50	0 00	3,062 50
01/12/2004								
1/12/04	0 00	0 00	5,530 97	0 00	0 00	5,530 97	0 00	5,530 97
01/12/2004								
1/12/04	0 00	0 00	13,031 25	0 00	0 00	13,031 25	0 00	13,031 25
01/12/2004								
1/12/04	0 00	0 00	-93 75	0 00	0 00	-93 75	0 00	-93 75
01/12/2004								
1/13/04	0 00	0 00	562 50	0 00	0 00	562 50	0 00	562 50
01/13/2004								
1/13/04	0 00	0 00	13,175 00	0 00	0 00	13,175 00	0 00	13,175 00
01/13/2004								
1/13/04	0 00	0 00	33,687 50	0 00	0 00	33,687 50	0 00	33,687 50
01/13/2004								
1/13/04	0 00	0 00	-1,500 00	0 00	0 00	-1,500 00	0 00	-1,500 00
01/13/2004								
1/13/04	0 00	0 00	-15,500 00	0 00	0 00	-15,500 00	0 00	-15,500 00
01/13/2004								
1/13/04	0 00	0 00	23,593 75	0 00	0 00	23,593 75	0 00	23,593 75
01/13/2004								
1/14/04	0 00	0 00	-250 00	0 00	0 00	-250 00	0 00	-250 00
01/14/2004								
1/14/04	0 00	0 00	-775 00	0 00	0 00	-775 00	0 00	-775 00
01/14/2004								
1/14/04	0 00	0 00	-21,312 50	0 00	0 00	-21,312 50	0 00	-21,312 50
01/14/2004								
1/14/04	0 00	0 00	12,734 66	0 00	0 00	12,734 66	0 00	12,734 66
01/14/2004								
1/14/04	0 00	0 00	3,062 50	0 00	0 00	3,062 50	0 00	3,062 50
01/14/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 287 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
1/14/04	000	000	-2,062 50	000	000	-2,062 50	000	-2,062 50
01/14/2004	1							
1/15/04	000	000	-9,300 00	000	000	-9,300 00	000	-9,300 00
01/15/2004	1							
1/15/04	000	000	-375 00	000	000	-375 00	000	-375 00
01/15/2004	1							
1/15/04	000	000	-9,874 48	000	000	-9,874 48	000	-9,874 48
01/15/2004	1							
1/15/04	000	000	-2,249 99	000	000	-2,249 99	000	-2,249 99
01/15/2004	1							
1/15/04	000	000	-11,593 75	000	000	-11,593 75	000	-11,593 75
01/15/2004	1							
1/15/04	000	000	-1,031 25	000	000	-1,031 25	000	-1,031 25
01/15/2004	1							
1/16/04	000	000	-62 50	000	000	-62 50	000	-62 50
01/16/2004	1							
1/16/04	000	000	-4,650 00	000	000	-4,650 00	000	-4,650 00
01/16/2004	1							
1/16/04	000	000	-16,250 00	000	000	-16,250 00	000	-16,250 00
01/16/2004	1							
1/16/04	000	000	-23,953 49	000	000	-23,953 49	000	-23,953 49
01/16/2004	1							
1/16/04	000	000	9,281 25	000	000	9,281 25	000	9,281 25
01/16/2004	1							
1/16/04	000	000	843 75	000	000	843 75	000	843 75
01/16/2004	1							
1/19/04	000	000	-5,000 01	000	000	-5,000 01	000	-5,000 01
01/19/2004	1							
1/19/04	000	000	-156.25	000	000	-156.25	000	-156.25
01/19/2004	1							
1/20/04	000	000	-3,100 00	000	000	-3,100 00	000	-3,100 00
01/20/2004	1							
1/20/04	000	000	-125 00	000	000	-125 00	000	-125 00
01/20/2004	1							

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 288 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
1/20/04	0 00	0 00	1,500 00	0 00	0 00	1,500 00	0 00	1,500 00
01/20/2004 1								
1/20/04	0 00	0 00	-13,000 00	0 00	0 00	-13,000 00	0 00	-13,000 00
01/20/2004 1								
1/20/04	0 00	0 00	18,218 75	0 00	0 00	18,218 75	0 00	18,218 75
01/20/2004 1								
1/20/04	0 00	0 00	-24,187 50	0 00	0 00	-24,187 50	0 00	-24,187 50
01/20/2004 1								
1/21/04	0 00	0 00	62 50	0 00	0 00	62 50	0 00	62 50
01/21/2004 1								
1/21/04	0 00	0 00	5,425 00	0 00	0 00	5,425 00	0 00	5,425 00
01/21/2004 1								
1/21/04	0 00	0 00	-468 75	0 00	0 00	-468 75	0 00	-468 75
01/21/2004 1								
1/21/04	0 00	0 00	13,000 00	0 00	0 00	13,000 00	0 00	13,000 00
01/21/2004 1								
1/21/04	0 00	0 00	-6,000 00	0 00	0 00	-6,000 00	0 00	-6,000 00
01/21/2004 1								
1/21/04	0 00	0 00	12,984 39	0 00	0 00	12,984 39	0 00	12,984 39
01/21/2004 1								
1/22/04	0 00	0 00	687 50	0 00	0 00	687 50	0 00	687 50
01/22/2004 1								
1/22/04	0 00	0 00	12,400 00	0 00	0 00	12,400 00	0 00	12,400 00
01/22/2004 1								
1/22/04	0 00	0 00	48,953 11	0 00	0 00	48,953 11	0 00	48,953 11
01/22/2004 1								
1/22/04	0 00	0 00	-49,718 75	0 00	0 00	-49,718 75	0 00	-49,718 75
01/22/2004 1								
1/22/04	0 00	0 00	32,500 00	0 00	0 00	32,500 00	0 00	32,500 00
01/22/2004 1								
1/22/04	0 00	0 00	-2,531 25	0 00	0 00	-2,531 25	0 00	-2,531 25
01/22/2004 1								
1/23/04	0 00	0 00	-500 00	0 00	0 00	-500 00	0 00	-500 00
01/23/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 289 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
1/23/04	000	000	-12,400 00	000	000	-12,400 00	000	-12,400 00
01/23/2004 1								
1/23/04	000	000	78,000 00	000	000	78,000 00	000	78,000 00
01/23/2004 1								
1/23/04	000	000	3,656 25	000	000	3,656 25	000	3,656 25
01/23/2004 1								
1/23/04	000	000	-77,843 78	000	000	-77,843 78	000	-77,843 78
01/23/2004 1								
1/23/04	000	000	-48,750 00	000	000	-48,750 00	000	-48,750 00
01/23/2004 1								
1/26/04	000	000	-437 50	000	000	-437 50	000	-437 50
01/26/2004 1								
1/26/04	000	000	-14,725 00	000	000	-14,725 00	000	-14,725 00
01/26/2004 1								
1/26/04	000	000	-63,750 12	000	000	-63,750 12	000	-63,750 12
01/26/2004 1								
1/26/04	000	000	8,750 00	000	000	8,750 00	000	8,750 00
01/26/2004 1								
1/26/04	000	000	2,343 75	000	000	2,343 75	000	2,343 75
01/26/2004 1								
1/26/04	000	000	-26,000 00	000	000	-26,000 00	000	-26,000 00
01/26/2004 1								
1/27/04	000	000	13,175 00	000	000	13,175 00	000	13,175 00
01/27/2004 1								
1/27/04	000	000	562 50	000	000	562 50	000	562 50
01/27/2004 1								
1/27/04	000	000	30,874 48	000	000	30,874 48	000	30,874 48
01/27/2004 1								
1/27/04	000	000	-1,875 00	000	000	-1,875 00	000	-1,875 00
01/27/2004 1								
1/27/04	000	000	-53,625 00	000	000	-53,625 00	000	-53,625 00
01/27/2004 1								
1/27/04	000	000	61,875 00	000	000	61,875 00	000	61,875 00
01/27/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 290 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
1/28/04	0 00	0 00	-1,937 50	0 00	0 00	-1,937 50	0 00	-1,937 50
01/28/2004								
1/28/04	0 00	0 00	-17,937 50	0 00	0 00	-17,937 50	0 00	-17,937 50
01/28/2004								
1/28/04	0 00	0 00	3,843 75	0 00	0 00	3,843 75	0 00	3,843 75
01/28/2004								
1/28/04	0 00	0 00	-81,827 54	0 00	0 00	-81,827 54	0 00	-81,827 54
01/28/2004								
1/28/04	0 00	0 00	-146,014 96	0 00	0 00	-146,014 96	0 00	-146,014 96
01/28/2004								
1/28/04	0 00	0 00	111,593 75	0 00	0 00	111,593 75	0 00	111,593 75
01/28/2004								
1/29/04	0 00	0 00	-2,087 50	0 00	0 00	-2,087 50	0 00	-2,087 50
01/29/2004								
1/29/04	0 00	0 00	-312 50	0 00	0 00	-312 50	0 00	-312 50
01/29/2004								
1/29/04	0 00	0 00	-17,656 25	0 00	0 00	-17,656 25	0 00	-17,656 25
01/29/2004								
1/29/04	0 00	0 00	14,874 32	0 00	0 00	14,874 32	0 00	14,874 32
01/29/2004								
1/29/04	0 00	0 00	-562 50	0 00	0 00	-562 50	0 00	-562 50
01/29/2004								
1/29/04	0 00	0 00	14,030 54	0 00	0 00	14,030 54	0 00	14,030 54
01/29/2004								
1/30/04	0 00	0 00	14,625 00	0 00	0 00	14,625 00	0 00	14,625 00
01/30/2004								
1/30/04	0 00	0 00	562 50	0 00	0 00	562 50	0 00	562 50
01/30/2004								
1/30/04	0 00	0 00	57,859 35	0 00	0 00	57,859 35	0 00	57,859 35
01/30/2004								
1/30/04	0 00	0 00	-80,093 75	0 00	0 00	-80,093 75	0 00	-80,093 75
01/30/2004								
1/30/04	0 00	0 00	40,282 04	0 00	0 00	40,282 04	0 00	40,282 04
01/30/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06N - WAM CORE PLUS
 CWF06

Page 291 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
1/30/04	0 00	0 00	-2,250 00	0 00	0 00	-2,250 00	0 00	-2,250 00
01/30/2004								
2/2/04	0 00	0 00	4,387 50	0 00	0 00	4,387 50	0 00	4,387 50
02/02/2004								
2/2/04	0 00	0 00	62 50	0 00	0 00	62 50	0 00	62 50
02/02/2004								
2/2/04	0 00	0 00	2,514 82	0 00	0 00	2,514 82	0 00	2,514 82
02/02/2004								
2/2/04	0 00	0 00	656.25	0 00	0 00	656 25	0 00	656 25
02/02/2004								
2/2/04	0 00	0 00	-9,375 00	0 00	0 00	-9,375 00	0 00	-9,375 00
02/02/2004								
2/2/04	0 00	0 00	22,937 50	0 00	0 00	22,937 50	0 00	22,937 50
02/02/2004								
2/3/04	0 00	0 00	687 50	0 00	0 00	687 50	0 00	687 50
02/03/2004								
2/3/04	0 00	0 00	27,787 50	0 00	0 00	27,787 50	0 00	27,787 50
02/03/2004								
2/3/04	0 00	0 00	47,797 68	0 00	0 00	47,797 68	0 00	47,797 68
02/03/2004								
2/3/04	0 00	0 00	63,891 33	0 00	0 00	63,891 33	0 00	63,891 33
02/03/2004								
2/3/04	0 00	0 00	-1,500 00	0 00	0 00	-1,500 00	0 00	-1,500 00
02/03/2004								
2/3/04	0 00	0 00	-51,875 00	0 00	0 00	-51,875 00	0 00	-51,875 00
02/03/2004								
2/4/04	0 00	0 00	13,468 75	0 00	0 00	13,468 75	0 00	13,468 75
02/04/2004								
2/4/04	0 00	0 00	281.25	0 00	0 00	281 25	0 00	281 25
02/04/2004								
2/4/04	0 00	0 00	-17,453 93	0 00	0 00	-17,453 93	0 00	-17,453 93
02/04/2004								
2/4/04	0 00	0 00	-19,828 83	0 00	0 00	-19,828 83	0 00	-19,828 83
02/04/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 292 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
2/5/04 02/05/2004	0 00	0 00	-875 00	0 00	0 00	-875 00	0 00	-875 00
2/5/04 02/05/2004	0 00	0 00	-30,712 50	0 00	0 00	-30,712 50	0 00	-30,712 50
2/5/04 02/05/2004	0 00	0 00	23,250 00	0 00	0 00	23,250 00	0 00	23,250 00
2/5/04 02/05/2004	0 00	0 00	-65,578 16	0 00	0 00	-65,578 16	0 00	-65,578 16
2/5/04 02/05/2004	0 00	0 00	-63,889 92	0 00	0 00	-63,889 92	0 00	-63,889 92
2/5/04 02/05/2004	0 00	0 00	1,406 25	0 00	0 00	1,406 25	0 00	1,406 25
2/6/04 02/06/2004	0 00	0 00	1,187 50	0 00	0 00	1,187 50	0 00	1,187 50
2/6/04 02/06/2004	0 00	0 00	38,587 50	0 00	0 00	38,587 50	0 00	38,587 50
2/6/04 02/06/2004	0 00	0 00	108,671 86	0 00	0 00	108,671 86	0 00	108,671 86
2/6/04 02/06/2004	0 00	0 00	90,671 87	0 00	0 00	90,671 87	0 00	90,671 87
2/6/04 02/06/2004	0 00	0 00	-61,781 25	0 00	0 00	-61,781 25	0 00	-61,781 25
2/6/04 02/06/2004	0 00	0 00	-3,281 25	0 00	0 00	-3,281 25	0 00	-3,281 25
2/9/04 02/09/2004	0 00	0 00	11,475 00	0 00	0 00	11,475 00	0 00	11,475 00
2/9/04 02/09/2004	0 00	0 00	125 00	0 00	0 00	125 00	0 00	125 00
2/9/04 02/09/2004	0 00	0 00	-656 25	0 00	0 00	-656 25	0 00	-656 25
2/9/04 02/09/2004	0 00	0 00	27,843 08	0 00	0 00	27,843 08	0 00	27,843 08
2/9/04 02/09/2004	0 00	0 00	29,297 72	0 00	0 00	29,297 72	0 00	29,297 72

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 293 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
2/9/04	0.00	0.00	-14,875.00	0.00	0.00	-14,875.00	0.00	-14,875.00
02/09/2004								
2/10/04	0.00	0.00	-562.50	0.00	0.00	-562.50	0.00	-562.50
02/10/2004								
2/10/04	0.00	0.00	-16,975.00	0.00	0.00	-16,975.00	0.00	-16,975.00
02/10/2004								
2/10/04	0.00	0.00	-39,093.75	0.00	0.00	-39,093.75	0.00	-39,093.75
02/10/2004								
2/10/04	0.00	0.00	27,625.00	0.00	0.00	27,625.00	0.00	27,625.00
02/10/2004								
2/10/04	0.00	0.00	1,125.00	0.00	0.00	1,125.00	0.00	1,125.00
02/10/2004								
2/10/04	0.00	0.00	-33,282.05	0.00	0.00	-33,282.05	0.00	-33,282.05
02/10/2004								
2/11/04	0.00	0.00	35,775.00	0.00	0.00	35,775.00	0.00	35,775.00
02/11/2004								
2/11/04	0.00	0.00	1,500.00	0.00	0.00	1,500.00	0.00	1,500.00
02/11/2004								
2/11/04	0.00	0.00	82,188.22	0.00	0.00	82,188.22	0.00	82,188.22
02/11/2004								
2/11/04	0.00	0.00	-2,812.50	0.00	0.00	-2,812.50	0.00	-2,812.50
02/11/2004								
2/11/04	0.00	0.00	-66,375.00	0.00	0.00	-66,375.00	0.00	-66,375.00
02/11/2004								
2/11/04	0.00	0.00	98,406.93	0.00	0.00	98,406.93	0.00	98,406.93
02/11/2004								
2/12/04	0.00	0.00	-62.50	0.00	0.00	-62.50	0.00	-62.50
02/12/2004								
2/12/04	0.00	0.00	-3,750.00	0.00	0.00	-3,750.00	0.00	-3,750.00
02/12/2004								
2/12/04	0.00	0.00	-18,375.66	0.00	0.00	-18,375.66	0.00	-18,375.66
02/12/2004								
2/12/04	0.00	0.00	1,781.25	0.00	0.00	1,781.25	0.00	1,781.25
02/12/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 294 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
2/12/04	000	000	53,437.50	000	000	53,437.50	000	53,437.50
02/12/2004								
2/12/04	000	000	-23,766.24	000	000	-23,766.24	000	-23,766.24
02/12/2004								
2/13/04	000	000	437.50	000	000	437.50	000	437.50
02/13/2004								
2/13/04	000	000	12,187.50	000	000	12,187.50	000	12,187.50
02/13/2004								
2/13/04	000	000	-30,937.50	000	000	-30,937.50	000	-30,937.50
02/13/2004								
2/13/04	000	000	40,625.00	000	000	40,625.00	000	40,625.00
02/13/2004								
2/13/04	000	000	-1,031.25	000	000	-1,031.25	000	-1,031.25
02/13/2004								
2/13/04	000	000	39,172.42	000	000	39,172.42	000	39,172.42
02/13/2004								
2/17/04	000	000	-3,406.25	000	000	-3,406.25	000	-3,406.25
02/17/2004								
2/17/04	000	000	-6,093.10	000	000	-6,093.10	000	-6,093.10
02/17/2004								
2/17/04	000	000	-187.50	000	000	-187.50	000	-187.50
02/17/2004								
2/17/04	000	000	-5,625.00	000	000	-5,625.00	000	-5,625.00
02/17/2004								
2/18/04	000	000	812.50	000	000	812.50	000	812.50
02/18/2004								
2/18/04	000	000	-5,562.50	000	000	-5,562.50	000	-5,562.50
02/18/2004								
2/18/04	000	000	-187.50	000	000	-187.50	000	-187.50
02/18/2004								
2/18/04	000	000	2,421.85	000	000	2,421.85	000	2,421.85
02/18/2004								
2/18/04	000	000	-1,188.04	000	000	-1,188.04	000	-1,188.04
02/18/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 295 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
2/19/04	000	000	2,475 00	000	000	2,475 00	000	2,475 00
02/19/2004								
2/19/04	000	000	-281 25	000	000	-281 25	000	-281 25
02/19/2004								
2/19/04	000	000	4,827 57	000	000	4,827 57	000	4,827 57
02/19/2004								
2/19/04	000	000	3,546 86	000	000	3,546 86	000	3,546 86
02/19/2004								
2/19/04	000	000	-7,562 50	000	000	-7,562 50	000	-7,562 50
02/19/2004								
2/20/04	000	000	562.50	000	000	562 50	000	562 50
02/20/2004								
2/20/04	000	000	-11,550 00	000	000	-11,550 00	000	-11,550 00
02/20/2004								
2/20/04	000	000	-26,781 24	000	000	-26,781 24	000	-26,781 24
02/20/2004								
2/20/04	000	000	68,187 50	000	000	68,187 50	000	68,187 50
02/20/2004								
2/20/04	000	000	-37,468.75	000	000	-37,468 75	000	-37,468 75
02/20/2004								
2/20/04	000	000	1,875 00	000	000	1,875 00	000	1,875 00
02/20/2004								
2/23/04	000	000	9,900 00	000	000	9,900 00	000	9,900 00
02/23/2004								
2/23/04	000	000	-562 50	000	000	-562 50	000	-562 50
02/23/2004								
2/23/04	000	000	31,766 16	000	000	31,766 16	000	31,766 16
02/23/2004								
2/23/04	000	000	-94,609 14	000	000	-94,609 14	000	-94,609 14
02/23/2004								
2/23/04	000	000	-1,781 25	000	000	-1,781 25	000	-1,781 25
02/23/2004								
2/23/04	000	000	-18,937 50	000	000	-18,937 50	000	-18,937 50
02/23/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 296 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
2/24/04	000	000	-187 50	000	000	-187 50	000	-187 50
02/24/2004								
2/24/04	000	000	6,600 00	000	000	6,600 00	000	6,600 00
02/24/2004								
2/24/04	000	000	7,343 75	000	000	7,343 75	000	7,343 75
02/24/2004								
2/24/04	000	000	-9,406.25	000	000	-9,406.25	000	-9,406.25
02/24/2004								
2/24/04	000	000	8,358 84	000	000	8,358 84	000	8,358 84
02/24/2004								
2/24/04	000	000	-468 75	000	000	-468 75	000	-468 75
02/24/2004								
2/25/04	000	000	6,662 50	000	000	6,662 50	000	6,662 50
02/25/2004								
2/25/04	000	000	-187 50	000	000	-187 50	000	-187 50
02/25/2004								
2/25/04	000	000	-3,593 75	000	000	-3,593 75	000	-3,593 75
02/25/2004								
2/25/04	000	000	-750 00	000	000	-750 00	000	-750 00
02/25/2004								
2/25/04	000	000	4,953 10	000	000	4,953 10	000	4,953 10
02/25/2004								
2/25/04	000	000	8,359 91	000	000	8,359 91	000	8,359 91
02/25/2004								
2/26/04	000	000	187 50	000	000	187 50	000	187 50
02/26/2004								
2/26/04	000	000	-4,575 00	000	000	-4,575 00	000	-4,575 00
02/26/2004								
2/26/04	000	000	-7,172.17	000	000	-7,172 17	000	-7,172 17
02/26/2004								
2/26/04	000	000	187 50	000	000	187 50	000	187 50
02/26/2004								
2/26/04	000	000	-2,765 92	000	000	-2,765.92	000	-2,765 92
02/26/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 297 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
2/26/04	0 00	0 00	-8,531 46	0 00	0 00	-8,531 46	0 00	-8,531 46
02/26/2004 1								
2/26/04	0 00	0 00	2,250 00	0 00	0 00	2,250 00	0 00	2,250 00
02/26/2004 1								
2/26/04	0 00	0 00	15,375 00	0 00	0 00	15,375 00	0 00	15,375 00
02/26/2004 1								
2/27/04	0 00	0 00	7,625 00	0 00	0 00	7,625 00	0 00	7,625 00
02/27/2004 1								
2/27/04	0 00	0 00	-125 00	0 00	0 00	-125 00	0 00	-125 00
02/27/2004 1								
2/27/04	0 00	0 00	4,781 25	0 00	0 00	4,781 25	0 00	4,781 25
02/27/2004 1								
2/27/04	0 00	0 00	-42,281 25	0 00	0 00	-42,281 25	0 00	-42,281 25
02/27/2004 1								
2/27/04	0 00	0 00	18,578 14	0 00	0 00	18,578 14	0 00	18,578 14
02/27/2004 1								
2/27/04	0 00	0 00	-3,031 25	0 00	0 00	-3,031 25	0 00	-3,031 25
02/27/2004 1								
2/27/04	0 00	0 00	18,375 00	0 00	0 00	18,375 00	0 00	18,375 00
02/27/2004 1								
2/27/04	0 00	0 00	14,468 72	0 00	0 00	14,468 72	0 00	14,468 72
02/27/2004 1								
2/27/04	0 00	0 00	-1,750 00	0 00	0 00	-1,750 00	0 00	-1,750 00
02/27/2004 1								
3/1/04	0 00	0 00	-1,912 50	0 00	0 00	-1,912 50	0 00	-1,912 50
03/01/2004 1								
3/1/04	0 00	0 00	125 00	0 00	0 00	125 00	0 00	125 00
03/01/2004 1								
3/1/04	0 00	0 00	-3,750 00	0 00	0 00	-3,750 00	0 00	-3,750 00
03/01/2004 1								
3/1/04	0 00	0 00	-3,281 04	0 00	0 00	-3,281 04	0 00	-3,281 04
03/01/2004 1								
3/1/04	0 00	0 00	140 67	0 00	0 00	140 67	0 00	140 67
03/01/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 298 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
3/1/04	0 00	0 00	-6,093 75	0 00	0 00	-6,093 75	0 00	-6,093 75
03/01/2004 1								
3/1/04	0 00	0 00	390 60	0 00	0 00	390 60	0 00	390 60
03/01/2004 1								
3/1/04	0 00	0 00	-218 75	0 00	0 00	-218 75	0 00	-218 75
03/01/2004 1								
3/1/04	0 00	0 00	2,562 50	0 00	0 00	2,562 50	0 00	2,562 50
03/01/2004 1								
3/2/04	0 00	0 00	625 00	0 00	0 00	625 00	0 00	625 00
03/02/2004 1								
3/2/04	0 00	0 00	-9,100 00	0 00	0 00	-9,100 00	0 00	-9,100 00
03/02/2004 1								
3/2/04	0 00	0 00	-20,187 50	0 00	0 00	-20,187 50	0 00	-20,187 50
03/02/2004 1								
3/2/04	0 00	0 00	2,750 00	0 00	0 00	2,750 00	0 00	2,750 00
03/02/2004 1								
3/2/04	0 00	0 00	-468 75	0 00	0 00	-468 75	0 00	-468 75
03/02/2004 1								
3/2/04	0 00	0 00	26,906 25	0 00	0 00	26,906 25	0 00	26,906 25
03/02/2004 1								
3/2/04	0 00	0 00	-11,875 20	0 00	0 00	-11,875 20	0 00	-11,875 20
03/02/2004 1								
3/2/04	0 00	0 00	-3,796 92	0 00	0 00	-3,796 92	0 00	-3,796 92
03/02/2004 1								
3/2/04	0 00	0 00	-17,062 50	0 00	0 00	-17,062 50	0 00	-17,062 50
03/02/2004 1								
3/3/04	0 00	0 00	-1,400 00	0 00	0 00	-1,400 00	0 00	-1,400 00
03/03/2004 1								
3/3/04	0 00	0 00	62 50	0 00	0 00	62 50	0 00	62 50
03/03/2004 1								
3/3/04	0 00	0 00	-3,281 46	0 00	0 00	-3,281 46	0 00	-3,281 46
03/03/2004 1								
3/3/04	0 00	0 00	6,406 25	0 00	0 00	6,406 25	0 00	6,406 25
03/03/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 299 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
3/3/04	000	000	-3,765.65	000	000	-3,765.65	000	-3,765.65
03/03/2004								
3/3/04	000	000	1,000.00	000	000	1,000.00	000	1,000.00
03/03/2004								
3/3/04	000	000	-843.75	000	000	-843.75	000	-843.75
03/03/2004								
3/3/04	000	000	-1,874.80	000	000	-1,874.80	000	-1,874.80
03/03/2004								
3/3/04	000	000	1,187.48	000	000	1,187.48	000	1,187.48
03/03/2004								
3/4/04	000	000	-250.00	000	000	-250.00	000	-250.00
03/04/2004								
3/4/04	000	000	4,900.00	000	000	4,900.00	000	4,900.00
03/04/2004								
3/4/04	000	000	11,812.50	000	000	11,812.50	000	11,812.50
03/04/2004								
3/4/04	000	000	5,734.43	000	000	5,734.43	000	5,734.43
03/04/2004								
3/4/04	000	000	-4,906.25	000	000	-4,906.25	000	-4,906.25
03/04/2004								
3/4/04	000	000	-16,656.25	000	000	-16,656.25	000	-16,656.25
03/04/2004								
3/4/04	000	000	13,922.30	000	000	13,922.30	000	13,922.30
03/04/2004								
3/4/04	000	000	6,250.00	000	000	6,250.00	000	6,250.00
03/04/2004								
3/4/04	000	000	2,671.92	000	000	2,671.92	000	2,671.92
03/04/2004								
3/5/04	000	000	39,900.00	000	000	39,900.00	000	39,900.00
03/05/2004								
3/5/04	000	000	-1,812.50	000	000	-1,812.50	000	-1,812.50
03/05/2004								
3/5/04	000	000	-30,000.00	000	000	-30,000.00	000	-30,000.00
03/05/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 300 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
3/5/04	0 00	0 00	64,312 50	0 00	0 00	64,312 50	0 00	64,312 50
03/05/2004								
3/5/04	0 00	0 00	14,828 08	0 00	0 00	14,828 08	0 00	14,828 08
03/05/2004								
3/5/04	0 00	0 00	40,000 00	0 00	0 00	40,000 00	0 00	40,000 00
03/05/2004								
3/5/04	0 00	0 00	23,437 58	0 00	0 00	23,437 58	0 00	23,437 58
03/05/2004								
3/5/04	0 00	0 00	-93,531 25	0 00	0 00	-93,531 25	0 00	-93,531 25
03/05/2004								
3/5/04	0 00	0 00	91,609 30	0 00	0 00	91,609 30	0 00	91,609 30
03/05/2004								
3/8/04	0 00	0 00	-312 50	0 00	0 00	-312 50	0 00	-312 50
03/08/2004								
3/8/04	0 00	0 00	10,500 00	0 00	0 00	10,500 00	0 00	10,500 00
03/08/2004								
3/8/04	0 00	0 00	-6,750 00	0 00	0 00	-6,750 00	0 00	-6,750 00
03/08/2004								
3/8/04	0 00	0 00	11,874 80	0 00	0 00	11,874 80	0 00	11,874 80
03/08/2004								
3/8/04	0 00	0 00	14,921 85	0 00	0 00	14,921 85	0 00	14,921 85
03/08/2004								
3/8/04	0 00	0 00	484 38	0 00	0 00	484 38	0 00	484 38
03/08/2004								
3/8/04	0 00	0 00	-15,109 36	0 00	0 00	-15,109 36	0 00	-15,109 36
03/08/2004								
3/8/04	0 00	0 00	-21,781 25	0 00	0 00	-21,781 25	0 00	-21,781 25
03/08/2004								
3/8/04	0 00	0 00	17,718 96	0 00	0 00	17,718 96	0 00	17,718 96
03/08/2004								
3/9/04	0 00	0 00	125 00	0 00	0 00	125 00	0 00	125 00
03/09/2004								
3/9/04	0 00	0 00	7,700 00	0 00	0 00	7,700 00	0 00	7,700 00
03/09/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 301 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
3/9/04	0 00	0 00	-25,625 00	0 00	0 00	-25,625 00	0 00	-25,625 00
03/09/2004								
3/9/04	0 00	0 00	-24,359 34	0 00	0 00	-24,359 34	0 00	-24,359 34
03/09/2004								
3/9/04	0 00	0 00	-3,250 00	0 00	0 00	-3,250 00	0 00	-3,250 00
03/09/2004								
3/9/04	0 00	0 00	9,281 20	0 00	0 00	9,281 20	0 00	9,281 20
03/09/2004								
3/9/04	0 00	0 00	8,750 00	0 00	0 00	8,750 00	0 00	8,750 00
03/09/2004								
3/9/04	0 00	0 00	421 87	0 00	0 00	421 87	0 00	421 87
03/09/2004								
3/9/04	0 00	0 00	15,750 00	0 00	0 00	15,750 00	0 00	15,750 00
03/09/2004								
3/10/04	0 00	0 00	250 00	0 00	0 00	250 00	0 00	250 00
03/10/2004								
3/10/04	0 00	0 00	-1,400 00	0 00	0 00	-1,400 00	0 00	-1,400 00
03/10/2004								
3/10/04	0 00	0 00	875 00	0 00	0 00	875 00	0 00	875 00
03/10/2004								
3/10/04	0 00	0 00	-4,593 96	0 00	0 00	-4,593 96	0 00	-4,593 96
03/10/2004								
3/10/04	0 00	0 00	-125 00	0 00	0 00	-125 00	0 00	-125 00
03/10/2004								
3/10/04	0 00	0 00	-3,187 50	0 00	0 00	-3,187 50	0 00	-3,187 50
03/10/2004								
3/10/04	0 00	0 00	4,789 05	0 00	0 00	4,789 05	0 00	4,789 05
03/10/2004								
3/10/04	0 00	0 00	7,625 00	0 00	0 00	7,625 00	0 00	7,625 00
03/10/2004								
3/10/04	0 00	0 00	-4,374 80	0 00	0 00	-4,374 80	0 00	-4,374 80
03/10/2004								
3/11/04	0 00	0 00	656 25	0 00	0 00	656 25	0 00	656 25
03/11/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 302 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
3/11/04	0 00	0 00	-656 04	0 00	0 00	-656 04	0 00	-656 04
03/11/2004								
3/11/04	0 00	0 00	-15 62	0 00	0 00	-15 62	0 00	-15 62
03/11/2004								
3/11/04	0 00	0 00	3,562 50	0 00	0 00	3,562 50	0 00	3,562 50
03/11/2004								
3/11/04	0 00	0 00	1,624 99	0 00	0 00	1,624 99	0 00	1,624 99
03/11/2004								
3/12/04	0 00	0 00	-2,100 00	0 00	0 00	-2,100 00	0 00	-2,100 00
03/12/2004								
3/12/04	0 00	0 00	-62 50	0 00	0 00	-62 50	0 00	-62 50
03/12/2004								
3/12/04	0 00	0 00	1,531 25	0 00	0 00	1,531 25	0 00	1,531.25
03/12/2004								
3/12/04	0 00	0 00	9,500 00	0 00	0 00	9,500 00	0 00	9,500 00
03/12/2004								
3/12/04	0 00	0 00	-46 88	0 00	0 00	-46 88	0 00	-46 88
03/12/2004								
3/12/04	0 00	0 00	-31,749 10	0 00	0 00	-31,749 10	0 00	-31,749 10
03/12/2004								
3/12/04	0 00	0 00	-1,718 90	0 00	0 00	-1,718 90	0 00	-1,718 90
03/12/2004								
3/12/04	0 00	0 00	3,843 54	0 00	0 00	3,843 54	0 00	3,843 54
03/12/2004								
3/12/04	0 00	0 00	-1,523 63	0 00	0 00	-1,523 63	0 00	-1,523 63
03/12/2004								
3/15/04	0 00	0 00	-4,200.00	0 00	0 00	-4,200 00	0 00	-4,200 00
03/15/2004								
3/15/04	0 00	0 00	30,500 00	0 00	0 00	30,500 00	0 00	30,500 00
03/15/2004								
3/15/04	0 00	0 00	-468 70	0 00	0 00	-468 70	0 00	-468 70
03/15/2004								
3/15/04	0 00	0 00	15 63	0 00	0 00	15 63	0 00	15 63
03/15/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 303 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
3/15/04	0 00	0 00	-125 00	0 00	0 00	-125 00	0 00	-125 00
03/15/2004								
3/15/04	0 00	0 00	2,062 50	0 00	0 00	2,062 50	0 00	2,062 50
03/15/2004								
3/15/04	0 00	0 00	3,031 11	0 00	0 00	3,031 11	0 00	3,031 11
03/15/2004								
3/15/04	0 00	0 00	-19,579 34	0 00	0 00	-19,579 34	0 00	-19,579 34
03/15/2004								
3/15/04	0 00	0 00	109 36	0 00	0 00	109 36	0 00	109 36
03/15/2004								
3/15/04	0 00	0 00	-1,500 00	0 00	0 00	-1,500 00	0 00	-1,500 00
03/15/2004								
3/16/04	0 00	0 00	13,300 00	0 00	0 00	13,300 00	0 00	13,300 00
03/16/2004								
3/16/04	0 00	0 00	-500 00	0 00	0 00	-500 00	0 00	-500 00
03/16/2004								
3/16/04	0 00	0 00	-48,734 05	0 00	0 00	-48,734 05	0 00	-48,734 05
03/16/2004								
3/16/04	0 00	0 00	-781 30	0 00	0 00	-781 30	0 00	-781 30
03/16/2004								
3/16/04	0 00	0 00	625 00	0 00	0 00	625 00	0 00	625 00
03/16/2004								
3/16/04	0 00	0 00	121,735 78	0 00	0 00	121,735 78	0 00	121,735 78
03/16/2004								
3/16/04	0 00	0 00	-19,117 19	0 00	0 00	-19,117 19	0 00	-19,117 19
03/16/2004								
3/16/04	0 00	0 00	-62 50	0 00	0 00	-62 50	0 00	-62 50
03/16/2004								
3/17/04	0 00	0 00	62 50	0 00	0 00	62 50	0 00	62 50
03/17/2004								
3/17/04	0 00	0 00	-1,500 00	0 00	0 00	-1,500 00	0 00	-1,500 00
03/17/2004								
3/17/04	0 00	0 00	4,499 62	0 00	0 00	4,499 62	0 00	4,499 62
03/17/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 304 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
3/17/04	0 00	0 00	-1,812 50	0 00	0 00	-1,812 50	0 00	-1,812 50
03/17/2004 1								
3/18/04	0 00	0 00	-6,112 50	0 00	0 00	-6,112 50	0 00	-6,112 50
03/18/2004 1								
3/18/04	0 00	0 00	-10,500 00	0 00	0 00	-10,500 00	0 00	-10,500 00
03/18/2004 1								
3/18/04	0 00	0 00	-500 00	0 00	0 00	-500 00	0 00	-500 00
03/18/2004 1								
3/18/04	0 00	0 00	54,421 89	0 00	0 00	54,421 89	0 00	54,421 89
03/18/2004 1								
3/18/04	0 00	0 00	-93,845 18	0 00	0 00	-93,845 18	0 00	-93,845 18
03/18/2004 1								
3/19/04	0 00	0 00	-2,437 50	0 00	0 00	-2,437 50	0 00	-2,437 50
03/19/2004 1								
3/19/04	0 00	0 00	-6,500 00	0 00	0 00	-6,500 00	0 00	-6,500 00
03/19/2004 1								
3/19/04	0 00	0 00	24,609 90	0 00	0 00	24,609 90	0 00	24,609 90
03/19/2004 1								
3/19/04	0 00	0 00	-234 37	0 00	0 00	-234 37	0 00	-234 37
03/19/2004 1								
3/19/04	0 00	0 00	-31,279 82	0 00	0 00	-31,279 82	0 00	-31,279 82
03/19/2004 1								
3/22/04	0 00	0 00	8,287 50	0 00	0 00	8,287 50	0 00	8,287 50
03/22/2004 1								
3/22/04	0 00	0 00	-53,531 77	0 00	0 00	-53,531 77	0 00	-53,531 77
03/22/2004 1								
3/22/04	0 00	0 00	10,375 00	0 00	0 00	10,375 00	0 00	10,375 00
03/22/2004 1								
3/22/04	0 00	0 00	93,842 32	0 00	0 00	93,842 32	0 00	93,842 32
03/22/2004 1								
3/22/04	0 00	0 00	531 25	0 00	0 00	531 25	0 00	531 25
03/22/2004 1								
3/23/04	0 00	0 00	1,462 50	0 00	0 00	1,462 50	0 00	1,462 50
03/23/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 305 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
3/23/04	0 00	0 00	-3,218 75	0 00	0 00	-3,218 75	0 00	-3,218 75
03/23/2004 1								
3/23/04	0 00	0 00	1,500 00	0 00	0 00	1,500 00	0 00	1,500 00
03/23/2004 1								
3/23/04	0 00	0 00	4,470 18	0 00	0 00	4,470 18	0 00	4,470 18
03/23/2004 1								
3/23/04	0 00	0 00	46 87	0 00	0 00	46 87	0 00	46 87
03/23/2004 1								
3/24/04	0 00	0 00	1,950 00	0 00	0 00	1,950 00	0 00	1,950 00
03/24/2004 1								
3/24/04	0 00	0 00	-6,578 09	0 00	0 00	-6,578 09	0 00	-6,578 09
03/24/2004 1								
3/24/04	0 00	0 00	13,654 82	0 00	0 00	13,654 82	0 00	13,654 82
03/24/2004 1								
3/24/04	0 00	0 00	-62 50	0 00	0 00	-62 50	0 00	-62 50
03/24/2004 1								
3/24/04	0 00	0 00	62 50	0 00	0 00	62 50	0 00	62 50
03/24/2004 1								
3/25/04	0 00	0 00	-750 00	0 00	0 00	-750 00	0 00	-750 00
03/25/2004 1								
3/25/04	0 00	0 00	812 50	0 00	0 00	812 50	0 00	812 50
03/25/2004 1								
3/25/04	0 00	0 00	-140 62	0 00	0 00	-140 62	0 00	-140 62
03/25/2004 1								
3/25/04	0 00	0 00	-12,889 25	0 00	0 00	-12,889 25	0 00	-12,889 25
03/25/2004 1								
3/25/04	0 00	0 00	13,078 59	0 00	0 00	13,078 59	0 00	13,078 59
03/25/2004 1								
3/26/04	0 00	0 00	-9,375 00	0 00	0 00	-9,375 00	0 00	-9,375 00
03/26/2004 1								
3/26/04	0 00	0 00	-859 38	0 00	0 00	-859 38	0 00	-859 38
03/26/2004 1								
3/26/04	0 00	0 00	75,562 50	0 00	0 00	75,562 50	0 00	75,562 50
03/26/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 306 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
3/26/04	0 00	0 00	-128,906 25	0 00	0 00	-128,906 25	0 00	-128,906 25
03/26/2004 *								
3/26/04	0 00	0 00	2,625 00	0 00	0 00	2,625 00	0 00	2,625 00
03/26/2004 *								
3/29/04	0 00	0 00	-3,750 00	0 00	0 00	-3,750 00	0 00	-3,750 00
03/29/2004 *								
3/29/04	0 00	0 00	-60,031 25	0 00	0 00	-60,031 25	0 00	-60,031 25
03/29/2004 *								
3/29/04	0 00	0 00	-343 75	0 00	0 00	-343 75	0 00	-343 75
03/29/2004 *								
3/29/04	0 00	0 00	1,625 00	0 00	0 00	1,625 00	0 00	1,625 00
03/29/2004 *								
3/29/04	0 00	0 00	16,765 60	0 00	0 00	16,765 60	0 00	16,765 60
03/29/2004 *								
3/30/04	0 00	0 00	-750 00	0 00	0 00	-750 00	0 00	-750 00
03/30/2004 *								
3/30/04	0 00	0 00	-62 50	0 00	0 00	-62 50	0 00	-62 50
03/30/2004 *								
3/30/04	0 00	0 00	-1,937 50	0 00	0 00	-1,937 50	0 00	-1,937 50
03/30/2004 *								
3/30/04	0 00	0 00	-1,125 07	0 00	0 00	-1,125 07	0 00	-1,125 07
03/30/2004 *								
3/30/04	0 00	0 00	-8,718 75	0 00	0 00	-8,718 75	0 00	-8,718 75
03/30/2004 *								
3/31/04	0 00	0 00	2,250 00	0 00	0 00	2,250 00	0 00	2,250 00
03/31/2004 *								
3/31/04	0 00	0 00	578 13	0 00	0 00	578 13	0 00	578 13
03/31/2004 *								
3/31/04	0 00	0 00	-19,125 00	0 00	0 00	-19,125 00	0 00	-19,125 00
03/31/2004 *								
3/31/04	0 00	0 00	108,482 98	0 00	0 00	108,482 98	0 00	108,482 98
03/31/2004 *								
4/1/04	0 00	0 00	3,737 50	0 00	0 00	3,737 50	0 00	3,737 50
04/01/2004 *								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 307 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
4/1/04	0 00	0 00	-95,545 48	0 00	0 00	-95,545 48	0 00	-95,545.48
04/01/2004								
4/1/04	0 00	0 00	4,312 50	0 00	0 00	4,312 50	0 00	4,312 50
04/01/2004								
4/1/04	0 00	0 00	24,187 51	0 00	0 00	24,187 51	0 00	24,187 51
04/01/2004								
4/1/04	0 00	0 00	-562 50	0 00	0 00	-562 50	0 00	-562 50
04/01/2004								
4/2/04	0 00	0 00	21,300 00	0 00	0 00	21,300 00	0 00	21,300 00
04/02/2004								
4/2/04	0 00	0 00	6,281 25	0 00	0 00	6,281 25	0 00	6,281 25
04/02/2004								
4/2/04	0 00	0 00	-359,157 65	0 00	0 00	-359,157 65	0 00	-359,157 65
04/02/2004								
4/2/04	0 00	0 00	85,062 42	0 00	0 00	85,062 42	0 00	85,062 42
04/02/2004								
4/2/04	0 00	0 00	-2,046 88	0 00	0 00	-2,046 88	0 00	-2,046 88
04/02/2004								
4/5/04	0 00	0 00	-1,400 00	0 00	0 00	-1,400 00	0 00	-1,400 00
04/05/2004								
4/5/04	0 00	0 00	9,031 25	0 00	0 00	9,031 25	0 00	9,031 25
04/05/2004								
4/5/04	0 00	0 00	17,437 50	0 00	0 00	17,437 50	0 00	17,437 50
04/05/2004								
4/5/04	0 00	0 00	-578 12	0 00	0 00	-578 12	0 00	-578 12
04/05/2004								
4/5/04	0 00	0 00	-104,250 04	0 00	0 00	-104,250 04	0 00	-104,250 04
04/05/2004								
4/6/04	0 00	0 00	1,200 00	0 00	0 00	1,200 00	0 00	1,200 00
04/06/2004								
4/6/04	0 00	0 00	-8,000 00	0 00	0 00	-8,000 00	0 00	-8,000 00
04/06/2004								
4/6/04	0 00	0 00	-6,671 97	0 00	0 00	-6,671 97	0 00	-6,671 97
04/06/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 308 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
4/6/04	000	000	73,360.94	000	000	73,360.94	000	73,360.94
04/06/2004								
4/6/04	000	000	437.50	000	000	437.50	000	437.50
04/06/2004								
4/7/04	000	000	1,218.75	000	000	1,218.75	000	1,218.75
04/07/2004								
4/7/04	000	000	-546.75	000	000	-546.75	000	-546.75
04/07/2004								
4/7/04	000	000	4,889.06	000	000	4,889.06	000	4,889.06
04/07/2004								
4/7/04	000	000	62.50	000	000	62.50	000	62.50
04/07/2004								
4/8/04	000	000	7,031.25	000	000	7,031.25	000	7,031.25
04/08/2004								
4/8/04	000	000	5,859.25	000	000	5,859.25	000	5,859.25
04/08/2004								
4/8/04	000	000	-250.00	000	000	-250.00	000	-250.00
04/08/2004								
4/8/04	000	000	-44,014.06	000	000	-44,014.06	000	-44,014.06
04/08/2004								
4/12/04	000	000	-700.00	000	000	-700.00	000	-700.00
04/12/2004								
4/12/04	000	000	9,281.25	000	000	9,281.25	000	9,281.25
04/12/2004								
4/12/04	000	000	5,078.25	000	000	5,078.25	000	5,078.25
04/12/2004								
4/12/04	000	000	-218.75	000	000	-218.75	000	-218.75
04/12/2004								
4/12/04	000	000	-34,235.94	000	000	-34,235.94	000	-34,235.94
04/12/2004								
4/13/04	000	000	-5,200.00	000	000	-5,200.00	000	-5,200.00
04/13/2004								
4/13/04	000	000	29,875.00	000	000	29,875.00	000	29,875.00
04/13/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 309 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
4/13/04	0 00	0 00	-906 25	0 00	0 00	-906 25	0 00	-906 25
04/13/2004								
4/13/04	0 00	0 00	20,875 00	0 00	0 00	20,875 00	0 00	20,875 00
04/13/2004								
4/13/04	0 00	0 00	-166,263 93	0 00	0 00	-166,263 93	0 00	-166,263 93
04/13/2004								
4/14/04	0 00	0 00	-14,487 50	0 00	0 00	-14,487 50	0 00	-14,487 50
04/14/2004								
4/14/04	0 00	0 00	-343 75	0 00	0 00	-343 75	0 00	-343 75
04/14/2004								
4/14/04	0 00	0 00	-107,187 50	0 00	0 00	-107,187 50	0 00	-107,187 50
04/14/2004								
4/14/04	0 00	0 00	13,125 00	0 00	0 00	13,125 00	0 00	13,125 00
04/14/2004								
4/14/04	0 00	0 00	5,625 00	0 00	0 00	5,625 00	0 00	5,625 00
04/14/2004								
4/15/04	0 00	0 00	725 00	0 00	0 00	725 00	0 00	725 00
04/15/2004								
4/15/04	0 00	0 00	-37,517 34	0 00	0 00	-37,517 34	0 00	-37,517 34
04/15/2004								
4/15/04	0 00	0 00	-62 50	0 00	0 00	-62 50	0 00	-62 50
04/15/2004								
4/15/04	0 00	0 00	9,375 00	0 00	0 00	9,375 00	0 00	9,375 00
04/15/2004								
4/15/04	0 00	0 00	6,093 66	0 00	0 00	6,093 66	0 00	6,093 66
04/15/2004								
4/16/04	0 00	0 00	15,950 00	0 00	0 00	15,950 00	0 00	15,950 00
04/16/2004								
4/16/04	0 00	0 00	117,906 25	0 00	0 00	117,906 25	0 00	117,906 25
04/16/2004								
4/16/04	0 00	0 00	-13,687 50	0 00	0 00	-13,687 50	0 00	-13,687 50
04/16/2004								
4/16/04	0 00	0 00	-19,812 28	0 00	0 00	-19,812 28	0 00	-19,812 28
04/16/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 310 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
4/16/04	000	000	468 75	000	000	468 75	000	468 75
04/16/2004								
4/19/04	000	000	-10,150 00	000	000	-10,150 00	000	-10,150 00
04/19/2004								
4/19/04	000	000	9,171 65	000	000	9,171 65	000	9,171 65
04/19/2004								
4/19/04	000	000	-234 38	000	000	-234 38	000	-234 38
04/19/2004								
4/19/04	000	000	-58,951 41	000	000	-58,951.41	000	-58,951 41
04/19/2004								
4/19/04	000	000	6,781.25	000	000	6,781 25	000	6,781 25
04/19/2004								
4/20/04	000	000	-4,275 00	000	000	-4,275 00	000	-4,275 00
04/20/2004								
4/20/04	000	000	14,453 35	000	000	14,453 35	000	14,453.35
04/20/2004								
4/20/04	000	000	97 29	000	000	97 29	000	97 29
04/20/2004								
4/20/04	000	000	-328.12	000	000	-328 12	000	-328 12
04/20/2004								
4/20/04	000	000	12,968 75	000	000	12,968 75	000	12,968 75
04/20/2004								
4/20/04	000	000	-80,392 34	000	000	-80,392 34	000	-80,392 34
04/20/2004								
4/21/04	000	000	-16,587 50	000	000	-16,587 50	000	-16,587.50
04/21/2004								
4/21/04	000	000	-2,750 00	000	000	-2,750 00	000	-2,750 00
04/21/2004								
4/21/04	000	000	-125 00	000	000	-125 00	000	-125 00
04/21/2004								
4/21/04	000	000	5,312 51	000	000	5,312 51	000	5,312 51
04/21/2004								
4/21/04	000	000	-81,265 83	000	000	-81,265 83	000	-81,265 83
04/21/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 311 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
4/22/04	0 00	0 00	20,800 00	0 00	0 00	20,800 00	0 00	20,800 00
04/22/2004								
4/22/04	0 00	0 00	-23,437 50	0 00	0 00	-23,437 50	0 00	-23,437 50
04/22/2004								
4/22/04	0 00	0 00	110,767 71	0 00	0 00	110,767 71	0 00	110,767 71
04/22/2004								
4/22/04	0 00	0 00	453 12	0 00	0 00	453 12	0 00	453 12
04/22/2004								
4/22/04	0 00	0 00	-12,859 55	0 00	0 00	-12,859 55	0 00	-12,859 55
04/22/2004								
4/23/04	0 00	0 00	-45,500 00	0 00	0 00	-45,500 00	0 00	-45,500 00
04/23/2004								
4/23/04	0 00	0 00	32,906 25	0 00	0 00	32,906 25	0 00	32,906 25
04/23/2004								
4/23/04	0 00	0 00	-221,531 25	0 00	0 00	-221,531 25	0 00	-221,531 25
04/23/2004								
4/23/04	0 00	0 00	-718 75	0 00	0 00	-718 75	0 00	-718 75
04/23/2004								
4/23/04	0 00	0 00	25,265 62	0 00	0 00	25,265 62	0 00	25,265 62
04/23/2004								
4/26/04	0 00	0 00	1,350 00	0 00	0 00	1,350 00	0 00	1,350 00
04/26/2004								
4/26/04	0 00	0 00	140 63	0 00	0 00	140 63	0 00	140 63
04/26/2004								
4/26/04	0 00	0 00	-15,250 00	0 00	0 00	-15,250 00	0 00	-15,250 00
04/26/2004								
4/26/04	0 00	0 00	-4,796 85	0 00	0 00	-4,796 85	0 00	-4,796 85
04/26/2004								
4/26/04	0 00	0 00	26,062 50	0 00	0 00	26,062 50	0 00	26,062 50
04/26/2004								
4/27/04	0 00	0 00	25,925 00	0 00	0 00	25,925 00	0 00	25,925 00
04/27/2004								
4/27/04	0 00	0 00	-14,062 50	0 00	0 00	-14,062 50	0 00	-14,062 50
04/27/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 312 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
4/27/04	0.00	0.00	91,218.75	0.00	0.00	91,218.75	0.00	91,218.75
04/27/2004								
4/27/04	0.00	0.00	343.75	0.00	0.00	343.75	0.00	343.75
04/27/2004								
4/27/04	0.00	0.00	-6,234.27	0.00	0.00	-6,234.27	0.00	-6,234.27
04/27/2004								
4/28/04	0.00	0.00	-35,625.00	0.00	0.00	-35,625.00	0.00	-35,625.00
04/28/2004								
4/28/04	0.00	0.00	10,500.00	0.00	0.00	10,500.00	0.00	10,500.00
04/28/2004								
4/28/04	0.00	0.00	-515.63	0.00	0.00	-515.63	0.00	-515.63
04/28/2004								
4/28/04	0.00	0.00	40,437.50	0.00	0.00	40,437.50	0.00	40,437.50
04/28/2004								
4/28/04	0.00	0.00	-158,437.50	0.00	0.00	-158,437.50	0.00	-158,437.50
04/28/2004								
4/29/04	0.00	0.00	-23,150.00	0.00	0.00	-23,150.00	0.00	-23,150.00
04/29/2004								
4/29/04	0.00	0.00	890.62	0.00	0.00	890.62	0.00	890.62
04/29/2004								
4/29/04	0.00	0.00	-107,000.00	0.00	0.00	-107,000.00	0.00	-107,000.00
04/29/2004								
4/29/04	0.00	0.00	7,828.05	0.00	0.00	7,828.05	0.00	7,828.05
04/29/2004								
4/29/04	0.00	0.00	42,625.00	0.00	0.00	42,625.00	0.00	42,625.00
04/29/2004								
4/30/04	0.00	0.00	18,187.50	0.00	0.00	18,187.50	0.00	18,187.50
04/30/2004								
4/30/04	0.00	0.00	-1,531.18	0.00	0.00	-1,531.18	0.00	-1,531.18
04/30/2004								
4/30/04	0.00	0.00	-328.12	0.00	0.00	-328.12	0.00	-328.12
04/30/2004								
4/30/04	0.00	0.00	86,607.24	0.00	0.00	86,607.24	0.00	86,607.24
04/30/2004								

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 313 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
4/30/04	0 00	0 00	-20,875 00	0 00	0 00	-20,875 00	0 00	-20,875 00
04/30/2004 1								
5/3/04	0 00	0 00	-5,662 50	0 00	0 00	-5,662 50	0 00	-5,662 50
05/03/2004 1								
5/3/04	0 00	0 00	-140 62	0 00	0 00	-140 62	0 00	-140 62
05/03/2004 1								
5/3/04	0 00	0 00	-9,187 50	0 00	0 00	-9,187 50	0 00	-9,187 50
05/03/2004 1								
5/3/04	0 00	0 00	-13,031 25	0 00	0 00	-13,031.25	0 00	-13,031 25
05/03/2004 1								
5/3/04	0 00	0 00	209 13	0 00	0 00	209 13	0 00	209 13
05/03/2004 1								
5/4/04	0 00	0 00	5,662 50	0 00	0 00	5,662 50	0 00	5,662 50
05/04/2004 1								
5/4/04	0 00	0 00	203 12	0 00	0 00	203 12	0 00	203.12
05/04/2004 1								
5/4/04	0 00	0 00	12,390 32	0 00	0 00	12,390 32	0 00	12,390 32
05/04/2004 1								
5/4/04	0 00	0 00	52,062 50	0 00	0 00	52,062 50	0 00	52,062 50
05/04/2004 1								
5/4/04	0 00	0 00	-32,576 04	0 00	0 00	-32,576 04	0 00	-32,576 04
05/04/2004 1								
5/5/04	0 00	0 00	-9,437 50	0 00	0 00	-9,437 50	0 00	-9,437 50
05/05/2004 1								
5/5/04	0 00	0 00	281 25	0 00	0 00	281 25	0 00	281 25
05/05/2004 1								
5/5/04	0 00	0 00	-52,125 00	0 00	0 00	-52,125 00	0 00	-52,125 00
05/05/2004 1								
5/5/04	0 00	0 00	27,562 50	0 00	0 00	27,562 50	0 00	27,562 50
05/05/2004 1								
5/5/04	0 00	0 00	14,297 18	0 00	0 00	14,297.18	0 00	14,297.18
05/05/2004 1								
5/6/04	0 00	0 00	-19,125 00	0 00	0 00	-19,125 00	0 00	-19,125.00
05/06/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 314 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
5/6/04	0 00	0 00	14,546 56	0 00	0 00	14,546 56	0 00	14,546 56
05/06/2004 1								
5/6/04	0 00	0 00	250 00	0 00	0 00	250 00	0 00	250 00
05/06/2004 1								
5/6/04	0 00	0 00	39,812 50	0 00	0 00	39,812 50	0 00	39,812 50
05/06/2004 1								
5/6/04	0 00	0 00	-71,673 96	0 00	0 00	-71,673 96	0 00	-71,673 96
05/06/2004 1								
5/7/04	0 00	0 00	-123,475 00	0 00	0 00	-123,475 00	0 00	-123,475 00
05/07/2004 1								
5/7/04	0 00	0 00	-436,544 79	0 00	0 00	-436,544 79	0 00	-436,544 79
05/07/2004 1								
5/7/04	0 00	0 00	87,828 19	0 00	0 00	87,828 19	0 00	87,828 19
05/07/2004 1								
5/7/04	0 00	0 00	1,359 38	0 00	0 00	1,359 38	0 00	1,359 38
05/07/2004 1								
5/7/04	0 00	0 00	144,218 75	0 00	0 00	144,218 75	0 00	144,218 75
05/07/2004 1								
5/10/04	0 00	0 00	11,750 00	0 00	0 00	11,750 00	0 00	11,750 00
05/10/2004 1								
5/10/04	0 00	0 00	14,343 75	0 00	0 00	14,343 75	0 00	14,343 75
05/10/2004 1								
5/10/04	0 00	0 00	-3,343 48	0 00	0 00	-3,343 48	0 00	-3,343 48
05/10/2004 1								
5/10/04	0 00	0 00	39,093 75	0 00	0 00	39,093 75	0 00	39,093 75
05/10/2004 1								
5/10/04	0 00	0 00	-62 50	0 00	0 00	-62 50	0 00	-62 50
05/10/2004 1								
5/11/04	0 00	0 00	11,750 00	0 00	0 00	11,750 00	0 00	11,750 00
05/11/2004 1								
5/11/04	0 00	0 00	-24,656 25	0 00	0 00	-24,656 25	0 00	-24,656 25
05/11/2004 1								
5/11/04	0 00	0 00	-125 00	0 00	0 00	-125 00	0 00	-125 00
05/11/2004 1								

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 315 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
5/11/04	0 00	0 00	-4,171 83	0 00	0 00	-4,171 83	0 00	-4,171 83
05/11/2004								
5/11/04	0 00	0 00	-5,875 00	0 00	0 00	-5,875 00	0 00	-5,875 00
05/11/2004								
5/12/04	0 00	0 00	9,400 00	0 00	0 00	9,400 00	0 00	9,400 00
05/12/2004								
5/12/04	0 00	0 00	51,218 75	0 00	0 00	51,218 75	0 00	51,218 75
05/12/2004								
5/12/04	0 00	0 00	5,875 00	0 00	0 00	5,875 00	0 00	5,875 00
05/12/2004								
5/12/04	0 00	0 00	109 37	0 00	0 00	109 37	0 00	109 37
05/12/2004								
5/12/04	0 00	0 00	6,654 12	0 00	0 00	6,654 12	0 00	6,654 12
05/12/2004								
5/13/04	0 00	0 00	-30,850 00	0 00	0 00	-30,850 00	0 00	-30,850 00
05/13/2004								
5/13/04	0 00	0 00	-100,060 36	0 00	0 00	-100,060 36	0 00	-100,060 36
05/13/2004								
5/13/04	0 00	0 00	88,468 75	0 00	0 00	88,468 75	0 00	88,468 75
05/13/2004								
5/13/04	0 00	0 00	343 75	0 00	0 00	343 75	0 00	343 75
05/13/2004								
5/13/04	0 00	0 00	16,890 39	0 00	0 00	16,890 39	0 00	16,890 39
05/13/2004								
5/14/04	0 00	0 00	52,000 00	0 00	0 00	52,000 00	0 00	52,000 00
05/14/2004								
5/14/04	0 00	0 00	-27,171 64	0 00	0 00	-27,171 64	0 00	-27,171 64
05/14/2004								
5/14/04	0 00	0 00	-111,750 00	0 00	0 00	-111,750 00	0 00	-111,750 00
05/14/2004								
5/14/04	0 00	0 00	-578 12	0 00	0 00	-578 12	0 00	-578 12
05/14/2004								
5/14/04	0 00	0 00	201,562 50	0 00	0 00	201,562 50	0 00	201,562 50
05/14/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 316 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Futures								
Futures								
Mark-to-Markets								
5/17/04	0 00	0 00	65,900 00	0 00	0 00	65,900 00	0 00	65,900 00
05/17/2004								
5/17/04	0 00	0 00	-155,781 25	0 00	0 00	-155,781 25	0 00	-155,781 25
05/17/2004								
5/17/04	0 00	0 00	87,341 60	0 00	0 00	87,341 60	0 00	87,341 60
05/17/2004								
5/17/04	0 00	0 00	-34,515 86	0 00	0 00	-34,515 86	0 00	-34,515 86
05/17/2004								
5/17/04	0 00	0 00	-750 00	0 00	0 00	-750 00	0 00	-750 00
05/17/2004								
5/18/04	0 00	0 00	-33,600 00	0 00	0 00	-33,600 00	0 00	-33,600 00
05/18/2004								
5/18/04	0 00	0 00	-1,312 50	0 00	0 00	-1,312 50	0 00	-1,312 50
05/18/2004								
5/18/04	0 00	0 00	14,890 61	0 00	0 00	14,890 61	0 00	14,890 61
05/18/2004								
5/18/04	0 00	0 00	296 87	0 00	0 00	296 87	0 00	296 87
05/18/2004								
5/18/04	0 00	0 00	-101,718 75	0 00	0 00	-101,718 75	0 00	-101,718 75
05/18/2004								
5/18/04	0 00	0 00	38,750 00	0 00	0 00	38,750 00	0 00	38,750 00
05/18/2004								
5/19/04	0 00	0 00	-47,000 00	0 00	0 00	-47,000 00	0 00	-47,000 00
05/19/2004								
5/19/04	0 00	0 00	106,562 50	0 00	0 00	106,562 50	0 00	106,562 50
05/19/2004								
5/19/04	0 00	0 00	4,125 00	0 00	0 00	4,125 00	0 00	4,125 00
05/19/2004								
5/19/04	0 00	0 00	-130,781 25	0 00	0 00	-130,781 25	0 00	-130,781 25
05/19/2004								
5/19/04	0 00	0 00	23,437 50	0 00	0 00	23,437 50	0 00	23,437 50
05/19/2004								
5/19/04	0 00	0 00	484 38	0 00	0 00	484 38	0 00	484 38
05/19/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Accour. Labor CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 317 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
5/20/04	0 00	0 00	43,325 00	0 00	0 00	43,325 00	0 00	43,325 00
05/20/2004 1								
5/20/04	0 00	0 00	159,343 75	0 00	0 00	159,343 75	0 00	159,343 75
05/20/2004 1								
5/20/04	0 00	0 00	-5,625 00	0 00	0 00	-5,625 00	0 00	-5,625 00
05/20/2004 1								
5/20/04	0 00	0 00	-145,125 00	0 00	0 00	-145,125 00	0 00	-145,125 00
05/20/2004 1								
5/20/04	0 00	0 00	-26,937 50	0 00	0 00	-26,937 50	0 00	-26,937 50
05/20/2004 1								
5/20/04	0 00	0 00	-1,125 00	0 00	0 00	-1,125 00	0 00	-1,125 00
05/20/2004 1								
5/21/04	0 00	0 00	-30,625 00	0 00	0 00	-30,625 00	0 00	-30,625 00
05/21/2004 1								
5/21/04	0 00	0 00	2,437 50	0 00	0 00	2,437 50	0 00	2,437 50
05/21/2004 1								
5/21/04	0 00	0 00	-86,812 50	0 00	0 00	-86,812 50	0 00	-86,812 50
05/21/2004 1								
5/21/04	0 00	0 00	55,218 54	0 00	0 00	55,218 54	0 00	55,218 54
05/21/2004 1								
5/21/04	0 00	0 00	1,640 60	0 00	0 00	1,640 60	0 00	1,640 60
05/21/2004 1								
5/21/04	0 00	0 00	65,343 75	0 00	0 00	65,343 75	0 00	65,343 75
05/21/2004 1								
5/24/04	0 00	0 00	10,937 50	0 00	0 00	10,937 50	0 00	10,937 50
05/24/2004 1								
5/24/04	0 00	0 00	-131,155 78	0 00	0 00	-131,155 78	0 00	-131,155 78
05/24/2004 1								
5/24/04	0 00	0 00	-781 25	0 00	0 00	-781 25	0 00	-781 25
05/24/2004 1								
5/24/04	0 00	0 00	6,642 99	0 00	0 00	6,642 99	0 00	6,642 99
05/24/2004 1								
5/24/04	0 00	0 00	-2,250 00	0 00	0 00	-2,250 00	0 00	-2,250 00
05/24/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 318 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
5/24/04	0.00	0.00	-146,250.00	0.00	0.00	-146,250.00	0.00	-146,250.00
05/24/2004 *								
5/25/04	0.00	0.00	4,375.00	0.00	0.00	4,375.00	0.00	4,375.00
05/25/2004 *								
5/25/04	0.00	0.00	-1,593.75	0.00	0.00	-1,593.75	0.00	-1,593.75
05/25/2004 *								
5/25/04	0.00	0.00	-7,375.20	0.00	0.00	-7,375.20	0.00	-7,375.20
05/25/2004 *								
5/25/04	0.00	0.00	-1,187.40	0.00	0.00	-1,187.40	0.00	-1,187.40
05/25/2004 *								
5/25/04	0.00	0.00	29,562.50	0.00	0.00	29,562.50	0.00	29,562.50
05/25/2004 *								
5/25/04	0.00	0.00	-35,437.50	0.00	0.00	-35,437.50	0.00	-35,437.50
05/25/2004 *								
5/26/04	0.00	0.00	50,162.50	0.00	0.00	50,162.50	0.00	50,162.50
05/26/2004 *								
5/26/04	0.00	0.00	-12,906.05	0.00	0.00	-12,906.05	0.00	-12,906.05
05/26/2004 *								
5/26/04	0.00	0.00	-19,609.20	0.00	0.00	-19,609.20	0.00	-19,609.20
05/26/2004 *								
5/26/04	0.00	0.00	-3,281.25	0.00	0.00	-3,281.25	0.00	-3,281.25
05/26/2004 *								
5/26/04	0.00	0.00	184,763.26	0.00	0.00	184,763.26	0.00	184,763.26
05/26/2004 *								
5/26/04	0.00	0.00	-63,000.00	0.00	0.00	-63,000.00	0.00	-63,000.00
05/26/2004 *								
5/27/04	0.00	0.00	50,725.00	0.00	0.00	50,725.00	0.00	50,725.00
05/27/2004 *								
5/27/04	0.00	0.00	-128,000.00	0.00	0.00	-128,000.00	0.00	-128,000.00
05/27/2004 *								
5/27/04	0.00	0.00	-6,046.91	0.00	0.00	-6,046.91	0.00	-6,046.91
05/27/2004 *								
5/27/04	0.00	0.00	184,767.99	0.00	0.00	184,767.99	0.00	184,767.99
05/27/2004 *								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 319 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
5/27/04	0 00	0 00	-7,000 00	0 00	0 00	-7,000 00	0 00	-7,000 00
05/27/2004 1								
5/27/04	0 00	0 00	-36,562 80	0 00	0 00	-36,562 80	0 00	-36,562 80
05/27/2004 1								
5/27/04	0 00	0 00	-125 00	0 00	0 00	-125 00	0 00	-125 00
05/27/2004 1								
5/28/04	0 00	0 00	-53,325 00	0 00	0 00	-53,325 00	0 00	-53,325 00
05/28/2004 1								
5/28/04	0 00	0 00	359 37	0 00	0 00	359 37	0 00	359 37
05/28/2004 1								
5/28/04	0 00	0 00	5,156 30	0 00	0 00	5,156 30	0 00	5,156 30
05/28/2004 1								
5/28/04	0 00	0 00	4,156 25	0 00	0 00	4,156 25	0 00	4,156 25
05/28/2004 1								
5/28/04	0 00	0 00	-155,205 49	0 00	0 00	-155,205 49	0 00	-155,205 49
05/28/2004 1								
5/28/04	0 00	0 00	76,000 00	0 00	0 00	76,000 00	0 00	76,000 00
05/28/2004 1								
5/28/04	0 00	0 00	32,812 80	0 00	0 00	32,812 80	0 00	32,812 80
05/28/2004 1								
5/31/04	0 00	0 00	343 75	0 00	0 00	343 75	0 00	343 75
05/31/2004 1								
5/31/04	0 00	0 00	-656 25	0 00	0 00	-656 25	0 00	-656 25
05/31/2004 1								
6/1/04	0 00	0 00	-17,425 00	0 00	0 00	-17,425 00	0 00	-17,425 00
06/01/2004 1								
6/1/04	0 00	0 00	450 00	0 00	0 00	450 00	0 00	450 00
06/01/2004 1								
6/1/04	0 00	0 00	13,890 67	0 00	0 00	13,890 67	0 00	13,890 67
06/01/2004 1								
6/1/04	0 00	0 00	3,875 00	0 00	0 00	3,875 00	0 00	3,875 00
06/01/2004 1								
6/1/04	0 00	0 00	92,000 00	0 00	0 00	92,000 00	0 00	92,000 00
06/01/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 320 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
6/1/04	000	000	1,312.63	000	000	1,312.63	000	1,312.63
06/01/2004								
6/1/04	000	000	2,937.50	000	000	2,937.50	000	2,937.50
06/01/2004								
6/1/04	000	000	-67,294.76	000	000	-67,294.76	000	-67,294.76
06/01/2004								
6/2/04	000	000	-900.00	000	000	-900.00	000	-900.00
06/02/2004								
6/2/04	000	000	-25,350.00	000	000	-25,350.00	000	-25,350.00
06/02/2004								
6/2/04	000	000	1,500.00	000	000	1,500.00	000	1,500.00
06/02/2004								
6/2/04	000	000	32,000.00	000	000	32,000.00	000	32,000.00
06/02/2004								
6/2/04	000	000	16,750.00	000	000	16,750.00	000	16,750.00
06/02/2004								
6/2/04	000	000	-10,148.19	000	000	-10,148.19	000	-10,148.19
06/02/2004								
6/2/04	000	000	-85,298.99	000	000	-85,298.99	000	-85,298.99
06/02/2004								
6/2/04	000	000	843.75	000	000	843.75	000	843.75
06/02/2004								
6/2/04	000	000	42.21	000	000	42.21	000	42.21
06/02/2004								
6/3/04	000	000	-337.50	000	000	-337.50	000	-337.50
06/03/2004								
6/3/04	000	000	10,562.50	000	000	10,562.50	000	10,562.50
06/03/2004								
6/3/04	000	000	-24,000.00	000	000	-24,000.00	000	-24,000.00
06/03/2004								
6/3/04	000	000	14,781.25	000	000	14,781.25	000	14,781.25
06/03/2004								
6/3/04	000	000	-93.76	000	000	-93.76	000	-93.76
06/03/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 321 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Futures								
Futures								
Mark-to-Markets								
6/3/04	0 00	0 00	31 25	0 00	0 00	31 25	0 00	31 25
06/03/2004								
6/3/04	0 00	0 00	-12,515 96	0 00	0 00	-12,515 96	0 00	-12,515 96
06/03/2004								
6/3/04	0 00	0 00	18,109 98	0 00	0 00	18,109 98	0 00	18,109 98
06/03/2004								
6/4/04	0 00	0 00	-33,800 00	0 00	0 00	-33,800 00	0 00	-33,800 00
06/04/2004								
6/4/04	0 00	0 00	-2,587 50	0 00	0 00	-2,587 50	0 00	-2,587 50
06/04/2004								
6/4/04	0 00	0 00	80,000 00	0 00	0 00	80,000 00	0 00	80,000 00
06/04/2004								
6/4/04	0 00	0 00	-73,696 43	0 00	0 00	-73,696 43	0 00	-73,696 43
06/04/2004								
6/4/04	0 00	0 00	35,968 75	0 00	0 00	35,968 75	0 00	35,968 75
06/04/2004								
6/4/04	0 00	0 00	1,000 00	0 00	0 00	1,000 00	0 00	1,000 00
06/04/2004								
6/4/04	0 00	0 00	-96,045 72	0 00	0 00	-96,045 72	0 00	-96,045 72
06/04/2004								
6/4/04	0 00	0 00	10,812 50	0 00	0 00	10,812 50	0 00	10,812 50
06/04/2004								
6/7/04	0 00	0 00	1,350 00	0 00	0 00	1,350 00	0 00	1,350 00
06/07/2004								
6/7/04	0 00	0 00	26,550 00	0 00	0 00	26,550 00	0 00	26,550 00
06/07/2004								
6/7/04	0 00	0 00	-2,031 25	0 00	0 00	-2,031 25	0 00	-2,031 25
06/07/2004								
6/7/04	0 00	0 00	9,405 30	0 00	0 00	9,405 30	0 00	9,405 30
06/07/2004								
6/7/04	0 00	0 00	-12,367 18	0 00	0 00	-12,367 18	0 00	-12,367 18
06/07/2004								
6/7/04	0 00	0 00	-62 49	0 00	0 00	-62 49	0 00	-62 49
06/07/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 322 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
6/7/04	0.00	0.00	-12,000.00	0.00	0.00	-12,000.00	0.00	-12,000.00
06/07/2004								
6/7/04	0.00	0.00	77,202.66	0.00	0.00	77,202.66	0.00	77,202.66
06/07/2004								
6/8/04	0.00	0.00	-1,012.50	0.00	0.00	-1,012.50	0.00	-1,012.50
06/08/2004								
6/8/04	0.00	0.00	-15,987.50	0.00	0.00	-15,987.50	0.00	-15,987.50
06/08/2004								
6/8/04	0.00	0.00	-32,734.24	0.00	0.00	-32,734.24	0.00	-32,734.24
06/08/2004								
6/8/04	0.00	0.00	1,468.80	0.00	0.00	1,468.80	0.00	1,468.80
06/08/2004								
6/8/04	0.00	0.00	20,062.50	0.00	0.00	20,062.50	0.00	20,062.50
06/08/2004								
6/8/04	0.00	0.00	-3,468.75	0.00	0.00	-3,468.75	0.00	-3,468.75
06/08/2004								
6/8/04	0.00	0.00	31.25	0.00	0.00	31.25	0.00	31.25
06/08/2004								
6/8/04	0.00	0.00	-6,787.20	0.00	0.00	-6,787.20	0.00	-6,787.20
06/08/2004								
6/9/04	0.00	0.00	-35,700.00	0.00	0.00	-35,700.00	0.00	-35,700.00
06/09/2004								
6/9/04	0.00	0.00	-4,612.50	0.00	0.00	-4,612.50	0.00	-4,612.50
06/09/2004								
6/9/04	0.00	0.00	9,757.91	0.00	0.00	9,757.91	0.00	9,757.91
06/09/2004								
6/9/04	0.00	0.00	47,437.50	0.00	0.00	47,437.50	0.00	47,437.50
06/09/2004								
6/9/04	0.00	0.00	15,500.00	0.00	0.00	15,500.00	0.00	15,500.00
06/09/2004								
6/9/04	0.00	0.00	-89,033.04	0.00	0.00	-89,033.04	0.00	-89,033.04
06/09/2004								
6/9/04	0.00	0.00	-16,312.50	0.00	0.00	-16,312.50	0.00	-16,312.50
06/09/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 323 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
6/9/04	0 00	0 00	187 50	0 00	0 00	187 50	0 00	187 50
06/09/2004 1								
6/10/04	0 00	0 00	-3,150 00	0 00	0 00	-3,150 00	0 00	-3,150 00
06/10/2004 1								
6/10/04	0 00	0 00	-4,200 00	0 00	0 00	-4,200 00	0 00	-4,200 00
06/10/2004 1								
6/10/04	0 00	0 00	-6,875 00	0 00	0 00	-6,875 00	0 00	-6,875 00
06/10/2004 1								
6/10/04	0 00	0 00	-3,171 80	0 00	0 00	-3,171 80	0 00	-3,171 80
06/10/2004 1								
6/10/04	0 00	0 00	19,298 93	0 00	0 00	19,298 93	0 00	19,298 93
06/10/2004 1								
6/10/04	0 00	0 00	2,531 52	0 00	0 00	2,531 52	0 00	2,531 52
06/10/2004 1								
6/10/04	0 00	0 00	-45,343 75	0 00	0 00	-45,343 75	0 00	-45,343 75
06/10/2004 1								
6/14/04	0 00	0 00	-65,100 00	0 00	0 00	-65,100 00	0 00	-65,100 00
06/14/2004 1								
6/14/04	0 00	0 00	-10,350 00	0 00	0 00	-10,350 00	0 00	-10,350 00
06/14/2004 1								
6/14/04	0 00	0 00	120,531 25	0 00	0 00	120,531 25	0 00	120,531 25
06/14/2004 1								
6/14/04	0 00	0 00	-20,906 52	0 00	0 00	-20,906 52	0 00	-20,906 52
06/14/2004 1								
6/14/04	0 00	0 00	-183,226 42	0 00	0 00	-183,226 42	0 00	-183,226 42
06/14/2004 1								
6/14/04	0 00	0 00	9,249 92	0 00	0 00	9,249 92	0 00	9,249 92
06/14/2004 1								
6/14/04	0 00	0 00	18,750 00	0 00	0 00	18,750 00	0 00	18,750 00
06/14/2004 1								
6/15/04	0 00	0 00	100,800 00	0 00	0 00	100,800 00	0 00	100,800 00
06/15/2004 1								
6/15/04	0 00	0 00	9,450 00	0 00	0 00	9,450 00	0 00	9,450 00
06/15/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 324 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
6/15/04	0 00	0 00	-43,375 00	0 00	0 00	-43,375 00	0 00	-43,375 00
06/15/2004								
6/15/04	0 00	0 00	30,125 00	0 00	0 00	30,125 00	0 00	30,125 00
06/15/2004								
6/15/04	0 00	0 00	-296,718 75	0 00	0 00	-296,718 75	0 00	-296,718 75
06/15/2004								
6/15/04	0 00	0 00	-26,234 41	0 00	0 00	-26,234 41	0 00	-26,234 41
06/15/2004								
6/15/04	0 00	0 00	388,117.29	0 00	0 00	388,117 29	0 00	388,117 29
06/15/2004								
6/16/04	0 00	0 00	-35,700 00	0 00	0 00	-35,700 00	0 00	-35,700 00
06/16/2004								
6/16/04	0 00	0 00	-95,843 63	0 00	0 00	-95,843 63	0 00	-95,843 63
06/16/2004								
6/16/04	0 00	0 00	3,937 50	0 00	0 00	3,937 50	0 00	3,937 50
06/16/2004								
6/16/04	0 00	0 00	77,398 42	0 00	0 00	77,398 42	0 00	77,398 42
06/16/2004								
6/16/04	0 00	0 00	7,546 99	0 00	0 00	7,546 99	0 00	7,546 99
06/16/2004								
6/16/04	0 00	0 00	-4,000 00	0 00	0 00	-4,000 00	0 00	-4,000 00
06/16/2004								
6/17/04	0 00	0 00	23,100 00	0 00	0 00	23,100 00	0 00	23,100 00
06/17/2004								
6/17/04	0 00	0 00	3,150 00	0 00	0 00	3,150 00	0 00	3,150 00
06/17/2004								
6/17/04	0 00	0 00	-100,406 25	0 00	0 00	-100,406 25	0 00	-100,406 25
06/17/2004								
6/17/04	0 00	0 00	71,843 89	0 00	0 00	71,843 89	0 00	71,843 89
06/17/2004								
6/17/04	0 00	0 00	-6,828 24	0 00	0 00	-6,828 24	0 00	-6,828 24
06/17/2004								
6/18/04	0 00	0 00	450 00	0 00	0 00	450 00	0 00	450 00
06/18/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 325 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
6/18/04	0 00	0 00	-2,100 00	0 00	0 00	-2,100 00	0 00	-2,100 00
06/18/2004								
6/18/04	0 00	0 00	-7,580 55	0 00	0 00	-7,580 55	0 00	-7,580 55
06/18/2004								
6/18/04	0 00	0 00	3,671 86	0 00	0 00	3,671 86	0 00	3,671 86
06/18/2004								
6/18/04	0 00	0 00	33,468 75	0 00	0 00	33,468 75	0 00	33,468 75
06/18/2004								
6/21/04	0 00	0 00	2,700 00	0 00	0 00	2,700 00	0 00	2,700 00
06/21/2004								
6/21/04	0 00	0 00	10,912 50	0 00	0 00	10,912 50	0 00	10,912 50
06/21/2004								
6/21/04	0 00	0 00	-23,906 25	0 00	0 00	-23,906 25	0 00	-23,906 25
06/21/2004								
6/21/04	0 00	0 00	75,781 25	0 00	0 00	75,781 25	0 00	75,781 25
06/21/2004								
6/21/04	0 00	0 00	-5,718 78	0 00	0 00	-5,718 78	0 00	-5,718 78
06/21/2004								
6/22/04	0 00	0 00	-1,825 00	0 00	0 00	-1,825 00	0 00	-1,825 00
06/22/2004								
6/22/04	0 00	0 00	-450 00	0 00	0 00	-450 00	0 00	-450 00
06/22/2004								
6/22/04	0 00	0 00	28,812 50	0 00	0 00	28,812.50	0 00	28,812 50
06/22/2004								
6/22/04	0 00	0 00	3,375 00	0 00	0 00	3,375 00	0 00	3,375 00
06/22/2004								
6/23/04	0 00	0 00	5,025 00	0 00	0 00	5,025 00	0 00	5,025 00
06/23/2004								
6/23/04	0 00	0 00	-24,500 00	0 00	0 00	-24,500 00	0 00	-24,500 00
06/23/2004								
6/23/04	0 00	0 00	15,281.25	0 00	0 00	15,281 25	0 00	15,281 25
06/23/2004								
6/23/04	0 00	0 00	-3,328 15	0 00	0 00	-3,328 15	0 00	-3,328 15
06/23/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 326 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
6/24/04	0 00	0 00	30,150 00	0 00	0 00	30,150 00	0 00	30,150 00
06/24/2004								
6/24/04	0 00	0 00	1,800 00	0 00	0 00	1,800 00	0 00	1,800 00
06/24/2004								
6/24/04	0 00	0 00	-114,437 50	0 00	0 00	-114,437 50	0 00	-114,437 50
06/24/2004								
6/24/04	0 00	0 00	-18,906 06	0 00	0 00	-18,906 06	0 00	-18,906 06
06/24/2004								
6/24/04	0 00	0 00	142,799 28	0 00	0 00	142,799 28	0 00	142,799 28
06/24/2004								
6/25/04	0 00	0 00	2,625 00	0 00	0 00	2,625 00	0 00	2,625 00
06/25/2004								
6/25/04	0 00	0 00	-450 00	0 00	0 00	-450 00	0 00	-450 00
06/25/2004								
6/25/04	0 00	0 00	390 46	0 00	0 00	390 46	0 00	390 46
06/25/2004								
6/25/04	0 00	0 00	30,312 50	0 00	0 00	30,312 50	0 00	30,312 50
06/25/2004								
6/25/04	0 00	0 00	-750 00	0 00	0 00	-750 00	0 00	-750 00
06/25/2004								
6/28/04	0 00	0 00	-77,887 50	0 00	0 00	-77,887 50	0 00	-77,887 50
06/28/2004								
6/28/04	0 00	0 00	-4,950 00	0 00	0 00	-4,950 00	0 00	-4,950 00
06/28/2004								
6/28/04	0 00	0 00	160,093 75	0 00	0 00	160,093 75	0 00	160,093 75
06/28/2004								
6/28/04	0 00	0 00	25,156 25	0 00	0 00	25,156 25	0 00	25,156 25
06/28/2004								
6/28/04	0 00	0 00	-252,080 59	0 00	0 00	-252,080 59	0 00	-252,080 59
06/28/2004								
6/29/04	0 00	0 00	20,250 00	0 00	0 00	20,250 00	0 00	20,250 00
06/29/2004								
6/29/04	0 00	0 00	900 00	0 00	0 00	900 00	0 00	900 00
06/29/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 327 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
6/29/04	0 00	0 00	-80,437 50	0 00	0 00	-80,437 50	0 00	-80,437 50
06/29/2004 1								
6/29/04	0 00	0 00	-12,031 25	0 00	0 00	-12,031 25	0 00	-12,031 25
06/29/2004 1								
6/29/04	0 00	0 00	107,906 27	0 00	0 00	107,906 27	0 00	107,906 27
06/29/2004 1								
6/30/04	0 00	0 00	7,650 00	0 00	0 00	7,650 00	0 00	7,650 00
06/30/2004 1								
6/30/04	0 00	0 00	82,687 50	0 00	0 00	82,687 50	0 00	82,687 50
06/30/2004 1								
6/30/04	0 00	0 00	-26,218 81	0 00	0 00	-26,218 81	0 00	-26,218 81
06/30/2004 1								
6/30/04	0 00	0 00	244,375 00	0 00	0 00	244,375 00	0 00	244,375 00
06/30/2004 1								
6/30/04	0 00	0 00	-140,250 00	0 00	0 00	-140,250 00	0 00	-140,250 00
06/30/2004 1								
7/1/04	0 00	0 00	2,250 00	0 00	0 00	2,250 00	0 00	2,250 00
07/01/2004 1								
7/1/04	0 00	0 00	57,475 00	0 00	0 00	57,475 00	0 00	57,475 00
07/01/2004 1								
7/1/04	0 00	0 00	-15,359 38	0 00	0 00	-15,359 38	0 00	-15,359 38
07/01/2004 1								
7/1/04	0 00	0 00	172,031 21	0 00	0 00	172,031.21	0 00	172,031 21
07/01/2004 1								
7/1/04	0 00	0 00	-76,875 00	0 00	0 00	-76,875 00	0 00	-76,875 00
07/01/2004 1								
7/2/04	0 00	0 00	4,500 00	0 00	0 00	4,500 00	0 00	4,500 00
07/02/2004 1								
7/2/04	0 00	0 00	94,050 00	0 00	0 00	94,050 00	0 00	94,050 00
07/02/2004 1								
7/2/04	0 00	0 00	-213,281.25	0 00	0 00	-213,281 25	0 00	-213,281.25
07/02/2004 1								
7/2/04	0 00	0 00	-37,265 40	0 00	0 00	-37,265 40	0 00	-37,265 40
07/02/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 328 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
7/2/04	0.00	0.00	282,937.50	0.00	0.00	282,937.50	0.00	282,937.50
07/02/2004 1								
7/5/04	0.00	0.00	-2,112.50	0.00	0.00	-2,112.50	0.00	-2,112.50
07/05/2004 1								
7/5/04	0.00	0.00	3,187.50	0.00	0.00	3,187.50	0.00	3,187.50
07/05/2004 1								
7/5/04	0.00	0.00	3,218.75	0.00	0.00	3,218.75	0.00	3,218.75
07/05/2004 1								
7/6/04	0.00	0.00	-12,437.50	0.00	0.00	-12,437.50	0.00	-12,437.50
07/06/2004 1								
7/6/04	0.00	0.00	450.00	0.00	0.00	450.00	0.00	450.00
07/06/2004 1								
7/6/04	0.00	0.00	-31,437.50	0.00	0.00	-31,437.50	0.00	-31,437.50
07/06/2004 1								
7/6/04	0.00	0.00	38,625.00	0.00	0.00	38,625.00	0.00	38,625.00
07/06/2004 1								
7/6/04	0.00	0.00	5,749.72	0.00	0.00	5,749.72	0.00	5,749.72
07/06/2004 1								
7/7/04	0.00	0.00	450.00	0.00	0.00	450.00	0.00	450.00
07/07/2004 1								
7/7/04	0.00	0.00	4,975.00	0.00	0.00	4,975.00	0.00	4,975.00
07/07/2004 1								
7/7/04	0.00	0.00	-1,781.25	0.00	0.00	-1,781.25	0.00	-1,781.25
07/07/2004 1								
7/7/04	0.00	0.00	-5,562.50	0.00	0.00	-5,562.50	0.00	-5,562.50
07/07/2004 1								
7/8/04	0.00	0.00	12,437.50	0.00	0.00	12,437.50	0.00	12,437.50
07/08/2004 1								
7/8/04	0.00	0.00	450.00	0.00	0.00	450.00	0.00	450.00
07/08/2004 1								
7/8/04	0.00	0.00	-5,562.50	0.00	0.00	-5,562.50	0.00	-5,562.50
07/08/2004 1								
7/8/04	0.00	0.00	47,937.46	0.00	0.00	47,937.46	0.00	47,937.46
07/08/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 329 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
7/8/04	0 00	0 00	-3,796 84	0 00	0 00	-3,796 84	0 00	-3,796 84
07/08/2004								
7/9/04	0 00	0 00	450 00	0 00	0 00	450 00	0 00	450 00
07/09/2004								
7/9/04	0 00	0 00	4,875 00	0 00	0 00	4,875 00	0 00	4,875 00
07/09/2004								
7/9/04	0 00	0 00	-2,468 76	0 00	0 00	-2,468 76	0 00	-2,468 76
07/09/2004								
7/9/04	0 00	0 00	8,487 15	0 00	0 00	8,487 15	0 00	8,487 15
07/09/2004								
7/9/04	0 00	0 00	-16,718 75	0 00	0 00	-16,718 75	0 00	-16,718 75
07/09/2004								
7/12/04	0 00	0 00	450 00	0 00	0 00	450 00	0 00	450 00
07/12/2004								
7/12/04	0 00	0 00	150 00	0 00	0 00	150 00	0 00	150 00
07/12/2004								
7/12/04	0 00	0 00	-2,921 89	0 00	0 00	-2,921 89	0 00	-2,921 89
07/12/2004								
7/12/04	0 00	0 00	-38,593 75	0 00	0 00	-38,593 75	0 00	-38,593 75
07/12/2004								
7/12/04	0 00	0 00	43,512 84	0 00	0 00	43,512 84	0 00	43,512 84
07/12/2004								
7/13/04	0 00	0 00	-1,350 00	0 00	0 00	-1,350 00	0 00	-1,350 00
07/13/2004								
7/13/04	0 00	0 00	-26,262 50	0 00	0 00	-26,262 50	0 00	-26,262 50
07/13/2004								
7/13/04	0 00	0 00	7,234 51	0 00	0 00	7,234 51	0 00	7,234 51
07/13/2004								
7/13/04	0 00	0 00	72,718 75	0 00	0 00	72,718 75	0 00	72,718 75
07/13/2004								
7/13/04	0 00	0 00	-87,031 25	0 00	0 00	-87,031 25	0 00	-87,031 25
07/13/2004								
7/14/04	0 00	0 00	-19,100 00	0 00	0 00	-19,100 00	0 00	-19,100 00
07/14/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 330 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
7/14/04	0 00	0 00	625 00	0 00	0 00	625 00	0 00	625 00
07/14/2004								
7/14/04	0 00	0 00	-43,512 84	0 00	0 00	-43,512 84	0 00	-43,512 84
07/14/2004								
7/14/04	0 00	0 00	-5,593 75	0 00	0 00	-5,593 75	0 00	-5,593 75
07/14/2004								
7/15/04	0 00	0 00	-11,937 50	0 00	0 00	-11,937 50	0 00	-11,937 50
07/15/2004								
7/15/04	0 00	0 00	703 00	0 00	0 00	703 00	0 00	703 00
07/15/2004								
7/15/04	0 00	0 00	-11,062 50	0 00	0 00	-11,062 50	0 00	-11,062 50
07/15/2004								
7/15/04	0 00	0 00	-26,002 77	0 00	0 00	-26,002 77	0 00	-26,002 77
07/15/2004								
7/16/04	0 00	0 00	2,700 00	0 00	0 00	2,700 00	0 00	2,700 00
07/16/2004								
7/16/04	0 00	0 00	68,287 50	0 00	0 00	68,287 50	0 00	68,287 50
07/16/2004								
7/16/04	0 00	0 00	342,890 65	0 00	0 00	342,890 65	0 00	342,890 65
07/16/2004								
7/16/04	0 00	0 00	-26,937 37	0 00	0 00	-26,937 37	0 00	-26,937 37
07/16/2004								
7/16/04	0 00	0 00	-256,406 25	0 00	0 00	-256,406 25	0 00	-256,406 25
07/16/2004								
7/19/04	0 00	0 00	450 00	0 00	0 00	450 00	0 00	450 00
07/19/2004								
7/19/04	0 00	0 00	-7,237 50	0 00	0 00	-7,237 50	0 00	-7,237 50
07/19/2004								
7/19/04	0 00	0 00	-33,500 00	0 00	0 00	-33,500 00	0 00	-33,500 00
07/19/2004								
7/19/04	0 00	0 00	765.41	0 00	0 00	765 41	0 00	765 41
07/19/2004								
7/20/04	0 00	0 00	-3,600 00	0 00	0 00	-3,600 00	0 00	-3,600 00
07/20/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 331 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
7/20/04	0 00	0 00	-72,375 00	0 00	0 00	-72,375 00	0 00	-72,375 00
07/20/2004								
7/20/04	0 00	0 00	35,687 48	0 00	0 00	35,687 48	0 00	35,687 48
07/20/2004								
7/20/04	0 00	0 00	-281,843 75	0 00	0 00	-281,843 75	0 00	-281,843 75
07/20/2004								
7/20/04	0 00	0 00	174,000 00	0 00	0 00	174,000 00	0 00	174,000 00
07/20/2004								
7/21/04	0 00	0 00	-1,800 00	0 00	0 00	-1,800 00	0 00	-1,800 00
07/21/2004								
7/21/04	0 00	0 00	-30,875 00	0 00	0 00	-30,875 00	0 00	-30,875 00
07/21/2004								
7/21/04	0 00	0 00	64,687 50	0 00	0 00	64,687 50	0 00	64,687 50
07/21/2004								
7/21/04	0 00	0 00	11,422 10	0 00	0 00	11,422 10	0 00	11,422 10
07/21/2004								
7/21/04	0 00	0 00	-91,091 10	0 00	0 00	-91,091 10	0 00	-91,091 10
07/21/2004								
7/22/04	0 00	0 00	900 00	0 00	0 00	900 00	0 00	900 00
07/22/2004								
7/22/04	0 00	0 00	13,175 00	0 00	0 00	13,175 00	0 00	13,175 00
07/22/2004								
7/22/04	0 00	0 00	-43,812 50	0 00	0 00	-43,812 50	0 00	-43,812 50
07/22/2004								
7/22/04	0 00	0 00	41,403 60	0 00	0 00	41,403 60	0 00	41,403 60
07/22/2004								
7/22/04	0 00	0 00	-6,499 97	0 00	0 00	-6,499 97	0 00	-6,499 97
07/22/2004								
7/23/04	0 00	0 00	5,100 00	0 00	0 00	5,100 00	0 00	5,100 00
07/23/2004								
7/23/04	0 00	0 00	175 00	0 00	0 00	175 00	0 00	175 00
07/23/2004								
7/23/04	0 00	0 00	56,768 22	0 00	0 00	56,768 22	0 00	56,768 22
07/23/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 332 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
7/23/04	0.00	0.00	-12,906.54	0.00	0.00	-12,906.54	0.00	-12,906.54
07/23/2004								
7/23/04	0.00	0.00	-72,375.00	0.00	0.00	-72,375.00	0.00	-72,375.00
07/23/2004								
7/26/04	0.00	0.00	-525.00	0.00	0.00	-525.00	0.00	-525.00
07/26/2004								
7/26/04	0.00	0.00	-22,600.00	0.00	0.00	-22,600.00	0.00	-22,600.00
07/26/2004								
7/26/04	0.00	0.00	-89,205.72	0.00	0.00	-89,205.72	0.00	-89,205.72
07/26/2004								
7/26/04	0.00	0.00	78,750.00	0.00	0.00	78,750.00	0.00	78,750.00
07/26/2004								
7/26/04	0.00	0.00	14,500.00	0.00	0.00	14,500.00	0.00	14,500.00
07/26/2004								
7/27/04	0.00	0.00	-875.00	0.00	0.00	-875.00	0.00	-875.00
07/27/2004								
7/27/04	0.00	0.00	-53,975.00	0.00	0.00	-53,975.00	0.00	-53,975.00
07/27/2004								
7/27/04	0.00	0.00	-259,500.00	0.00	0.00	-259,500.00	0.00	-259,500.00
07/27/2004								
7/27/04	0.00	0.00	47,656.54	0.00	0.00	47,656.54	0.00	47,656.54
07/27/2004								
7/27/04	0.00	0.00	263,375.00	0.00	0.00	263,375.00	0.00	263,375.00
07/27/2004								
7/28/04	0.00	0.00	32,112.50	0.00	0.00	32,112.50	0.00	32,112.50
07/28/2004								
7/28/04	0.00	0.00	175.00	0.00	0.00	175.00	0.00	175.00
07/28/2004								
7/28/04	0.00	0.00	73,033.83	0.00	0.00	73,033.83	0.00	73,033.83
07/28/2004								
7/28/04	0.00	0.00	-16,125.00	0.00	0.00	-16,125.00	0.00	-16,125.00
07/28/2004								
7/28/04	0.00	0.00	-9,000.27	0.00	0.00	-9,000.27	0.00	-9,000.27
07/28/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 333 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
7/29/04	0 00	0 00	350 00	0 00	0 00	350 00	0 00	350 00
07/29/2004								
7/29/04	0 00	0 00	36,050 00	0 00	0 00	36,050 00	0 00	36,050 00
07/29/2004								
7/29/04	0 00	0 00	-7,655 99	0 00	0 00	-7,655 99	0 00	-7,655 99
07/29/2004								
7/29/04	0 00	0 00	56,434 92	0 00	0 00	56,434 92	0 00	56,434 92
07/29/2004								
7/29/04	0 00	0 00	-26,937 50	0 00	0 00	-26,937 50	0 00	-26,937 50
07/29/2004								
7/30/04	0 00	0 00	1,050 00	0 00	0 00	1,050 00	0 00	1,050 00
07/30/2004								
7/30/04	0 00	0 00	56,650 00	0 00	0 00	56,650 00	0 00	56,650 00
07/30/2004								
7/30/04	0 00	0 00	225,750 00	0 00	0 00	225,750 00	0 00	225,750 00
07/30/2004								
7/30/04	0 00	0 00	-221,843 75	0 00	0 00	-221,843 75	0 00	-221,843 75
07/30/2004								
7/30/04	0 00	0 00	-33,765 65	0 00	0 00	-33,765 65	0 00	-33,765 65
07/30/2004								
8/2/04	0 00	0 00	20,600 00	0 00	0 00	20,600 00	0 00	20,600 00
08/02/2004								
8/2/04	0 00	0 00	700 00	0 00	0 00	700 00	0 00	700 00
08/02/2004								
8/2/04	0 00	0 00	-28,125 00	0 00	0 00	-28,125 00	0 00	-28,125 00
08/02/2004								
8/2/04	0 00	0 00	56,440 08	0 00	0 00	56,440 08	0 00	56,440 08
08/02/2004								
8/2/04	0 00	0 00	-5,718 76	0 00	0 00	-5,718 76	0 00	-5,718 76
08/02/2004								
8/3/04	0 00	0 00	7,537 50	0 00	0 00	7,537 50	0 00	7,537 50
08/03/2004								
8/3/04	0 00	0 00	-71,500 00	0 00	0 00	-71,500 00	0 00	-71,500 00
08/03/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 334 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
8/3/04	0 00	0 00	63,484 35	0 00	0 00	63,484 35	0 00	63,484 35
08/03/2004								
8/3/04	0 00	0 00	-5,578 28	0 00	0 00	-5,578 28	0 00	-5,578 28
08/03/2004								
8/4/04	0 00	0 00	-4,225 00	0 00	0 00	-4,225 00	0 00	-4,225 00
08/04/2004								
8/4/04	0 00	0 00	14,312 50	0 00	0 00	14,312 50	0 00	14,312 50
08/04/2004								
8/4/04	0 00	0 00	4,187 41	0 00	0 00	4,187 41	0 00	4,187 41
08/04/2004								
8/4/04	0 00	0 00	2,890 48	0 00	0 00	2,890 48	0 00	2,890 48
08/04/2004								
8/5/04	0 00	0 00	14,025 00	0 00	0 00	14,025 00	0 00	14,025 00
08/05/2004								
8/5/04	0 00	0 00	350 00	0 00	0 00	350 00	0 00	350 00
08/05/2004								
8/5/04	0 00	0 00	58,875 00	0 00	0 00	58,875 00	0 00	58,875 00
08/05/2004								
8/5/04	0 00	0 00	-51,468 75	0 00	0 00	-51,468 75	0 00	-51,468 75
08/05/2004								
8/5/04	0 00	0 00	-11,234 38	0 00	0 00	-11,234 38	0 00	-11,234 38
08/05/2004								
8/6/04	0 00	0 00	153,787 50	0 00	0 00	153,787 50	0 00	153,787 50
08/06/2004								
8/6/04	0 00	0 00	2,975 00	0 00	0 00	2,975 00	0 00	2,975 00
08/06/2004								
8/6/04	0 00	0 00	519,703 06	0 00	0 00	519,703 06	0 00	519,703 06
08/06/2004								
8/6/04	0 00	0 00	-75,359 10	0 00	0 00	-75,359 10	0 00	-75,359 10
08/06/2004								
8/6/04	0 00	0 00	-337,406 25	0 00	0 00	-337,406 25	0 00	-337,406 25
08/06/2004								
8/9/04	0 00	0 00	-350 00	0 00	0 00	-350 00	0 00	-350 00
08/09/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 335 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
8/9/04	0 00	0 00	-21,125 00	0 00	0 00	-21,125 00	0 00	-21,125 00
08/09/2004								
8/9/04	0 00	0 00	-71,562 50	0 00	0 00	-71,562 50	0 00	-71,562 50
08/09/2004								
8/9/04	0 00	0 00	28,656.25	0 00	0 00	28,656 25	0 00	28,656 25
08/09/2004								
8/9/04	0 00	0 00	14,499 71	0 00	0 00	14,499 71	0 00	14,499 71
08/09/2004								
8/10/04	0 00	0 00	-44,362 50	0 00	0 00	-44,362 50	0 00	-44,362 50
08/10/2004								
8/10/04	0 00	0 00	-1,225 00	0 00	0 00	-1,225 00	0 00	-1,225 00
08/10/2004								
8/10/04	0 00	0 00	59,437 50	0 00	0 00	59,437 50	0 00	59,437 50
08/10/2004								
8/10/04	0 00	0 00	24,297 21	0 00	0 00	24,297 21	0 00	24,297 21
08/10/2004								
8/10/04	0 00	0 00	-153,687 52	0 00	0 00	-153,687 52	0 00	-153,687 52
08/10/2004								
8/11/04	0 00	0 00	14,787 50	0 00	0 00	14,787 50	0 00	14,787 50
08/11/2004								
8/11/04	0 00	0 00	-37,375 00	0 00	0 00	-37,375 00	0 00	-37,375 00
08/11/2004								
8/11/04	0 00	0 00	42,000 00	0 00	0 00	42,000 00	0 00	42,000 00
08/11/2004								
8/11/04	0 00	0 00	-9,562 48	0 00	0 00	-9,562 48	0 00	-9,562 48
08/11/2004								
8/12/04	0 00	0 00	-350 00	0 00	0 00	-350 00	0 00	-350 00
08/12/2004								
8/12/04	0 00	0 00	12,675 00	0 00	0 00	12,675 00	0 00	12,675 00
08/12/2004								
8/12/04	0 00	0 00	77,935 20	0 00	0 00	77,935 20	0 00	77,935 20
08/12/2004								
8/12/04	0 00	0 00	-14,937 50	0 00	0 00	-14,937 50	0 00	-14,937 50
08/12/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 336 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
8/12/04	0 00	0 00	-40,625 00	0 00	0 00	-40,625 00	0 00	-40,625 00
08/12/2004								
8/13/04	0 00	0 00	31,837 50	0 00	0 00	31,837 50	0 00	31,837 50
08/13/2004								
8/13/04	0 00	0 00	175 00	0 00	0 00	175 00	0 00	175 00
08/13/2004								
8/13/04	0 00	0 00	-25,062 49	0 00	0 00	-25,062 49	0 00	-25,062 49
08/13/2004								
8/13/04	0 00	0 00	-123,562 50	0 00	0 00	-123,562 50	0 00	-123,562 50
08/13/2004								
8/13/04	0 00	0 00	123,783 58	0 00	0 00	123,783 58	0 00	123,783 58
08/13/2004								
8/16/04	0 00	0 00	-350 00	0 00	0 00	-350 00	0 00	-350 00
08/16/2004								
8/16/04	0 00	0 00	-13,587 50	0 00	0 00	-13,587 50	0 00	-13,587 50
08/16/2004								
8/16/04	0 00	0 00	21,000 00	0 00	0 00	21,000 00	0 00	21,000 00
08/16/2004								
8/16/04	0 00	0 00	130,031.25	0 00	0 00	130,031 25	0 00	130,031 25
08/16/2004								
8/16/04	0 00	0 00	-58,250 00	0 00	0 00	-58,250 00	0 00	-58,250 00
08/16/2004								
8/17/04	0 00	0 00	30,012 50	0 00	0 00	30,012 50	0 00	30,012 50
08/17/2004								
8/17/04	0 00	0 00	525 00	0 00	0 00	525 00	0 00	525 00
08/17/2004								
8/17/04	0 00	0 00	116,500 00	0 00	0 00	116,500 00	0 00	116,500 00
08/17/2004								
8/17/04	0 00	0 00	-34,125 00	0 00	0 00	-34,125 00	0 00	-34,125 00
08/17/2004								
8/17/04	0 00	0 00	-123,562 50	0 00	0 00	-123,562 50	0 00	-123,562 50
08/17/2004								
8/18/04	0 00	0 00	-2,437 50	0 00	0 00	-2,437 50	0 00	-2,437 50
08/18/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 337 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
8/18/04	0 00	0 00	87 50	0 00	0 00	87 50	0 00	87 50
08/18/2004								
8/18/04	0 00	0 00	15,968 75	0 00	0 00	15,968 75	0 00	15,968 75
08/18/2004								
8/18/04	0 00	0 00	53,312 50	0 00	0 00	53,312 50	0 00	53,312 50
08/18/2004								
8/18/04	0 00	0 00	-40,765 68	0 00	0 00	-40,765 68	0 00	-40,765 68
08/18/2004								
8/19/04	0 00	0 00	11,987 50	0 00	0 00	11,987 50	0 00	11,987 50
08/19/2004								
8/19/04	0 00	0 00	63,982 10	0 00	0 00	63,982 10	0 00	63,982 10
08/19/2004								
8/19/04	0 00	0 00	-10,828 51	0 00	0 00	-10,828 51	0 00	-10,828 51
08/19/2004								
8/19/04	0 00	0 00	-26,812 50	0 00	0 00	-26,812 50	0 00	-26,812 50
08/19/2004								
8/20/04	0 00	0 00	-262 50	0 00	0 00	-262 50	0 00	-262 50
08/20/2004								
8/20/04	0 00	0 00	-10,275 00	0 00	0 00	-10,275 00	0 00	-10,275 00
08/20/2004								
8/20/04	0 00	0 00	13,234 76	0 00	0 00	13,234 76	0 00	13,234 76
08/20/2004								
8/20/04	0 00	0 00	-71,093 75	0 00	0 00	-71,093 75	0 00	-71,093 75
08/20/2004								
8/20/04	0 00	0 00	20,062 50	0 00	0 00	20,062 50	0 00	20,062 50
08/20/2004								
8/23/04	0 00	0 00	-17,125 00	0 00	0 00	-17,125 00	0 00	-17,125 00
08/23/2004								
8/23/04	0 00	0 00	-437 50	0 00	0 00	-437 50	0 00	-437 50
08/23/2004								
8/23/04	0 00	0 00	127,062 50	0 00	0 00	127,062 50	0 00	127,062 50
08/23/2004								
8/23/04	0 00	0 00	-85,312 50	0 00	0 00	-85,312 50	0 00	-85,312 50
08/23/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 338 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Pnce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
8/23/04	0 00	0 00	25,265 24	0 00	0 00	25,265 24	0 00	25,265 24
08/23/2004								
8/24/04	0 00	0 00	3,087 50	0 00	0 00	3,087 50	0 00	3,087 50
08/24/2004								
8/24/04	0 00	0 00	-437 50	0 00	0 00	-437 50	0 00	-437 50
08/24/2004								
8/24/04	0 00	0 00	7,111 65	0 00	0 00	7,111 65	0 00	7,111 65
08/24/2004								
8/24/04	0 00	0 00	500 00	0 00	0 00	500 00	0 00	500 00
08/24/2004								
8/24/04	0 00	0 00	-1,609 36	0 00	0 00	-1,609 36	0 00	-1,609 36
08/24/2004								
8/25/04	0 00	0 00	1,850 00	0 00	0 00	1,850 00	0 00	1,850 00
08/25/2004								
8/25/04	0 00	0 00	87 50	0 00	0 00	87 50	0 00	87 50
08/25/2004								
8/25/04	0 00	0 00	-65,625 00	0 00	0 00	-65,625 00	0 00	-65,625 00
08/25/2004								
8/25/04	0 00	0 00	-8,093 38	0 00	0 00	-8,093 38	0 00	-8,093 38
08/25/2004								
8/25/04	0 00	0 00	7,107 10	0 00	0 00	7,107 10	0 00	7,107 10
08/25/2004								
8/26/04	0 00	0 00	9,250 00	0 00	0 00	9,250 00	0 00	9,250 00
08/26/2004								
8/26/04	0 00	0 00	262 50	0 00	0 00	262 50	0 00	262 50
08/26/2004								
8/26/04	0 00	0 00	-91,875 00	0 00	0 00	-91,875 00	0 00	-91,875 00
08/26/2004								
8/26/04	0 00	0 00	63,986 65	0 00	0 00	63,986 65	0 00	63,986 65
08/26/2004								
8/26/04	0 00	0 00	-19,656 62	0 00	0 00	-19,656 62	0 00	-19,656 62
08/26/2004								
8/27/04	0 00	0 00	1,850 00	0 00	0 00	1,850 00	0 00	1,850 00
08/27/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 339 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
8/27/04	0 00	0 00	262 50	0 00	0 00	262 50	0 00	262 50
08/27/2004								
8/27/04	0 00	0 00	21,515 76	0.00	0 00	21,515 76	0 00	21,515 76
08/27/2004								
8/27/04	0 00	0 00	132,687 50	0 00	0 00	132,687 50	0 00	132,687 50
08/27/2004								
8/30/04	0 00	0 00	14,437 50	0 00	0 00	14,437 50	0 00	14,437 50
08/30/2004								
8/30/04	0 00	0 00	262 50	0 00	0 00	262 50	0 00	262 50
08/30/2004								
8/30/04	0 00	0 00	78,984 33	0 00	0 00	78,984 33	0 00	78,984 33
08/30/2004								
8/30/04	0 00	0 00	-127,562 50	0 00	0 00	-127,562 50	0 00	-127,562 50
08/30/2004								
8/30/04	0 00	0 00	-500 00	0 00	0 00	-500 00	0 00	-500 00
08/30/2004								
8/30/04	0 00	0 00	-15,015 39	0 00	0 00	-15,015 39	0 00	-15,015 39
08/30/2004								
8/30/04	0 00	0 00	-734 39	0 00	0 00	-734 39	0 00	-734 39
08/30/2004								
8/31/04	0 00	0 00	27,512 50	0 00	0 00	27,512 50	0 00	27,512 50
08/31/2004								
8/31/04	0 00	0 00	262 50	0 00	0 00	262 50	0 00	262 50
08/31/2004								
8/31/04	0 00	0 00	-116,312 50	0 00	0 00	-116,312 50	0 00	-116,312 50
08/31/2004								
8/31/04	0 00	0 00	-2,804 70	0 00	0 00	-2,804 70	0 00	-2,804 70
08/31/2004								
8/31/04	0 00	0 00	-23,765 67	0 00	0 00	-23,765 67	0 00	-23,765 67
08/31/2004								
8/31/04	0 00	0 00	130,765 28	0 00	0 00	130,765 28	0 00	130,765 28
08/31/2004								
8/31/04	0 00	0 00	10,546 82	0 00	0 00	10,546 82	0 00	10,546 82
08/31/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 340 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
8/31/04	0.00	0.00	-531.25	0.00	0.00	-531.25	0.00	-531.25
08/31/2004								
9/1/04	0.00	0.00	525.00	0.00	0.00	525.00	0.00	525.00
09/01/2004								
9/1/04	0.00	0.00	9,037.50	0.00	0.00	9,037.50	0.00	9,037.50
09/01/2004								
9/1/04	0.00	0.00	29,451.24	0.00	0.00	29,451.24	0.00	29,451.24
09/01/2004								
9/1/04	0.00	0.00	1,031.25	0.00	0.00	1,031.25	0.00	1,031.25
09/01/2004								
9/1/04	0.00	0.00	-5,968.67	0.00	0.00	-5,968.67	0.00	-5,968.67
09/01/2004								
9/1/04	0.00	0.00	-1,250.06	0.00	0.00	-1,250.06	0.00	-1,250.06
09/01/2004								
9/1/04	0.00	0.00	-10,406.25	0.00	0.00	-10,406.25	0.00	-10,406.25
09/01/2004								
9/1/04	0.00	0.00	2,812.32	0.00	0.00	2,812.32	0.00	2,812.32
09/01/2004								
9/2/04	0.00	0.00	-19,175.00	0.00	0.00	-19,175.00	0.00	-19,175.00
09/02/2004								
9/2/04	0.00	0.00	-612.50	0.00	0.00	-612.50	0.00	-612.50
09/02/2004								
9/2/04	0.00	0.00	-10,125.00	0.00	0.00	-10,125.00	0.00	-10,125.00
09/02/2004								
9/2/04	0.00	0.00	-8,250.00	0.00	0.00	-8,250.00	0.00	-8,250.00
09/02/2004								
9/2/04	0.00	0.00	4,546.89	0.00	0.00	4,546.89	0.00	4,546.89
09/02/2004								
9/2/04	0.00	0.00	-100,138.74	0.00	0.00	-100,138.74	0.00	-100,138.74
09/02/2004								
9/2/04	0.00	0.00	21,742.15	0.00	0.00	21,742.15	0.00	21,742.15
09/02/2004								
9/2/04	0.00	0.00	83,250.00	0.00	0.00	83,250.00	0.00	83,250.00
09/02/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 341 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
9/3/04	000	000	-61,950 00	000	000	-61,950 00	000	-61,950 00
09/03/2004								
9/3/04	000	000	-1,487 50	000	000	-1,487 50	000	-1,487 50
09/03/2004								
9/3/04	000	000	-206,173 76	000	000	-206,173 76	000	-206,173 76
09/03/2004								
9/3/04	000	000	6,328 17	000	000	6,328 17	000	6,328 17
09/03/2004								
9/3/04	000	000	-19,687 32	000	000	-19,687 32	000	-19,687 32
09/03/2004								
9/3/04	000	000	30,906 25	000	000	30,906 25	000	30,906 25
09/03/2004								
9/3/04	000	000	-11,343 75	000	000	-11,343 75	000	-11,343 75
09/03/2004								
9/3/04	000	000	117,937 50	000	000	117,937 50	000	117,937 50
09/03/2004								
9/6/04	000	000	2,325 00	000	000	2,325 00	000	2,325 00
09/06/2004								
9/6/04	000	000	-6,179 42	000	000	-6,179 42	000	-6,179 42
09/06/2004								
9/6/04	000	000	9,187 50	000	000	9,187 50	000	9,187 50
09/06/2004								
9/6/04	000	000	-1,953 18	000	000	-1,953 18	000	-1,953 18
09/06/2004								
9/6/04	000	000	750 00	000	000	750 00	000	750 00
09/06/2004								
9/7/04	000	000	10,237 50	000	000	10,237 50	000	10,237 50
09/07/2004								
9/7/04	000	000	87 50	000	000	87 50	000	87 50
09/07/2004								
9/7/04	000	000	-2,531 25	000	000	-2,531 25	000	-2,531 25
09/07/2004								
9/7/04	000	000	-72,843 75	000	000	-72,843 75	000	-72,843 75
09/07/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 342 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
9/7/04	0 00	0 00	-7,625 14	0 00	0 00	-7,625 14	0 00	-7,625 14
09/07/2004								
9/7/04	0 00	0 00	12,937 50	0 00	0 00	12,937 50	0 00	12,937 50
09/07/2004								
9/7/04	0 00	0 00	6,218 75	0 00	0 00	6,218 75	0 00	6,218 75
09/07/2004								
9/7/04	0 00	0 00	52,343 75	0 00	0 00	52,343 75	0 00	52,343 75
09/07/2004								
9/8/04	0 00	0 00	42,750 00	0 00	0 00	42,750 00	0 00	42,750 00
09/08/2004								
9/8/04	0 00	0 00	525 00	0 00	0 00	525 00	0 00	525 00
09/08/2004								
9/8/04	0 00	0 00	3,968 75	0 00	0 00	3,968 75	0 00	3,968 75
09/08/2004								
9/8/04	0 00	0 00	162,267 30	0 00	0 00	162,267 30	0 00	162,267 30
09/08/2004								
9/8/04	0 00	0 00	-22,390 50	0 00	0 00	-22,390 50	0 00	-22,390 50
09/08/2004								
9/8/04	0 00	0 00	37,250 01	0 00	0 00	37,250 01	0 00	37,250 01
09/08/2004								
9/8/04	0 00	0 00	-107,531 25	0 00	0 00	-107,531 25	0 00	-107,531 25
09/08/2004								
9/8/04	0 00	0 00	-6,046 92	0 00	0 00	-6,046 92	0 00	-6,046 92
09/08/2004								
9/9/04	0 00	0 00	-1,512 50	0 00	0 00	-1,512 50	0 00	-1,512 50
09/09/2004								
9/9/04	0 00	0 00	350 00	0 00	0 00	350 00	0 00	350 00
09/09/2004								
9/9/04	0 00	0 00	-36,890 77	0 00	0 00	-36,890 77	0 00	-36,890 77
09/09/2004								
9/9/04	0 00	0 00	-3,249 80	0 00	0 00	-3,249 80	0 00	-3,249 80
09/09/2004								
9/9/04	0 00	0 00	6,796 71	0 00	0 00	6,796 71	0 00	6,796 71
09/09/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 343 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
9/9/04	0 00	0 00	-13,007 70	0 00	0 00	-13,007 70	0 00	-13,007 70
09/09/2004								
9/9/04	0 00	0 00	-140 58	0 00	0 00	-140 58	0 00	-140 58
09/09/2004								
9/9/04	0 00	0 00	46,343 75	0 00	0 00	46,343 75	0 00	46,343 75
09/09/2004								
9/10/04	0 00	0 00	437 50	0 00	0 00	437 50	0 00	437 50
09/10/2004								
9/10/04	0 00	0 00	43,187 50	0 00	0 00	43,187 50	0 00	43,187 50
09/10/2004								
9/10/04	0 00	0 00	-19,968 75	0 00	0 00	-19,968 75	0 00	-19,968 75
09/10/2004								
9/10/04	0 00	0 00	-8,953 02	0 00	0 00	-8,953 02	0 00	-8,953 02
09/10/2004								
9/10/04	0 00	0 00	42,654 72	0 00	0 00	42,654 72	0 00	42,654 72
09/10/2004								
9/10/04	0 00	0 00	-4,452 88	0 00	0 00	-4,452 88	0 00	-4,452 88
09/10/2004								
9/10/04	0 00	0 00	-6,351 00	0 00	0 00	-6,351 00	0 00	-6,351 00
09/10/2004								
9/13/04	0 00	0 00	-32,675 00	0 00	0 00	-32,675 00	0 00	-32,675 00
09/13/2004								
9/13/04	0 00	0 00	30,537 50	0 00	0 00	30,537 50	0 00	30,537 50
09/13/2004								
9/13/04	0 00	0 00	-18,562 50	0 00	0 00	-18,562 50	0 00	-18,562 50
09/13/2004								
9/13/04	0 00	0 00	12,264 84	0 00	0 00	12,264 84	0 00	12,264 84
09/13/2004								
9/13/04	0 00	0 00	-10,781 56	0 00	0 00	-10,781 56	0 00	-10,781 56
09/13/2004								
9/13/04	0 00	0 00	18,048 03	0 00	0 00	18,048 03	0 00	18,048 03
09/13/2004								
9/13/04	0 00	0 00	-15,625 00	0 00	0 00	-15,625 00	0 00	-15,625 00
09/13/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 344 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
9/14/04	0 00	0 00	8,687 50	0 00	0 00	8,687 50	0 00	8,687 50
09/14/2004								
9/14/04	0 00	0 00	-32,577 90	0 00	0 00	-32,577 90	0 00	-32,577 90
09/14/2004								
9/14/04	0 00	0 00	22,454 08	0 00	0 00	22,454 08	0 00	22,454 08
09/14/2004								
9/14/04	0 00	0 00	28,234 17	0 00	0 00	28,234 17	0 00	28,234 17
09/14/2004								
9/14/04	0 00	0 00	12,968 75	0 00	0 00	12,968 75	0 00	12,968 75
09/14/2004								
9/14/04	0 00	0 00	-9,109 37	0 00	0 00	-9,109 37	0 00	-9,109 37
09/14/2004								
9/15/04	0 00	0 00	262 50	0 00	0 00	262 50	0 00	262 50
09/15/2004								
9/15/04	0 00	0 00	-10,037 50	0 00	0 00	-10,037 50	0 00	-10,037 50
09/15/2004								
9/15/04	0 00	0 00	2,656 25	0 00	0 00	2,656 25	0 00	2,656 25
09/15/2004								
9/15/04	0 00	0 00	-32,991 52	0 00	0 00	-32,991 52	0 00	-32,991 52
09/15/2004								
9/15/04	0 00	0 00	17,265 91	0 00	0 00	17,265 91	0 00	17,265 91
09/15/2004								
9/15/04	0 00	0 00	37,953 15	0 00	0 00	37,953 15	0 00	37,953 15
09/15/2004								
9/15/04	0 00	0 00	-40,532 20	0 00	0 00	-40,532 20	0 00	-40,532 20
09/15/2004								
9/16/04	0 00	0 00	-6,375 00	0 00	0 00	-6,375 00	0 00	-6,375 00
09/16/2004								
9/16/04	0 00	0 00	39,812 50	0 00	0 00	39,812 50	0 00	39,812 50
09/16/2004								
9/16/04	0 00	0 00	-123,937 50	0 00	0 00	-123,937 50	0 00	-123,937 50
09/16/2004								
9/16/04	0 00	0 00	-35,093 74	0 00	0 00	-35,093 74	0 00	-35,093 74
09/16/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 345 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
9/16/04	0 00	0 00	142,562 52	0 00	0 00	142,562 52	0 00	142,562 52
09/16/2004								
9/16/04	0 00	0 00	35,297 28	0 00	0 00	35,297 28	0 00	35,297 28
09/16/2004								
9/17/04	0 00	0 00	8,100 00	0 00	0 00	8,100 00	0 00	8,100 00
09/17/2004								
9/17/04	0 00	0 00	-36,900 00	0 00	0 00	-36,900 00	0 00	-36,900 00
09/17/2004								
9/17/04	0 00	0 00	-16,484 76	0 00	0 00	-16,484 76	0 00	-16,484 76
09/17/2004								
9/17/04	0 00	0 00	29,250 00	0 00	0 00	29,250 00	0 00	29,250 00
09/17/2004								
9/17/04	0 00	0 00	50,937 50	0 00	0 00	50,937 50	0 00	50,937 50
09/17/2004								
9/17/04	0 00	0 00	-95,985 76	0 00	0 00	-95,985 76	0 00	-95,985 76
09/17/2004								
9/20/04	0 00	0 00	31,012 50	0 00	0 00	31,012 50	0 00	31,012 50
09/20/2004								
9/20/04	0 00	0 00	-5,737 50	0 00	0 00	-5,737 50	0 00	-5,737 50
09/20/2004								
9/20/04	0 00	0 00	-45,734 36	0 00	0 00	-45,734 36	0 00	-45,734 36
09/20/2004								
9/20/04	0 00	0 00	-62,656 25	0 00	0 00	-62,656 25	0 00	-62,656 25
09/20/2004								
9/20/04	0 00	0 00	128,064 16	0 00	0 00	128,064 16	0 00	128,064 16
09/20/2004								
9/20/04	0 00	0 00	15,718 88	0 00	0 00	15,718 88	0 00	15,718 88
09/20/2004								
9/21/04	0 00	0 00	-9,050 00	0 00	0 00	-9,050 00	0 00	-9,050 00
09/21/2004								
9/21/04	0 00	0 00	5,100 00	0 00	0 00	5,100 00	0 00	5,100 00
09/21/2004								
9/21/04	0 00	0 00	-32,062 50	0 00	0 00	-32,062 50	0 00	-32,062 50
09/21/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 346 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
9/21/04	0 00	0 00	-3,781 64	0 00	0 00	-3,781 64	0 00	-3,781 64
09/21/2004								
9/21/04	0 00	0 00	-12,462 75	0 00	0 00	-12,462 75	0 00	-12,462 75
09/21/2004								
9/21/04	0 00	0 00	-5,281 38	0 00	0 00	-5,281 38	0 00	-5,281 38
09/21/2004								
9/22/04	0 00	0 00	1,262 50	0 00	0 00	1,262 50	0 00	1,262 50
09/22/2004								
9/22/04	0 00	0 00	1,387 50	0 00	0 00	1,387 50	0 00	1,387 50
09/22/2004								
9/22/04	0 00	0 00	-61,062 50	0 00	0 00	-61,062 50	0 00	-61,062 50
09/22/2004								
9/22/04	0 00	0 00	40,579 98	0 00	0 00	40,579 98	0 00	40,579 98
09/22/2004								
9/22/04	0 00	0 00	-23,468 30	0 00	0 00	-23,468 30	0 00	-23,468 30
09/22/2004								
9/23/04	0 00	0 00	-24,750 00	0 00	0 00	-24,750 00	0 00	-24,750 00
09/23/2004								
9/23/04	0 00	0 00	9,600 00	0 00	0 00	9,600 00	0 00	9,600 00
09/23/2004								
9/23/04	0 00	0 00	11,499 84	0 00	0 00	11,499 84	0 00	11,499 84
09/23/2004								
9/23/04	0 00	0 00	30,062 50	0 00	0 00	30,062 50	0 00	30,062 50
09/23/2004								
9/23/04	0 00	0 00	-104,343 75	0 00	0 00	-104,343 75	0 00	-104,343 75
09/23/2004								
9/24/04	0 00	0 00	-13,750 00	0 00	0 00	-13,750 00	0 00	-13,750 00
09/24/2004								
9/24/04	0 00	0 00	7,312 50	0 00	0 00	7,312 50	0 00	7,312 50
09/24/2004								
9/24/04	0 00	0 00	-28,986 23	0 00	0 00	-28,986 23	0 00	-28,986 23
09/24/2004								
9/24/04	0 00	0 00	-2,312 50	0 00	0 00	-2,312 50	0 00	-2,312 50
09/24/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF08
 CWF08 - WAM CORE PLUS
 CWF08

Page 347 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Futures								
Futures								
Mark-to-Markets								
9/24/04	0 00	0 00	1,000 00	0 00	0 00	1,000 00	0 00	1,000 00
09/24/2004								
9/27/04	0 00	0 00	-2,100 00	0 00	0 00	-2,100 00	0 00	-2,100 00
09/27/2004								
9/27/04	0 00	0 00	10,412 50	0 00	0 00	10,412 50	0 00	10,412 50
09/27/2004								
9/27/04	0 00	0 00	-8,406 09	0 00	0 00	-8,406 09	0 00	-8,406 09
09/27/2004								
9/27/04	0 00	0 00	-30,750 00	0 00	0 00	-30,750 00	0 00	-30,750 00
09/27/2004								
9/27/04	0 00	0 00	79,939 47	0 00	0 00	79,939 47	0 00	79,939 47
09/27/2004								
9/28/04	0 00	0 00	-2,050 00	0 00	0 00	-2,050 00	0 00	-2,050 00
09/28/2004								
9/28/04	0 00	0 00	7,437 50	0 00	0 00	7,437 50	0 00	7,437 50
09/28/2004								
9/28/04	0 00	0 00	1,859 34	0 00	0 00	1,859 34	0 00	1,859 34
09/28/2004								
9/28/04	0 00	0 00	12,312 50	0 00	0 00	12,312 50	0 00	12,312 50
09/28/2004								
9/28/04	0 00	0 00	25,625 00	0 00	0 00	25,625 00	0 00	25,625 00
09/28/2004								
9/29/04	0 00	0 00	5,162 50	0 00	0 00	5,162 50	0 00	5,162 50
09/29/2004								
9/29/04	0 00	0 00	-22,312 50	0 00	0 00	-22,312 50	0 00	-22,312 50
09/29/2004								
9/29/04	0 00	0 00	75,250 00	0 00	0 00	75,250 00	0 00	75,250 00
09/29/2004								
9/29/04	0 00	0 00	15,359 38	0 00	0 00	15,359 38	0 00	15,359 38
09/29/2004								
9/29/04	0 00	0 00	-153,908 22	0 00	0 00	-153,908 22	0 00	-153,908 22
09/29/2004								
9/30/04	0 00	0 00	562 50	0 00	0 00	562 50	0 00	562 50
09/30/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 348 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
9/30/04	0 00	0 00	4,462 50	0 00	0 00	4,462 50	0 00	4,462 50
09/30/2004								
9/30/04	0 00	0 00	36,031 25	0 00	0 00	36,031 25	0 00	36,031 25
09/30/2004								
9/30/04	0 00	0 00	6,156 24	0 00	0 00	6,156 24	0 00	6,156 24
09/30/2004								
10/1/04	0 00	0 00	-7,437 50	0 00	0 00	-7,437 50	0 00	-7,437 50
10/01/2004								
10/1/04	0 00	0 00	-104,654 28	0 00	0 00	-104,654 28	0 00	-104,654 28
10/01/2004								
10/1/04	0 00	0 00	60,937 50	0 00	0 00	60,937 50	0 00	60,937 50
10/01/2004								
10/1/04	0 00	0 00	8,437 50	0 00	0 00	8,437 50	0 00	8,437 50
10/01/2004								
10/4/04	0 00	0 00	-10,375 00	0 00	0 00	-10,375 00	0 00	-10,375 00
10/04/2004								
10/4/04	0 00	0 00	2,100 00	0 00	0 00	2,100 00	0 00	2,100 00
10/04/2004								
10/4/04	0 00	0 00	8,560 53	0 00	0 00	8,560 53	0 00	8,560 53
10/04/2004								
10/4/04	0 00	0 00	-20,187 50	0 00	0 00	-20,187 50	0 00	-20,187 50
10/04/2004								
10/4/04	0 00	0 00	-1,312 56	0 00	0 00	-1,312 56	0 00	-1,312 56
10/04/2004								
10/5/04	0 00	0 00	-1,200 00	0 00	0 00	-1,200 00	0 00	-1,200 00
10/05/2004								
10/5/04	0 00	0 00	11,225 00	0 00	0 00	11,225 00	0 00	11,225 00
10/05/2004								
10/5/04	0 00	0 00	18,986 35	0 00	0 00	18,986 35	0 00	18,986 35
10/05/2004								
10/5/04	0 00	0 00	-2,468 75	0 00	0 00	-2,468 75	0 00	-2,468 75
10/05/2004								
10/5/04	0 00	0 00	-843 75	0 00	0 00	-843 75	0 00	-843 75
10/05/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 349 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
10/6/04	0 00	0 00	2,775 00	0 00	0 00	2,775 00	0 00	2,775 00
10/06/2004								
10/6/04	0 00	0 00	-20,800 00	0 00	0 00	-20,800 00	0 00	-20,800 00
10/06/2004								
10/6/04	0 00	0 00	-107,580 10	0 00	0 00	-107,580 10	0 00	-107,580 10
10/06/2004								
10/6/04	0 00	0 00	52,562 50	0 00	0 00	52,562 50	0 00	52,562 50
10/06/2004								
10/6/04	0 00	0 00	5,750 06	0 00	0 00	5,750 06	0 00	5,750 06
10/06/2004								
10/7/04	0 00	0 00	-1,187 50	0 00	0 00	-1,187 50	0 00	-1,187 50
10/07/2004								
10/7/04	0 00	0 00	512 50	0 00	0 00	512 50	0 00	512 50
10/07/2004								
10/7/04	0 00	0 00	-20,500 00	0 00	0 00	-20,500 00	0 00	-20,500 00
10/07/2004								
10/7/04	0 00	0 00	2,343 75	0 00	0 00	2,343 75	0 00	2,343 75
10/07/2004								
10/7/04	0 00	0 00	29,625 00	0 00	0 00	29,625 00	0 00	29,625 00
10/07/2004								
10/8/04	0 00	0 00	59,075 00	0 00	0 00	59,075 00	0 00	59,075 00
10/08/2004								
10/8/04	0 00	0 00	-750 00	0 00	0 00	-750 00	0 00	-750 00
10/08/2004								
10/8/04	0 00	0 00	-11,953 15	0 00	0 00	-11,953 15	0 00	-11,953 15
10/08/2004								
10/8/04	0 00	0 00	86,531 91	0 00	0 00	86,531 91	0 00	86,531 91
10/08/2004								
10/8/04	0 00	0 00	-124,687 50	0 00	0 00	-124,687 50	0 00	-124,687 50
10/08/2004								
10/11/04	0 00	0 00	600 00	0 00	0 00	600 00	0 00	600 00
10/11/2004								
10/11/04	0 00	0 00	1,350 00	0 00	0 00	1,350 00	0 00	1,350 00
10/11/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 350 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
10/11/04	000	000	-2,328 11	000	000	-2,328 11	000	-2,328 11
10/11/2004								
10/11/04	000	000	-2,937 50	000	000	-2,937 50	000	-2,937 50
10/11/2004								
10/12/04	000	000	225 00	000	000	225 00	000	225 00
10/12/2004								
10/12/04	000	000	20,900 00	000	000	20,900 00	000	20,900 00
10/12/2004								
10/12/04	000	000	23,593 69	000	000	23,593 69	000	23,593 69
10/12/2004								
10/12/04	000	000	-34,312 50	000	000	-34,312 50	000	-34,312 50
10/12/2004								
10/12/04	000	000	-3,640 63	000	000	-3,640 63	000	-3,640 63
10/12/2004								
10/13/04	000	000	262 50	000	000	262 50	000	262 50
10/13/2004								
10/13/04	000	000	15,200 00	000	000	15,200 00	000	15,200 00
10/13/2004								
10/13/04	000	000	-4,312 50	000	000	-4,312 50	000	-4,312 50
10/13/2004								
10/13/04	000	000	25,796 28	000	000	25,796 28	000	25,796 28
10/13/2004								
10/13/04	000	000	-28,468 75	000	000	-28,468 75	000	-28,468 75
10/13/2004								
10/14/04	000	000	300 00	000	000	300 00	000	300 00
10/14/2004								
10/14/04	000	000	21,725 00	000	000	21,725 00	000	21,725 00
10/14/2004								
10/14/04	000	000	-17,859 38	000	000	-17,859 38	000	-17,859 38
10/14/2004								
10/14/04	000	000	-69,625 00	000	000	-69,625 00	000	-69,625 00
10/14/2004								
10/14/04	000	000	36,875 56	000	000	36,875 56	000	36,875 56
10/14/2004								

Realiz. G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 351 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
10/15/04	0 00	0 00	-187 50	0 00	0 00	-187 50	0 00	-187 50
10/15/2004								
10/15/04	0 00	0 00	-20,600 00	0 00	0 00	-20,600 00	0 00	-20,600 00
10/15/2004								
10/15/04	0 00	0 00	18,562 51	0 00	0 00	18,562 51	0 00	18,562 51
10/15/2004								
10/15/04	0 00	0 00	-30,500 00	0 00	0 00	-30,500 00	0 00	-30,500 00
10/15/2004								
10/15/04	0 00	0 00	38,125 00	0 00	0 00	38,125 00	0 00	38,125 00
10/15/2004								
10/18/04	0 00	0 00	100 00	0 00	0 00	100 00	0 00	100 00
10/18/2004								
10/18/04	0 00	0 00	-1,862 50	0 00	0 00	-1,862 50	0 00	-1,862 50
10/18/2004								
10/18/04	0 00	0 00	-11,375 00	0 00	0 00	-11,375 00	0 00	-11,375 00
10/18/2004								
10/18/04	0 00	0 00	468 74	0 00	0 00	468 74	0 00	468 74
10/18/2004								
10/18/04	0 00	0 00	1,905 68	0 00	0 00	1,905 68	0 00	1,905 68
10/18/2004								
10/19/04	0 00	0 00	587 50	0 00	0 00	587 50	0 00	587 50
10/19/2004								
10/19/04	0 00	0 00	-3,725 00	0 00	0 00	-3,725 00	0 00	-3,725 00
10/19/2004								
10/19/04	0 00	0 00	-34,312 50	0 00	0 00	-34,312 50	0 00	-34,312 50
10/19/2004								
10/19/04	0 00	0 00	546 87	0 00	0 00	546 87	0 00	546 87
10/19/2004								
10/20/04	0 00	0 00	1,950 00	0 00	0 00	1,950 00	0 00	1,950 00
10/20/2004								
10/20/04	0 00	0 00	16,762 50	0 00	0 00	16,762 50	0 00	16,762 50
10/20/2004								
10/20/04	0 00	0 00	-71,593 75	0 00	0 00	-71,593 75	0 00	-71,593 75
10/20/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 352 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
10/20/04	0 00	0 00	-9,468 75	0 00	0 00	-9,468 75	0 00	-9,468 75
10/20/2004								
10/20/04	0 00	0 00	28,594 32	0 00	0 00	28,594 32	0 00	28,594 32
10/20/2004								
10/21/04	0 00	0 00	-12,937 50	0 00	0 00	-12,937 50	0 00	-12,937 50
10/21/2004								
10/21/04	0 00	0 00	-3,325 00	0 00	0 00	-3,325 00	0 00	-3,325 00
10/21/2004								
10/21/04	0 00	0 00	-7,781 25	0 00	0 00	-7,781 25	0 00	-7,781 25
10/21/2004								
10/21/04	0 00	0 00	-374 98	0 00	0 00	-374 98	0 00	-374 98
10/21/2004								
10/21/04	0 00	0 00	-9,531 82	0 00	0 00	-9,531 82	0 00	-9,531 82
10/21/2004								
10/22/04	0 00	0 00	6,587 50	0 00	0 00	6,587 50	0 00	6,587 50
10/22/2004								
10/22/04	0 00	0 00	775 00	0 00	0 00	775 00	0 00	775 00
10/22/2004								
10/22/04	0 00	0 00	13,344 32	0 00	0 00	13,344 32	0 00	13,344 32
10/22/2004								
10/22/04	0 00	0 00	-3,640 64	0 00	0 00	-3,640 64	0 00	-3,640 64
10/22/2004								
10/22/04	0 00	0 00	-22,187 50	0 00	0 00	-22,187 50	0 00	-22,187 50
10/22/2004								
10/25/04	0 00	0 00	1,050 00	0 00	0 00	1,050 00	0 00	1,050 00
10/25/2004								
10/25/04	0 00	0 00	8,837 50	0 00	0 00	8,837 50	0 00	8,837 50
10/25/2004								
10/25/04	0 00	0 00	11,437 50	0 00	0 00	11,437 50	0 00	11,437 50
10/25/2004								
10/25/04	0 00	0 00	-23,687 50	0 00	0 00	-23,687 50	0 00	-23,687 50
10/25/2004								
10/25/04	0 00	0 00	-1,840 61	0 00	0 00	-1,840 61	0 00	-1,840 61
10/25/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 353 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
10/26/04	0 00	0 00	-1,050 00	0 00	0 00	-1,050 00	0 00	-1,050 00
10/26/2004 1								
10/26/04	0 00	0 00	-3,387 50	0 00	0 00	-3,387 50	0 00	-3,387 50
10/26/2004 1								
10/26/04	0 00	0 00	18,093 75	0 00	0 00	18,093 75	0 00	18,093 75
10/26/2004 1								
10/26/04	0 00	0 00	-5,719 31	0 00	0 00	-5,719 31	0 00	-5,719 31
10/26/2004 1								
10/26/04	0 00	0 00	-8,093 74	0 00	0 00	-8,093 74	0 00	-8,093 74
10/26/2004 1								
10/27/04	0 00	0 00	-34,525 00	0 00	0 00	-34,525 00	0 00	-34,525 00
10/27/2004 1								
10/27/04	0 00	0 00	-8,400 00	0 00	0 00	-8,400 00	0 00	-8,400 00
10/27/2004 1								
10/27/04	0 00	0 00	-7,734 38	0 00	0 00	-7,734 38	0 00	-7,734 38
10/27/2004 1								
10/27/04	0 00	0 00	121,875 00	0 00	0 00	121,875 00	0 00	121,875 00
10/27/2004 1								
10/27/04	0 00	0 00	-54,375 01	0 00	0 00	-54,375 01	0 00	-54,375 01
10/27/2004 1								
10/28/04	0 00	0 00	6,312 50	0 00	0 00	6,312 50	0 00	6,312 50
10/28/2004 1								
10/28/04	0 00	0 00	10,875 00	0 00	0 00	10,875 00	0 00	10,875 00
10/28/2004 1								
10/28/04	0 00	0 00	-13,312 50	0 00	0 00	-13,312 50	0 00	-13,312 50
10/28/2004 1								
10/28/04	0 00	0 00	4,593 75	0 00	0 00	4,593 75	0 00	4,593 75
10/28/2004 1								
10/29/04	0 00	0 00	12,862 50	0 00	0 00	12,862 50	0 00	12,862 50
10/29/2004 1								
10/29/04	0 00	0 00	-78,375 00	0 00	0 00	-78,375 00	0 00	-78,375 00
10/29/2004 1								
10/29/04	0 00	0 00	25,375 00	0 00	0 00	25,375 00	0 00	25,375 00
10/29/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 354 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
10/29/04	0 00	0 00	8,625 00	0 00	0 00	8,625 00	0 00	8,625 00
10/29/2004								
11/1/04	0 00	0 00	-5,775 00	0 00	0 00	-5,775 00	0 00	-5,775 00
11/01/2004								
11/1/04	0 00	0 00	-26,512 50	0 00	0 00	-26,512 50	0 00	-26,512 50
11/01/2004								
11/1/04	0 00	0 00	-9,156 25	0 00	0 00	-9,156 25	0 00	-9,156 25
11/01/2004								
11/1/04	0 00	0 00	82,750 00	0 00	0 00	82,750 00	0 00	82,750 00
11/01/2004								
11/1/04	0 00	0 00	-29,000 00	0 00	0 00	-29,000 00	0 00	-29,000 00
11/01/2004								
11/2/04	0 00	0 00	525 00	0 00	0 00	525 00	0 00	525 00
11/02/2004								
11/2/04	0 00	0 00	4,000 00	0 00	0 00	4,000 00	0 00	4,000 00
11/02/2004								
11/2/04	0 00	0 00	10,875 00	0 00	0 00	10,875 00	0 00	10,875 00
11/02/2004								
11/2/04	0 00	0 00	-14,500 00	0 00	0 00	-14,500 00	0 00	-14,500 00
11/02/2004								
11/2/04	0 00	0 00	2,187 51	0 00	0 00	2,187 51	0 00	2,187 51
11/02/2004								
11/3/04	0 00	0 00	10,850 00	0 00	0 00	10,850 00	0 00	10,850 00
11/03/2004								
11/3/04	0 00	0 00	2,625 00	0 00	0 00	2,625 00	0 00	2,625 00
11/03/2004								
11/3/04	0 00	0 00	14,062 50	0 00	0 00	14,062 50	0 00	14,062 50
11/03/2004								
11/3/04	0 00	0 00	-21,750 00	0 00	0 00	-21,750 00	0 00	-21,750 00
11/03/2004								
11/3/04	0 00	0 00	9,063 04	0 00	0 00	9,063 04	0 00	9,063 04
11/03/2004								
11/4/04	0 00	0 00	-3,175 00	0 00	0 00	-3,175 00	0 00	-3,175 00
11/04/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 355 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
11/4/04	0.00	0.00	-21,400.00	0.00	0.00	-21,400.00	0.00	-21,400.00
11/04/2004								
11/4/04	0.00	0.00	-18,093.75	0.00	0.00	-18,093.75	0.00	-18,093.75
11/04/2004								
11/4/04	0.00	0.00	-12,688.04	0.00	0.00	-12,688.04	0.00	-12,688.04
11/04/2004								
11/4/04	0.00	0.00	-828.13	0.00	0.00	-828.13	0.00	-828.13
11/04/2004								
11/4/04	0.00	0.00	125.00	0.00	0.00	125.00	0.00	125.00
11/04/2004								
11/5/04	0.00	0.00	-34,300.00	0.00	0.00	-34,300.00	0.00	-34,300.00
11/05/2004								
11/5/04	0.00	0.00	-105,962.50	0.00	0.00	-105,962.50	0.00	-105,962.50
11/05/2004								
11/5/04	0.00	0.00	-11,937.51	0.00	0.00	-11,937.51	0.00	-11,937.51
11/05/2004								
11/5/04	0.00	0.00	156,343.75	0.00	0.00	156,343.75	0.00	156,343.75
11/05/2004								
11/5/04	0.00	0.00	-76,905.71	0.00	0.00	-76,905.71	0.00	-76,905.71
11/05/2004								
11/8/04	0.00	0.00	-2,900.00	0.00	0.00	-2,900.00	0.00	-2,900.00
11/08/2004								
11/8/04	0.00	0.00	-2,600.00	0.00	0.00	-2,600.00	0.00	-2,600.00
11/08/2004								
11/8/04	0.00	0.00	35,281.25	0.00	0.00	35,281.25	0.00	35,281.25
11/08/2004								
11/8/04	0.00	0.00	-11,453.14	0.00	0.00	-11,453.14	0.00	-11,453.14
11/08/2004								
11/8/04	0.00	0.00	-15,875.00	0.00	0.00	-15,875.00	0.00	-15,875.00
11/08/2004								
11/9/04	0.00	0.00	175.00	0.00	0.00	175.00	0.00	175.00
11/09/2004								
11/9/04	0.00	0.00	-1,300.00	0.00	0.00	-1,300.00	0.00	-1,300.00
11/09/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 356 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
11/9/04	0 00	0 00	468 75	0 00	0 00	468 75	0 00	468 75
11/09/2004								
11/9/04	0 00	0 00	2,109 41	0 00	0 00	2,109 41	0 00	2,109 41
11/09/2004								
11/10/04	0 00	0 00	-9,100 00	0 00	0 00	-9,100 00	0 00	-9,100 00
11/10/2004								
11/10/04	0 00	0 00	-22,800 00	0 00	0 00	-22,800 00	0 00	-22,800 00
11/10/2004								
11/10/04	0 00	0 00	56,000 00	0 00	0 00	56,000 00	0 00	56,000 00
11/10/2004								
11/10/04	0 00	0 00	-19,843 75	0 00	0 00	-19,843 75	0 00	-19,843 75
11/10/2004								
11/10/04	0 00	0 00	-36,125 03	0 00	0 00	-36,125 03	0 00	-36,125 03
11/10/2004								
11/11/04	0 00	0 00	112 50	0 00	0 00	112 50	0 00	112 50
11/11/2004								
11/11/04	0 00	0 00	750 00	0 00	0 00	750 00	0 00	750 00
11/11/2004								
11/11/04	0 00	0 00	1,281 25	0 00	0 00	1,281 25	0 00	1,281 25
11/11/2004								
11/11/04	0 00	0 00	4,343 76	0 00	0 00	4,343 76	0 00	4,343 76
11/11/2004								
11/12/04	0 00	0 00	5,925 00	0 00	0 00	5,925 00	0 00	5,925 00
11/12/2004								
11/12/04	0 00	0 00	1,300 00	0 00	0 00	1,300 00	0 00	1,300 00
11/12/2004								
11/12/04	0 00	0 00	48,062 57	0 00	0 00	48,062 57	0 00	48,062 57
11/12/2004								
11/12/04	0 00	0 00	-1,562 50	0 00	0 00	-1,562 50	0 00	-1,562 50
11/12/2004								
11/12/04	0 00	0 00	-115,656 25	0 00	0 00	-115,656 25	0 00	-115,656 25
11/12/2004								
11/12/04	0 00	0 00	19,843 75	0 00	0 00	19,843 75	0 00	19,843 75
11/12/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 357 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
11/15/04	0 00	0 00	-32,587 50	0 00	0 00	-32,587 50	0 00	-32,587 50
11/15/2004								
11/15/04	0 00	0 00	-6,500 00	0 00	0 00	-6,500 00	0 00	-6,500 00
11/15/2004								
11/15/04	0 00	0 00	7,546 88	0 00	0 00	7,546 88	0 00	7,546 88
11/15/2004								
11/15/04	0 00	0 00	-26,437 50	0 00	0 00	-26,437 50	0 00	-26,437 50
11/15/2004								
11/15/04	0 00	0 00	54 69	0 00	0 00	54 69	0 00	54 69
11/15/2004								
11/15/04	0 00	0 00	-250 00	0 00	0 00	-250 00	0 00	-250 00
11/15/2004								
11/15/04	0 00	0 00	-46 88	0 00	0 00	-46 88	0 00	-46 88
11/15/2004								
11/16/04	0 00	0 00	-20,212 50	0 00	0 00	-20,212 50	0 00	-20,212 50
11/16/2004								
11/16/04	0 00	0 00	-9,100 00	0 00	0 00	-9,100 00	0 00	-9,100 00
11/16/2004								
11/16/04	0 00	0 00	500 00	0 00	0 00	500 00	0 00	500 00
11/16/2004								
11/16/04	0 00	0 00	-15,843 75	0 00	0 00	-15,843 75	0 00	-15,843 75
11/16/2004								
11/16/04	0 00	0 00	-109 37	0 00	0 00	-109 37	0 00	-109 37
11/16/2004								
11/16/04	0 00	0 00	-13,781 79	0 00	0 00	-13,781 79	0 00	-13,781 79
11/16/2004								
11/16/04	0 00	0 00	14,250 00	0 00	0 00	14,250 00	0 00	14,250 00
11/16/2004								
11/17/04	0 00	0 00	11,700 00	0 00	0 00	11,700 00	0 00	11,700 00
11/17/2004								
11/17/04	0 00	0 00	50,900 00	0 00	0 00	50,900 00	0 00	50,900 00
11/17/2004								
11/17/04	0 00	0 00	-2,000 00	0 00	0 00	-2,000 00	0 00	-2,000 00
11/17/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 358 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
11/17/04	0 00	0 00	59,609.38	0 00	0 00	59,609.38	0 00	59,609.38
11/17/2004								
11/17/04	0 00	0 00	-121,187.50	0 00	0 00	-121,187.50	0 00	-121,187.50
11/17/2004								
11/17/04	0 00	0 00	328.12	0 00	0 00	328.12	0 00	328.12
11/17/2004								
11/17/04	0 00	0 00	41,344.29	0 00	0 00	41,344.29	0 00	41,344.29
11/17/2004								
11/18/04	0 00	0 00	-6,500.00	0 00	0 00	-6,500.00	0 00	-6,500.00
11/18/2004								
11/18/04	0 00	0 00	-12,200.00	0 00	0 00	-12,200.00	0 00	-12,200.00
11/18/2004								
11/18/04	0 00	0 00	-58,125.00	0 00	0 00	-58,125.00	0 00	-58,125.00
11/18/2004								
11/18/04	0 00	0 00	31.25	0 00	0 00	31.25	0 00	31.25
11/18/2004								
11/18/04	0 00	0 00	1,968.22	0 00	0 00	1,968.22	0 00	1,968.22
11/18/2004								
11/18/04	0 00	0 00	-437.50	0 00	0 00	-437.50	0 00	-437.50
11/18/2004								
11/18/04	0 00	0 00	8,718.76	0 00	0 00	8,718.76	0 00	8,718.76
11/18/2004								
11/19/04	0 00	0 00	-45,350.00	0 00	0 00	-45,350.00	0 00	-45,350.00
11/19/2004								
11/19/04	0 00	0 00	-9,100.00	0 00	0 00	-9,100.00	0 00	-9,100.00
11/19/2004								
11/19/04	0 00	0 00	-61,328.15	0 00	0 00	-61,328.15	0 00	-61,328.15
11/19/2004								
11/19/04	0 00	0 00	-49,155.72	0 00	0 00	-49,155.72	0 00	-49,155.72
11/19/2004								
11/19/04	0 00	0 00	2,437.50	0 00	0 00	2,437.50	0 00	2,437.50
11/19/2004								
11/19/04	0 00	0 00	-390.62	0 00	0 00	-390.62	0 00	-390.62
11/19/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 359 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
11/19/04	0 00	0 00	146,437 50	0 00	0 00	146,437 50	0 00	146,437 50
11/19/2004								
11/22/04	0 00	0 00	-2,600 00	0 00	0 00	-2,600 00	0 00	-2,600 00
11/22/2004								
11/22/04	0 00	0 00	-9,075 00	0 00	0 00	-9,075 00	0 00	-9,075 00
11/22/2004								
11/22/04	0 00	0 00	4,062 50	0 00	0 00	4,062 50	0 00	4,062 50
11/22/2004								
11/22/04	0 00	0 00	31 25	0 00	0 00	31 25	0 00	31 25
11/22/2004								
11/22/04	0 00	0 00	13,625 02	0 00	0 00	13,625 02	0 00	13,625 02
11/22/2004								
11/22/04	0 00	0 00	-94,937 50	0 00	0 00	-94,937 50	0 00	-94,937 50
11/22/2004								
11/22/04	0 00	0 00	-500 00	0 00	0 00	-500 00	0 00	-500 00
11/22/2004								
11/23/04	0 00	0 00	-2,600 00	0 00	0 00	-2,600 00	0 00	-2,600 00
11/23/2004								
11/23/04	0 00	0 00	-5,112 50	0 00	0 00	-5,112 50	0 00	-5,112 50
11/23/2004								
11/23/04	0 00	0 00	10,750 00	0 00	0 00	10,750 00	0 00	10,750 00
11/23/2004								
11/23/04	0 00	0 00	-62 50	0 00	0 00	-62 50	0 00	-62 50
11/23/2004								
11/23/04	0 00	0 00	-8,156 26	0 00	0 00	-8,156 26	0 00	-8,156 26
11/23/2004								
11/23/04	0 00	0 00	-281 25	0 00	0 00	-281 25	0 00	-281 25
11/23/2004								
11/23/04	0 00	0 00	375 00	0 00	0 00	375 00	0 00	375 00
11/23/2004								
11/23/04	0 00	0 00	-10,046 89	0 00	0 00	-10,046 89	0 00	-10,046 89
11/23/2004								
11/24/04	0 00	0 00	-14,875 00	0 00	0 00	-14,875 00	0 00	-14,875 00
11/24/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 360 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Futures								
Futures								
Mark-to-Markets								
11/24/04	0 00	0 00	-16,250 00	0 00	0 00	-16,250 00	0 00	-16,250 00
11/24/2004								
11/24/04	0 00	0 00	10,000 00	0 00	0 00	10,000 00	0 00	10,000 00
11/24/2004								
11/24/04	0 00	0 00	-8,437 50	0 00	0 00	-8,437 50	0 00	-8,437 50
11/24/2004								
11/24/04	0 00	0 00	-125 00	0 00	0 00	-125 00	0 00	-125 00
11/24/2004								
11/24/04	0 00	0 00	31 25	0 00	0 00	31 25	0 00	31 25
11/24/2004								
11/24/04	0 00	0 00	375 00	0 00	0 00	375 00	0 00	375 00
11/24/2004								
11/25/04	0 00	0 00	-2,187 50	0 00	0 00	-2,187 50	0 00	-2,187 50
11/25/2004								
11/25/04	0 00	0 00	8,281 25	0 00	0 00	8,281 25	0 00	8,281 25
11/25/2004								
11/25/04	0 00	0 00	2,187 45	0 00	0 00	2,187 45	0 00	2,187 45
11/25/2004								
11/25/04	0 00	0 00	-5,273 47	0 00	0 00	-5,273 47	0 00	-5,273 47
11/25/2004								
11/26/04	0 00	0 00	-8,612 50	0 00	0 00	-8,612 50	0 00	-8,612 50
11/26/2004								
11/26/04	0 00	0 00	-14,421 88	0 00	0 00	-14,421 88	0 00	-14,421 88
11/26/2004								
11/26/04	0 00	0 00	126,125 00	0 00	0 00	126,125 00	0 00	126,125 00
11/26/2004								
11/26/04	0 00	0 00	-12,750 00	0 00	0 00	-12,750 00	0 00	-12,750 00
11/26/2004								
11/26/04	0 00	0 00	-4,078 13	0 00	0 00	-4,078 13	0 00	-4,078 13
11/26/2004								
11/26/04	0 00	0 00	-2,640 64	0 00	0 00	-2,640 64	0 00	-2,640 64
11/26/2004								
11/26/04	0 00	0 00	531 25	0 00	0 00	531 25	0 00	531 25
11/26/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 361 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
11/29/04	0 00	0 00	-15,187 50	0 00	0 00	-15,187 50	0 00	-15,187 50
11/29/2004 1								
11/29/04	0 00	0 00	-5,200 00	0 00	0 00	-5,200 00	0 00	-5,200 00
11/29/2004 1								
11/29/04	0 00	0 00	-14,523 46	0 00	0 00	-14,523 46	0 00	-14,523 46
11/29/2004 1								
11/29/04	0 00	0 00	7,593 75	0 00	0 00	7,593 75	0 00	7,593 75
11/29/2004 1								
11/29/04	0 00	0 00	-29,469 23	0 00	0 00	-29,469 23	0 00	-29,469 23
11/29/2004 1								
11/29/04	0 00	0 00	-46,593 75	0 00	0 00	-46,593 75	0 00	-46,593 75
11/29/2004 1								
11/29/04	0 00	0 00	1,187 50	0 00	0 00	1,187 50	0 00	1,187 50
11/29/2004 1								
11/29/04	0 00	0 00	112,687 50	0 00	0 00	112,687 50	0 00	112,687 50
11/29/2004 1								
11/30/04	0 00	0 00	24,425 00	0 00	0 00	24,425 00	0 00	24,425 00
11/30/2004 1								
11/30/04	0 00	0 00	2,600 00	0 00	0 00	2,600 00	0 00	2,600 00
11/30/2004 1								
11/30/04	0 00	0 00	34,125 00	0 00	0 00	34,125 00	0 00	34,125 00
11/30/2004 1								
11/30/04	0 00	0 00	-1,312 50	0 00	0 00	-1,312 50	0 00	-1,312 50
11/30/2004 1								
11/30/04	0 00	0 00	6,187 51	0 00	0 00	6,187 51	0 00	6,187 51
11/30/2004 1								
11/30/04	0 00	0 00	-2,218 75	0 00	0 00	-2,218 75	0 00	-2,218 75
11/30/2004 1								
11/30/04	0 00	0 00	437 50	0 00	0 00	437 50	0 00	437 50
11/30/2004 1								
11/30/04	0 00	0 00	156 25	0 00	0 00	156 25	0 00	156 25
11/30/2004 1								
12/1/04	0 00	0 00	3,900 00	0 00	0 00	3,900 00	0 00	3,900 00
12/01/2004 1								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 362 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
12/1/04	0 00	0.00	11,375 00	0 00	0 00	11,375 00	0 00	11,375 00
12/01/2004								
12/1/04	0 00	0 00	-156 25	0 00	0 00	-156 25	0 00	-156 25
12/01/2004								
12/1/04	0 00	0 00	1,203 12	0 00	0 00	1,203 12	0 00	1,203 12
12/01/2004								
12/1/04	0 00	0 00	-7,132 80	0 00	0 00	-7,132 80	0 00	-7,132 80
12/01/2004								
12/1/04	0 00	0 00	-218 75	0 00	0 00	-218 75	0 00	-218 75
12/01/2004								
12/1/04	0 00	0 00	-281 25	0 00	0 00	-281 25	0 00	-281 25
12/01/2004								
12/2/04	0 00	0 00	-2,600 00	0 00	0 00	-2,600 00	0 00	-2,600 00
12/02/2004								
12/2/04	0 00	0 00	-14,875 00	0 00	0 00	-14,875 00	0 00	-14,875 00
12/02/2004								
12/2/04	0 00	0 00	875 00	0 00	0 00	875 00	0 00	875 00
12/02/2004								
12/2/04	0 00	0 00	625 00	0 00	0 00	625 00	0 00	625 00
12/02/2004								
12/2/04	0 00	0 00	31,781 25	0 00	0 00	31,781 25	0 00	31,781 25
12/02/2004								
12/2/04	0 00	0 00	-7,781 26	0 00	0 00	-7,781 26	0 00	-7,781 26
12/02/2004								
12/2/04	0 00	0 00	2,625 00	0 00	0 00	2,625 00	0 00	2,625 00
12/02/2004								
12/2/04	0 00	0 00	-8,539 06	0 00	0 00	-8,539 06	0 00	-8,539 06
12/02/2004								
12/3/04	0 00	0 00	77,687 50	0 00	0 00	77,687 50	0 00	77,687 50
12/03/2004								
12/3/04	0 00	0 00	15,600 00	0 00	0 00	15,600 00	0 00	15,600 00
12/03/2004								
12/3/04	0 00	0 00	-21,156 25	0 00	0 00	-21,156 25	0 00	-21,156 25
12/03/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 363 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
12/3/04	0 00	0 00	-8,093 75	0 00	0 00	-8,093 75	0 00	-8,093 75
12/03/2004 *								
12/3/04	0 00	0 00	-127,781 25	0 00	0 00	-127,781 25	0 00	-127,781 25
12/03/2004 *								
12/3/04	0 00	0 00	-3,750 00	0 00	0 00	-3,750 00	0 00	-3,750 00
12/03/2004 *								
12/3/04	0 00	0 00	68,859 37	0 00	0 00	68,859 37	0 00	68,859 37
12/03/2004 *								
12/3/04	0 00	0 00	69,468 77	0 00	0 00	69,468 77	0 00	69,468 77
12/03/2004 *								
12/6/04	0 00	0 00	14,312 50	0 00	0 00	14,312 50	0 00	14,312 50
12/06/2004 *								
12/6/04	0 00	0 00	-1,750 00	0 00	0 00	-1,750 00	0 00	-1,750 00
12/06/2004 *								
12/6/04	0 00	0 00	-34,156 25	0 00	0 00	-34,156 25	0 00	-34,156 25
12/06/2004 *								
12/6/04	0 00	0 00	14,671 87	0 00	0 00	14,671 87	0 00	14,671 87
12/06/2004 *								
12/6/04	0 00	0 00	-2,664 04	0 00	0 00	-2,664 04	0 00	-2,664 04
12/06/2004 *								
12/6/04	0 00	0 00	8,765 63	0 00	0 00	8,765 63	0 00	8,765 63
12/06/2004 *								
12/7/04	0 00	0 00	-1,300 00	0 00	0 00	-1,300 00	0 00	-1,300 00
12/07/2004 *								
12/7/04	0 00	0 00	125 01	0 00	0 00	125 01	0 00	125 01
12/07/2004 *								
12/7/04	0 00	0 00	-14,132 80	0 00	0 00	-14,132 80	0 00	-14,132 80
12/07/2004 *								
12/7/04	0 00	0 00	-6,468 75	0 00	0 00	-6,468 75	0 00	-6,468 75
12/07/2004 *								
12/8/04	0 00	0 00	11,450 00	0 00	0 00	11,450 00	0 00	11,450 00
12/08/2004 *								
12/8/04	0 00	0 00	1,300 00	0 00	0 00	1,300 00	0 00	1,300 00
12/08/2004 *								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 364 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Pnce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
12/8/04	0 00	0 00	31,390 62	0 00	0 00	31,390 62	0 00	31,390 62
12/08/2004								
12/8/04	0 00	0 00	-5,250 00	0 00	0 00	-5,250 00	0 00	-5,250 00
12/08/2004								
12/8/04	0 00	0 00	-25,500 00	0 00	0 00	-25,500 00	0 00	-25,500 00
12/08/2004								
12/8/04	0 00	0 00	-133,000 00	0 00	0 00	-133,000 00	0 00	-133,000 00
12/08/2004								
12/8/04	0 00	0 00	47,937 50	0 00	0 00	47,937 50	0 00	47,937 50
12/08/2004								
12/9/04	0 00	0 00	-5,350 00	0 00	0 00	-5,350 00	0 00	-5,350 00
12/09/2004								
12/9/04	0 00	0 00	-1,300 00	0 00	0 00	-1,300 00	0 00	-1,300 00
12/09/2004								
12/9/04	0 00	0 00	62,593 75	0 00	0 00	62,593 75	0 00	62,593 75
12/09/2004								
12/9/04	0 00	0 00	-2,187 50	0 00	0 00	-2,187 50	0 00	-2,187 50
12/09/2004								
12/9/04	0 00	0 00	6,468 75	0 00	0 00	6,468 75	0 00	6,468 75
12/09/2004								
12/9/04	0 00	0 00	-12,750 01	0 00	0 00	-12,750 01	0 00	-12,750 01
12/09/2004								
12/9/04	0 00	0 00	-3,421 89	0 00	0 00	-3,421 89	0 00	-3,421 89
12/09/2004								
12/10/04	0 00	0 00	875 00	0 00	0 00	875 00	0 00	875 00
12/10/2004								
12/10/04	0 00	0 00	-5,200 00	0 00	0 00	-5,200 00	0 00	-5,200 00
12/10/2004								
12/10/04	0 00	0 00	-10,950 00	0 00	0 00	-10,950 00	0 00	-10,950 00
12/10/2004								
12/10/04	0 00	0 00	-8,890 62	0 00	0 00	-8,890 62	0 00	-8,890 62
12/10/2004								
12/10/04	0 00	0 00	-5,343 75	0 00	0 00	-5,343 75	0 00	-5,343 75
12/10/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 365 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
12/10/04	0 00	0 00	1,843 76	0 00	0 00	1,843 76	0 00	1,843 76
12/10/2004								
12/10/04	0 00	0 00	7,625 01	0 00	0 00	7,625 01	0 00	7,625 01
12/10/2004								
12/13/04	0 00	0 00	-500 00	0 00	0 00	-500 00	0 00	-500 00
12/13/2004								
12/13/04	0 00	0 00	-23,675 00	0 00	0 00	-23,675 00	0 00	-23,675 00
12/13/2004								
12/13/04	0 00	0 00	-7,800 00	0 00	0 00	-7,800 00	0 00	-7,800 00
12/13/2004								
12/13/04	0 00	0 00	-3,687 50	0 00	0 00	-3,687 50	0 00	-3,687 50
12/13/2004								
12/13/04	0 00	0 00	-343 75	0 00	0 00	-343 75	0 00	-343 75
12/13/2004								
12/13/04	0 00	0 00	-23,617 19	0 00	0 00	-23,617 19	0 00	-23,617 19
12/13/2004								
12/13/04	0 00	0 00	2,859 38	0 00	0 00	2,859 38	0 00	2,859 38
12/13/2004								
12/14/04	0 00	0 00	-6,175 00	0 00	0 00	-6,175 00	0 00	-6,175 00
12/14/2004								
12/14/04	0 00	0 00	-62 50	0 00	0 00	-62 50	0 00	-62 50
12/14/2004								
12/14/04	0 00	0 00	12,906 25	0 00	0 00	12,906 25	0 00	12,906 25
12/14/2004								
12/14/04	0 00	0 00	-55,000 01	0 00	0 00	-55,000 01	0 00	-55,000 01
12/14/2004								
12/14/04	0 00	0 00	8,750 00	0 00	0 00	8,750 00	0 00	8,750 00
12/14/2004								
12/15/04	0 00	0 00	9,937 50	0 00	0 00	9,937 50	0 00	9,937 50
12/15/2004								
12/15/04	0 00	0 00	187 50	0 00	0 00	187 50	0 00	187 50
12/15/2004								
12/15/04	0 00	0 00	18,437 50	0 00	0 00	18,437 50	0 00	18,437 50
12/15/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 366 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
12/15/04	0 00	0 00	-125,500 00	0 00	0 00	-125,500 00	0 00	-125,500 00
12/15/2004								
12/15/04	0 00	0 00	16,625 00	0 00	0 00	16,625 00	0 00	16,625 00
12/15/2004								
12/16/04	0 00	0 00	-3,900 00	0 00	0 00	-3,900 00	0 00	-3,900 00
12/16/2004								
12/16/04	0 00	0 00	-937 50	0 00	0 00	-937 50	0 00	-937 50
12/16/2004								
12/16/04	0 00	0 00	-44,412 50	0 00	0 00	-44,412 50	0 00	-44,412 50
12/16/2004								
12/16/04	0 00	0 00	-47,937 51	0 00	0 00	-47,937 51	0 00	-47,937 51
12/16/2004								
12/16/04	0 00	0 00	225,500 01	0 00	0 00	225,500 01	0 00	225,500 01
12/16/2004								
12/16/04	0 00	0 00	-38,468 76	0 00	0 00	-38,468.76	0 00	-38,468 76
12/16/2004								
12/17/04	0 00	0 00	-5,200 00	0 00	0 00	-5,200 00	0 00	-5,200 00
12/17/2004								
12/17/04	0 00	0 00	-28,900 00	0 00	0 00	-28,900 00	0 00	-28,900 00
12/17/2004								
12/17/04	0 00	0 00	-437 50	0 00	0 00	-437 50	0 00	-437 50
12/17/2004								
12/17/04	0 00	0 00	-3,687 50	0 00	0 00	-3,687 50	0 00	-3,687 50
12/17/2004								
12/17/04	0 00	0 00	-8,906 25	0 00	0 00	-8,906 25	0 00	-8,906 25
12/17/2004								
12/17/04	0 00	0 00	41,000 00	0 00	0 00	41,000 00	0 00	41,000 00
12/17/2004								
12/20/04	0 00	0 00	-30,700 00	0 00	0 00	-30,700 00	0 00	-30,700 00
12/20/2004								
12/20/04	0 00	0 00	-3,900 00	0 00	0 00	-3,900 00	0 00	-3,900 00
12/20/2004								
12/20/04	0 00	0 00	-562 50	0 00	0 00	-562 50	0 00	-562 50
12/20/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06

CWFDN - WAM CORE PLUS

CWF06

Page 367 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Prce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
12/20/04	0 00	0 00	-890 62	0 00	0 00	-890 62	0 00	-890 62
12/20/2004								
12/20/04	0 00	0 00	-20,500 00	0 00	0 00	-20,500 00	0 00	-20,500 00
12/20/2004								
12/20/04	0 00	0 00	-3,687 50	0 00	0 00	-3,687 50	0 00	-3,687 50
12/20/2004								
12/21/04	0 00	0 00	1,300 00	0 00	0 00	1,300 00	0 00	1,300 00
12/21/2004								
12/21/04	0 00	0 00	4,312 50	0 00	0 00	4,312 50	0 00	4,312 50
12/21/2004								
12/21/04	0 00	0 00	62 50	0 00	0 00	62 50	0 00	62 50
12/21/2004								
12/21/04	0 00	0 00	11,125 00	0 00	0 00	11,125 00	0 00	11,125 00
12/21/2004								
12/21/04	0 00	0 00	10,687 51	0 00	0 00	10,687 51	0 00	10,687 51
12/21/2004								
12/21/04	0 00	0 00	-67,468 75	0 00	0 00	-67,468 75	0 00	-67,468 75
12/21/2004								
12/22/04	0 00	0 00	1,300 00	0 00	0 00	1,300 00	0 00	1,300 00
12/22/2004								
12/22/04	0 00	0 00	16,250 00	0 00	0 00	16,250 00	0 00	16,250 00
12/22/2004								
12/22/04	0 00	0 00	375 00	0 00	0 00	375 00	0 00	375 00
12/22/2004								
12/22/04	0 00	0 00	-1,906 24	0 00	0 00	-1,906 24	0 00	-1,906 24
12/22/2004								
12/22/04	0 00	0 00	-9,796 89	0 00	0 00	-9,796 89	0 00	-9,796 89
12/22/2004								
12/22/04	0 00	0 00	68,656 25	0 00	0 00	68,656 25	0 00	68,656 25
12/22/2004								
12/23/04	0 00	0 00	5,200 00	0 00	0 00	5,200 00	0 00	5,200 00
12/23/2004								
12/23/04	0 00	0 00	125 00	0 00	0 00	125 00	0 00	125 00
12/23/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 368 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
12/23/04	0 00	0 00	12,187 50	0 00	0 00	12,187 50	0 00	12,187 50
12/23/2004								
12/23/04	0 00	0 00	31,687 50	0 00	0 00	31,687 50	0 00	31,687 50
12/23/2004								
12/23/04	0 00	0 00	-2,671 87	0 00	0 00	-2,671 87	0 00	-2,671 87
12/23/2004								
12/24/04	0 00	0 00	11,156 25	0 00	0 00	11,156 25	0 00	11,156 25
12/24/2004								
12/27/04	0 00	0 00	-2,600 00	0 00	0 00	-2,600 00	0 00	-2,600 00
12/27/2004								
12/27/04	0 00	0 00	-32,500 00	0 00	0 00	-32,500 00	0 00	-32,500 00
12/27/2004								
12/27/04	0 00	0 00	-562 50	0 00	0 00	-562 50	0 00	-562 50
12/27/2004								
12/27/04	0 00	0 00	-36,218 76	0 00	0 00	-36,218 76	0 00	-36,218 76
12/27/2004								
12/27/04	0 00	0 00	-26,718 75	0 00	0 00	-26,718 75	0 00	-26,718 75
12/27/2004								
12/27/04	0 00	0 00	160,812 50	0 00	0 00	160,812 50	0 00	160,812 50
12/27/2004								
12/28/04	0 00	0 00	237 50	0 00	0 00	237 50	0 00	237 50
12/28/2004								
12/28/04	0 00	0 00	3,975 00	0 00	0 00	3,975 00	0 00	3,975 00
12/28/2004								
12/28/04	0 00	0 00	62 50	0 00	0 00	62 50	0 00	62 50
12/28/2004								
12/28/04	0 00	0 00	-1,906 24	0 00	0 00	-1,906 24	0 00	-1,906 24
12/28/2004								
12/28/04	0 00	0 00	-890 63	0 00	0 00	-890 63	0 00	-890 63
12/28/2004								
12/28/04	0 00	0 00	-10,375 00	0 00	0 00	-10,375 00	0 00	-10,375 00
12/28/2004								
12/29/04	0 00	0 00	-750 00	0 00	0 00	-750 00	0 00	-750 00
12/29/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 369 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
12/29/04	0 00	0 00	-19,562 50	0 00	0 00	-19,562 50	0 00	-19,562 50
12/29/2004								
12/29/04	0 00	0 00	-500 00	0 00	0 00	-500 00	0 00	-500 00
12/29/2004								
12/29/04	0 00	0 00	-13,281.23	0 00	0 00	-13,281 23	0 00	-13,281 23
12/29/2004								
12/29/04	0 00	0 00	51,875 00	0 00	0 00	51,875 00	0 00	51,875 00
12/29/2004								
12/29/04	0 00	0 00	-20,968 76	0 00	0 00	-20,968 76	0 00	-20,968 76
12/29/2004								
12/30/04	0 00	0 00	900 00	0 00	0 00	900 00	0 00	900 00
12/30/2004								
12/30/04	0 00	0 00	35,212 50	0 00	0 00	35,212 50	0 00	35,212 50
12/30/2004								
12/30/04	0 00	0 00	687 50	0 00	0 00	687 50	0 00	687 50
12/30/2004								
12/30/04	0 00	0 00	24,781 26	0 00	0 00	24,781 26	0 00	24,781 26
12/30/2004								
12/30/04	0 00	0 00	20,531.24	0 00	0 00	20,531 24	0 00	20,531 24
12/30/2004								
12/30/04	0 00	0 00	-114,125 00	0 00	0 00	-114,125 00	0 00	-114,125 00
12/30/2004								
12/31/04	0 00	0 00	1,300 00	0 00	0 00	1,300 00	0 00	1,300 00
12/31/2004								
12/31/04	0 00	0 00	27,387 50	0 00	0 00	27,387 50	0 00	27,387.50
12/31/2004								
12/31/04	0 00	0 00	900 00	0 00	0 00	900 00	0 00	900 00
12/31/2004								
12/31/04	0 00	0 00	437 50	0 00	0 00	437 50	0 00	437 50
12/31/2004								
12/31/04	0 00	0 00	17,156 24	0 00	0 00	17,156 24	0 00	17,156.24
12/31/2004								
12/31/04	0 00	0 00	13,015 62	0 00	0 00	13,015 62	0 00	13,015 62
12/31/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
CWF06
CWF06

Page 370 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Futures</i>								
Futures								
Mark-to-Markets								
12/31/04	0.00	0.00	-124,500.00	0.00	0.00	-124,500.00	0.00	-124,500.00
12/31/2004								
Totals for security:		0.00	-910,820.16		0.00	-910,820.16	0.00	-910,820.16
Summary of Mark-to-Markets for Futures		0.00	-912,964.79		0.00	-912,964.79	0.00	-912,964.79
Total Futures		0.00	-968,818.26		0.00	-968,818.26	0.00	-968,818.26
Total Futures		0.00	-968,818.26		0.00	-968,818.26	0.00	-968,818.26

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 371 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Other Assets									
Other Options									
Purchases									
<u>OPF PUT JUN 04 T-NT OPT 108 05-21-2004</u>									
5/10/04	OPF PUT JUN 04 T-NT OPT 108 21/05/2004 PRICE	18 00	-395 63	-7,121 34	805 91	14,506 46	7,385 12	0 00	7,385 12
05/11/2004	0.39063 BROKER COMMISSION 90 00 BROKER: DERIVATIVES								
Totals for security:		18.00		-7,121.34		14,506.46	7,385.12	0.00	7,385.12
<u>OTC SWAPTION P 2.5 3MLR 1.11 16/9/04 DB 9WR000036 09-16-2004</u>									
8/18/04	OTC SWAPTION P 2.5 3MLR 1 11% 16/9/04 DB9WR000036	12,530,000 00	-0 01	-90,843 00	0 01	66,409 00	-24,434 00	0 00	-24,434 00
08/20/2004	PRICE 0 00725 NET BROKER. DERIVATIVES								
Totals for security:		12,530,000.00		-90,843.00		66,409.00	-24,434.00	0.00	-24,434.00
<u>US 10Y T-NOTES 114 CALL OPT 05-21-2004</u>									
4/6/04	US 10Y T-NOTES 114 CALL OPTION 21/05/2004	6 00	-645 63	-3,873 78	1,093 16	6,558 96	2,685 18	0 00	2,685 18
04/08/2004	PRICE 0 64063 BROKER COMMISSION 30.00 BROKER. DERIVATIVES								
4/7/04	US 10Y T-NOTES 114 CALL OPTION 21/05/2004	7 00	-723 75	-5,066 25	1,093 16	7,652 12	2,585 87	0 00	2,585 87
04/08/2004	PRICE 0 71875 BROKER COMMISSION: 35.00 BROKER DERIVATIVES								
4/8/04	US 10Y T-NOTES 114 CALL OPTION 21/05/2004	17 00	-583 13	-9,913 21	1,093 16	18,583 71	8,670 50	0 00	8,670 50
04/14/2004	PRICE 0 57813 BROKER COMMISSION 85.00 BROKER DERIVATIVES								
4/22/04	US 10Y T-NOTES 114 CALL OPTION 21/05/2004	4 00	-114 38	-457 52	1,093 16	4,372 64	3,915 12	0 00	3,915 12
04/23/2004	PRICE 0 10938 BROKER COMMISSION 20.00 BROKER DERIVATIVES								
Totals for security:		34.00		-19,310.76		37,167.43	17,856.67	0.00	17,856.67
Summary of Purchases for Other Options		12,530,052.00		-117,275.10		118,082.89	807.79	0.00	807.79
Sales									
<u>OPF PUT JUN 04 T-NT OPT 108 05-21-2004</u>									
5/24/04	OPF PUT JUN 04 T-NT OPT 108 21/05/2004 BROKER	6 00	0 00	0 00	805 91	4,835 48	4,835 48	0 00	4,835 48
05/24/2004	DERIVATIVES								
5/24/04	OPF PUT JUN 04 T-NT OPT 108 21/05/2004 BROKER:	11 00	0 00	0 00	805 91	8,865 06	8,865 06	0 00	8,865 06
05/24/2004	DERIVATIVES								
5/24/04	OPF PUT JUN 04 T-NT OPT 108 21/05/2004 BROKER.	3 00	0 00	0 00	805 91	2,417 74	2,417 74	0 00	2,417 74
05/24/2004	DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 372 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Other Assets									
Other Options									
Sales									
5/24/04	OPF PUT JUN 04 T-NT OPT 108 21/05/2004 BROKER.	4 00	0 00	0 00	805 92	3,223 66	3,223 66	0 00	3,223 66
05/24/2004	DERIVATIVES								
5/24/04	OPF PUT JUN 04 T-NT OPT 108 21/05/2004 BROKER:	9 00	0 00	0 00	805 91	7,253 23	7,253 23	0 00	7,253 23
05/24/2004	DERIVATIVES								
5/24/04	OPF PUT JUN 04 T-NT OPT 108 21/05/2004 BROKER:	4 00	0 00	0 00	805 92	3,223 66	3,223 66	0 00	3,223 66
05/24/2004	DERIVATIVES								
5/24/04	OPF PUT JUN 04 T-NT OPT 108 21/05/2004 BROKER.	4 00	0 00	0 00	805 91	3,223 65	3,223 65	0 00	3,223 65
05/24/2004	DERIVATIVES								
Totals for security:		41.00		0.00		33,042.48	33,042.48	0.00	33,042.48
OTC SWAPTION PUT @100 09/03 0 DUE 03/09/04 9WR9002P6 09-03-2004									
9/14/04	OTC SWAPTION PUT 0% DUE 03/09/04 9WR9002P6	11,400,000 00	0 00	0 00	0 01	118,560 00	118,560 00	0 00	118,560 00
09/14/2004	BROKER DERIVATIVES								
Totals for security:		11,400,000.00		0.00		118,560.00	118,560.00	0.00	118,560.00
SWAPTION PAY 3 MLR 1.14 BEAR 14/10/04 9WR000077									
10/13/04	SWAPTION PAY 3 0 MLR 1.14% BEAR	3,400,000 00	0 00	0 00	0 01	22,389 00	22,389 00	0 00	22,389 00
10/13/2004	14/10/049WR000077 BROKER: DERIVATIVES								
Totals for security:		3,400,000.00		0.00		22,389.00	22,389.00	0.00	22,389.00
US 10Y T-NOTES 114 CALL OPT 05-21-2004									
5/24/04	US 10Y T-NOTES 114 CALL OPTION 21/05/2004	8 00	0 00	0 00	1,093 16	8,745 28	8,745 28	0 00	8,745 28
05/24/2004	BROKER DERIVATIVES								
5/24/04	US 10Y T-NOTES 114 CALL OPTION 21/05/2004	3 00	0 00	0 00	1,093 16	3,279 48	3,279 48	0 00	3,279 48
05/24/2004	BROKER DERIVATIVES								
5/24/04	US 10Y T-NOTES 114 CALL OPTION 21/05/2004	6 00	0 00	0 00	1,093 16	6,558 96	6,558 96	0 00	6,558 96
05/24/2004	BROKER: DERIVATIVES								
5/24/04	US 10Y T-NOTES 114 CALL OPTION 21/05/2004	10 00	0 00	0 00	1,093 16	10,931 60	10,931 60	0 00	10,931 60
05/24/2004	BROKER: DERIVATIVES								
5/24/04	US 10Y T-NOTES 114 CALL OPTION 21/05/2004	5 00	0 00	0 00	1,093 16	5,465 80	5,465 80	0 00	5,465 80
05/24/2004	BROKER DERIVATIVES								
5/24/04	US 10Y T-NOTES 114 CALL OPTION 21/05/2004	3 00	0 00	0 00	1,093 16	3,279 48	3,279 48	0 00	3,279 48
05/24/2004	BROKER DERIVATIVES								
5/24/04	US 10Y T-NOTES 114 CALL OPTION 21/05/2004	3 00	0 00	0 00	1,093.16	3,279 48	3,279 48	0 00	3,279 48
05/24/2004	BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 373 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
<i>Other Assets</i>										
Other Options										
Sales										
5/24/04	US 10Y T-NOTES 114 CALL OPTION	21/05/2004	6.00	0.00	0.00	1,093.16	6,558.95	6,558.95	0.00	6,558.95
05/24/2004	1 BROKER DERIVATIVES									
Totals for security:		44.00		0.00		48,099.03	48,099.03	0.00	48,099.03	
Summary of Sales for Other Options		14,800,085.00		0.00		222,090.51	222,090.51	0.00	222,090.51	
Total Other Options		27,330,137.00		-117,275.10		340,173.40	222,898.30	0.00	222,898.30	

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 374 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Other Assets</i>									
Swaps									
Purchases									
GOLDMAN INT RATE SWAP P 4.5775/3ML 19/11/14 4.5775 11-19-2014									
11/19/04	GOLDMAN INT RATE SWAP P 4.5775/3ML OWR006776/	2,300,000.00	0.00	-144.96	0.00	0.00	-144.96	0.00	-144.96
11/23/2004	PRICE: 0.000063 NET BROKER DERIVATIVES								
Totals for security:		2,300,000.00		-144.96		0.00	-144.96	0.00	-144.96
Summary of Purchases for Swaps		2,300,000.00		-144.96		0.00	-144.96	0.00	-144.96
Sales									
CR OWR004292 DEF SWAP REC 3.75% 20/12/2009									
11/16/04	CR OWR004292 DEF REC 3.75% 20/12/2009 PRICE:	-170,000.00	0.03	5,277.08	0.00	0.00	5,277.08	0.00	5,277.08
11/19/2004	0.0310416 NET BROKER DERIVATIVES								
Totals for security:		-170,000.00		5,277.08		0.00	5,277.08	0.00	5,277.08
CR DEF OWR004953 SWAP REC BEAR 3.75% 20/12/2009									
11/19/04	CR DEF OWR004953 BEAR 3.75% 20/12/2009 PRICE:	-180,000.00	0.03	5,587.50	0.00	-600.00	4,987.50	0.00	4,987.50
11/30/2004	0.0310416 NET BROKER DERIVATIVES								
Totals for security:		-180,000.00		5,587.50		-600.00	4,987.50	0.00	4,987.50
CR DEF OWR004995 SWAP REC BEAR 4.0% 20/12/2009									
10/5/04	CR DEF OWR004995 BEAR 4.0% 20/12/2009 PRICE:	-500,000.00	0.01	3,388.89	0.00	0.00	3,388.89	0.00	3,388.89
10/08/2004	0.0067777 NET BROKER DERIVATIVES								
Totals for security:		-500,000.00		3,388.89		0.00	3,388.89	0.00	3,388.89
CR DEF OWR005036 SWAP REC BEAR 3.75% 20/12/2009									
10/5/04	CR DEF OWR005036 BEAR 3.75% 20/12/2009 PRICE:	-450,000.00	0.01	5,531.25	0.01	-5,484.38	46.87	0.00	46.87
10/08/2004	0.0122916 NET BROKER DERIVATIVES								
Totals for security:		-450,000.00		5,531.25		-5,484.38	46.87	0.00	46.87
CR DEF OWR005059 SWAP REC PAY 0% 3.75% 20/12/2009									
11/16/04	CR DEF OWR005059 PAY 0% 3.75% 20/12/2009 PRICE:	-180,000.00	0.03	5,587.50	0.01	-1,968.75	3,618.75	0.00	3,618.75
11/18/2004	0.0310416 NET BROKER DERIVATIVES								
Totals for security:		-180,000.00		5,587.50		-1,968.75	3,618.75	0.00	3,618.75
CR DEF SWAP R 3.75 20/12/09 GS OWR006479/OWP006471 3.75% 20/12/2009									
11/19/04	CR DEF SWAP R 3.75 20/12/09 GS OWR0064 PRICE:	-400,000.00	0.03	12,416.67	0.03	-12,333.33	83.34	0.00	83.34
11/30/2004	0.0310416 NET BROKER DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06
 Page 375 of 445

Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss	
Other Assets										
Swaps										
Sales										
Totals for security.		-400,000.00		12,416.67		-12,333.33	83.34	0.00	83.34	
CR DEF SWAP REC 1.15% 20/09/09 OWR002973/OWP002975										
9/8/04	CR DEF SWAP REC 1.15% 20/09/09	0WR002973/		-330,000.00	0.00	0.00	-1,713.19	-1,713.19	0.00	-1,713.19
09/13/2004	BROKER: DERIVATIVES									
11/3/04	CR DEF SWAP REC 1.15% 20/09/09	0WR002973/		-320,000.00	0.01	2,730.29	-1,661.27	1,069.02	0.00	1,069.02
11/08/2004	PRICE: 0.0085321 NET BROKER: DERIVATIVES									
Totals for security.		-650,000.00		2,730.29		-3,374.46	-644.17	0.00	-644.17	
CR DEF SWAP REC GSC OWR006057/OWP006059 .5% 20/03/2010										
11/19/04	CR DEF SWAP REC GSC OWR006057/OWP006059 .5%			-1,400,000.00	0.01	9,206.27	-3,977.60	5,228.67	0.00	5,228.67
11/30/2004	20/03/ PRICE 0.0065759 NET BROKER: DERIVATIVES									
Totals for security:		-1,400,000.00		9,206.27		-3,977.60	5,228.67	0.00	5,228.67	
CR DEF SWAP REC GSC OWR006131/OWP006133 1.15% 20/09/2009										
10/28/04	CR DEF SWAP REC GSC OWR006131/OWP006133 1.15%			-300,000.00	0.01	1,521.50	-164.43	1,357.07	0.00	1,357.07
11/02/2004	20/0 PRICE 0.0050716 NET BROKER: DERIVATIVES									
Totals for security:		-300,000.00		1,521.50		-164.43	1,357.07	0.00	1,357.07	
CR DEF SWAP REC GSC OWR006156/OWP006158 1.05% 20/03/2010										
11/12/04	CR DEF SWAP REC GSC OWR006 PRICE:			-400,000.00	0.01	3,026.66	0.00	3,026.66	0.00	3,026.66
11/17/2004	0.0075666 NET BROKER: DERIVATIVES									
Totals for security.		-400,000.00		3,026.66		0.00	3,026.66	0.00	3,026.66	
CR DEF SWAP REC OWR005935/OWP005937 GSC 4.0% 20/12/2009										
11/12/04	CR DEF SWAP REC OWR005935/OWP005937 GSC 4.0%			-500,000.00	0.03	16,125.00	-4,513.89	11,611.11	0.00	11,611.11
11/17/2004	2 PRICE 0.03225 NET BROKER: DERIVATIVES									
Totals for security:		-500,000.00		16,125.00		-4,513.89	11,611.11	0.00	11,611.11	
CR DEF SWAP REC 3.75% GSC OWR006230/OWP006232 3.75% 20/12/2009										
11/5/04	CR DEF SWAP REC 3.75% GSC OWR006 PRICE.			-400,000.00	0.04	15,458.33	-2,583.33	12,875.00	0.00	12,875.00
11/10/2004	0.0386458 NET BROKER: DERIVATIVES									
Totals for security:		-400,000.00		15,458.33		-2,583.33	12,875.00	0.00	12,875.00	
CR DEF SWAP REC 3.75% BEAR OWR006297/OWP006299 3.75% 20/12/2009										
11/19/04	CR DEF SWAP REC 3.75% BEAR OWR006297/			-500,000.00	0.03	15,520.83	-2,291.67	13,229.16	0.00	13,229.16
11/30/2004	PRICE: 0.0310416 NET BROKER: DERIVATIVES									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 376 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Other Assets</i>									
Swaps									
Sales									
Totals for security:		-500,000.00		15,520.63		-2,291.67	13,229.16	0.00	13,229.16
CRED DEF 0WR004474 SWAP REC GSC 1.15% 20/09/2009									
9/15/04	CRED DEF 0WR004474 GSC 1 15% 20/09/2009 PRICE.	-600,000.00	0.00	1,266.63	0.00	0.00	1,266.63	0.00	1,266.63
09/20/2004	0 002111 NET BROKER DERIVATIVES								
10/5/04	CRED DEF 0WR004474 GSC 1.15% 20/09/2009 PRICE.	-340,000.00	0.00	397.46	0.00	0.00	397.46	0.00	397.46
10/08/2004	0 001169 NET BROKER DERIVATIVES								
Totals for security:		-940,000.00		1,664.09		0.00	1,664.09	0.00	1,664.09
CRED DEF 0WR004516 SWAP REC BEAR 1.15% 20/09/2009									
9/15/04	CRED DEF 0WR004516 BEAR 1 15% 20/09/2009 PRICE:	-500,000.00	0.01	4,863.65	0.00	0.00	4,863.65	0.00	4,863.65
09/29/2004	0 0097273 NET BROKER DERIVATIVES								
10/14/04	CRED DEF 0WR004516 BEAR 1 15% 20/09/2009 PRICE	-400,000.00	0.00	1,244.55	0.00	0.00	1,244.55	0.00	1,244.55
10/19/2004	0.0031113 NET BROKER. DERIVATIVES								
10/26/04	CRED DEF 0WR004516 BEAR 1 15% 20/09/2009 PRICE	-410,000.00	0.00	931.96	0.00	0.00	931.96	0.00	931.96
10/29/2004	0.002273 NET BROKER: DERIVATIVES								
10/26/04	CRED DEF 0WR004516 BEAR 1.15% 20/09/2009 PRICE	-500,000.00	0.00	1,136.53	0.00	0.00	1,136.53	0.00	1,136.53
10/29/2004	0 002273 NET BROKER DERIVATIVES								
Totals for security:		-1,810,000.00		8,176.69		0.00	8,176.69	0.00	8,176.69
CRED DEF 0WR004599 SWAP REC BEAR 3.75% 20/12/2009									
11/19/04	CRED DEF 0WR004599 BEAR 3 75% 20/12/2009 PRICE:	-170,000.00	0.03	5,277.08	0.00	0.00	5,277.08	0.00	5,277.08
11/30/2004	0 0310416 NET BROKER DERIVATIVES								
Totals for security:		-170,000.00		5,277.08		0.00	5,277.08	0.00	5,277.08
CRED DEF 0WR004615 SWAP REC GSC 4.0% 20/12/2009									
10/8/04	CRED DEF 0WR004615 GSC 4 0% 20/12/2009 PRICE.	-140,000.00	0.01	1,258.06	0.00	0.00	1,258.06	0.00	1,258.06
10/14/2004	0 0089861 NET BROKER DERIVATIVES								
Totals for security:		-140,000.00		1,258.06		0.00	1,258.06	0.00	1,258.06
CRED DEF 0WR004631 SWAP REC GSC (INCRTE%) 20/12/2009									
10/5/04	CRED DEF 0WR004631 SWAP REC GSC (INCRTE%)	-140,000.00	0.01	1,720.83	0.00	0.00	1,720.83	0.00	1,720.83
10/15/2004	PRICE: 0 0122916 NET BROKER DERIVATIVES								
Totals for security:		-140,000.00		1,720.83		0.00	1,720.83	0.00	1,720.83
CRED DEF 0WR004672 SWAP REC BEAR 1.15% 20/09/2009									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFBDN - WAM CORE PLUS
 CWF06

Trade/ Settlement Date Unit Trade Price Proceeds Cost Market Gain/Loss Translation Gain/Loss Total Gain/Loss

Other Assets

Swaps

Sales

9/14/04	CRED DEF SWAP REC 0WR004672 BEAR 1 15% 20/09/2009 PRICE:	0.00	980.36	0.00	980.36	0.00	980.36
09/17/2004	0.0016339 NET BROKER- DERIVATIVES	0.00					
9/15/04	CRED DEF 0WR004672 BEAR 1 15% 20/09/2009 PRICE:	0.00	1,055.55	0.00	1,055.55	0.00	1,055.55
09/20/2004	0.0021111 NET BROKER DERIVATIVES	0.00					
Totals for security: -1,100,000.00							
CRED DEF SWAP P 6 DEUTSCHE 20/3/09 0WR001615							
2/6/04	CRED DEF SWAP P 6 DEUTSCHE 20/3/09 0WR001615	0.00	51.49	0.00	51.49	0.00	51.49
02/11/2004	PRICE: 0.000156 NET BROKER. DERIVATIVES	0.00					
Totals for security: -330,000.00							
CRED DEF SWAP REC 0WR003377/0WP003379 1.1% 20/09/09 DEUTSCHE							
10/27/04	CRED DEF SWAP REC 0WR003377/0WP003379 1.1%	0.00	2,696.13	0.00	2,696.13	0.00	2,696.13
11/01/2004	20/09 PRICE 0.0044935 NET BROKER. DERIVATIVES	0.00					
11/5/04	CRED DEF SWAP REC 0WR003377/0WP003379 1.1%	0.01	7,635.07	0.00	7,635.07	0.00	7,635.07
11/10/2004	20/09 PRICE 0.0117462 NET BROKER. DERIVATIVES	0.00					
Totals for security: -330,000.00							
CRED DEF SWAP REC 0WR005893/0WP005895 BEAR 3.75% 20/12/2009							
11/15/04	CRED DEF SWAP REC 0WR005893/0WP005895 BEAR	0.03	16,093.75	0.01	-5,989.58	0.00	10,104.17
11/18/2004	3.75% PRICE 0.0321875 NET BROKER. DERIVATIVES	0.00					
Totals for security: -500,000.00							
CRED DEF SWAP REC 0WR005919/0WP005911 BEAR 3.75% 20/12/2009							
11/19/04	CRED DEF SWAP REC 0WR005919/0WP005911 BEAR	0.03	15,520.83	0.01	-6,302.08	0.00	9,218.75
11/30/2004	3.75% PRICE 0.0310416 NET BROKER. DERIVATIVES	0.00					
Totals for security: -500,000.00							
CRED DEF SWAP REC 0WR005950/0WR005952 GSC 3.175% 20/12/2009							
11/12/04	CRED DEF SWAP REC 0WR005950/0WR005952 GSC	0.03	6,500.00	0.01	-2,520.83	0.00	3,979.17
11/17/2004	3.75% PRICE: 0.0325 NET BROKER. DERIVATIVES	0.00					
Totals for security: -200,000.00							
GS INT RATE 0WR004938 SWAP P GSC 3.175% 07/09/2007							
9/10/04	GS INT RATE GSC 3.175% 07/09/2007 PRICE:	0.00057	-1,230,000.00	0.00	0.00	0.00	-1,230,000.00
09/14/2004	NET BROKER. DERIVATIVES	0.00					

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 378 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Other Assets</i>									
Swaps									
Sales									
Totals for security:		-1,230,000.00		701.10		0.00	701.10	0.00	701.10
GS OWR005299 INT RATE SWAP PAY GSC 3.1985% 22/09/2007									
11/29/04	GS OWR005299 INT GSC 3.1985% 22/09/2007 PRICE	-6,700,000.00	0.01	63,033.60	0.00	0.00	63,033.60	0.00	63,033.60
12/03/2004	0.009408 NET BROKER DERIVATIVES								
Totals for security:		-6,700,000.00		63,033.60		0.00	63,033.60	0.00	63,033.60
INT RATE SWAP P 5.288% BEAR 15/1/34 OWR001298									
5/11/04	INT RATE SWAP P 5.288% BEAR 15/1/34 OWR001298	-1,500,000.00	0.07	97,768.00	0.00	0.00	97,768.00	0.00	97,768.00
05/13/2004	PRICE 0.0651786 NET BROKER DERIVATIVES								
Totals for security:		-1,500,000.00		97,768.00		0.00	97,768.00	0.00	97,768.00
INT RATE SWAP 3ML/R 1.17% DEUTSCHE 08/12/33 OWR000654									
5/10/04	INT RATE SWAP 3ML/R 1.17% DEUTSCHE 08/12/33 0	-2,000,000.00	0.03	65,562.25	0.00	0.00	65,562.25	0.00	65,562.25
05/12/2004	PRICE: 0.0327811 NET BROKER DERIVATIVES								
Totals for security:		-2,000,000.00		65,562.25		0.00	65,562.25	0.00	65,562.25
IRS USD R 3ML/5.38288 18/11/33 JPM OWR000159									
5/11/04	IRS USD R 3ML/5.38288 18/11/33 JPM OWR000159	-2,000,000.00	0.04	88,640.00	0.00	0.00	88,640.00	0.00	88,640.00
05/13/2004	PRICE 0.04432 NET BROKER DERIVATIVES								
Totals for security:		-2,000,000.00		88,640.00		0.00	88,640.00	0.00	88,640.00
Summary of Sales for Swaps		-26,540,000.00		485,712.65		-52,104.33	433,608.32	0.00	433,608.32
Total Swaps		-24,240,000.00		485,567.89		-52,104.33	433,463.36	0.00	433,463.36
Total Other Assets		3,090,137.00		368,292.59		288,069.07	656,361.66	0.00	656,361.66

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 379 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Cash and Cash Equivalent Futures									
Future Deliveries									
<u>3MO EURO EURIBOR @ FUTURE 13/06/2005</u>									
1/28/04	FUTURES	-8.00	122.47	2,449,395.24	120.18	-2,403,596.27	252.19	45,546.78	45,798.97
01/01/1	12.0								
Totals for security:		-8.00		2,449,395.24		-2,403,596.27	252.19	45,546.78	45,798.97
<u>3MO EURO EURIBOR @ LIFFE FUTURE 14/06/2004</u>									
1/28/04	FUTURES	-1.00	123.49	308,727.83	123.43	-308,584.44	-15.76	159.15	143.39
01/01/1	12.0								
1/28/04	FUTURES	-7.00	123.50	2,161,205.14	123.43	-2,160,091.12	0.00	1,114.02	1,114.02
01/01/1	12.0								
Totals for security:		-8.00		2,469,932.97		-2,468,675.56	-15.76	1,273.17	1,257.41
<u>3MO EURO EURIBOR FUTURE 13/09/2004</u>									
9/14/04	FUTURES	-8.00	119.85	2,397,081.30	123.26	-2,465,272.75	1,934.63	-70,126.08	-68,191.45
09/14/2004									
Totals for security:		-8.00		2,397,081.30		-2,465,272.75	1,934.63	-70,126.08	-68,191.45
<u>EURODOLLAR 03-13-2005</u>									
9/24/04	FUTURES	-1.00	97.44	243,600.00	97.57	-243,928.32	-328.32	0.00	-328.32
09/24/2004									
9/24/04	FUTURES	-7.00	97.45	1,705,287.50	97.57	-1,707,498.24	-2,210.74	0.00	-2,210.74
09/24/2004	1								
9/28/04	FUTURES	-4.00	97.48	974,750.00	97.57	-975,713.28	-963.28	0.00	-963.28
09/28/2004									
9/29/04	FUTURES	-5.00	97.44	1,217,937.50	97.57	-1,219,641.60	-1,704.10	0.00	-1,704.10
09/29/2004	1								
9/29/04	FUTURES	-4.00	97.45	974,500.00	97.57	-975,713.28	-1,213.28	0.00	-1,213.28
09/29/2004									
9/30/04	FUTURES	-5.00	97.41	1,217,825.00	97.57	-1,219,641.60	-2,016.60	0.00	-2,016.60
09/30/2004	1								
9/30/04	FUTURES	-5.00	97.43	1,217,812.50	97.57	-1,219,641.60	-1,829.10	0.00	-1,829.10
09/30/2004	1								
10/4/04	FUTURES	-1.00	97.40	243,500.00	97.57	-243,928.32	-428.32	0.00	-428.32
10/04/2004									

Realize G/L Detail

01 Jan 04 - 31 Dec 04

Account number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 380 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Cash and Cash Equivalent Futures									
Future Deliveries									
10/6/04	FUTURES	-2.00	97.39	486,950.00	97.57	-487,856.64	-906.64	0.00	-906.64
10/06/2004									
10/6/04	FUTURES	-4.00	97.40	974,000.00	97.57	-975,713.28	-1,713.28	0.00	-1,713.28
10/06/2004									
10/7/04	FUTURES	-12.00	97.38	2,921,400.00	97.57	-2,927,139.85	-5,739.85	0.00	-5,739.85
10/07/2004									
10/7/04	FUTURES	-2.00	97.39	486,950.00	97.57	-487,856.64	-906.64	0.00	-906.64
10/07/2004									
10/7/04	FUTURES	-9.00	97.40	2,191,387.50	97.57	-2,195,354.89	-3,967.39	0.00	-3,967.39
10/07/2004									
10/8/04	FUTURES	-3.00	97.45	730,875.00	97.57	-731,784.96	-909.96	0.00	-909.96
10/08/2004									
Totals for security:		-64.00		15,586,575.00		-15,611,412.50	-24,837.50	0.00	-24,837.50
<u>EURODOLLAR 90 DAY & CME 09-30-2004</u>									
3/17/04	FUTURES	-5.00	98.71	1,233,875.00	98.58	-1,232,250.00	1,625.00	0.00	1,625.00
03/17/2004									
Totals for security:		-5.00		1,233,875.00		-1,232,250.00	1,625.00	0.00	1,625.00
<u>EURODOLLAR SEPTEMBER 2005 FUTURE</u>									
4/2/04	FUTURES	-18.00	97.03	4,366,350.00	97.46	-4,385,700.00	-19,350.00	0.00	-19,350.00
04/02/2004									
4/2/04	FUTURES	-5.00	97.02	1,212,750.00	97.46	-1,218,250.00	-5,500.00	0.00	-5,500.00
04/02/2004									
Totals for security:		-23.00		5,579,100.00		-5,603,950.00	-24,850.00	0.00	-24,850.00
Summary of Future Deliveries for Cash and Cash Equivalent Futures		-116.00		29,715,959.51		-29,785,157.08	-45,891.44	-23,306.13	-69,197.57
Future Receipts									
<u>90 DAY EURO @ CME 03-15-2004</u>									
3/15/04	FUTURES	20.00	99.50	-4,975,000.00	98.89	4,944,375.00	-30,625.00	0.00	-30,625.00
03/15/2004									
Totals for security:		20.00		-4,975,000.00		4,944,375.00	-30,625.00	0.00	-30,625.00
<u>EURODOLLAR 90 DAY & CME 09-30-2004</u>									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 381 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Cash and Cash Equivalent Futures									
Future Receipts									
1/5/04	FUTURES	12 00	98 14	-2,944,050 00	97 97	2,938,974 96	-5,075 04	0 00	-5,075 04
01/05/2004									
1/9/04	FUTURES	12 00	98 44	-2,953,050 00	97 97	2,938,974 95	-14,075 05	0 00	-14,075 05
01/09/2004									
2/18/04	FUTURES	5 00	98 59	-1,232,312 50	97 97	1,224,572 90	-7,739 60	0 00	-7,739 60
02/18/2004									
7/22/04	FUTURES	22 00	98 05	-5,392,750 00	97 99	5,389,450 00	-3,300 00	0 00	-3,300 00
07/22/2004									
9/13/04	FUTURES	25 00	98 12	-6,132,500 00	97 55	6,097,150 00	-35,350 00	0 00	-35,350 00
09/13/2004									
Totals for security:		76.00		-18,854,662.50		18,589,122.81	-65,539.69	0.00	-65,539.69
EURODOLLAR SEPTEMBER 2005 FUTURE									
1/7/04	FUTURES	12 00	96 71	-2,901,300 00	96 44	2,893,138 47	-8,161 53	0 00	-8,161 53
01/07/2004									
1/28/04	FUTURES	11 00	97 00	-2,667,500 00	96 51	2,654,054 69	-13,445 31	0 00	-13,445.31
01/28/2004									
1/28/04	FUTURES	5 00	97 01	-1,212,562 50	96 51	1,206,388 49	-6,174 01	0 00	-6,174 01
01/28/2004									
2/6/04	FUTURES	10 00	96 90	-2,422,500 00	96 57	2,414,229 82	-8,270 18	0 00	-8,270 18
02/06/2004									
2/6/04	FUTURES	5 00	96 92	-1,211,437 50	96 57	1,207,114 91	-4,322 59	0 00	-4,322 59
02/06/2004									
2/9/04	FUTURES	5 00	96 94	-1,211,687 50	96 57	1,207,114 91	-4,572 59	0 00	-4,572 59
02/09/2004									
2/11/04	FUTURES	12 00	97 00	-2,909,850 00	96 57	2,897,075 79	-12,774 21	0 00	-12,774 21
02/11/2004									
2/12/04	FUTURES	5 00	97 02	-1,212,750 00	96 57	1,207,114 91	-5,635 09	0 00	-5,635 09
02/12/2004									
2/12/04	FUTURES	5 00	97 01	-1,212,625 00	96 57	1,207,114 91	-5,510 09	0 00	-5,510 09
02/12/2004									
2/17/04	FUTURES	9 00	97 06	-2,183,850 00	96 57	2,172,806 84	-11,043 16	0 00	-11,043 16
02/17/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 382 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Cash and Cash Equivalent Futures									
Future Receipts									
2/25/04	FUTURES	5 00	97 15	-1,214,375 00	96 57	1,207,114 91	-7,260 09	0 00	-7,260 09
02/25/2004									
3/1/04	FUTURES	5 00	97 18	-1,214,750 00	96 57	1,207,114 91	-7,635 09	0 00	-7,635 09
03/01/2004									
3/17/04	FUTURES	12 00	97 57	-2,927,100 00	96 57	2,897,075 79	-30,024 21	0 00	-30,024 21
03/17/2004									
3/18/04	FUTURES	5 00	97 49	-1,218,625 00	96 57	1,207,114 91	-11,510 09	0 00	-11,510 09
03/18/2004									
3/24/04	FUTURES	9 00	97 59	-2,195,775 00	96 57	2,172,806 84	-22,968 16	0 00	-22,968 16
03/24/2004									
3/31/04	FUTURES	15 00	97 41	-3,652,875 00	96 57	3,621,344 73	-31,530 27	0 00	-31,530 27
03/31/2004									
3/31/04	FUTURES	10 00	97 43	-2,435,625 00	96 57	2,414,229 83	-21,395 17	0 00	-21,395 17
03/31/2004									
3/31/04	FUTURES	5 00	97 47	-1,218,375 00	96 57	1,207,114 91	-11,260 09	0 00	-11,260 09
03/31/2004									
5/17/04	FUTURES	4 00	96 32	-963,200 00	96 56	965,584 44	2,384 44	0 00	2,384 44
05/17/2004									
5/18/04	FUTURES	4 00	96 28	-962,750 00	96 56	965,584 44	2,834 44	0 00	2,834 44
05/18/2004									
5/20/04	FUTURES	10 00	96 24	-2,405,875 00	96 56	2,413,961 10	8,086 10	0 00	8,086 10
05/20/2004									
5/20/04	FUTURES	3 00	96 21	-721,575 00	96 56	724,188 33	2,613 33	0 00	2,613 33
05/20/2004									
5/26/04	FUTURES	4 00	96 37	-963,650 00	96 56	965,584 44	1,934 44	0 00	1,934 44
05/26/2004									
5/26/04	FUTURES	4 00	96 32	-963,200 00	96 56	965,584 44	2,384 44	0 00	2,384 44
05/26/2004									
5/27/04	FUTURES	9 00	96 41	-2,169,225 00	96 56	2,172,564 99	3,339 99	0 00	3,339 99
05/27/2004									
6/8/04	FUTURES	5 00	96 19	-1,202,312 50	96 52	1,206,552 20	4,239 70	0 00	4,239 70
06/08/2004									
6/8/04	FUTURES	4 00	96 18	-961,800 00	96 52	965,241 76	3,441 76	0 00	3,441 76
06/08/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 383 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Cash and Cash Equivalent Futures									
Future Receipts									
6/24/04	FUTURES	9 00	96 25	-2,165,625 00	96 47	2,170,491 78	4,866 78	0 00	4,866 78
06/24/2004									
7/2/04	FUTURES	1 00	96 50	-241,250 00	96 45	241,114 35	-135 65	0 00	-135 65
07/02/2004									
7/2/04	FUTURES	4 00	96 47	-964,700 00	96 45	964,457 41	-242 59	0 00	-242 59
07/02/2004									
7/2/04	FUTURES	5 00	96 54	-1,206,687 50	96 45	1,205,571 76	-1,115 74	0 00	-1,115 74
07/02/2004									
7/8/04	FUTURES	4 00	96 60	-966,000 00	96 45	964,457 41	-1,542 59	0 00	-1,542 59
07/08/2004									
7/12/04	FUTURES	4 00	96 63	-966,250 00	96 45	964,457 41	-1,792 59	0 00	-1,792 59
07/12/2004									
7/16/04	FUTURES	1 00	96 63	-241,582 50	96 45	241,116 62	-445 88	0 00	-445 88
07/16/2004									
7/16/04	FUTURES	1 00	96 65	-241,625 00	96 45	241,116 62	-508 38	0 00	-508 38
07/16/2004									
7/22/04	FUTURES	2 00	96 44	-482,200 00	96 44	482,211 74	11 74	0 00	11 74
07/22/2004									
7/22/04	FUTURES	2 00	96 45	-482,225 00	96 44	482,211 74	-13 26	0 00	-13 26
07/22/2004									
7/28/04	FUTURES	11 00	96 33	-2,649,075 00	96 44	2,652,027 95	2,952 95	0 00	2,952 95
07/28/2004									
7/28/04	FUTURES	1 00	96 34	-240,837 50	96 44	241,093 45	255 95	0 00	255 95
07/28/2004									
8/3/04	FUTURES	4 00	96 59	-965,850 00	96 44	964,373 80	-1,476 20	0 00	-1,476 20
08/03/2004									
8/3/04	FUTURES	5 00	96 57	-1,207,125 00	96 44	1,205,467 25	-1,657 75	0 00	-1,657 75
08/03/2004									
8/4/04	FUTURES	12 00	96 60	-2,898,000 00	96 44	2,893,165 90	-4,834 10	0 00	-4,834 10
08/04/2004									
8/6/04	FUTURES	4 00	96 68	-966,750 00	96 44	964,388 63	-2,361 37	0 00	-2,361 37
08/06/2004									
8/6/04	FUTURES	6 00	97 00	-1,455,000 00	96 44	1,446,582 95	-8,417 05	0 00	-8,417 05
08/06/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 384 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Cash and Cash Equivalent Futures									
Future Receipts									
8/6/04	FUTURES	4 00	96 65	-966,500 00	96 44	964,388 63	-2,111 37	0 00	-2,111 37
08/06/2004									
8/6/04	FUTURES	4 00	96 70	-967,000 00	96 44	964,388 63	-2,611 37	0 00	-2,611 37
08/06/2004									
8/13/04	FUTURES	12 00	96 94	-2,908,200 00	96 44	2,893,165 91	-15,034 09	0 00	-15,034 09
08/13/2004									
8/17/04	FUTURES	2 00	96 96	-484,800 00	96 45	482,249 74	-2,550 26	0 00	-2,550 26
08/17/2004									
8/17/04	FUTURES	2 00	96 96	-484,775 00	96 45	482,249 74	-2,525 26	0 00	-2,525 26
08/17/2004									
8/18/04	FUTURES	10 00	96 97	-2,424,125 00	96 45	2,411,248 69	-12,876 31	0 00	-12,876 31
08/18/2004									
8/18/04	FUTURES	8 00	96 96	-1,939,100 00	96 45	1,928,998 95	-10,101 05	0 00	-10,101 05
08/18/2004									
8/18/04	FUTURES	2 00	96 96	-484,800 00	96 45	482,249 74	-2,550 26	0 00	-2,550 26
08/18/2004									
8/30/04	FUTURES	5 00	96 99	-1,212,375 00	96 48	1,206,023 89	-6,351 11	0 00	-6,351 11
08/30/2004									
8/30/04	FUTURES	7 00	97 00	-1,897,412 50	96 48	1,688,433 44	-8,979 06	0 00	-8,979 06
08/30/2004									
8/31/04	FUTURES	5 00	97 11	-1,213,875 00	96 48	1,206,023 89	-7,851 11	0 00	-7,851 11
08/31/2004									
9/1/04	FUTURES	3 00	97 14	-728,550 00	96 48	723,614 33	-4,935 67	0 00	-4,935 67
09/01/2004									
9/1/04	FUTURES	10 00	97 14	-2,428,375 00	96 48	2,412,047 77	-16,327 23	0 00	-16,327.23
09/01/2004									
9/3/04	FUTURES	8 00	96 98	-1,939,600 00	96 51	1,930,146 90	-9,453.10	0 00	-9,453 10
09/03/2004									
9/3/04	FUTURES	1 00	96 99	-242,462 50	96.51	241,268 36	-1,194 14	0 00	-1,194 14
09/03/2004									
9/13/04	FUTURES	18 00	96 75	-4,353,750 00	96 48	4,341,526 92	-12,223 08	0 00	-12,223 08
09/13/2004									
9/13/04	FUTURES	34 00	97 00	-8,245,000 00	96 48	8,200,661 96	-44,338 04	0 00	-44,338 04
09/13/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 385 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Cash and Cash Equivalent Futures									
Future Receipts									
9/13/04	FUTURES	12 00	96 63	-2,898,750 00	96 48	2,894,351 28	-4,398 72	0 00	-4,398 72
09/13/2004									
9/13/04	FUTURES	10 00	96 50	-2,412,500 00	96 48	2,411,959 40	-540 60	0 00	-540 60
09/13/2004									
9/20/04	FUTURES	17 00	97 13	-4,128,025 00	96 74	4,111,308 18	-16,716 82	0 00	-16,716 82
09/20/2004									
9/21/04	FUTURES	9 00	97 14	-2,185,537 50	96 74	2,176,574 92	-8,962 58	0 00	-8,962 58
09/21/2004									
10/14/04	FUTURES	5 00	97 17	-1,214,625 00	96 84	1,210,558 25	-4,066 75	0 00	-4,066 75
10/14/2004									
10/14/04	FUTURES	12 00	97 19	-2,915,700 00	96 84	2,905,339 81	-10,360 19	0 00	-10,360 19
10/14/2004									
10/25/04	FUTURES	9 00	97 21	-2,187,225 00	96 88	2,179,810 78	-7,414 22	0 00	-7,414 22
10/25/2004									
10/25/04	FUTURES	9 00	97 21	-2,187,112 50	96 88	2,179,810 78	-7,301 72	0 00	-7,301 72
10/25/2004									
10/26/04	FUTURES	10 00	97 18	-2,429,375 00	96 88	2,422,011 97	-7,363 03	0 00	-7,363 03
10/26/2004									
10/26/04	FUTURES	5 00	97 19	-1,214,875 00	96 88	1,211,005 99	-3,869 01	0 00	-3,869 01
10/26/2004									
10/26/04	FUTURES	5 00	97 20	-1,214,937 50	96 88	1,211,005 99	-3,931 51	0 00	-3,931 51
10/26/2004									
11/9/04	FUTURES	2 00	96 81	-484,050 00	96 91	484,536 83	486 83	0 00	486 83
11/09/2004									
11/9/04	FUTURES	2 00	96 82	-484,075 00	96 91	484,536 83	461 83	0 00	461 83
11/09/2004									
11/17/04	FUTURES	4 00	96 72	-967,200 00	96 88	968,837 67	1,637 67	0 00	1,637 67
11/17/2004									
11/17/04	FUTURES	4 00	96 75	-967,450 00	96 88	968,837 67	1,387 67	0 00	1,387 67
11/17/2004									
11/17/04	FUTURES	4 00	96 77	-967,700 00	96 88	968,837 67	1,137 67	0 00	1,137 67
11/17/2004									
11/19/04	FUTURES	5 00	96 65	-1,208,125 00	96 88	1,211,002 49	2,877 49	0 00	2,877 49
11/19/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 386 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Pnce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>								
Cash and Cash Equivalent Futures								
Future Receipts								
11/23/04 FUTURES	4 00	96 66	-966,600 00	96 87	968,747 30	2,147 30	0 00	2,147 30
11/23/2004								
11/23/04 FUTURES	5 00	96 67	-1,208,312 50	96 87	1,210,934 12	2,621 62	0 00	2,621 62
11/23/2004								
11/30/04 FUTURES	5 00	96 62	-1,207,750 00	96 87	1,210,855 74	3,105 74	0 00	3,105 74
11/30/2004								
12/3/04 FUTURES	9 00	96 73	-2,176,425 00	96 87	2,179,540 34	3,115.34	0 00	3,115 34
12/03/2004								
12/9/04 FUTURES	5 00	96 78	-1,209,437 50	96 87	1,210,855 74	1,418 24	0 00	1,418 24
12/09/2004								
12/9/04 FUTURES	5 00	96 78	-1,209,887 50	96 87	1,210,855 74	1,168 24	0 00	1,168.24
12/09/2004								
12/28/04 FUTURES	10 00	96 55	-2,413,750 00	96 80	2,419,887 90	6,137 90	0 00	6,137 90
12/28/2004								
12/28/04 FUTURES	1 00	96 56	-241,400 00	96 80	241,988 79	588 79	0 00	588 79
12/28/2004								
12/28/04 FUTURES	1 00	96 57	-241,412.50	96 80	241,988 79	576 29	0 00	576 29
12/28/2004								
Totals for security:	572.00		-138,540,650.00		138,123,891.94	-416,758.06	0.00	-416,758.06
Summary of Future Receipts for Cash and Cash Equivalent Futures	668.00		-162,170,312.50		161,657,389.75	-512,922.75	0.00	-512,922.75
Total Cash and Cash Equivalent Futures	552.00		-132,454,352.99		131,872,232.67	-558,814.19	-23,306.13	-582,120.32

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 387 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
<u>FUT DEC 04 5 YR 12-22-2004 T-NT</u>									
12/9/04	FUTURES	-14.00	110.91	1,552,687.50	109.72	-1,536,062.50	16,625.00	0.00	16,625.00
12/09/2004									
Totals for security:		-14.00		1,552,687.50		-1,536,062.50	16,625.00	0.00	16,625.00
<u>FUT DEC 04 U.S T-BONDS 12-22-2004</u>									
8/31/04	FUTURES	-11.00	111.28	1,224,093.75	110.99	-1,220,843.75	3,250.00	0.00	3,250.00
08/31/2004									
9/13/04	FUTURES	-4.00	111.44	445,750.00	110.92	-443,673.61	2,076.39	0.00	2,076.39
09/13/2004									
9/15/04	FUTURES	-1.00	111.38	111,375.00	111.01	-111,008.86	366.14	0.00	366.14
09/15/2004									
9/16/04	FUTURES	-2.00	111.16	222,312.50	111.02	-222,037.23	275.27	0.00	275.27
09/16/2004									
9/16/04	FUTURES	-8.00	112.53	900,250.00	111.02	-888,148.91	12,101.09	0.00	12,101.09
09/16/2004									
9/16/04	FUTURES	-2.00	111.16	222,312.50	111.02	-222,037.23	275.27	0.00	275.27
09/16/2004									
9/17/04	FUTURES	-3.00	112.28	336,843.75	111.02	-333,071.10	3,772.65	0.00	3,772.65
09/17/2004									
9/17/04	FUTURES	-1.00	112.22	112,218.75	111.02	-111,023.70	1,195.05	0.00	1,195.05
09/17/2004									
9/17/04	FUTURES	-4.00	112.19	448,750.00	111.02	-444,094.80	4,655.20	0.00	4,655.20
09/17/2004									
9/17/04	FUTURES	-1.00	112.16	112,156.25	111.02	-111,023.70	1,132.55	0.00	1,132.55
09/17/2004									
9/20/04	FUTURES	-3.00	112.41	337,218.75	111.02	-333,071.10	4,147.65	0.00	4,147.65
09/20/2004									
9/20/04	FUTURES	-1.00	112.44	112,437.50	111.02	-111,023.70	1,413.80	0.00	1,413.80
09/20/2004									
9/20/04	FUTURES	-2.00	112.44	224,875.00	111.02	-222,047.40	2,827.60	0.00	2,827.60
09/20/2004									
9/22/04	FUTURES	-4.00	113.44	453,750.00	111.13	-444,508.59	9,241.41	0.00	9,241.41
09/22/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 388 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
9/22/04	FUTURES	-4.00	113.44	453,750.00	111.13	-444,508.59	9,241.41	0.00	9,241.41
09/22/2004									
9/30/04	FUTURES	-1.00	111.88	111,875.00	111.45	-111,452.43	422.57	0.00	422.57
09/30/2004									
9/30/04	FUTURES	-3.00	111.91	335,718.75	111.45	-334,357.29	1,361.46	0.00	1,361.46
09/30/2004									
9/30/04	FUTURES	-2.00	111.88	223,750.00	111.45	-222,904.86	845.14	0.00	845.14
09/30/2004									
10/1/04	FUTURES	-1.00	112.03	112,031.25	111.46	-111,460.45	570.80	0.00	570.80
10/01/2004									
10/6/04	FUTURES	-2.00	111.16	222,312.50	111.46	-222,924.79	-612.29	0.00	-612.29
10/06/2004									
10/7/04	FUTURES	-2.00	110.78	221,562.50	111.46	-222,928.02	-1,365.52	0.00	-1,365.52
10/07/2004									
10/12/04	FUTURES	-1.00	112.56	112,562.50	111.51	-111,507.22	1,055.28	0.00	1,055.28
10/12/2004									
10/12/04	FUTURES	-1.00	112.63	112,825.00	111.51	-111,507.22	1,117.78	0.00	1,117.78
10/12/2004									
10/13/04	FUTURES	-3.00	112.94	338,812.50	111.51	-334,521.67	4,290.83	0.00	4,290.83
10/13/2004									
10/13/04	FUTURES	-1.00	112.94	112,937.50	111.51	-111,507.22	1,430.28	0.00	1,430.28
10/13/2004									
10/14/04	FUTURES	-1.00	112.91	112,906.25	111.53	-111,533.55	1,372.70	0.00	1,372.70
10/14/2004									
10/14/04	FUTURES	-4.00	113.00	452,000.00	111.53	-446,134.21	5,865.79	0.00	5,865.79
10/14/2004									
10/14/04	FUTURES	-4.00	113.13	452,500.00	111.53	-446,134.21	6,365.79	0.00	6,365.79
10/14/2004									
10/15/04	FUTURES	-1.00	112.97	112,968.75	111.53	-111,533.55	1,435.20	0.00	1,435.20
10/15/2004									
10/18/04	FUTURES	-1.00	112.94	112,937.50	111.72	-111,719.90	1,217.60	0.00	1,217.60
10/18/2004									
10/22/04	FUTURES	-1.00	114.09	114,093.75	111.92	-111,920.64	2,173.11	0.00	2,173.11
10/22/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 389 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>								
Fixed Income Futures								
Future Deliveries								
10/22/04 FUTURES 10/22/2004	-1 00	114 13	114,125 00	111 92	-111,920 64	2,204 36	0 00	2,204 36
10/25/04 FUTURES 10/25/2004	-6 00	114 63	687,750 00	111 99	-671,927 49	15,822 51	0 00	15,822 51
10/25/04 FUTURES 10/25/2004	-2 00	114 44	228,875 00	111 99	-223,975 83	4,899 17	0 00	4,899 17
10/25/04 FUTURES 10/25/2004	-5 00	114 50	572,500 00	111 99	-559,939 58	12,560 42	0 00	12,560 42
10/25/04 FUTURES 10/25/2004	-4 00	114 56	458,250 00	111 99	-447,951 66	10,298 34	0 00	10,298 34
10/26/04 FUTURES 10/26/2004	-2 00	114 16	228,312 50	111 99	-223,975 83	4,336 67	0 00	4,336 67
10/27/04 FUTURES 10/27/2004	-6 00	113 75	682,500 00	112 03	-672,191 62	10,308 38	0 00	10,308 38
11/9/04 FUTURES 11/09/2004	-1 00	112 06	112,062 50	112 12	-112,119 18	-56 68	0 00	-56 68
11/15/04 FUTURES 11/15/2004	-2 00	112 38	224,750 00	112 10	-224,194 87	555 13	0 00	555 13
11/16/04 FUTURES 11/16/2004	-5 00	112 31	561,562 50	112 11	-560,564 54	997 96	0 00	997 96
11/22/04 FUTURES 11/22/2004	-2 00	113 16	226,312 50	112 20	-224,401 42	1,911 08	0 00	1,911 08
11/22/04 FUTURES 11/22/2004	-4 00	113 25	453,000 00	112.20	-448,802 84	4,197 16	0 00	4,197 16
11/23/04 FUTURES 11/23/2004	-1 00	112 91	112,906 25	112 24	-112,242 52	663 73	0 00	663 73
11/26/04 FUTURES 11/26/2004	-2 00	112 50	225,000.00	112.25	-224,502 70	497 30	0 00	497 30
11/26/04 FUTURES 11/26/2004	-1 00	112 53	112,531 25	112 25	-112,251 35	279 90	0 00	279 90
11/26/04 FUTURES 11/26/2004	-62 00	112 00	6,944,000 00	112.25	-6,959,583 80	-15,583 80	0 00	-15,583 80
11/29/04 FUTURES 11/29/2004	-4 00	111 50	446,000 00	112 25	-449,005 41	-3,005 41	0 00	-3,005 41

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 390 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
12/2/04	FUTURES	-4.00	110.50	442,000.00	112.25	-449,005.41	-7,005.41	0.00	-7,005.41
12/02/2004									
12/6/04	FUTURES	-49.00	112.50	5,512,500.00	112.25	-5,500,316.22	12,183.78	0.00	12,183.78
12/06/2004									
12/7/04	FUTURES	-21.00	112.63	2,365,125.00	112.25	-2,357,278.38	7,846.62	0.00	7,846.62
12/07/2004									
12/9/04	FUTURES	-6.00	113.97	683,812.50	112.33	-673,961.20	9,851.30	0.00	9,851.30
12/09/2004									
12/10/04	FUTURES	-12.00	114.00	1,368,000.00	112.33	-1,347,922.41	20,077.59	0.00	20,077.59
12/10/2004									
12/13/04	FUTURES	-1.00	114.00	114,000.00	112.33	-112,326.87	1,673.13	0.00	1,673.13
12/13/2004									
Totals for security:		-283.00		31,855,562.50		-31,676,531.27	179,031.23	0.00	179,031.23
FUT JUN 04 06-21-2004									
3/2/04	FUTURES	-2.00	113.84	227,687.50	113.63	-227,250.00	437.50	0.00	437.50
03/02/2004									
3/2/04	FUTURES	-5.00	113.70	568,515.63	113.66	-568,281.25	234.38	0.00	234.38
03/02/2004									
3/9/04	FUTURES	-5.00	116.06	580,312.50	115.33	-576,645.13	3,667.37	0.00	3,667.37
03/09/2004									
3/11/04	FUTURES	-2.00	116.02	232,031.25	115.41	-230,826.18	1,205.07	0.00	1,205.07
03/11/2004									
3/12/04	FUTURES	-2.00	116.02	232,031.25	115.41	-230,826.19	1,205.06	0.00	1,205.06
03/12/2004									
3/12/04	FUTURES	-29.00	116.02	3,364,453.13	115.41	-3,346,979.68	17,473.45	0.00	17,473.45
03/12/2004									
3/15/04	FUTURES	-11.00	116.00	1,276,000.00	115.47	-1,270,163.48	5,836.52	0.00	5,836.52
03/15/2004									
3/17/04	FUTURES	-2.00	116.14	232,281.25	115.63	-231,269.34	1,011.91	0.00	1,011.91
03/17/2004									
3/17/04	FUTURES	-2.00	116.14	232,281.25	115.63	-231,269.34	1,011.91	0.00	1,011.91
03/17/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 391 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
3/18/04	FUTURES	-2.00	115.78	231,562.50	115.90	-231,793.10	-230.60	0.00	-230.60
03/18/2004									
3/18/04	FUTURES	-1.00	116.09	116,093.75	115.90	-115,896.55	197.20	0.00	197.20
03/18/2004									
3/18/04	FUTURES	-1.00	116.11	116,109.38	115.90	-115,896.55	212.83	0.00	212.83
03/18/2004									
3/18/04	FUTURES	-2.00	115.77	231,531.25	115.90	-231,793.10	-261.85	0.00	-261.85
03/18/2004									
3/18/04	FUTURES	-2.00	115.78	231,562.50	115.90	-231,793.10	-230.60	0.00	-230.60
03/18/2004									
3/22/04	FUTURES	-1.00	115.78	115,781.25	115.90	-115,896.62	-115.37	0.00	-115.37
03/22/2004									
3/22/04	FUTURES	-1.00	115.77	115,765.63	115.90	-115,896.62	-130.99	0.00	-130.99
03/22/2004									
3/24/04	FUTURES	-4.00	116.22	464,875.00	115.90	-463,586.48	1,288.52	0.00	1,288.52
03/24/2004									
3/24/04	FUTURES	-3.00	116.17	348,515.63	115.90	-347,689.86	825.77	0.00	825.77
03/24/2004									
3/24/04	FUTURES	-3.00	116.16	348,468.75	115.90	-347,689.86	778.89	0.00	778.89
03/24/2004									
3/29/04	FUTURES	-2.00	114.97	229,937.50	115.90	-231,793.24	-1,855.74	0.00	-1,855.74
03/29/2004									
3/29/04	FUTURES	-2.00	115.05	230,093.75	115.90	-231,793.24	-1,699.49	0.00	-1,699.49
03/29/2004									
3/29/04	FUTURES	-15.00	114.84	1,722,656.25	115.90	-1,738,449.31	-15,793.06	0.00	-15,793.06
03/29/2004									
3/29/04	FUTURES	-32.00	114.84	3,675,000.00	115.90	-3,708,691.87	-33,691.87	0.00	-33,691.87
03/29/2004									
3/29/04	FUTURES	-1.00	115.14	115,140.63	115.90	-115,896.62	-755.99	0.00	-755.99
03/29/2004									
3/29/04	FUTURES	-2.00	115.14	230,281.25	115.90	-231,793.24	-1,511.99	0.00	-1,511.99
03/29/2004									
3/29/04	FUTURES	-3.00	115.13	345,375.00	115.90	-347,689.86	-2,314.86	0.00	-2,314.86
03/29/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 392 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
3/29/04	FUTURES	-2.00	114.84	229,687.50	115.90	-231,793.24	-2,105.74	0.00	-2,105.74
03/29/2004									
3/30/04	FUTURES	-7.00	115.14	805,984.38	115.31	-807,212.16	-1,227.78	0.00	-1,227.78
03/30/2004									
3/30/04	FUTURES	-7.00	115.11	805,765.63	115.31	-807,212.16	-1,446.53	0.00	-1,446.53
03/30/2004									
3/30/04	FUTURES	-2.00	114.97	229,937.50	115.32	-230,632.05	-694.55	0.00	-694.55
03/30/2004									
4/1/04	FUTURES	-5.00	114.78	573,906.25	115.31	-578,525.54	-2,619.29	0.00	-2,619.29
04/01/2004									
4/2/04	FUTURES	-7.00	113.16	792,093.75	115.29	-807,059.83	-14,966.08	0.00	-14,966.08
04/02/2004									
4/2/04	FUTURES	-1.00	112.78	112,781.25	115.29	-115,294.26	-2,513.01	0.00	-2,513.01
04/02/2004									
4/2/04	FUTURES	-3.00	112.78	338,343.75	115.29	-345,882.78	-7,539.03	0.00	-7,539.03
04/02/2004									
4/2/04	FUTURES	-4.00	112.50	450,000.00	115.29	-461,177.04	-11,177.04	0.00	-11,177.04
04/02/2004									
4/2/04	FUTURES	-4.00	112.28	449,125.00	115.29	-461,177.04	-12,052.04	0.00	-12,052.04
04/02/2004									
4/2/04	FUTURES	-9.00	113.14	1,018,265.63	115.29	-1,037,648.35	-19,382.72	0.00	-19,382.72
04/02/2004									
4/2/04	FUTURES	-7.00	113.20	792,421.88	115.29	-807,059.83	-14,637.95	0.00	-14,637.95
04/02/2004									
4/13/04	FUTURES	-7.00	111.59	781,156.25	113.75	-796,244.15	-15,087.90	0.00	-15,087.90
04/13/2004									
4/16/04	FUTURES	-1.00	111.59	111,593.75	112.36	-112,359.75	-766.00	0.00	-766.00
04/16/2004									
4/20/04	FUTURES	-1.00	111.16	111,156.25	112.30	-112,303.48	-1,147.23	0.00	-1,147.23
04/20/2004									
4/20/04	FUTURES	-6.00	111.19	667,125.00	112.30	-673,820.86	-6,695.86	0.00	-6,695.86
04/20/2004									
4/21/04	FUTURES	-3.00	110.88	332,625.00	112.28	-336,841.41	-4,216.41	0.00	-4,216.41
04/21/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 393 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
4/21/04	FUTURES	-4.00	110.88	443,500.00	112.28	-449,121.88	-5,621.88	0.00	-5,621.88
04/21/2004									
4/21/04	FUTURES	-7.00	110.88	776,125.00	112.28	-785,963.30	-9,838.30	0.00	-9,838.30
04/21/2004									
4/22/04	FUTURES	-7.00	111.27	778,859.38	112.11	-784,760.76	-5,901.38	0.00	-5,901.38
04/22/2004									
4/22/04	FUTURES	-1.00	111.25	111,250.00	112.11	-112,108.68	-858.68	0.00	-858.68
04/22/2004									
4/26/04	FUTURES	-2.00	110.84	221,687.50	111.75	-223,490.28	-1,802.78	0.00	-1,802.78
04/26/2004									
4/26/04	FUTURES	-5.00	110.83	554,140.63	111.74	-558,725.69	-4,585.06	0.00	-4,585.06
04/26/2004									
4/26/04	FUTURES	-4.00	110.83	443,312.50	111.75	-446,980.55	-3,668.05	0.00	-3,668.05
04/26/2004									
4/26/04	FUTURES	-3.00	110.81	332,437.50	111.75	-335,235.41	-2,797.91	0.00	-2,797.91
04/26/2004									
4/29/04	FUTURES	-6.00	110.34	662,062.50	111.75	-670,470.83	-8,408.33	0.00	-8,408.33
04/29/2004									
4/30/04	FUTURES	-2.00	110.41	220,812.50	111.75	-223,490.28	-2,677.78	0.00	-2,677.78
04/30/2004									
4/30/04	FUTURES	-1.00	110.33	110,328.13	111.74	-111,745.14	-1,417.01	0.00	-1,417.01
04/30/2004									
4/30/04	FUTURES	-2.00	110.34	220,887.50	111.75	-223,490.28	-2,602.78	0.00	-2,602.78
04/30/2004									
4/30/04	FUTURES	-3.00	110.31	330,937.50	111.75	-335,235.41	-4,297.91	0.00	-4,297.91
04/30/2004									
4/30/04	FUTURES	-4.00	110.56	442,250.00	111.75	-446,980.55	-4,730.55	0.00	-4,730.55
04/30/2004									
4/30/04	FUTURES	-3.00	110.50	331,500.00	111.33	-333,990.28	-2,490.28	0.00	-2,490.28
04/30/2004									
4/30/04	FUTURES	-1.00	110.41	110,408.25	111.75	-111,745.14	-1,338.89	0.00	-1,338.89
04/30/2004									
5/7/04	FUTURES	-7.00	108.53	759,718.75	110.49	-773,431.64	-13,712.89	0.00	-13,712.89
05/07/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 394 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
5/7/04	FUTURES	-3.00	108.28	324,843.75	110.49	-331,470.70	-6,626.95	0.00	-6,626.95
05/07/2004									
5/7/04	FUTURES	-3.00	108.27	324,796.88	110.49	-331,470.70	-6,673.82	0.00	-6,673.82
05/07/2004									
5/7/04	FUTURES	-3.00	108.56	325,687.50	110.49	-331,470.70	-5,783.20	0.00	-5,783.20
05/07/2004									
5/7/04	FUTURES	-10.00	108.56	1,085,625.00	110.49	-1,104,902.35	-19,277.35	0.00	-19,277.35
05/07/2004									
5/10/04	FUTURES	-7.00	108.44	759,062.50	109.93	-769,518.45	-10,455.95	0.00	-10,455.95
05/10/2004									
5/20/04	FUTURES	-3.00	109.22	327,656.25	109.89	-329,674.75	-2,018.50	0.00	-2,018.50
05/20/2004									
5/24/04	FUTURES	-40.00	112.00	4,480,000.00	109.85	-4,393,922.11	86,077.89	0.00	86,077.89
05/24/2004									
5/25/04	FUTURES	-14.00	109.25	1,529,500.00	109.85	-1,537,872.74	-8,372.74	0.00	-8,372.74
05/25/2004									
5/26/04	FUTURES	-2.00	109.56	219,125.00	109.85	-219,696.11	-571.11	0.00	-571.11
05/26/2004									
5/26/04	FUTURES	-33.00	109.56	3,615,562.50	109.85	-3,624,985.75	-9,423.25	0.00	-9,423.25
05/26/2004									
6/1/04	FUTURES	-2.00	109.72	219,437.50	109.83	-219,651.18	-213.68	0.00	-213.68
06/01/2004									
6/1/04	FUTURES	-2.00	109.31	218,625.00	109.83	-219,651.18	-1,026.18	0.00	-1,026.18
06/01/2004									
6/3/04	FUTURES	-4.00	109.31	437,250.00	109.83	-439,302.35	-2,052.35	0.00	-2,052.35
06/03/2004									
6/7/04	FUTURES	-1.00	108.94	108,837.50	109.83	-109,825.59	-888.09	0.00	-888.09
06/07/2004									
6/9/04	FUTURES	-1.00	109.00	109,000.00	109.83	-109,825.59	-825.59	0.00	-825.59
06/09/2004									
Totals for security:		-403.00		45,351,437.57		-45,558,000.09	-206,562.52	0.00	-206,562.52

FUT MAR 05 10 YR 03-22-2005

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 395 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
11/24/04	FUTURES	-71.00	111.71	7,931,476.60	111.70	-7,930,882.85	593.75	0.00	593.75
11/24/2004									
Totals for security:		-71.00		7,931,476.60		-7,930,882.85	593.75	0.00	593.75
<u>FUT MAR 05 U.S T-BONDS 03-22-2005</u>									
11/30/04	FUTURES	-1.00	110.09	110,093.75	112.00	-112,000.00	-1,906.25	0.00	-1,906.25
11/30/2004									
12/3/04	FUTURES	-1.00	111.06	111,062.50	109.74	-109,737.98	1,324.52	0.00	1,324.52
12/03/2004									
12/3/04	FUTURES	-4.00	111.13	444,500.00	109.74	-438,951.92	5,548.08	0.00	5,548.08
12/03/2004									
12/3/04	FUTURES	-3.00	111.13	333,375.00	109.74	-329,213.94	4,161.06	0.00	4,161.06
12/03/2004									
12/6/04	FUTURES	-1.00	111.47	111,468.75	110.22	-110,218.99	1,249.76	0.00	1,249.76
12/06/2004									
12/6/04	FUTURES	-1.00	111.50	111,500.00	110.22	-110,218.99	1,281.01	0.00	1,281.01
12/06/2004									
12/6/04	FUTURES	-1.00	111.53	111,531.25	110.22	-110,218.99	1,312.26	0.00	1,312.26
12/06/2004									
12/6/04	FUTURES	-1.00	111.56	111,562.50	110.22	-110,218.99	1,343.51	0.00	1,343.51
12/06/2004									
12/24/04	FUTURES	-6.00	111.00	666,000.00	112.14	-672,810.32	-6,810.32	0.00	-6,810.32
12/24/2004									
12/24/04	FUTURES	-3.00	111.00	333,000.00	112.14	-336,405.16	-3,405.16	0.00	-3,405.16
12/24/2004									
Totals for security:		-22.00		2,444,093.75		-2,439,995.28	4,098.47	0.00	4,098.47
<u>FUT SEP 04 09-21-2004</u>									
5/28/04	FUTURES	-3.00	108.63	325,875.00	108.00	-323,992.19	1,882.81	0.00	1,882.81
05/28/2004									
5/28/04	FUTURES	-2.00	108.41	216,812.50	108.00	-215,994.79	817.71	0.00	817.71
05/28/2004									
6/7/04	FUTURES	-1.00	107.42	107,421.88	108.01	-108,011.90	-590.02	0.00	-590.02
06/07/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 396 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
6/7/04	FUTURES	-3.00	107.47	322,406.25	108.01	-324,035.70	-1,629.45	0.00	-1,629.45
06/07/2004									
6/7/04	FUTURES	-1.00	107.42	107,421.88	108.01	-108,011.90	-590.02	0.00	-590.02
06/07/2004									
6/8/04	FUTURES	-1.00	107.67	107,671.88	108.00	-108,003.57	-331.69	0.00	-331.69
06/08/2004									
6/8/04	FUTURES	-14.00	107.67	1,507,406.25	108.00	-1,512,049.95	-4,643.70	0.00	-4,643.70
06/08/2004									
6/8/04	FUTURES	-11.00	107.69	1,184,562.50	108.00	-1,188,039.24	-3,476.74	0.00	-3,476.74
06/08/2004									
6/9/04	FUTURES	-7.00	107.55	752,828.13	108.00	-755,983.69	-3,155.56	0.00	-3,155.56
06/09/2004									
6/9/04	FUTURES	-1.00	107.39	107,390.63	108.00	-107,997.67	-607.04	0.00	-607.04
06/09/2004									
6/9/04	FUTURES	-21.00	107.56	2,258,812.50	108.00	-2,267,951.09	-9,138.59	0.00	-9,138.59
06/09/2004									
6/24/04	FUTURES	-4.00	109.17	436,687.50	108.23	-432,924.72	3,762.78	0.00	3,762.78
06/24/2004									
6/25/04	FUTURES	-6.00	108.88	653,250.00	108.29	-649,754.98	3,495.02	0.00	3,495.02
06/25/2004									
6/25/04	FUTURES	-1.00	108.88	108,875.00	108.29	-108,292.50	582.50	0.00	582.50
06/25/2004									
6/25/04	FUTURES	-6.00	108.88	653,250.00	108.29	-649,754.98	3,495.02	0.00	3,495.02
06/25/2004									
7/1/04	FUTURES	-2.00	109.36	218,718.75	108.61	-217,229.30	1,489.45	0.00	1,489.45
07/01/2004									
7/1/04	FUTURES	-2.00	109.36	218,718.75	108.61	-217,229.30	1,489.45	0.00	1,489.45
07/01/2004									
7/6/04	FUTURES	-3.00	110.52	331,546.88	109.07	-327,216.40	4,330.48	0.00	4,330.48
07/06/2004									
7/7/04	FUTURES	-2.00	110.48	220,968.75	109.07	-218,144.27	2,824.48	0.00	2,824.48
07/07/2004									
7/8/04	FUTURES	-2.00	110.48	220,968.75	109.07	-218,144.27	2,824.48	0.00	2,824.48
07/08/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 397 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
7/8/04	FUTURES	-16 00	110 48	1,767,750 00	109 07	-1,745,154 12	22,595 88	0 00	22,595 88
07/08/2004									
7/8/04	FUTURES	-5 00	110 50	552,500 00	109 07	-545,360 66	7,139 34	0 00	7,139 34
07/08/2004									
7/8/04	FUTURES	-3 00	110 53	331,593 75	109 07	-327,216 40	4,377 35	0 00	4,377 35
07/08/2004									
7/8/04	FUTURES	-1 00	110 63	110,625 00	109 07	-109,072 13	1,552 87	0 00	1,552 87
07/08/2004									
7/8/04	FUTURES	-2 00	110 61	221,218 75	109 07	-218,144 27	3,074 48	0 00	3,074 48
07/08/2004									
7/9/04	FUTURES	-2 00	110 64	221,281 25	109 19	-218,379 64	2,901 61	0 00	2,901 61
07/09/2004									
7/14/04	FUTURES	-3 00	110 38	331,125 00	109 53	-328,589 33	2,535 67	0 00	2,535 67
07/14/2004									
7/14/04	FUTURES	-3 00	110 53	331,593 75	109 53	-328,589 33	3,004 42	0 00	3,004 42
07/14/2004									
7/15/04	FUTURES	-2 00	110 33	220,656 25	109 53	-219,059 55	1,596 70	0 00	1,596 70
07/15/2004									
7/15/04	FUTURES	-1 00	110 33	110,328 13	109 53	-109,529 78	798 35	0 00	798 35
07/15/2004									
7/21/04	FUTURES	-3 00	110 23	330,703 13	110 42	-331,262 81	-559 68	0 00	-559 68
07/21/2004									
7/21/04	FUTURES	-1 00	110.50	110,500 00	110 42	-110,420 94	79 06	0 00	79 06
07/21/2004									
7/27/04	FUTURES	-3 00	109 78	329,343 75	110 46	-331,375 02	-2,031 27	0 00	-2,031 27
07/27/2004									
7/28/04	FUTURES	-2 00	109 80	219,593 75	110 46	-220,916 68	-1,322 93	0 00	-1,322 93
07/28/2004									
7/28/04	FUTURES	-1 00	109 66	109,658 25	110 46	-110,458 34	-802 09	0 00	-802 09
07/28/2004									
7/28/04	FUTURES	-2 00	109 70	219,406 25	110.46	-220,916 68	-1,510 43	0 00	-1,510 43
07/28/2004									
7/28/04	FUTURES	-1 00	109 66	109,856 25	110 46	-110,458 34	-802 09	0 00	-802 09
07/28/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 398 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
7/30/04	FUTURES	-2.00	110.72	221,437.50	110.40	-220,806.22	631.28	0.00	631.28
07/30/2004									
7/30/04	FUTURES	-2.00	110.72	221,437.50	110.40	-220,806.22	631.28	0.00	631.28
07/30/2004									
7/30/04	FUTURES	-2.00	110.28	220,562.50	110.40	-220,806.22	-243.72	0.00	-243.72
07/30/2004									
7/30/04	FUTURES	-2.00	110.53	221,062.50	110.40	-220,806.22	256.28	0.00	256.28
07/30/2004									
7/30/04	FUTURES	-3.00	110.61	331,828.13	110.40	-331,209.33	618.80	0.00	618.80
07/30/2004									
7/30/04	FUTURES	-3.00	110.16	330,468.75	110.40	-331,209.33	-740.58	0.00	-740.58
07/30/2004									
7/30/04	FUTURES	-4.00	110.38	441,500.00	110.40	-441,612.44	-112.44	0.00	-112.44
07/30/2004									
7/30/04	FUTURES	-2.00	110.05	220,093.75	110.40	-220,806.22	-712.47	0.00	-712.47
07/30/2004									
8/2/04	FUTURES	-2.00	111.06	222,125.00	110.40	-220,806.22	1,318.78	0.00	1,318.78
08/02/2004									
8/2/04	FUTURES	-1.00	111.05	111,046.88	110.40	-110,403.11	643.77	0.00	643.77
08/02/2004									
8/2/04	FUTURES	-1.00	111.05	111,046.88	110.40	-110,403.11	643.77	0.00	643.77
08/02/2004									
8/3/04	FUTURES	-1.00	110.89	110,890.63	110.42	-110,424.05	466.58	0.00	466.58
08/03/2004									
8/3/04	FUTURES	-1.00	110.91	110,906.25	110.42	-110,424.05	482.20	0.00	482.20
08/03/2004									
8/6/04	FUTURES	-1.00	112.69	112,687.50	110.75	-110,749.67	1,937.83	0.00	1,937.83
08/06/2004									
8/6/04	FUTURES	-1.00	112.63	112,625.00	110.75	-110,749.67	1,875.33	0.00	1,875.33
08/06/2004									
8/6/04	FUTURES	-4.00	112.66	450,625.00	110.75	-442,998.67	7,626.33	0.00	7,626.33
08/06/2004									
8/6/04	FUTURES	-3.00	112.66	337,968.75	110.75	-332,249.01	5,719.74	0.00	5,719.74
08/06/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account: nber CWF06

CWFDN - WAM CORE PLUS

CWF06

Page 399 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Pnce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
8/9/04	FUTURES	-2.00	112.56	225,125.00	111.31	-222,610.22	2,514.78	0.00	2,514.78
08/09/2004									
8/10/04	FUTURES	-1.00	112.25	112,250.00	111.54	-111,535.95	714.05	0.00	714.05
08/10/2004									
8/10/04	FUTURES	-1.00	112.39	112,390.63	111.53	-111,535.95	854.68	0.00	854.68
08/10/2004									
8/10/04	FUTURES	-2.00	112.36	224,718.75	111.54	-223,071.89	1,646.86	0.00	1,646.86
08/10/2004									
8/12/04	FUTURES	-6.00	112.34	674,062.50	111.65	-669,911.84	4,150.66	0.00	4,150.66
08/12/2004									
8/12/04	FUTURES	-8.00	112.34	898,750.00	111.65	-893,215.79	5,534.21	0.00	5,534.21
08/12/2004									
8/18/04	FUTURES	-7.00	112.72	789,031.25	111.84	-782,905.81	6,125.44	0.00	6,125.44
08/18/2004									
8/24/04	FUTURES	-3.00	112.16	336,468.75	111.84	-335,531.06	937.69	0.00	937.69
08/24/2004									
8/27/04	FUTURES	-27.00	112.00	3,024,000.00	111.84	-3,019,779.56	4,220.44	0.00	4,220.44
08/27/2004									
8/31/04	FUTURES	-8.00	113.72	909,750.00	111.92	-895,367.19	14,382.81	0.00	14,382.81
08/31/2004									
8/31/04	FUTURES	-9.00	113.73	1,023,609.38	111.92	-1,007,288.09	16,321.29	0.00	16,321.29
08/31/2004									
8/31/04	FUTURES	-8.00	113.50	908,000.00	111.92	-895,367.19	12,632.81	0.00	12,632.81
08/31/2004									
9/1/04	FUTURES	-7.00	113.44	794,062.50	111.92	-783,446.29	10,616.21	0.00	10,616.21
09/01/2004									
9/1/04	FUTURES	-7.00	113.44	794,062.50	111.92	-783,446.29	10,616.21	0.00	10,616.21
09/01/2004									
9/2/04	FUTURES	-3.00	113.41	340,218.75	111.92	-335,762.69	4,456.06	0.00	4,456.06
09/02/2004									
9/9/04	FUTURES	-9.00	113.44	1,020,937.50	111.92	-1,007,288.08	13,649.42	0.00	13,649.42
09/09/2004									
Totals for security:		-287.00		31,764,875.07		-31,589,000.08	175,874.99	0.00	175,874.99

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 400 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>								
Fixed Income Futures								
Future Deliveries								
<u>FUT SEP 04 5 YR T NT</u>								
6/1/04 FUTURES	-1 00	108 01	108,007 81	108 41	-108,406 25	-398 44	0 00	-398 44
06/01/2004								
Totals for security:		-1.00	108,007.81		-108,406.25	-398.44	0.00	-398.44
<u>FUT SEP 04 U.S T-BONDS 09-21-2004</u>								
6/1/04 FUTURES	-3 00	104 88	314,625 00	103 97	-311,906 25	2,718 75	0 00	2,718 75
06/01/2004								
6/1/04 FUTURES	-2 00	104 88	209,750 00	103 97	-207,937 50	1,812 50	0 00	1,812 50
06/01/2004								
6/3/04 FUTURES	-1 00	104 09	104,093 75	103 97	-103,968 75	125 00	0 00	125 00
06/03/2004								
6/3/04 FUTURES	-1 00	104 09	104,093 75	103 97	-103,968 75	125 00	0 00	125 00
06/03/2004								
6/8/04 FUTURES	-4 00	103 66	414,625 00	104 34	-417,347 22	-2,722 22	0 00	-2,722 22
06/08/2004								
6/8/04 FUTURES	-2 00	103 89	207,375 00	104 34	-208,673 61	-1,298 61	0 00	-1,298 61
06/08/2004								
6/25/04 FUTURES	-1 00	106 00	106,000 00	103 98	-103,980 29	2,019 71	0 00	2,019 71
06/25/2004								
6/25/04 FUTURES	-21 00	108 00	2,226,000 00	103 98	-2,183,586 18	42,413 82	0 00	42,413 82
06/25/2004								
6/28/04 FUTURES	-2 00	105 06	210,125 00	103 99	-207,987 52	2,137 48	0 00	2,137 48
06/28/2004								
6/28/04 FUTURES	-2 00	105 28	210,562 50	103 99	-207,987 52	2,574 98	0 00	2,574 98
06/28/2004								
7/6/04 FUTURES	-1 00	108 13	108,125 00	104 58	-104,576 70	3,548 30	0 00	3,548 30
07/06/2004								
7/6/04 FUTURES	-1 00	108 16	108,156 25	104 58	-104,576 70	3,579 55	0 00	3,579 55
07/06/2004								
7/6/04 FUTURES	-1 00	108 13	108,125 00	104 58	-104,576 70	3,548 30	0 00	3,548 30
07/06/2004								
7/9/04 FUTURES	-1 00	108 00	108,000 00	104 58	-104,576 70	3,423 30	0 00	3,423 30
07/09/2004								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 401 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
7/15/04	FUTURES	-4 00	107 84	431,375 00	104 62	-418,470 98	12,904 02	0 00	12,904 02
07/15/2004									
7/16/04	FUTURES	-2 00	108 84	217,687 50	104 62	-209,235 49	8,452 01	0 00	8,452 01
07/16/2004									
7/16/04	FUTURES	-3 00	108 88	326,625 00	104 62	-313,853 23	12,771 77	0 00	12,771 77
07/16/2004									
7/16/04	FUTURES	-1 00	108 88	108,875 00	104 62	-104,617 74	4,257 26	0 00	4,257 26
07/16/2004									
7/27/04	FUTURES	-2 00	107 25	214,500 00	104 86	-209,711 72	4,788 28	0 00	4,788 28
07/27/2004									
7/27/04	FUTURES	-2 00	106 69	213,375 00	104 86	-209,711 72	3,663 28	0 00	3,663 28
07/27/2004									
7/28/04	FUTURES	-2 00	106 69	213,375 00	104 86	-209,711 72	3,663 28	0 00	3,663 28
07/28/2004									
7/28/04	FUTURES	-1 00	106 69	106,687 50	104 86	-104,855 86	1,831 64	0 00	1,831 64
07/28/2004									
8/3/04	FUTURES	-2 00	108 53	217,062 50	104 96	-209,912 17	7,150 33	0 00	7,150 33
08/03/2004									
8/3/04	FUTURES	-1 00	108 16	108,156 25	104 96	-104,956 08	3,200 17	0 00	3,200 17
08/03/2004									
8/3/04	FUTURES	-2 00	108 53	217,062 50	104 96	-209,912 17	7,150 33	0 00	7,150 33
08/03/2004									
8/18/04	FUTURES	-3 00	111 06	333,187 50	106 13	-318,383 90	14,803 60	0 00	14,803 60
08/18/2004									
8/18/04	FUTURES	-4 00	111 66	446,625 00	106 13	-424,511 87	22,113 13	0 00	22,113 13
08/18/2004									
8/18/04	FUTURES	-3 00	111 00	333,000 00	106 13	-318,383 90	14,616 10	0 00	14,616 10
08/18/2004									
8/23/04	FUTURES	-2 00	110 50	221,000 00	106 17	-212,347 58	8,652 42	0 00	8,652 42
08/23/2004									
8/24/04	FUTURES	-2 00	110 25	220,500 00	106 17	-212,347 58	8,152 42	0 00	8,152 42
08/24/2004									
8/27/04	FUTURES	-14 00	111 00	1,554,000 00	106 17	-1,486,433 08	67,566 92	0 00	67,566 92
08/27/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06

CWF06 - WAM CORE PLUS

CWF06

Page 402 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
8/27/04	FUTURES	-29 00	110 00	3,190,000 00	106 17	-3,079,039 95	110,960 05	0 00	110,960 05
08/27/2004									
8/27/04	FUTURES	-25 00	107 00	2,675,000 00	106 17	-2,654,344 79	20,655 21	0 00	20,655 21
08/27/2004									
8/31/04	FUTURES	-36 00	112 53	4,051,125 00	106 36	-3,828,914 07	222,210 93	0 00	222,210 93
08/31/2004									
8/31/04	FUTURES	-11 00	112 78	1,240,593 75	106 36	-1,169,945 96	70,647 79	0 00	70,647 79
08/31/2004									
9/9/04	FUTURES	-40 00	112 00	4,480,000 00	106 36	-4,254,348 96	225,651 04	0 00	225,651 04
09/09/2004									
9/10/04	FUTURES	-21 00	112 31	2,358,562 50	106 36	-2,233,533 21	125,029 29	0 00	125,029 29
09/10/2004									
9/14/04	FUTURES	-45 00	112 31	5,054,062 50	106.36	-4,786,142 58	267,919 92	0 00	267,919 92
09/14/2004									
9/15/04	FUTURES	-5 00	112 31	561,562 50	106 36	-531,793 62	29,768 88	0 00	29,768 88
09/15/2004									
Totals for security:		-305.00		33,633,656.25		-32,291,070.32	1,342,585.93	0.00	1,342,585.93
U.S.T-BONDS 06-21-2004									
2/27/04	FUTURES	-5 00	111 84	559,218 75	109 06	-545,312 50	13,906 25	0 00	13,906 25
02/27/2004									
3/3/04	FUTURES	-1 00	111 16	111,156 25	111 48	-111,476 56	-320 31	0 00	-320 31
03/03/2004									
3/5/04	FUTURES	-2 00	114 38	228,750 00	111 43	-222,860 94	5,889 06	0 00	5,889 06
03/05/2004									
3/5/04	FUTURES	-2 00	114 41	228,812 50	111 43	-222,860 94	5,951 56	0 00	5,951 56
03/05/2004									
3/8/04	FUTURES	-2 00	114 81	229,625 00	112 28	-224,565 88	5,059 12	0 00	5,059 12
03/08/2004									
3/8/04	FUTURES	-2 00	114 75	229,500 00	112 28	-224,565 89	4,934 11	0 00	4,934 11
03/08/2004									
3/9/04	FUTURES	-4 00	115 50	462,000 00	112 28	-449,131 77	12,868 23	0 00	12,868 23
03/09/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 403 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Pnce	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
3/9/04	FUTURES	-4 00	114 81	459,250 00	112 92	-451,661 33	7,588 67	0 00	7,588 67
03/09/2004									
3/9/04	FUTURES	-1 00	115 50	115,500 00	112 28	-112,282 94	3,217 06	0 00	3,217 06
03/09/2004									
3/15/04	FUTURES	-4 00	115 28	461,125 00	115 40	-461,615 95	-490 95	0 00	-490 95
03/15/2004									
3/15/04	FUTURES	-1 00	115 00	115,000 00	115 40	-115,403 99	-403 99	0 00	-403 99
03/15/2004									
3/16/04	FUTURES	-1 00	114 97	114,968 75	115 37	-115,371 88	-403 13	0 00	-403 13
03/16/2004									
3/16/04	FUTURES	-17 00	114 97	1,954,468 75	115 37	-1,961,322 04	-6,853 29	0 00	-6,853 29
03/16/2004									
3/16/04	FUTURES	-4 00	115 09	460,375 00	115 37	-461,487 54	-1,112 54	0 00	-1,112 54
03/16/2004									
3/17/04	FUTURES	-8 00	115 88	927,000 00	115 35	-922,813 26	4,186 74	0 00	4,186 74
03/17/2004									
3/17/04	FUTURES	-4 00	115 78	463,125 00	115 35	-461,406 63	1,718 37	0 00	1,718 37
03/17/2004									
3/17/04	FUTURES	-16 00	116 16	1,858,500 00	116 06	-1,856,890 82	1,609 18	0 00	1,609 18
03/17/2004									
3/17/04	FUTURES	-4 00	115 81	463,250 00	115 35	-461,406 63	1,843 37	0 00	1,843 37
03/17/2004									
3/30/04	FUTURES	-2 00	113 78	227,562 50	115 20	-230,395 83	-2,833 33	0 00	-2,833 33
03/30/2004									
3/30/04	FUTURES	-1 00	113 88	113,875 00	115 20	-115,197 92	-1,322 92	0 00	-1,322 92
03/30/2004									
4/1/04	FUTURES	-2 00	113 25	228,500 00	113 85	-227,700 00	-1,200 00	0 00	-1,200 00
04/01/2004									
4/1/04	FUTURES	-1 00	113 50	113,500 00	113 85	-113,850 00	-350 00	0 00	-350 00
04/01/2004									
4/1/04	FUTURES	-1 00	113 78	113,781.25	113 85	-113,850 00	-68 75	0 00	-68.75
04/01/2004									
4/1/04	FUTURES	-1 00	113 50	113,500 00	113 85	-113,850 00	-350 00	0 00	-350 00
04/01/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 404 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
4/12/04	FUTURES	-1.00	109.84	109,843.75	111.13	-111,126.25	-1,282.50	0.00	-1,282.50
04/12/2004									
4/16/04	FUTURES	-1.00	108.38	108,375.00	110.63	-110,628.08	-2,253.08	0.00	-2,253.08
04/16/2004									
4/21/04	FUTURES	-6.00	107.44	644,625.00	110.17	-661,043.90	-16,418.90	0.00	-16,418.90
04/21/2004									
4/21/04	FUTURES	-4.00	107.44	429,750.00	110.17	-440,695.93	-10,945.93	0.00	-10,945.93
04/21/2004									
4/30/04	FUTURES	-3.00	107.13	321,375.00	108.67	-326,000.83	-4,625.83	0.00	-4,625.83
04/30/2004									
4/30/04	FUTURES	-14.00	106.75	1,494,500.00	108.67	-1,521,337.19	-26,837.19	0.00	-26,837.19
04/30/2004									
5/7/04	FUTURES	-2.00	104.38	208,750.00	107.81	-215,615.67	-6,865.67	0.00	-6,865.67
05/07/2004									
5/7/04	FUTURES	-10.00	104.38	1,043,750.00	107.81	-1,078,078.35	-34,328.35	0.00	-34,328.35
05/07/2004									
5/10/04	FUTURES	-3.00	104.25	312,750.00	107.45	-322,351.72	-9,601.72	0.00	-9,601.72
05/10/2004									
5/24/04	FUTURES	-33.00	108.00	3,564,000.00	106.26	-3,506,722.86	57,277.14	0.00	57,277.14
05/24/2004									
6/8/04	FUTURES	-54.00	104.75	5,656,500.00	106.26	-5,738,182.58	-81,682.58	0.00	-81,682.58
06/08/2004									
6/9/04	FUTURES	-54.00	105.22	5,681,812.50	106.26	-5,738,182.58	-56,370.08	0.00	-56,370.08
06/09/2004									
6/15/04	FUTURES	-13.00	106.44	1,383,687.50	106.26	-1,381,414.33	2,273.17	0.00	2,273.17
06/15/2004									
6/16/04	FUTURES	-7.00	106.00	742,000.00	106.26	-743,838.48	-1,838.48	0.00	-1,838.48
06/16/2004									
Totals for security:		-295.00		32,052,062.50		-32,192,499.99	-140,437.49	0.00	-140,437.49
US 10YR NOTE FUTURE 12-20-2004									
8/31/04	FUTURES	-11.00	112.33	1,235,609.38	111.98	-1,231,812.50	3,796.88	0.00	3,796.88
08/31/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 405 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
9/2/04	FUTURES	-3 00	112 05	336,140 63	112 30	-336,907 37	-766 74	0 00	-766 74
09/02/2004									
9/2/04	FUTURES	-6 00	112 05	672,281 25	112 30	-673,814 73	-1,533 48	0 00	-1,533 48
09/02/2004									
9/3/04	FUTURES	-7 00	111 27	778,859 38	112 30	-786,087 75	-7,228 37	0 00	-7,228 37
09/03/2004									
9/3/04	FUTURES	-1 00	111 44	111,437 50	112 30	-112,298 25	-860 75	0 00	-860 75
09/03/2004									
9/3/04	FUTURES	-3 00	111 50	334,500 00	112 30	-336,894 75	-2,394 75	0 00	-2,394 75
09/03/2004									
9/3/04	FUTURES	-4 00	111 52	446,062 50	112 30	-449,193 00	-3,130 50	0 00	-3,130 50
09/03/2004									
9/3/04	FUTURES	-2 00	111 44	222,875 00	112 30	-224,596 50	-1,721 50	0 00	-1,721 50
09/03/2004									
9/7/04	FUTURES	-2 00	111 45	222,906 25	112 30	-224,596 50	-1,690 25	0 00	-1,690 25
09/07/2004									
9/7/04	FUTURES	-1 00	111 45	111,453 13	112 30	-112,298 25	-845 12	0 00	-845 12
09/07/2004									
9/9/04	FUTURES	-3 00	112 47	337,406 25	112 11	-336,334 67	1,071 58	0 00	1,071 58
09/09/2004									
9/13/04	FUTURES	-2 00	112 23	224,468 75	112 23	-224,464 55	4 20	0 00	4 20
09/13/2004									
9/14/04	FUTURES	-1 00	112 38	112,375 00	112 28	-112,259 86	115 14	0 00	115 14
09/14/2004									
9/15/04	FUTURES	-3 00	112 38	337,125 00	112 26	-336,779 59	345 41	0 00	345 41
09/15/2004									
9/15/04	FUTURES	-1 00	112 42	112,421 88	112 26	-112,259 86	162 02	0 00	162 02
09/15/2004									
9/15/04	FUTURES	-1 00	112 42	112,421 88	112 26	-112,259 86	162 02	0 00	162 02
09/15/2004									
9/16/04	FUTURES	-3 00	113 09	339,281 25	112 26	-336,779 59	2,501 66	0 00	2,501 66
09/16/2004									
9/16/04	FUTURES	-2 00	112 38	224,750 00	112 26	-224,519 73	230 27	0 00	230 27
09/16/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 406 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
9/16/04	FUTURES	-3.00	112.31	336,937.50	112.26	-336,779.59	157.91	0.00	157.91
09/16/2004									
9/16/04	FUTURES	-3.00	112.84	338,531.25	112.26	-336,779.59	1,751.66	0.00	1,751.66
09/16/2004									
9/21/04	FUTURES	-3.00	113.02	339,046.88	112.64	-337,921.42	1,125.46	0.00	1,125.46
09/21/2004									
9/21/04	FUTURES	-4.00	112.97	451,875.00	112.64	-450,561.90	1,313.10	0.00	1,313.10
09/21/2004									
9/21/04	FUTURES	-3.00	112.97	338,906.25	112.64	-337,921.42	984.83	0.00	984.83
09/21/2004									
9/21/04	FUTURES	-1.00	113.27	113,265.63	112.64	-112,640.48	625.15	0.00	625.15
09/21/2004									
9/21/04	FUTURES	-1.00	113.23	113,234.38	112.64	-112,640.48	593.90	0.00	593.90
09/21/2004									
9/21/04	FUTURES	-2.00	113.25	226,500.00	112.64	-225,280.95	1,219.05	0.00	1,219.05
09/21/2004									
9/21/04	FUTURES	-3.00	113.34	340,031.25	112.64	-337,921.42	2,109.83	0.00	2,109.83
09/21/2004									
9/22/04	FUTURES	-14.00	113.56	1,589,875.00	112.67	-1,577,447.44	12,427.56	0.00	12,427.56
09/22/2004									
9/22/04	FUTURES	-41.00	113.56	4,656,062.50	112.67	-4,619,667.49	36,395.01	0.00	36,395.01
09/22/2004									
9/22/04	FUTURES	-3.00	113.59	340,781.25	112.67	-338,024.45	2,756.80	0.00	2,756.80
09/22/2004									
9/27/04	FUTURES	-3.00	113.16	339,468.75	112.99	-338,984.46	484.29	0.00	484.29
09/27/2004									
9/28/04	FUTURES	-7.00	113.39	793,734.38	112.99	-790,968.13	2,766.25	0.00	2,766.25
09/28/2004									
9/28/04	FUTURES	-1.00	113.47	113,468.75	113.00	-112,995.45	473.30	0.00	473.30
09/28/2004									
9/29/04	FUTURES	-2.00	112.78	225,562.50	113.00	-225,990.89	-428.39	0.00	-428.39
09/29/2004									
9/30/04	FUTURES	-3.00	112.63	337,875.00	112.98	-338,926.84	-1,051.84	0.00	-1,051.84
09/30/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 407 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
9/30/04	FUTURES	-2.00	112.31	224,625.00	112.98	-225,951.23	-1,326.23	0.00	-1,326.23
09/30/2004									
9/30/04	FUTURES	-3.00	112.44	337,312.50	112.98	-338,926.84	-1,614.34	0.00	-1,614.34
09/30/2004									
9/30/04	FUTURES	-2.00	112.33	224,656.25	112.98	-225,951.23	-1,294.98	0.00	-1,294.98
09/30/2004									
10/1/04	FUTURES	-6.00	112.16	672,937.50	112.98	-677,853.67	-4,916.17	0.00	-4,916.17
10/01/2004									
10/6/04	FUTURES	-4.00	112.22	448,875.00	112.75	-451,018.30	-2,143.30	0.00	-2,143.30
10/06/2004									
10/6/04	FUTURES	-3.00	112.22	336,656.25	112.75	-338,263.73	-1,607.48	0.00	-1,607.48
10/06/2004									
10/8/04	FUTURES	-7.00	112.61	788,265.63	112.58	-788,077.65	187.98	0.00	187.98
10/08/2004									
10/15/04	FUTURES	-7.00	112.84	789,906.25	112.99	-790,964.77	-1,058.52	0.00	-1,058.52
10/15/2004									
10/15/04	FUTURES	-1.00	113.53	113,531.25	112.99	-112,994.97	536.28	0.00	536.28
10/15/2004									
10/18/04	FUTURES	-7.00	113.09	791,656.25	112.99	-790,964.77	691.48	0.00	691.48
10/18/2004									
10/18/04	FUTURES	-1.00	113.16	113,156.25	112.99	-112,994.97	161.28	0.00	161.28
10/18/2004									
10/18/04	FUTURES	-1.00	113.14	113,140.63	112.99	-112,994.97	145.66	0.00	145.66
10/18/2004									
10/19/04	FUTURES	-7.00	112.97	790,781.25	112.99	-790,964.77	-183.52	0.00	-183.52
10/19/2004									
10/20/04	FUTURES	-2.00	113.55	227,093.75	112.99	-225,989.93	1,103.82	0.00	1,103.82
10/20/2004									
10/21/04	FUTURES	-3.00	113.75	341,250.00	112.99	-338,984.90	2,265.10	0.00	2,265.10
10/21/2004									
10/21/04	FUTURES	-3.00	113.84	341,531.25	112.99	-338,984.90	2,546.35	0.00	2,546.35
10/21/2004									
10/21/04	FUTURES	-1.00	113.86	113,859.38	112.99	-112,994.97	864.41	0.00	864.41
10/21/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 408 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
10/26/04	FUTURES	-1 00	113 83	113,828 13	113 54	-113,542 51	285 62	0 00	285 62
10/26/2004									
10/26/04	FUTURES	-11 00	114 02	1,254,171 88	113 54	-1,248,967 65	5,204 23	0 00	5,204 23
10/26/2004									
10/26/04	FUTURES	-46 00	114 02	5,244,718 75	113 66	-5,228,159 86	16,558 89	0 00	16,558 89
10/26/2004									
12/1/04	FUTURES	-3 00	111 56	334,687 50	111 94	-335,834 56	-1,147 06	0 00	-1,147 06
12/01/2004									
12/2/04	FUTURES	-3 00	111 03	333,093 75	111 94	-335,834 56	-2,740 81	0 00	-2,740 81
12/02/2004									
12/2/04	FUTURES	-5 00	111 16	555,781 25	111 94	-559,724 26	-3,943 01	0 00	-3,943 01
12/02/2004									
12/2/04	FUTURES	-2 00	111 22	222,437 50	111 94	-223,889 71	-1,452 21	0 00	-1,452 21
12/02/2004									
12/3/04	FUTURES	-2 00	112 00	224,000 00	111 94	-223,889 70	110 30	0 00	110 30
12/03/2004									
12/3/04	FUTURES	-2 00	112 31	224,625 00	111 94	-223,889 71	735 29	0 00	735 29
12/03/2004									
Totals for security		-288.00		32,544,108.45		-32,484,218.80	59,890.65	0.00	59,890.65
US T-BD 03-22-2004									
1/2/04	FUTURES	-1 00	108 78	108,781 25	109.30	-109,296 88	-515 63	0 00	-515 63
01/02/2004									
1/2/04	FUTURES	-1 00	108 19	108,187 50	109 30	-109,296 87	-1,109 37	0 00	-1,109 37
01/02/2004									
2/2/04	FUTURES	-2 00	111 47	222,937 50	111.18	-222,357 64	579 86	0 00	579 86
02/02/2004									
2/3/04	FUTURES	-2 00	111 59	223,187 50	111 18	-222,357 64	829 86	0 00	829 86
02/03/2004									
2/3/04	FUTURES	-6 00	111 41	668,437 50	111 18	-667,072 92	1,364 58	0 00	1,364 58
02/03/2004									
2/3/04	FUTURES	-2 00	111 75	223,500 00	111.18	-222,357 64	1,142 36	0 00	1,142 36
02/03/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 409 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
2/4/04 02/04/2004	FUTURES	-13 00	111 34	1,447,468 75	111 18	-1,445,324 65	2,144 10	0 00	2,144 10
2/4/04 02/04/2004	FUTURES	-5 00	111 13	555,625 00	111 18	-555,894 10	-269 10	0 00	-269 10
2/5/04 02/05/2004	FUTURES	-6 00	111 53	669,187 50	111 18	-667,072 92	2,114 58	0 00	2,114 58
2/5/04 02/05/2004	FUTURES	-8 00	111 53	892,250 00	111 18	-889,430 55	2,819 45	0 00	2,819 45
2/5/04 02/05/2004	FUTURES	-16 00	111 89	1,787,000 00	111 18	-1,778,861 11	8,138 89	0 00	8,138 89
2/6/04 02/06/2004	FUTURES	-1 00	112 03	112,031 25	111 23	-111,226 08	805 17	0 00	805 17
2/6/04 02/06/2004	FUTURES	-1 00	112 13	112,125 00	111 23	-111,226 08	898 92	0 00	898 92
2/11/04 02/11/2004	FUTURES	-3 00	111 78	335,343 75	111 40	-334,207 99	1,135 76	0 00	1,135 76
2/18/04 02/18/2004	FUTURES	-2 00	112 78	225,562 50	111 78	-223,569 82	1,992 68	0 00	1,992 68
2/19/04 02/19/2004	FUTURES	-2 00	112 56	225,125 00	111 78	-223,569 82	1,555 18	0 00	1,555 18
2/20/04 02/20/2004	FUTURES	-2 00	112 78	225,562 50	111 78	-223,569 82	1,992 68	0 00	1,992 68
2/20/04 02/20/2004	FUTURES	-53 00	112 00	5,936,000 00	111 78	-5,924,600 25	11,399 75	0 00	11,399 75
2/20/04 02/20/2004	FUTURES	-1 00	112 16	112,156 25	111 78	-111,784 91	371 34	0 00	371 34
2/20/04 02/20/2004	FUTURES	-1 00	112 78	112,781 25	111 78	-111,784 91	996 34	0 00	996 34
3/10/04 03/10/2004	FUTURES	-34 00	116 84	3,972,687 50	112 11	-3,811,767 90	160,919 60	0 00	160,919 60
3/15/04 03/15/2004	FUTURES	-6 00	116 66	699,937 50	112 11	-672,664 93	27,272 57	0 00	27,272 57
3/16/04 03/16/2004	FUTURES	-1 00	116 47	116,468 75	112 11	-112,110 82	4,357 93	0 00	4,357 93

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 410 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Deliveries									
Totals for security.		-169.00		19,092,343.75		-18,861,406.25	230,937.50	0.00	230,937.50
Summary of Future Deliveries for Fixed Income Futures		-2,138.00		238,330,312.75		-236,668,073.68	1,662,239.07	0.00	1,662,239.07
Future Receipts									
<u>5YR T-NT 03-22-2004</u>									
1/6/04	FUTURES	24.00	111.44	-2,674,500.00	111.01	2,664,340.87	-10,159.13	0.00	-10,159.13
01/06/2004									
1/7/04	FUTURES	25.00	111.75	-2,793,750.00	111.01	2,775,355.08	-18,394.92	0.00	-18,394.92
01/07/2004									
2/6/04	FUTURES	5.00	112.69	-563,437.50	111.55	557,759.29	-5,678.21	0.00	-5,678.21
02/06/2004									
2/6/04	FUTURES	5.00	112.72	-563,593.75	111.55	557,759.29	-5,834.46	0.00	-5,834.46
02/06/2004									
2/9/04	FUTURES	2.00	112.77	-225,531.25	111.55	223,103.72	-2,427.53	0.00	-2,427.53
02/09/2004									
2/9/04	FUTURES	2.00	112.81	-225,625.00	111.55	223,103.72	-2,521.28	0.00	-2,521.28
02/09/2004									
2/9/04	FUTURES	2.00	112.86	-225,718.75	111.55	223,103.72	-2,615.03	0.00	-2,615.03
02/09/2004									
2/10/04	FUTURES	5.00	112.67	-563,359.38	111.55	557,759.29	-5,600.09	0.00	-5,600.09
02/10/2004									
2/11/04	FUTURES	5.00	113.09	-565,468.75	111.55	557,759.29	-7,709.46	0.00	-7,709.46
02/11/2004									
2/11/04	FUTURES	12.00	112.89	-1,354,687.50	111.55	1,338,622.29	-16,065.21	0.00	-16,065.21
02/11/2004									
2/11/04	FUTURES	11.00	113.03	-1,243,343.75	111.55	1,227,070.43	-16,273.32	0.00	-16,273.32
02/11/2004									
2/12/04	FUTURES	2.00	113.13	-226,250.00	111.55	223,103.72	-3,146.28	0.00	-3,146.28
02/12/2004									
2/18/04	FUTURES	5.00	113.53	-567,656.25	111.55	557,759.29	-9,896.96	0.00	-9,896.96
02/18/2004									
2/18/04	FUTURES	5.00	113.55	-567,734.38	111.55	557,759.29	-9,975.09	0.00	-9,975.09
02/18/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 411 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
2/19/04	FUTURES	4 00	113 30	-453,187 50	111 55	446,207 43	-6,980 07	0 00	-6,980 07
02/19/2004									
2/19/04	FUTURES	1 00	113 28	-113,281 25	111 55	111,551 86	-1,729 39	0 00	-1,729 39
02/19/2004									
2/19/04	FUTURES	5 00	113 23	-566,171 88	111 55	557,759 29	-8,412 59	0 00	-8,412 59
02/19/2004									
2/20/04	FUTURES	2 00	113 33	-226,656 25	111 55	223,103 72	-3,552 53	0 00	-3,552 53
02/20/2004									
2/20/04	FUTURES	1 00	113 34	-113,343 75	111 55	111,551 86	-1,791 89	0 00	-1,791 89
02/20/2004									
2/25/04	FUTURES	1 00	113 55	-113,546 88	111 55	111,551 86	-1,995 02	0 00	-1,995 02
02/25/2004									
2/26/04	FUTURES	46 00	113 50	-5,221,000 00	111.55	5,131,385 45	-89,614 55	0 00	-89,614 55
02/26/2004									
2/26/04	FUTURES	13 00	113 50	-1,475,500 00	111 55	1,450,174 15	-25,325 85	0 00	-25,325 85
02/26/2004									
2/27/04	FUTURES	1 00	113 64	-113,640 63	111 55	111,551 86	-2,088 77	0 00	-2,088.77
02/27/2004									
2/27/04	FUTURES	6 00	113 75	-682,500 00	111 55	669,311 14	-13,188 86	0 00	-13,188 86
02/27/2004									
3/12/04	FUTURES	3 00	114 84	-344,507 81	111 55	334,655 57	-9,852 24	0 00	-9,852 24
03/12/2004									
3/12/04	FUTURES	7 00	115 03	-805,218 75	111 55	780,863 00	-24,355 75	0 00	-24,355 75
03/12/2004									
3/15/04	FUTURES	20 00	114 81	-2,296,250 00	111 55	2,231,037 15	-65,212 85	0 00	-65,212 85
03/15/2004									
3/16/04	FUTURES	10 00	114 69	-1,146,875 00	111 55	1,115,518 58	-31,356.42	0 00	-31,356 42
03/16/2004									
Totals for security:		230.00		-26,032,335.96		25,630,582.21	-401,753.75	0.00	-401,753.75
<u>FUT DEC 04 5 YR 12-22-2004 T-NT</u>									
8/31/04	FUTURES	11 00	110 56	-1,216,187 50	110 42	1,214,640 63	-1,546 87	0 00	-1,546 87
08/31/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 412 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
9/3/04	FUTURES	9 00	110 22	-991,968 75	110 27	992,395 13	426 38	0 00	426 38
09/03/2004									
9/8/04	FUTURES	2 00	110 05	-220,093 75	110 25	220,492 81	399 06	0 00	399 06
09/08/2004									
9/8/04	FUTURES	2 00	110 06	-220,125 00	110 25	220,492 81	367 81	0 00	367 81
09/08/2004									
9/9/04	FUTURES	4 00	110 66	-442,625 00	110 38	441,506 14	-1,118 86	0 00	-1,118 86
09/09/2004									
9/10/04	FUTURES	12 00	110 86	-1,330,312 50	110 59	1,327,048 16	-3,264 34	0 00	-3,264 34
09/10/2004									
9/14/04	FUTURES	2 00	110 78	-221,562 50	110 63	221,267 15	-295 35	0 00	-295 35
09/14/2004									
9/14/04	FUTURES	4 00	110 77	-443,062 50	110 63	442,534 30	-528 20	0 00	-528 20
09/14/2004									
9/17/04	FUTURES	11 00	110 92	-1,220,140 63	110 66	1,217,323 63	-2,817 00	0 00	-2,817 00
09/17/2004									
10/7/04	FUTURES	274 00	110 25	-30,208,500 00	110 70	30,331,664 70	123,164 70	0 00	123,164 70
10/07/2004									
10/12/04	FUTURES	3 00	111 02	-333,046 88	110 70	332,098 52	-948 36	0 00	-948 36
10/12/2004									
10/12/04	FUTURES	3 00	111 03	-333,093 75	110 70	332,098 52	-995 23	0 00	-995 23
10/12/2004									
10/12/04	FUTURES	9 00	111 06	-999,562 50	110 70	996,295 56	-3,266 94	0 00	-3,266 94
10/12/2004									
10/14/04	FUTURES	12 00	111 31	-1,335,750 00	110 73	1,328,724 51	-7,025 49	0 00	-7,025 49
10/14/2004									
10/26/04	FUTURES	2 00	111 63	-223,250 00	110 73	221,465 99	-1,784 01	0 00	-1,784 01
10/26/2004									
10/26/04	FUTURES	4 00	111 48	-445,937 50	110 73	442,931 98	-3,005 52	0 00	-3,005 52
10/26/2004									
11/15/04	FUTURES	1 00	110 34	-110,343 75	110 71	110,706 05	362 30	0 00	362 30
11/15/2004									
11/22/04	FUTURES	4 00	110 22	-440,875 00	110 67	442,683 62	1,808 62	0 00	1,808 62
11/22/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 413 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
11/23/04	FUTURES	2 00	110 25	-220,500 00	110 67	221,341 81	841 81	0 00	841 81
11/23/2004									
11/24/04	FUTURES	28 00	110 16	-3,084,375 00	110 67	3,098,785 35	14,410 35	0 00	14,410 35
11/24/2004									
11/29/04	FUTURES	35 00	109 63	-3,836,875 00	110 67	3,873,481 69	36,606 69	0 00	36,606 69
11/29/2004									
11/29/04	FUTURES	46 00	109 64	-5,043,468 75	110 67	5,090,861 65	47,392 90	0 00	47,392 90
11/29/2004									
11/29/04	FUTURES	14 00	109 72	-1,536,062 50	110 67	1,549,392 68	13,330 18	0 00	13,330 18
11/29/2004									
11/29/04	FUTURES	21 00	109 72	-2,304,093 75	110 04	2,310,758 84	6,665 09	0 00	6,665 09
11/29/2004									
Totals for security:		515.00		-56,781,812.51		56,980,992.23	219,179.72	0.00	219,179.72
<u>FUT DEC 04 U.S T-BONDS 12-22-2004</u>									
9/3/04	FUTURES	4 00	109 97	-439,875 00	110 76	443,025 00	3,150 00	0 00	3,150 00
09/03/2004									
9/7/04	FUTURES	2 00	109 78	-219,562 50	110.76	221,512 50	1,950 00	0 00	1,950 00
09/07/2004									
9/8/04	FUTURES	2 00	109 91	-219,812 50	110 71	221,412 50	1,600 00	0 00	1,600 00
09/08/2004									
9/8/04	FUTURES	1 00	110 66	-110,656 25	110 71	110,706 25	50 00	0 00	50 00
09/08/2004									
9/8/04	FUTURES	1 00	110 72	-110,718 75	110 71	110,706 25	-12 50	0 00	-12 50
09/08/2004									
9/8/04	FUTURES	2 00	110 78	-221,562 50	110 71	221,412 50	-150 00	0 00	-150 00
09/08/2004									
9/8/04	FUTURES	2 00	109 94	-219,875 00	110 71	221,412 50	1,537 50	0 00	1,537 50
09/08/2004									
9/9/04	FUTURES	7 00	110 80	-775,578 13	110 80	775,593 75	15 62	0 00	15 62
09/09/2004									
Totals for security:		21.00		-2,317,640.63		2,325,781.25	8,140.62	0.00	8,140.62
<u>FUT JUN 04 06-21-2004</u>									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 414 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
2/27/04	FUTURES	5 00	113 63	-568,125 00	113 73	568,625 00	500 00	0 00	500 00
02/27/2004									
3/4/04	FUTURES	2 00	113 63	-227,250 00	113 27	226,548 44	-701 56	0 00	-701 56
03/04/2004									
3/4/04	FUTURES	2 00	113 38	-226,750 00	113 27	226,548 44	-201 56	0 00	-201 56
03/04/2004									
3/5/04	FUTURES	1 00	115 19	-115,187 50	113.27	113,274 22	-1,913 28	0 00	-1,913 28
03/05/2004									
3/5/04	FUTURES	13 00	115 19	-1,497,437 50	113 27	1,472,564 84	-24,872 66	0 00	-24,872 66
03/05/2004									
3/5/04	FUTURES	7 00	115 23	-806,640.63	114 67	802,720 32	-3,920 31	0 00	-3,920 31
03/05/2004									
4/30/04	FUTURES	6 00	110 53	-663,187 50	110 43	662,568 75	-618 75	0 00	-618 75
04/30/2004									
4/30/04	FUTURES	44 00	110 53	-4,863,375 00	110 52	4,862,962 50	-412 50	0 00	-412.50
04/30/2004									
Totals for security		80.00		-8,967,953.13		8,935,812.51	-32,140.62	0.00	-32,140.62
FUT MAR 05 10 YR 03-22-2005									
12/1/04	FUTURES	3 00	110 85	-332,554 69	111 71	335,132 81	2,578 12	0 00	2,578 12
12/01/2004									
12/2/04	FUTURES	3 00	110 32	-330,960 94	111 59	334,776 25	3,815 31	0 00	3,815 31
12/02/2004									
12/2/04	FUTURES	2 00	110 52	-221,031 25	111 59	223,184 17	2,152 92	0 00	2,152 92
12/02/2004									
12/3/04	FUTURES	2 00	111 31	-222,625 00	111 59	223,184 17	559 17	0 00	559 17
12/03/2004									
12/3/04	FUTURES	4 00	111 48	-445,937 50	111 59	446,368 34	430 84	0 00	430 84
12/03/2004									
12/3/04	FUTURES	12 00	111 50	-1,338,000 00	111 59	1,339,105 01	1,105 01	0 00	1,105 01
12/03/2004									
12/3/04	FUTURES	2 00	111 70	-223,390 62	111 59	223,184 17	-206 45	0 00	-206 45
12/03/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06

CWFDN - WAM CORE PLUS

CWF06

Page 415 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
12/6/04	FUTURES	1 00	111 69	-111,687 50	111 59	111,592 08	-95 42	0 00	-95 42
12/06/2004									
12/6/04	FUTURES	2 00	111 72	-223,437 50	111 59	223,184 17	-253 33	0 00	-253 33
12/06/2004									
12/6/04	FUTURES	1 00	111 73	-111,734 38	111 59	111,592 08	-142 30	0 00	-142 30
12/06/2004									
12/7/04	FUTURES	4 00	111 70	-446,812 50	111 59	446,368 33	-444 17	0 00	-444 17
12/07/2004									
12/9/04	FUTURES	4 00	112 38	-449,500 00	112 00	447,997 32	-1,502 68	0 00	-1,502 68
12/09/2004									
12/9/04	FUTURES	4 00	112 56	-450,250 00	112 00	447,997 32	-2,252 68	0 00	-2,252 68
12/09/2004									
12/9/04	FUTURES	2 00	112 16	-224,312 50	112 00	223,998 66	-313 84	0 00	-313 84
12/09/2004									
12/9/04	FUTURES	4 00	112 23	-448,937 50	112 00	447,997 32	-940 18	0 00	-940 18
12/09/2004									
12/9/04	FUTURES	4 00	112 25	-449,000 00	112 00	447,997 32	-1,002 68	0 00	-1,002 68
12/09/2004									
12/9/04	FUTURES	2 00	112 34	-224,687 50	112 00	223,998 66	-688 84	0 00	-688 84
12/09/2004									
12/14/04	FUTURES	5 00	112 42	-562,109 38	112 00	559,996 64	-2,112 74	0 00	-2,112 74
12/14/2004									
12/29/04	FUTURES	1 00	111 25	-111,250 00	112 00	112,002 08	752 08	0 00	752 08
12/29/2004									
12/29/04	FUTURES	1 00	111 27	-111,265 63	112 00	112,002 08	736 45	0 00	736 45
12/29/2004									
12/29/04	FUTURES	2 00	111 28	-222,562 50	112 00	224,004 16	1,441 66	0 00	1,441 66
12/29/2004									
12/29/04	FUTURES	2 00	111 30	-222,593 75	112 00	224,004 16	1,410 41	0 00	1,410 41
12/29/2004									
12/30/04	FUTURES	2 00	111 58	-223,156 25	112 00	224,004 16	847 91	0 00	847 91
12/30/2004									
Totals for security.		69.00		-7,707,796.89		7,713,671.46	5,874.57	0.00	5,874.57

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 416 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
<u>FUT MAR 05 U S T-BONDS 03-22-2005</u>									
12/2/04	FUTURES	3.00	109.53	-328,593.75	109.73	329,187.50	593.75	0.00	593.75
12/02/2004									
Totals for security:		3.00		-328,593.75		329,187.50	593.75	0.00	593.75
<u>FUT SEP 04 09-21-2004</u>									
3/5/04	FUTURES	8.00	113.84	-910,750.00	111.85	894,833.33	-15,916.67	0.00	-15,916.67
03/05/2004									
4/29/04	FUTURES	1.00	109.44	-109,437.50	111.85	111,854.17	2,416.67	0.00	2,416.67
04/29/2004									
Totals for security:		9.00		-1,020,187.50		1,006,687.50	-13,500.00	0.00	-13,500.00
<u>FUT SEP 04 5 YR T NT</u>									
6/2/04	FUTURES	1.00	108.03	-108,031.25	108.00	108,002.60	-28.65	0.00	-28.65
06/02/2004									
6/2/04	FUTURES	1.00	108.05	-108,046.88	108.00	108,002.60	-44.28	0.00	-44.28
06/02/2004									
6/8/04	FUTURES	11.00	107.61	-1,183,703.13	107.71	1,184,866.30	1,163.17	0.00	1,163.17
06/08/2004									
6/8/04	FUTURES	4.00	107.69	-430,750.00	107.72	430,860.47	110.47	0.00	110.47
06/08/2004									
6/10/04	FUTURES	1.00	107.53	-107,531.25	107.70	107,699.04	167.79	0.00	167.79
06/10/2004									
6/15/04	FUTURES	4.00	108.00	-432,000.00	107.70	430,784.30	-1,215.70	0.00	-1,215.70
06/15/2004									
6/15/04	FUTURES	4.00	107.75	-431,000.00	107.70	430,784.30	-215.70	0.00	-215.70
06/15/2004									
6/23/04	FUTURES	4.00	108.16	-432,625.00	107.71	430,848.20	-1,776.80	0.00	-1,776.80
06/23/2004									
6/29/04	FUTURES	4.00	108.20	-432,812.50	107.73	430,904.13	-1,908.37	0.00	-1,908.37
06/29/2004									
6/30/04	FUTURES	2.00	108.63	-217,250.00	107.73	215,452.06	-1,797.94	0.00	-1,797.94
06/30/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 417 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
7/8/04	FUTURES	1 00	109 67	-109,671 88	107 92	107,919 63	-1,752 25	0 00	-1,752 25
07/08/2004									
7/15/04	FUTURES	3 00	109 42	-328,265 63	107 94	323,824 37	-4,441 26	0 00	-4,441 26
07/15/2004									
7/15/04	FUTURES	1 00	109 50	-109,500 00	107 94	107,941 46	-1,558 54	0 00	-1,558 54
07/15/2004									
7/15/04	FUTURES	1 00	109 53	-109,531 25	107 94	107,941 46	-1,589 79	0 00	-1,589 79
07/15/2004									
7/16/04	FUTURES	10 00	109 94	-1,099,375 00	107 94	1,079,414 58	-19,960 42	0 00	-19,960 42
07/16/2004									
7/16/04	FUTURES	5 00	109 89	-549,453 13	107 94	539,707 29	-9,745 84	0 00	-9,745 84
07/16/2004									
7/19/04	FUTURES	2 00	110 00	-220,000 00	107 94	215,882 92	-4,117 08	0 00	-4,117 08
07/19/2004									
7/19/04	FUTURES	2 00	110 03	-220,062 50	107 94	215,882 92	-4,179 58	0 00	-4,179 58
07/19/2004									
7/20/04	FUTURES	3 00	109 91	-329,718 75	107 94	323,824 37	-5,894 38	0 00	-5,894 38
07/20/2004									
7/22/04	FUTURES	11 00	109 38	-1,203,125 00	107 94	1,187,356 04	-15,768 96	0 00	-15,768 96
07/22/2004									
7/28/04	FUTURES	3 00	108 97	-326,906 25	107 94	323,824 37	-3,081 88	0 00	-3,081 88
07/28/2004									
8/3/04	FUTURES	5 00	109 64	-548,203 13	107 94	539,707 29	-8,495 84	0 00	-8,495 84
08/03/2004									
8/3/04	FUTURES	5 00	109 63	-548,125 00	107 94	539,707 29	-8,417 71	0 00	-8,417 71
08/03/2004									
8/4/04	FUTURES	5 00	109 75	-548,750 00	107 94	539,707 29	-9,042 71	0 00	-9,042 71
08/04/2004									
8/4/04	FUTURES	8 00	109 88	-879,000 00	107 94	863,531 66	-15,468 34	0 00	-15,468 34
08/04/2004									
8/4/04	FUTURES	2 00	109 78	-219,562 50	107 94	215,882 92	-3,679 58	0 00	-3,679 58
08/04/2004									
8/4/04	FUTURES	8 00	109 80	-878,375 00	107 94	863,531 66	-14,843 34	0 00	-14,843 34
08/04/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 418 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
8/4/04	FUTURES	14 00	109 81	-1,537,375 00	107 94	1,511,180 41	-26,194 59	0 00	-26,194 59
08/04/2004									
8/5/04	FUTURES	4 00	109 92	-439,687 50	107 94	431,765 83	-7,921 67	0 00	-7,921 67
08/05/2004									
8/6/04	FUTURES	2 00	110 13	-220,250 00	108 03	216,069 78	-4,180 22	0 00	-4,180 22
08/06/2004									
8/6/04	FUTURES	10 00	111 16	-1,111,562 50	108 03	1,080,348 89	-31,213 61	0 00	-31,213 61
08/06/2004									
8/6/04	FUTURES	2 00	110 06	-220,125 00	108 03	216,069 78	-4,055 22	0 00	-4,055 22
08/06/2004									
8/6/04	FUTURES	2 00	110 09	-220,187 50	108 03	216,069 78	-4,117 72	0 00	-4,117 72
08/06/2004									
8/6/04	FUTURES	2 00	110 16	-220,312 50	108 03	216,069 78	-4,242 72	0 00	-4,242 72
08/06/2004									
8/6/04	FUTURES	4 00	111 25	-445,000 00	108 03	432,139 56	-12,860 44	0 00	-12,860 44
08/06/2004									
8/9/04	FUTURES	2 00	110 83	-221,656 25	108 03	216,069 78	-5,586 47	0 00	-5,586 47
08/09/2004									
8/10/04	FUTURES	4 00	110 88	-443,500 00	108 03	432,139 56	-11,360 44	0 00	-11,360 44
08/10/2004									
8/10/04	FUTURES	4 00	110 86	-443,437 50	108 03	432,139 56	-11,297 94	0 00	-11,297 94
08/10/2004									
8/11/04	FUTURES	4 00	110 58	-442,312 50	108 03	432,139 56	-10,172 94	0 00	-10,172 94
08/11/2004									
8/18/04	FUTURES	11 00	111 31	-1,224,437 50	108 16	1,189,755 41	-34,682 09	0 00	-34,682 09
08/18/2004									
8/30/04	FUTURES	9 00	110 50	-994,500 00	108 16	973,436 25	-21,063 75	0 00	-21,063 75
08/30/2004									
8/31/04	FUTURES	22 00	111 63	-2,455,750 00	108 16	2,379,510 82	-76,239 18	0 00	-76,239 18
08/31/2004									
8/31/04	FUTURES	47 00	111 28	-5,230,218 75	108 16	5,083,500 40	-146,718 35	0 00	-146,718 35
08/31/2004									
9/3/04	FUTURES	42 00	111 00	-4,662,000 00	108 16	4,542,702 48	-119,297 52	0 00	-119,297 52
09/03/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 419 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
9/9/04	FUTURES	29 00	111 47	-3,232,593 75	108 16	3,136,627 90	-95,965 85	0 00	-95,965 85
09/09/2004									
9/10/04	FUTURES	75 00	111 63	-8,371,875 00	108 16	8,111,968 72	-259,906 28	0 00	-259,906 28
09/10/2004									
9/14/04	FUTURES	41 00	111 56	-4,574,062 50	108 16	4,434,542 90	-139,519 60	0 00	-139,519 60
09/14/2004									
9/15/04	FUTURES	35 00	111 44	-3,900,312 50	108 16	3,785,585 40	-114,727 10	0 00	-114,727 10
09/15/2004									
9/15/04	FUTURES	66 00	111 31	-7,346,625 00	108 16	7,138,532 48	-208,092 52	0 00	-208,092 52
09/15/2004									
9/16/04	FUTURES	8 00	111 41	-891,250 00	108 16	865,276 66	-25,973 34	0 00	-25,973 34
09/16/2004									
9/16/04	FUTURES	1 00	111 39	-111,390 63	108 16	108,159 58	-3,231 05	0 00	-3,231 05
09/16/2004									
9/16/04	FUTURES	3 00	111 42	-334,265 63	108 16	324,478 75	-9,786 88	0 00	-9,786 88
09/16/2004									
9/17/04	FUTURES	34 00	111 72	-3,798,437 50	108 16	3,677,425 82	-121,011 68	0 00	-121,011 68
09/17/2004									
9/20/04	FUTURES	17 00	111 91	-1,902,406 25	108 16	1,838,712 91	-63,693 34	0 00	-63,693 34
09/20/2004									
9/21/04	FUTURES	26 00	111 69	-2,903,875 00	108 16	2,812,149 16	-91,725 84	0 00	-91,725 84
09/21/2004									
Totals for security:		631.00		-70,010,781 29		68,208,359 43	-1,802,421 86	0.00	-1,802,421 86
<u>FUT US 5YR NOTE 03-21-2005</u>									
12/6/04	FUTURES	3 00	109 47	-328,406 25	108 93	326,790 47	-1,615 78	0 00	-1,615 78
12/06/2004									
12/9/04	FUTURES	14 00	110 00	-1,540,000 00	109 04	1,526,608 87	-13,391 13	0 00	-13,391 13
12/09/2004									
Totals for security:		17.00		-1,868,406 25		1,853,399 34	-15,006 91	0.00	-15,006 91
<u>U.S T-BONDS 06-21-2004</u>									
3/9/04	FUTURES	5 00	115 38	-576,875 00	115 26	576,312 50	-562 50	0 00	-562 50
03/09/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 420 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
3/19/04	FUTURES	4.00	115.16	-460,625.00	116.16	464,625.00	4,000.00	0.00	4,000.00
03/19/2004									
3/24/04	FUTURES	12.00	115.81	-1,389,750.00	116.16	1,393,875.00	4,125.00	0.00	4,125.00
03/24/2004									
3/30/04	FUTURES	2.00	113.53	-227,062.50	113.84	227,687.50	625.00	0.00	625.00
03/30/2004									
3/31/04	FUTURES	1.00	114.00	-114,000.00	113.80	113,802.08	-197.92	0.00	-197.92
03/31/2004									
3/31/04	FUTURES	4.00	114.00	-456,000.00	113.90	455,604.17	-395.83	0.00	-395.83
03/31/2004									
4/1/04	FUTURES	1.00	114.00	-114,000.00	113.78	113,781.25	-218.75	0.00	-218.75
04/01/2004									
Totals for security		29.00		-3,338,312.50		3,345,687.50	7,375.00	0.00	7,375.00
US 10YR NOTE FUTURE 12-20-2004									
8/31/04	FUTURES	8.00	112.55	-900,437.50	112.44	899,531.25	-906.25	0.00	-906.25
08/31/2004									
11/1/04	FUTURES	2.00	113.34	-226,687.50	113.43	226,857.34	169.84	0.00	169.84
11/01/2004									
11/1/04	FUTURES	2.00	113.36	-226,718.75	113.43	226,857.34	138.59	0.00	138.59
11/01/2004									
11/4/04	FUTURES	3.00	113.38	-340,125.00	113.01	339,040.87	-1,084.13	0.00	-1,084.13
11/04/2004									
11/5/04	FUTURES	8.00	112.47	-899,750.00	112.47	899,723.32	-26.68	0.00	-26.68
11/05/2004									
11/9/04	FUTURES	1.00	112.30	-112,296.88	112.37	112,373.50	76.62	0.00	76.62
11/09/2004									
11/9/04	FUTURES	1.00	112.28	-112,281.25	112.37	112,373.50	92.25	0.00	92.25
11/09/2004									
11/9/04	FUTURES	2.00	112.38	-224,750.00	112.37	224,747.00	-3.00	0.00	-3.00
11/09/2004									
11/9/04	FUTURES	2.00	112.36	-224,718.75	112.37	224,747.00	28.25	0.00	28.25
11/09/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 421 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
11/10/04	FUTURES	1 00	112 22	-112,218 75	112 35	112,352 09	133 34	0 00	133 34
11/10/2004									
11/10/04	FUTURES	1 00	112 23	-112,234 38	112 35	112,352 09	117 71	0 00	117 71
11/10/2004									
11/10/04	FUTURES	6 00	112 34	-674,062 50	112 35	674,112 54	50 04	0 00	50 04
11/10/2004									
11/10/04	FUTURES	7 00	112 36	-786,515 63	112 35	786,464 63	-51 00	0 00	-51 00
11/10/2004									
11/12/04	FUTURES	5 00	112 27	-561,328 13	112 35	561,760 45	432 32	0 00	432 32
11/12/2004									
11/12/04	FUTURES	1 00	112 14	-112,140 63	112 35	112,352 09	211 46	0 00	211 46
11/12/2004									
11/12/04	FUTURES	2 00	112 50	-225,000 00	112 35	224,704 18	-295 82	0 00	-295 82
11/12/2004									
11/12/04	FUTURES	1 00	112 25	-112 250 00	112 35	112,352 09	102 09	0 00	102 09
11/12/2004									
11/12/04	FUTURES	1 00	112 13	-112,125 00	112 35	112,352 09	227 09	0 00	227 09
11/12/2004									
11/15/04	FUTURES	1 00	112 44	-112,437 50	112 35	112,352 09	-85 41	0 00	-85 41
11/15/2004									
11/15/04	FUTURES	1 00	112 45	-112,453 13	112 35	112,352 09	-101 04	0 00	-101 04
11/15/2004									
11/16/04	FUTURES	1 00	112 47	-112,468 75	112 35	112,345 55	-123 20	0 00	-123 20
11/16/2004									
11/16/04	FUTURES	1 00	112 50	-112,500 00	112 35	112,345 55	-154 45	0 00	-154 45
11/16/2004									
11/17/04	FUTURES	1 00	112 44	-112,437 50	112 35	112,345 55	-91 95	0 00	-91 95
11/17/2004									
11/17/04	FUTURES	2 00	112 75	-225,500 00	112.35	224,691 10	-808 90	0 00	-808 90
11/17/2004									
11/18/04	FUTURES	12 00	112 70	-1,352,437 50	112 35	1,348,146 60	-4,290 90	0 00	-4,290 90
11/18/2004									
11/18/04	FUTURES	3 00	112 83	-338,484 38	112 34	337,036 65	-1,447 73	0 00	-1,447 73
11/18/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 422 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
11/18/04	FUTURES	4 00	112 84	-451,375 00	112 35	449,382 20	-1,992 80	0 00	-1,992 80
11/18/2004									
11/23/04	FUTURES	1 00	112 50	-112,500 00	112 35	112,349 45	-150 55	0 00	-150 55
11/23/2004									
11/24/04	FUTURES	75 00	112 31	-8,423,437 50	112 35	8,426,208 64	2,771 14	0 00	2,771 14
11/24/2004									
11/24/04	FUTURES	10 00	112 42	-1,124,218 75	112 35	1,123,494 48	-724 27	0 00	-724 27
11/24/2004									
11/24/04	FUTURES	10 00	112 44	-1,124,375 00	112 35	1,123,494 49	-880 51	0 00	-880 51
11/24/2004									
11/29/04	FUTURES	15 00	112 00	-1,680,000 00	112 30	1,684,542 83	4,542 83	0 00	4,542 83
11/29/2004									
Totals for security.		191.00		-21,470,265.66		21,466,140.64	-4,125.02	0.00	-4,125.02
US 5YR T-NOTE 06-21-2004									
3/2/04	FUTURES	1 00	111 97	-111,968 75	112 15	112,149 11	180 36	0 00	180 36
03/02/2004									
3/5/04	FUTURES	21 00	113 17	-2,376,609 38	112 18	2,355,776 89	-20,832 49	0 00	-20,832 49
03/05/2004									
3/5/04	FUTURES	21 00	113 16	-2,376,281 25	112.18	2,355,776 89	-20,504 36	0 00	-20,504 36
03/05/2004									
3/8/04	FUTURES	5 00	113 44	-567,187 50	112 18	560,899 26	-6,288 24	0 00	-6,288 24
03/08/2004									
3/9/04	FUTURES	10 00	113 59	-1,135,937 50	112 18	1,121,798 52	-14,138 98	0 00	-14,138 98
03/09/2004									
3/16/04	FUTURES	12 00	113 59	-1,363,125 00	113 56	1,362,745 82	-379 18	0 00	-379 18
03/16/2004									
3/24/04	FUTURES	7 00	113 94	-797,562 50	113 56	794,935 06	-2,627 44	0 00	-2,627 44
03/24/2004									
3/24/04	FUTURES	4 00	114 00	-456,000 00	113 56	454,248 61	-1,751 39	0 00	-1,751 39
03/24/2004									
3/31/04	FUTURES	4 00	113 44	-453,750 00	113 56	454,226 23	476 23	0 00	476 23
03/31/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 423 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
4/1/04	FUTURES	9 00	113 52	-1,021,640 63	113 55	1,021,957 36	316 73	0 00	316 73
04/01/2004									
4/1/04	FUTURES	1 00	113 48	-113,484 38	113 55	113,550 82	66 44	0 00	66 44
04/01/2004									
4/5/04	FUTURES	10 00	111 66	-1,116,562 50	113 28	1,132,846 68	16,284 18	0 00	16,284 18
04/05/2004									
4/5/04	FUTURES	1 00	111 67	-111,671 88	113 28	113,284 67	1,612 79	0 00	1,612 79
04/05/2004									
4/30/04	FUTURES	1 00	109 92	-109,921 88	112 56	112,565 29	2,643 41	0 00	2,643 41
04/30/2004									
4/30/04	FUTURES	10 00	109 91	-1,099,062 50	112 57	1,125,652 91	26,590 41	0 00	26,590 41
04/30/2004									
5/20/04	FUTURES	2 00	108 91	-217,812 50	112 48	224,953 26	7,140 76	0 00	7,140 76
05/20/2004									
6/1/04	FUTURES	50 00	109 41	-5,470,312 50	112 47	5,623,327 65	153,015 15	0 00	153,015 15
06/01/2004									
6/2/04	FUTURES	5 00	109 34	-546,718 75	112 47	562,332 76	15,614 01	0 00	15,614 01
06/02/2004									
6/3/04	FUTURES	121 00	109 19	-13,211,687 50	112 47	13,608,452 91	396,765 41	0 00	396,765 41
06/03/2004									
6/4/04	FUTURES	3 00	109 08	-327,234 38	112 47	337,399 66	10,165 28	0 00	10,165 28
06/04/2004									
6/4/04	FUTURES	1 00	109 09	-109,085 94	112 47	112,466 55	3,380 61	0 00	3,380 61
06/04/2004									
6/4/04	FUTURES	3 00	109 07	-327,210 94	112 47	337,399 66	10,188 72	0 00	10,188 72
06/04/2004									
6/4/04	FUTURES	1 00	108 98	-108,984 38	112 47	112,466 55	3,482 17	0 00	3,482 17
06/04/2004									
6/4/04	FUTURES	14 00	109 03	-1,526,437 50	112 47	1,574,531 74	48,094 24	0 00	48,094 24
06/04/2004									
6/4/04	FUTURES	15 00	109 02	-1,635,351 56	112 47	1,686,998 29	51,646 73	0 00	51,646 73
06/04/2004									
6/4/04	FUTURES	2 00	109 09	-218,187 50	112 47	224,933 11	6,745 61	0 00	6,745 61
06/04/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 424 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
6/4/04	FUTURES	11 00	109 05	-1,199,601 56	112 47	1,237,132 08	37,530 52	0 00	37,530 52
06/04/2004									
6/4/04	FUTURES	24 00	108 99	-2,615,812 50	112 47	2,699,197 27	83,384 77	0 00	83,384 77
06/04/2004									
6/4/04	FUTURES	2 00	109 04	-218,078 13	112 47	224,933 11	6,854 98	0 00	6,854 98
06/04/2004									
6/4/04	FUTURES	8 00	109 01	-872,062 50	112 47	899,732 42	27,669 92	0 00	27,669 92
06/04/2004									
6/4/04	FUTURES	5 00	109 00	-545,000 00	112 47	562,332 76	17,332 76	0 00	17,332 76
06/04/2004									
6/4/04	FUTURES	18 00	109 02	-1,962,281 25	112 47	2,024,397 95	62,116 70	0 00	62,116 70
06/04/2004									
6/7/04	FUTURES	93 00	108 84	-10,122,468 75	112 47	10,459,389 43	336,920 68	0 00	336,920 68
06/07/2004									
6/8/04	FUTURES	7 00	109 00	-763,000 00	112 47	787,265 87	24,265 87	0 00	24,265 87
06/08/2004									
6/9/04	FUTURES	36 00	108 94	-3,921,750 00	112 47	4,048,795 91	127,045 91	0 00	127,045 91
06/09/2004									
6/14/04	FUTURES	19 00	108 63	-2,063,875 00	112 47	2,136,864 51	72,989 51	0 00	72,989 51
06/14/2004									
6/15/04	FUTURES	19 00	108 31	-2,076,937 50	112 47	2,136,864 50	59,927 00	0 00	59,927 00
06/15/2004									
6/16/04	FUTURES	16 00	109 03	-1,744,500 00	112 47	1,799,464 85	54,964 85	0 00	54,964 85
06/16/2004									
Totals for security.		592.00		-65,015,156.29		66,614,046.92	1,598,890.63	0.00	1,598,890.63
US T-BD 03-22-2004									
1/6/04	FUTURES	2 00	108 78	-217,562 50	107 86	215,714 29	-1,848 21	0 00	-1,848 21
01/06/2004									
1/7/04	FUTURES	2 00	109 44	-218,875 00	107 86	215,714 28	-3,160 72	0 00	-3,160 72
01/07/2004									
1/8/04	FUTURES	1 00	109 19	-109,187 50	107 86	107,857 14	-1,330 36	0 00	-1,330 36
01/08/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 425 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
1/9/04	FUTURES	2.00	110.94	-221,875.00	107.86	215,714.29	-6,160.71	0.00	-6,160.71
01/09/2004									
Totals for security		7.00		-767,500.00		755,000.00	-12,500.00	0.00	-12,500.00
US T-NT 03-22-2004									
1/5/04	FUTURES	1.00	111.31	-111,312.50	112.30	112,301.68	989.18	0.00	989.18
01/05/2004									
1/5/04	FUTURES	1.00	111.38	-111,375.00	112.30	112,301.68	926.68	0.00	926.68
01/05/2004									
1/5/04	FUTURES	1.00	111.25	-111,250.00	112.30	112,301.68	1,051.68	0.00	1,051.68
01/05/2004									
1/6/04	FUTURES	2.00	112.13	-224,250.00	112.29	224,572.68	322.68	0.00	322.68
01/06/2004									
1/6/04	FUTURES	5.00	112.09	-560,468.75	112.29	561,431.71	962.96	0.00	962.96
01/06/2004									
1/9/04	FUTURES	3.00	113.67	-341,015.63	112.67	338,024.87	-2,990.76	0.00	-2,990.76
01/09/2004									
1/9/04	FUTURES	2.00	113.47	-226,937.50	112.67	225,349.91	-1,587.59	0.00	-1,587.59
01/09/2004									
1/9/04	FUTURES	5.00	113.69	-568,437.50	112.67	563,374.78	-5,062.72	0.00	-5,062.72
01/09/2004									
1/12/04	FUTURES	12.00	114.25	-1,371,000.00	112.79	1,353,464.26	-17,535.74	0.00	-17,535.74
01/12/2004									
1/14/04	FUTURES	1.00	114.27	-114,265.63	113.07	113,069.21	-1,196.42	0.00	-1,196.42
01/14/2004									
1/21/04	FUTURES	3.00	114.00	-342,000.00	113.62	340,855.37	-1,144.63	0.00	-1,144.63
01/21/2004									
1/21/04	FUTURES	3.00	114.02	-342,046.88	113.62	340,855.37	-1,191.51	0.00	-1,191.51
01/21/2004									
1/21/04	FUTURES	1.00	114.03	-114,031.25	113.62	113,618.46	-412.79	0.00	-412.79
01/21/2004									
1/27/04	FUTURES	1.00	114.00	-114,000.00	113.87	113,870.96	-129.04	0.00	-129.04
01/27/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06

CWFDN - WAM CORE PLUS

CWF06

Page 426 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
1/28/04	FUTURES	2 00	114 16	-228,312 50	113 84	227,689 10	-623 40	0 00	-623 40
01/28/2004									
1/30/04	FUTURES	1 00	113 13	-113,125 00	113 81	113,814 73	689 73	0 00	689 73
01/30/2004									
1/30/04	FUTURES	10 00	113 34	-1,133,437 50	113 81	1,138,147 31	4,709 81	0 00	4,709 81
01/30/2004									
1/30/04	FUTURES	1 00	113 14	-113,140 63	113 81	113,814 73	674 10	0 00	674 10
01/30/2004									
2/6/04	FUTURES	1 00	113 30	-113,296 88	113 81	113,813 28	516 40	0 00	516 40
02/06/2004									
2/6/04	FUTURES	1 00	113 81	-113,812 50	113 81	113,813 28	0 78	0 00	0 78
02/06/2004									
2/6/04	FUTURES	5 00	114 00	-570,000 00	113 81	569,066 39	-933 61	0 00	-933 61
02/06/2004									
2/9/04	FUTURES	5 00	114 23	-571,171 88	113 83	569,153 06	-2,018 82	0 00	-2,018 82
02/09/2004									
2/11/04	FUTURES	12 00	114 45	-1,373,437 50	113 83	1,365,967 35	-7,470 15	0 00	-7,470 15
02/11/2004									
2/11/04	FUTURES	2 00	114 41	-228,812 50	113 83	227,661 22	-1,151 28	0 00	-1,151 28
02/11/2004									
2/11/04	FUTURES	1 00	114 16	-114,156 25	113 83	113,830 61	-325 64	0 00	-325 64
02/11/2004									
2/12/04	FUTURES	1 00	114 61	-114,609 38	113 83	113,830 61	-778 77	0 00	-778 77
02/12/2004									
2/12/04	FUTURES	1 00	114 63	-114,625 00	113 83	113,830 61	-794 39	0 00	-794 39
02/12/2004									
2/12/04	FUTURES	4 00	114 66	-458,625 00	113 83	455,322 45	-3,302 55	0 00	-3,302 55
02/12/2004									
2/12/04	FUTURES	4 00	114 41	-457,625 00	113 83	455,322 45	-2,302 55	0 00	-2,302 55
02/12/2004									
2/12/04	FUTURES	5 00	114 59	-572,968 75	113 83	569,153 06	-3,815 69	0 00	-3,815 69
02/12/2004									
2/18/04	FUTURES	1 00	114 92	-114,921 88	113 83	113,830 61	-1,091 27	0 00	-1,091 27
02/18/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 427 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Derivative Offsets</i>									
Fixed Income Futures									
Future Receipts									
2/18/04	FUTURES	1 00	115 00	-115,000 00	113 83	113,830 61	-1,169 39	0 00	-1,169 39
02/18/2004									
2/18/04	FUTURES	1 00	114 94	-114,937 50	113 83	113,830 61	-1,106 89	0 00	-1,106 89
02/18/2004									
2/23/04	FUTURES	34 00	113 00	-3,842,000 00	113 86	3,871,086 55	29,086 55	0 00	29,086 55
02/23/2004									
2/23/04	FUTURES	26 00	112 00	-2,912,000 00	113 86	2,960,242 66	48,242 66	0 00	48,242 66
02/23/2004									
2/23/04	FUTURES	2 00	114 31	-228,625 00	113 86	227,710 97	-914 03	0 00	-914 03
02/23/2004									
2/25/04	FUTURES	5 00	115 25	-576,250 00	113 86	569,277 44	-6,972 56	0 00	-6,972 56
02/25/2004									
3/12/04	FUTURES	31 00	117 44	-3,640,562 50	113 86	3,529,520 09	-111,042 41	0 00	-111,042 41
03/12/2004									
3/15/04	FUTURES	11 00	117 44	-1,291,812 50	113 86	1,252,410 36	-39,402 14	0 00	-39,402 14
03/15/2004									
Totals for security:		209.00		-23,879,656.29		23,751,362.76	-128,293.53	0.00	-128,293.53
Summary of Future Receipts for Fixed Income Futures		2,603.00		-289,488,398.65		288,916,711.25	-569,687.40	0.00	-569,687.40
Total Fixed Income Futures		485.00		-51,156,085.90		52,248,637.57	1,092,551.67	0.00	1,092,551.67
Total Derivative Offsets		1,017.00		-183,610,438.89		184,120,870.24	533,737.48	-23,306.13	510,431.35

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 428 of 445

Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Liabilities									
Other Liabilities									
Purchases									
CR OWP004294 DEF SWAP REC 3.75% 20/12/2009									
11/16/04	CR OWP004294 DEF REC 3.75% 20/12/2009 BROKER.	170,000.00	0.00	0.00	0.00	1,434.37	1,434.37	0.00	1,434.37
11/19/2004	DERIVATIVES								
Totals for security:		170,000.00		0.00		1,434.37	1,434.37	0.00	1,434.37
CR OWR004318 DEF SWAP REC GSC 1.15% 20/09/2009									
9/7/04	CR OWR004318 DEF GSC 1.15% 20/09/2009 PRICE	310,000.00	0.00	-471.66	0.00	1,363.36	891.70	0.00	891.70
09/10/2004	0.0015214 NET BROKER DERIVATIVES								
9/7/04	CR OWR004318 DEF GSC 1.15% 20/09/2009 PRICE	320,000.00	0.00	-285.57	0.00	1,407.33	1,121.76	0.00	1,121.76
09/10/2004	0.0008924 NET BROKER DERIVATIVES								
Totals for security:		630,000.00		-757.23		2,770.69	2,013.46	0.00	2,013.46
CR DEF OWP004997 SWAP REC BEAR 4.0% 20/12/2009									
10/5/04	CR DEF OWP004997 BEAR 4.0% 20/12/2009 BROKER.	500,000.00	0.00	0.00	0.00	1,888.89	1,888.89	0.00	1,888.89
10/08/2004	DERIVATIVES								
Totals for security:		500,000.00		0.00		1,888.89	1,888.89	0.00	1,888.89
CR DEF SWAP P 1.25% 20/3/09 OWP001498									
5/7/04	CR DEF SWAP P 1.25% 20/3/09 OWP001498 PRICE	500,000.00	0.01	-3,612.76	0.01	6,165.94	2,553.18	0.00	2,553.18
05/12/2004	0.0072255 NET BROKER DERIVATIVES								
Totals for security:		500,000.00		-3,612.76		6,165.94	2,553.18	0.00	2,553.18
CR DEF SWAP P 1.25% BEAR 20/3/09 OWP001779									
5/7/04	CR DEF SWAP P 1.25% BEAR 20/3/09 OWP001779	590,000.00	0.01	-4,263.06	0.01	7,569.95	3,306.89	0.00	3,306.89
05/12/2004	PRICE: 0.0072255 NET BROKER DERIVATIVES								
Totals for security:		590,000.00		-4,263.06		7,569.95	3,306.89	0.00	3,306.89
CR DEF SWAP REC 1.15% 20/09/09 OWR002973/OWP002975									
9/8/04	CR DEF SWAP REC 1.15% 20/09/09 OWR002973/	330,000.00	0.00	-109.39	0.00	0.00	-109.39	0.00	-109.39
09/13/2004	PRICE. 0.0003314 NET BROKER DERIVATIVES								
Totals for security:		330,000.00		-109.39		0.00	-109.39	0.00	-109.39
CR DEF SWAP REC GSC OWR006158/OWP006158 1.05% 20/03/2010									
11/12/04	CR DEF SWAP REC GSC OWR006 BROKER.	400,000.00	0.00	0.00	0.00	605.60	605.60	0.00	605.60
11/17/2004	DERIVATIVES								
Totals for security:		400,000.00		0.00		605.60	605.60	0.00	605.60

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 429 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Liabilities									
Other Liabilities									
Purchases									
CRED OWP004658 DEF SWAP REC BEAR 1.15% 20/09/2009									
9/21/04	CRED OWP004658 DEF BEAR 1.15% 20/09/2009 PRICE	340,000	0.00	-205.06	0.01	1,960.00	1,754.94	0.00	1,754.94
09/24/2004	0 0006031 NET BROKER. DERIVATIVES								
Totals for security		340,000.00		-205.06		1,960.00	1,754.94	0.00	1,754.94
CRED DEF OWP004476 SWAP REC GSC 1.15% 20/09/2009									
9/15/04	CRED DEF OWP004476 GSC 1 15% 20/09/2009 BROKER	600,000	0.00	0.00	0.00	4,078.19	4,078.19	0.00	4,078.19
09/20/2004	DERIVATIVES								
10/5/04	CRED DEF OWP004476 GSC 1.15% 20/09/2009 BROKER:	340,000	0.00	0.00	0.00	2,310.98	2,310.98	0.00	2,310.98
10/08/2004	DERIVATIVES								
Totals for security.		940,000.00		0.00		6,389.17	6,389.17	0.00	6,389.17
CRED DEF OWP004492 SWAP REC GSC 1.15% 20/09/2009									
8/30/04	CRED DEF OWP004492 GSC 1 15% 20/09/2009 PRICE:	310,000	0.00	-888.92	0.01	2,140.30	1,251.38	0.00	1,251.38
09/02/2004	0 0028674 NET BROKER DERIVATIVES								
Totals for security		310,000.00		-888.92		2,140.30	1,251.38	0.00	1,251.38
CRED DEF OWP004518 SWAP REC BEAR 1.15% 20/09/2009									
9/15/04	CRED DEF OWP004518 BEAR 1 15% 20/09/2009 BROKER	500,000	0.00	0.00	0.00	3,395.36	3,395.36	0.00	3,395.36
09/20/2004	DERIVATIVES								
10/14/04	CRED DEF OWP004518 BEAR 1 15% 20/09/2009 BROKER	400,000	0.00	0.00	0.00	2,716.28	2,716.28	0.00	2,716.28
10/19/2004	DERIVATIVES								
10/26/04	CRED DEF OWP004518 BEAR 1 15% 20/09/2009 BROKER.	410,000	0.00	0.00	0.00	2,784.19	2,784.19	0.00	2,784.19
10/29/2004	DERIVATIVES								
10/26/04	CRED DEF OWP004518 BEAR 1 15% 20/09/2009 BROKER	500,000	0.00	0.00	0.00	3,395.36	3,395.36	0.00	3,395.36
10/29/2004	DERIVATIVES								
Totals for security:		1,810,000.00		0.00		12,291.19	12,291.19	0.00	12,291.19
CRED DEF OWP004591 SEAP REC BEAR 3.75% 20/12/2009									
11/19/04	CRED DEF OWP004591 BEAR 3 75% 20/12/2009 BROKER	170,000	0.00	0.00	0.00	2,160.42	2,160.42	0.00	2,160.42
11/19/2004	DERIVATIVES								
Totals for security		170,000.00		0.00		2,160.42	2,160.42	0.00	2,160.42
CRED DEF OWP004617 SWAP REC GSC 4.0% 20/12/2009									
10/8/04	CRED DEF OWP004617 GSC 4 0% 20/12/2009 BROKER	140,000	0.00	0.00	0.00	3,496.11	3,496.11	0.00	3,496.11
10/14/2004	DERIVATIVES								

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 430 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Liabilities									
Other Liabilities									
Purchases									
Totals for security		140,000.00		0.00		3,496.11	3,496.11	0.00	3,496.11
CRED DEF OWP004633 SWAP REC GSC 3.75% 20/12/2009									
10/5/04	CRED DEF OWP004633 GSC 3.75% 20/12/2009 BROKER:	140,000.00	0.00	0.00	0.00	1,954.17	1,954.17	0.00	1,954.17
10/08/2004	DERIVATIVES								
Totals for security:		140,000.00		0.00		1,954.17	1,954.17	0.00	1,954.17
CRED DEF OWP004674 SWAP REC BEAR 1.15% 20/09/2009									
9/14/04	CRED DEF OWP004674 BEAR 1 15% 20/09/2009 BROKER:	600,000.00	0.00	0.00	0.00	3,456.74	3,456.74	0.00	3,456.74
09/17/2004	DERIVATIVES								
9/15/04	CRED DEF OWP004674 BEAR 1.15% 20/09/2009 BROKER:	500,000.00	0.00	0.00	0.00	2,880.62	2,880.62	0.00	2,880.62
09/20/2004	DERIVATIVES								
Totals for security:		1,100,000.00		0.00		6,337.36	6,337.36	0.00	6,337.36
CRED DEF SWAP P 6 DEUTSCHE 20/3/09 OWP001613									
2/6/04	CRED DEF SWAPP .6 DEUTSCHE 20/3/09 OWP001613	330,000.00	0.00	0.00	0.00	473.79	473.79	0.00	473.79
02/11/2004	BROKER DERIVATIVES								
Totals for security:		330,000.00		0.00		473.79	473.79	0.00	473.79
CRED DEF SWAP P 1.25 DEUTSCHE 20/3/09 OWP001597									
5/7/04	CRED DEF SWAP P 1 25 DEUTSCHE 20/3/09 OWP001597	330,000.00	0.01	-2,384.42	0.01	4,235.36	1,850.94	0.00	1,850.94
05/12/2004	PRICE. 0 0072255 NET BROKER DERIVATIVES								
Totals for security:		330,000.00		-2,384.42		4,235.36	1,850.94	0.00	1,850.94
CRED DEF SWAP PAY 1.25%/REC 0% DUE 20/03/09 OWP001738									
5/7/04	CRED DEF SWAP PAY 1 25%/REC 0% DUE 20/03/09 O	310,000.00	0.01	-2,239.91	0.01	4,071.06	1,831.15	0.00	1,831.15
05/12/2004	PRICE 0 0072255 NET BROKER. DERIVATIVES								
Totals for security:		310,000.00		-2,239.91		4,071.06	1,831.15	0.00	1,831.15
CRED DEF SWAP PAY 1.25 DEUTSCHE 20/3/09 OWP001993									
5/7/04	CRED DEF SWAP PAY 1 25 DEUTSCHE 20/3/09	310,000.00	0.01	-2,105.34	0.01	3,548.48	1,443.14	0.00	1,443.14
05/12/2004	OWP001993 PRICE 0 0067914 NET BROKER DERIVATIVES								
Totals for security:		310,000.00		-2,105.34		3,548.48	1,443.14	0.00	1,443.14
CRED DEF SWAP REC OWR003377/OWP003379 1.1 20/09/09 DEUTSCHE									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 431 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Liabilities									
Other Liabilities									
Purchases									
10/27/04	CRED DEF SWAP REC 0WR003377/OWP003379 1 1%	600,000.00	0.00	0.00	0.00	2,577.35	2,577.35	0.00	2,577.35
11/01/2004	20/09 BROKER: DERIVATIVES								
11/5/04	CRED DEF SWAP REC 0WR003377/OWP003379 1 1%	650,000.00	0.00	0.00	0.00	2,792.12	2,792.12	0.00	2,792.12
11/10/2004	20/09 BROKER: DERIVATIVES								
Totals for security:		1,250,000.00		0.00		5,369.47	5,369.47	0.00	5,369.47
GS OWP005077 INT RATE SWAP PAY GSC 3.365% 09/09/2007									
9/10/04	GS OWP005077 INT GSC 3.365% 09/09/2007 PRICE	3,670,000.00	0.00	-16,796.38	0.00	0.00	-16,796.38	0.00	-16,796.38
09/14/2004	0.0045766 NET BROKER: DERIVATIVES								
Totals for security:		3,670,000.00		-16,796.38		0.00	-16,796.38	0.00	-16,796.38
INT RATE SWAP 3ML/R 0% 08/12/13 OWP000672									
4/30/04	INT RATE SWAP 3ML/R 0% 08/12/13 OWP000672	3,400,000.00	0.01	-18,502.32	0.00	0.00	-18,502.32	0.00	-18,502.32
05/06/2004	PRICE. 0.0054418 NET BROKER: DERIVATIVES								
Totals for security:		3,400,000.00		-18,502.32		0.00	-18,502.32	0.00	-18,502.32
INT RATE SWAP 1.18 QRT3MO 0% 08/12/13 GOLDMAN OWR000698									
4/30/04	INT RATE SWAP 1.18 QRT3MO 0% 08/12/13 GOLDMAN	2,900,000.00	0.00	-13,365.00	0.00	0.00	-13,365.00	0.00	-13,365.00
05/05/2004	OW PRICE 0.0046086 NET BROKER: DERIVATIVES								
Totals for security:		2,900,000.00		-13,365.00		0.00	-13,365.00	0.00	-13,365.00
Summary of Purchases for Other Liabilities		20,570,000.00		-65,229.79		74,862.32	9,632.53	0.00	9,632.53
Total Other Liabilities		20,570,000.00		-65,229.79		74,862.32	9,632.53	0.00	9,632.53
Total Liabilities		20,570,000.00		-65,229.79		74,862.32	9,632.53	0.00	9,632.53

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 432 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Currency revaluation</i>								
Currency revaluation								
Currency Revaluation								
<u>Currency Revaluation EUR</u>								
1/31/04	0.00	0.00	-585.15	0.00	0.00	0.00	-585.15	-585.15
01/31/2004								
2/29/04	0.00	0.00	76.69	0.00	0.00	0.00	76.69	76.69
02/29/2004								
3/31/04	0.00	0.00	-265.41	0.00	0.00	0.00	-265.41	-265.41
03/31/2004								
4/30/04	0.00	0.00	-541.14	0.00	0.00	0.00	-541.14	-541.14
04/30/2004								
5/31/04	0.00	0.00	388.25	0.00	0.00	0.00	388.25	388.25
05/31/2004								
6/30/04	0.00	0.00	-92.49	0.00	0.00	0.00	-92.49	-92.49
06/30/2004								
7/31/04	0.00	0.00	-151.50	0.00	0.00	0.00	-151.50	-151.50
07/31/2004								
8/31/04	0.00	0.00	57.61	0.00	0.00	0.00	57.61	57.61
08/31/2004								
9/30/04	0.00	0.00	143.54	0.00	0.00	0.00	143.54	143.54
09/30/2004								
10/31/04	0.00	0.00	162.65	0.00	0.00	0.00	162.65	162.65
10/31/2004								
11/30/04	0.00	0.00	308.51	0.00	0.00	0.00	308.51	308.51
11/30/2004								
12/31/04	0.00	0.00	163.46	0.00	0.00	0.00	163.46	163.46
12/31/2004								
Totals for security:	0.00		-334.98		0.00	0.00	-334.98	-334.98
Summary of Currency Revaluation for Currency revaluation	0.00		-334.98		0.00	0.00	-334.98	-334.98
Foreign Exchange								
<u>Foreign exchange EUR</u>								
1/23/04								
01/23/2004								
FX DEAL TRANACTED ON 23 JAN 2004 EUR / USD	0.00	0.00	24,676.02	0.00	-24,612.91	0.00	63.11	63.11
EX RATE 0.7890168 WITH LEHMAN BROS NEW YORK								
Totals for security:	0.00		24,676.02		-24,612.91	0.00	63.11	63.11

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06

CWFDN - WAM CORE PLUS

CWF06

Page 433 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Foreign exchange</i>								
Foreign Exchange - Purchase								
<hr/>								
Summary of Foreign Exchange for Foreign exchange	0.00		24,676.02		-24,612.91	0.00	63.11	63.11
<hr/>								
Total Foreign Exchange - Purchase	0.00		24,341.04		-24,612.91	0.00	-271.87	-271.87

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 434 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss		
<i>Cash and Cash Equivalents</i>											
Short Term Bills and Notes											
Sales											
FNMA DISC NT 03-24-2004											
2/6/04	FNMA DISC NT 24/03/2004 PRICE	99 879	NET	-360,000.00	99 88	359,564.40	99 56	-358,431.76	1,132.64	0.00	1,132.64
02/09/2004	BROKER GOLDMAN SACHS & CO NW YK DTC 005										
Totals for security:				-360,000.00		359,564.40		-358,431.76	1,132.64	0.00	1,132.64
FNMA DISC NT 09-08-2004											
7/22/04	FNMA DISC NT 08/09/2004 PRICE.	99.83744	NET	-820,000.00	99 84	818,667.04	99 52	-816,097.46	2,569.58	0.00	2,569.58
07/26/2004	BROKER ALEX BROWN AND SONS NEW YORK										
Totals for security:				-820,000.00		818,667.04		-816,097.46	2,569.58	0.00	2,569.58
Summary of Sales for Short Term Bills and Notes				-1,180,000.00		1,178,231.44		-1,174,529.22	3,702.22	0.00	3,702.22
Total Short Term Bills and Notes				-1,180,000.00		1,178,231.44		-1,174,529.22	3,702.22	0.00	3,702.22

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06
 CWF06

Page 435 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Cash and Cash Equivalents</i>									
Cash & Cash Equivalent Deriv. - Futures									
Future Deliveries									
<u>90 DAY EURO @ CME 03-15-2004</u>									
3/15/04	FUTURES	-20.00	99.50	4,975,000.00	98.89	-4,944,375.00	30,625.00	0.00	30,625.00
03/15/2004									
Totals for security:		-20.00		4,975,000.00		-4,944,375.00	30,625.00	0.00	30,625.00
<u>EURODOLLAR 90 DAY @ CME 09-30-2004</u>									
1/5/04	FUTURES	-12.00	98.14	2,944,050.00	97.97	-2,938,974.96	5,075.04	0.00	5,075.04
01/05/2004									
1/9/04	FUTURES	-12.00	98.44	2,953,050.00	97.97	-2,938,974.95	14,075.05	0.00	14,075.05
01/09/2004									
2/18/04	FUTURES	-5.00	98.59	1,232,312.50	97.97	-1,224,572.90	7,739.60	0.00	7,739.60
02/18/2004									
7/22/04	FUTURES	-22.00	98.05	5,392,750.00	97.99	-5,389,450.00	3,300.00	0.00	3,300.00
07/22/2004									
9/13/04	FUTURES	-25.00	98.12	6,132,500.00	97.55	-6,097,150.00	35,350.00	0.00	35,350.00
09/13/2004									
Totals for security:		-76.00		18,654,662.50		-18,589,122.81	65,539.69	0.00	65,539.69
<u>EURODOLLAR SEPTEMBER 2005 FUTURE</u>									
1/7/04	FUTURES	-12.00	96.71	2,901,300.00	96.44	-2,893,138.47	8,161.53	0.00	8,161.53
01/07/2004									
1/28/04	FUTURES	-11.00	97.00	2,667,500.00	96.51	-2,654,054.69	13,445.31	0.00	13,445.31
01/28/2004									
1/28/04	FUTURES	-5.00	97.01	1,212,562.50	96.51	-1,206,388.49	6,174.01	0.00	6,174.01
01/28/2004									
2/6/04	FUTURES	-10.00	96.90	2,422,500.00	96.57	-2,414,229.82	8,270.18	0.00	8,270.18
02/06/2004									
2/6/04	FUTURES	-5.00	96.92	1,211,437.50	96.57	-1,207,114.91	4,322.59	0.00	4,322.59
02/06/2004									
2/9/04	FUTURES	-5.00	96.94	1,211,687.50	96.57	-1,207,114.91	4,572.59	0.00	4,572.59
02/09/2004									
2/11/04	FUTURES	-12.00	97.00	2,909,850.00	96.57	-2,897,075.79	12,774.21	0.00	12,774.21
02/11/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 436 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Cash and Cash Equivalents</i>									
Cash & Cash Equivalent Deriv. - Futures									
Future Deliveries									
2/12/04	FUTURES	-5.00	97.02	1,212,750.00	96.57	-1,207,114.91	5,635.09	0.00	5,635.09
02/12/2004									
2/12/04	FUTURES	-5.00	97.01	1,212,625.00	96.57	-1,207,114.91	5,510.09	0.00	5,510.09
02/12/2004									
2/17/04	FUTURES	-9.00	97.06	2,183,850.00	96.57	-2,172,806.84	11,043.16	0.00	11,043.16
02/17/2004									
2/25/04	FUTURES	-5.00	97.15	1,214,375.00	96.57	-1,207,114.91	7,260.09	0.00	7,260.09
02/25/2004									
3/1/04	FUTURES	-5.00	97.18	1,214,750.00	96.57	-1,207,114.91	7,635.09	0.00	7,635.09
03/01/2004									
3/17/04	FUTURES	-12.00	97.57	2,927,100.00	96.57	-2,897,075.79	30,024.21	0.00	30,024.21
03/17/2004									
3/18/04	FUTURES	-5.00	97.49	1,218,625.00	96.57	-1,207,114.91	11,510.09	0.00	11,510.09
03/18/2004									
3/24/04	FUTURES	-9.00	97.59	2,195,775.00	96.57	-2,172,806.84	22,968.16	0.00	22,968.16
03/24/2004									
3/31/04	FUTURES	-15.00	97.41	3,652,875.00	96.57	-3,621,344.73	31,530.27	0.00	31,530.27
03/31/2004									
3/31/04	FUTURES	-10.00	97.43	2,435,625.00	96.57	-2,414,229.83	21,395.17	0.00	21,395.17
03/31/2004									
3/31/04	FUTURES	-5.00	97.47	1,218,375.00	96.57	-1,207,114.91	11,260.09	0.00	11,260.09
03/31/2004									
5/17/04	FUTURES	-4.00	96.32	963,200.00	96.56	-965,584.44	-2,384.44	0.00	-2,384.44
05/17/2004									
5/18/04	FUTURES	-4.00	96.28	962,750.00	96.56	-965,584.44	-2,834.44	0.00	-2,834.44
05/18/2004									
5/20/04	FUTURES	-10.00	96.24	2,405,875.00	96.56	-2,413,961.10	-8,086.10	0.00	-8,086.10
05/20/2004									
5/20/04	FUTURES	-3.00	96.21	721,575.00	96.56	-724,188.33	-2,613.33	0.00	-2,613.33
05/20/2004									
5/26/04	FUTURES	-4.00	96.37	963,650.00	96.56	-965,584.44	-1,934.44	0.00	-1,934.44
05/26/2004									
5/26/04	FUTURES	-4.00	96.32	963,200.00	96.56	-965,584.44	-2,384.44	0.00	-2,384.44
05/26/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 437 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Cash and Cash Equivalents</i>									
Cash & Cash Equivalent Deriv. - Futures									
Future Deliveries									
5/27/04	FUTURES	-9.00	96.41	2,169,225.00	96.56	-2,172,564.99	-3,339.99	0.00	-3,339.99
05/27/2004									
6/8/04	FUTURES	-5.00	96.19	1,202,312.50	96.52	-1,206,552.20	-4,239.70	0.00	-4,239.70
06/08/2004									
6/8/04	FUTURES	-4.00	96.18	961,800.00	96.52	-965,241.76	-3,441.76	0.00	-3,441.76
06/08/2004									
6/24/04	FUTURES	-9.00	96.25	2,165,625.00	96.47	-2,170,491.78	-4,866.78	0.00	-4,866.78
06/24/2004									
7/2/04	FUTURES	-1.00	96.50	241,250.00	96.45	-241,114.35	135.65	0.00	135.65
07/02/2004									
7/2/04	FUTURES	-4.00	96.47	964,700.00	96.45	-964,457.41	242.59	0.00	242.59
07/02/2004									
7/2/04	FUTURES	-5.00	96.54	1,206,687.50	96.45	-1,205,571.76	1,115.74	0.00	1,115.74
07/02/2004									
7/8/04	FUTURES	-4.00	96.60	966,000.00	96.45	-964,457.41	1,542.59	0.00	1,542.59
07/08/2004									
7/12/04	FUTURES	-4.00	96.63	966,250.00	96.45	-964,457.41	1,792.59	0.00	1,792.59
07/12/2004									
7/16/04	FUTURES	-1.00	96.63	241,562.50	96.45	-241,116.62	445.88	0.00	445.88
07/16/2004									
7/16/04	FUTURES	-1.00	96.65	241,625.00	96.45	-241,116.62	508.38	0.00	508.38
07/16/2004									
7/22/04	FUTURES	-2.00	96.44	482,200.00	96.44	-482,211.74	-11.74	0.00	-11.74
07/22/2004									
7/22/04	FUTURES	-2.00	96.45	482,225.00	96.44	-482,211.74	13.26	0.00	13.26
07/22/2004									
7/28/04	FUTURES	-11.00	96.33	2,649,075.00	96.44	-2,652,027.95	-2,952.95	0.00	-2,952.95
07/28/2004									
7/28/04	FUTURES	-1.00	96.34	240,837.50	96.44	-241,093.45	-255.95	0.00	-255.95
07/28/2004									
8/3/04	FUTURES	-4.00	96.59	965,850.00	96.44	-964,373.80	1,476.20	0.00	1,476.20
08/03/2004									
8/3/04	FUTURES	-5.00	96.57	1,207,125.00	96.44	-1,205,467.25	1,657.75	0.00	1,657.75
08/03/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 438 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Cash and Cash Equivalents</i>									
Cash & Cash Equivalent Deriv. - Futures									
Future Deliveries									
8/4/04	FUTURES	-12 00	96 60	2,898,000 00	96 44	-2,893,165 90	4,834 10	0 00	4,834 10
08/04/2004									
8/6/04	FUTURES	-4 00	96 68	966,750 00	96 44	-964,388 63	2,361 37	0 00	2,361 37
08/06/2004									
8/6/04	FUTURES	-4 00	96 70	967,000 00	96 44	-964,388 63	2,611 37	0 00	2,611 37
08/06/2004									
8/6/04	FUTURES	-6 00	97 00	1,455,000 00	96 44	-1,446,582 95	8,417 05	0 00	8,417 05
08/06/2004									
8/6/04	FUTURES	-4 00	96 65	966,500 00	96 44	-964,388 63	2,111 37	0 00	2,111 37
08/06/2004									
8/13/04	FUTURES	-12 00	96 94	2,908,200 00	96 44	-2,893,165 91	15,034 09	0 00	15,034 09
08/13/2004									
8/17/04	FUTURES	-2 00	96 96	484,800 00	96 45	-482,249 74	2,550 26	0 00	2,550 26
08/17/2004									
8/17/04	FUTURES	-2 00	96 96	484,775 00	96 45	-482,249 74	2,525 26	0 00	2,525 26
08/17/2004									
8/18/04	FUTURES	-8 00	96 96	1,939,100 00	96 45	-1,928,998 95	10,101 05	0 00	10,101 05
08/18/2004									
8/18/04	FUTURES	-10 00	96 97	2,424,125 00	96 45	-2,411,248 69	12,876 31	0 00	12,876 31
08/18/2004									
8/18/04	FUTURES	-2 00	96 96	484,800 00	96 45	-482,249 74	2,550 26	0 00	2,550 26
08/18/2004									
8/30/04	FUTURES	-5 00	96 99	1,212,375 00	96 48	-1,206,023 89	6,351 11	0 00	6,351 11
08/30/2004									
8/30/04	FUTURES	-7 00	97 00	1,697,412 50	96 48	-1,688,433 44	8,979 06	0 00	8,979 06
08/30/2004									
8/31/04	FUTURES	-5 00	97 11	1,213,875 00	96 48	-1,206,023 89	7,851 11	0 00	7,851 11
08/31/2004									
9/1/04	FUTURES	-3 00	97 14	728,550 00	96 48	-723,614 33	4,935 67	0 00	4,935 67
09/01/2004									
9/1/04	FUTURES	-10 00	97 14	2,428,375 00	96 48	-2,412,047 77	16,327 23	0 00	16,327 23
09/01/2004									
9/3/04	FUTURES	-8 00	96 98	1,939,600 00	96 51	-1,930,146 90	9,453 10	0 00	9,453 10
09/03/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 439 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Cash and Cash Equivalents</i>									
Cash & Cash Equivalent Deriv. - Futures									
Future Deliveries									
9/3/04	FUTURES	-1 00	96 99	242,462 50	96 51	-241,268 36	1,194 14	0 00	1,194 14
09/03/2004									
9/13/04	FUTURES	-18 00	96 75	4,353,750 00	96 48	-4,341,526 92	12,223 08	0 00	12,223 08
09/13/2004									
9/13/04	FUTURES	-34 00	97 00	8,245,000 00	96.48	-8,200,661 96	44,338 04	0 00	44,338 04
09/13/2004									
9/13/04	FUTURES	-12 00	96 63	2,898,750 00	96 48	-2,894,351 28	4,398 72	0 00	4,398 72
09/13/2004									
9/13/04	FUTURES	-10 00	96 50	2,412,500 00	96 48	-2,411,959 40	540 60	0 00	540 60
09/13/2004									
9/20/04	FUTURES	-17 00	97 13	4,128,025 00	96 74	-4,111,308 18	16,716 82	0 00	16,716 82
09/20/2004									
9/21/04	FUTURES	-9 00	97 14	2,185,537 50	96 74	-2,176,574 92	8,962 58	0 00	8,962 58
09/21/2004									
10/14/04	FUTURES	-5 00	97 17	1,214,625 00	96 84	-1,210,558 25	4,066 75	0 00	4,066 75
10/14/2004									
10/14/04	FUTURES	-12 00	97 19	2,915,700 00	96 84	-2,905,339 81	10,360 19	0 00	10,360 19
10/14/2004									
10/25/04	FUTURES	-9 00	97 21	2,187,112 50	96 88	-2,179,810 78	7,301 72	0 00	7,301 72
10/25/2004									
10/25/04	FUTURES	-9 00	97 21	2,187,225 00	96 88	-2,179,810 78	7,414 22	0 00	7,414 22
10/25/2004									
10/26/04	FUTURES	-10 00	97 18	2,429,375 00	96 88	-2,422,011 97	7,363 03	0 00	7,363 03
10/26/2004									
10/26/04	FUTURES	-5 00	97 19	1,214,875 00	96 88	-1,211,005 99	3,869 01	0 00	3,869 01
10/26/2004									
10/26/04	FUTURES	-5 00	97 20	1,214,937 50	96 88	-1,211,005 99	3,931 51	0 00	3,931 51
10/26/2004									
11/9/04	FUTURES	-2 00	96 81	484,050 00	96 91	-484,536 83	-486 83	0 00	-486 83
11/09/2004									
11/9/04	FUTURES	-2 00	96 82	484,075 00	96 91	-484,536 83	-461.83	0 00	-461.83
11/09/2004									
11/17/04	FUTURES	-4 00	96 72	967 200 00	96 88	-968,837 67	-1,637 67	0 00	-1,637 67
11/17/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 440 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Cash and Cash Equivalents									
Cash & Cash Equivalent Deriv. - Futures									
Future Deliveries									
11/17/04	FUTURES	-4.00	96.75	967,450.00	96.88	-968,837.67	-1,387.67	0.00	-1,387.67
11/17/2004									
11/17/04	FUTURES	-4.00	96.77	967,700.00	96.88	-968,837.67	-1,137.67	0.00	-1,137.67
11/17/2004									
11/19/04	FUTURES	-5.00	96.65	1,208,125.00	96.88	-1,211,002.49	-2,877.49	0.00	-2,877.49
11/19/2004									
11/23/04	FUTURES	-5.00	96.67	1,208,312.50	96.87	-1,210,934.12	-2,621.62	0.00	-2,621.62
11/23/2004									
11/23/04	FUTURES	-4.00	96.66	966,600.00	96.87	-968,747.30	-2,147.30	0.00	-2,147.30
11/23/2004									
11/30/04	FUTURES	-5.00	96.62	1,207,750.00	96.87	-1,210,855.74	-3,105.74	0.00	-3,105.74
11/30/2004									
12/3/04	FUTURES	-9.00	96.73	2,176,425.00	96.87	-2,179,540.34	-3,115.34	0.00	-3,115.34
12/03/2004									
12/9/04	FUTURES	-5.00	96.78	1,209,687.50	96.87	-1,210,855.74	-1,168.24	0.00	-1,168.24
12/09/2004									
12/9/04	FUTURES	-5.00	96.76	1,209,437.50	96.87	-1,210,855.74	-1,418.24	0.00	-1,418.24
12/09/2004									
12/28/04	FUTURES	-10.00	96.55	2,413,750.00	96.80	-2,419,887.90	-6,137.90	0.00	-6,137.90
12/28/2004									
12/28/04	FUTURES	-1.00	96.56	241,400.00	96.80	-241,988.79	-588.79	0.00	-588.79
12/28/2004									
12/28/04	FUTURES	-1.00	96.57	241,412.50	96.80	-241,988.79	-576.29	0.00	-576.29
12/28/2004									
Totals for security:		-572.00		138,540,650.00		-138,123,891.94	416,758.06	0.00	416,758.06
Summary of Future Deliveries for Cash & Cash Equivalent Deriv. - Futures		-668.00		162,170,312.50		-161,657,389.75	512,922.75	0.00	512,922.75
Future Receipts									
3MO EURO EURIBOR @ FUTURE 13/06/2005									
1/28/04	FUTURES	8.00	122.47	-2,449,395.24	120.18	2,403,596.27	-252.19	-45,546.78	-45,798.97
01/01/1	12.0								
Totals for security:		8.00		-2,449,395.24		2,403,596.27	-252.19	-45,546.78	-45,798.97
3MO EURO EURIBOR @ FUTURE 14/06/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWFDN - WAM CORE PLUS
 CWF06

Page 441 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Cash and Cash Equivalents</i>									
Cash & Cash Equivalent Deriv. - Futures									
Future Receipts									
1/28/04	FUTURES	1 00	123 49	-308,727 83	123 43	308,584 44	15 76	-159 15	-143 39
01/01/1	12 0								
1/28/04	FUTURES	7 00	123 50	-2,161,205 14	123 43	2,160,091 12	0 00	-1,114 02	-1,114 02
01/01/1	12 0								
Totals for security:		8.00		-2,469,932.97		2,468,675.56	15.76	-1,273.17	-1,257.41
3MO EURO EURIBOR FUTURE 13/09/2004									
9/14/04	FUTURES	8 00	119 85	-2,397,081 30	123.26	2,465,272 75	-1,934 63	70,126 08	68,191 45
09/14/2004									
Totals for security:		8.00		-2,397,081.30		2,465,272.75	-1,934.63	70,126.08	68,191.45
EURODOLLAR MARHC 2005 FUTURE									
9/24/04	FUTURES	1 00	97 44	-243,600 00	97 57	243,928 32	328 32	0 00	328 32
09/24/2004									
9/24/04	FUTURES	7 00	97 45	-1,705,287 50	97 57	1,707,498 24	2,210 74	0 00	2,210 74
09/24/2004									
9/28/04	FUTURES	4 00	97 48	-974,750 00	97 57	975,713 28	963 28	0 00	963 28
09/28/2004									
9/29/04	FUTURES	5 00	97 44	-1,217,937 50	97 57	1,219,641 60	1,704 10	0 00	1,704 10
09/29/2004									
9/29/04	FUTURES	4 00	97 45	-974,500 00	97 57	975,713 28	1,213 28	0 00	1,213 28
09/29/2004									
9/30/04	FUTURES	5 00	97 41	-1,217,625 00	97 57	1,219,641 60	2,016 60	0 00	2,016 60
09/30/2004									
9/30/04	FUTURES	5 00	97 43	-1,217,812 50	97 57	1,219,641 60	1,829 10	0 00	1,829 10
09/30/2004									
10/4/04	FUTURES	1 00	97 40	-243,500 00	97 57	243,928 32	428 32	0 00	428 32
10/04/2004									
10/6/04	FUTURES	2 00	97 39	-486,950 00	97 57	487,856 64	906 64	0 00	906 64
10/06/2004									
10/6/04	FUTURES	4 00	97 40	-974,000 00	97.57	975,713 28	1,713 28	0 00	1,713 28
10/06/2004									
10/7/04	FUTURES	12 00	97 38	-2,921,400 00	97 57	2,927,139 85	5,739 85	0 00	5,739 85
10/07/2004									

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 442 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Cash and Cash Equivalents</i>									
Cash & Cash Equivalent Deriv. - Futures									
Future Receipts									
10/7/04	FUTURES	2.00	97.39	-486,950.00	97.57	487,856.64	906.64	0.00	906.64
10/07/2004									
10/7/04	FUTURES	9.00	97.40	-2,191,387.50	97.57	2,195,354.89	3,967.39	0.00	3,967.39
10/07/2004									
10/8/04	FUTURES	3.00	97.45	-730,875.00	97.57	731,784.96	909.96	0.00	909.96
10/08/2004									
Totals for security:		64.00		-15,586,575.00		15,611,412.50	24,837.50	0.00	24,837.50
<u>EURODOLLAR 90 DAY @ CME 08-30-2004</u>									
3/17/04	FUTURES	5.00	98.71	-1,233,875.00	98.58	1,232,250.00	-1,625.00	0.00	-1,625.00
03/17/2004									
Totals for security:		5.00		-1,233,875.00		1,232,250.00	-1,625.00	0.00	-1,625.00
<u>EURODOLLAR SEPTEMBER 2005 FUTURE</u>									
4/2/04	FUTURES	18.00	97.03	-4,366,350.00	97.46	4,385,700.00	19,350.00	0.00	19,350.00
04/02/2004									
4/2/04	FUTURES	5.00	97.02	-1,212,750.00	97.46	1,218,250.00	5,500.00	0.00	5,500.00
04/02/2004									
Totals for security:		23.00		-5,579,100.00		5,603,950.00	24,850.00	0.00	24,850.00
Summary of Future Receipts for Cash & Cash Equivalent Deriv. - Futures		116.00		-29,715,959.51		29,785,157.08	45,891.44	23,306.13	69,197.57
Total Cash & Cash Equivalent Deriv. - Futures		-552.00		132,454,352.99		-131,872,232.67	558,814.19	23,306.13	582,120.32

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
 CWF06 - WAM CORE PLUS
 CWF06

Page 443 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date		Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
<i>Cash and Cash Equivalents</i>									
Cash & Cash Equivalent Deriv. - Options									
Expiration of Options									
<u>EURODOLLAR 97.00 CALL OPT 09-13-2004</u>									
9/14/04	EURODOLLAR 97.0 CALL OPT 13/09/2004 BROKER:	-11.00	0.00	0.00	2,155.00	-23,705.00	-23,705.00	0.00	-23,705.00
09/14/2004	DERIVATIVES								
Totals for security:		-11.00		0.00		-23,705.00	-23,705.00	0.00	-23,705.00
Summary of Expiration of Options for Cash & Cash Equivalent Deriv. - Options		-11.00		0.00		-23,705.00	-23,705.00	0.00	-23,705.00
Purchases									
<u>OPF CALL SEP 05 EURO DOLLARS 9675 09-19-2005</u>									
10/26/04	OPF CALL SEP 05 9675 19/09/2005 PRICE 0.585	10.00	-1,467.50	-14,675.00	757.50	7,575.00	-7,100.00	0.00	-7,100.00
10/31/2004	BROKER COMMISSION 50.00 BROKER: DERIVATIVES								
Totals for security:		10.00		-14,675.00		7,575.00	-7,100.00	0.00	-7,100.00
Summary of Purchases for Cash & Cash Equivalent Deriv. - Options		10.00		-14,675.00		7,575.00	-7,100.00	0.00	-7,100.00
Sales									
<u>OPF PUT MAR 05 EURO DOLLARS 9775 03-14-2005</u>									
10/21/04	OPF PUT MAR 05 9775 14/03/2005 PRICE 0.24	-13.00	-595.00	7,735.00	683.18	-8,881.31	-1,146.31	0.00	-1,146.31
10/26/2004	BROKER COMMISSION 65.00 BROKER: DERIVATIVES								
Totals for security:		-13.00		7,735.00		-8,881.31	-1,146.31	0.00	-1,146.31
Summary of Sales for Cash & Cash Equivalent Deriv. - Options		-13.00		7,735.00		-8,881.31	-1,146.31	0.00	-1,146.31
Total Cash & Cash Equivalent Deriv. - Options		-14.00		-6,940.00		-25,011.31	-31,951.31	0.00	-31,951.31

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
CWFDN - WAM CORE PLUS
CWF06

Page 444 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total Cash and Cash Equivalents	-1,180,566.00		133,649,985.47		-133,096,386.11	530,565.10	23,034.26	553,599.36

Realized G/L Detail

01 Jan 04 - 31 Dec 04

Account Number CWF06
CWFDN - WAN CORE PLUS
CWF06

Page 445 of 445

◆ Realized Gain/Loss Detail

Trade/ Settle Date	Shares/Par	Trade Price	Proceeds	Unit Cost	Cost	Market Gain/Loss	Translation Gain/Loss	Total Gain/Loss
Total for CWF06	-884,150,832.32		932,899,981.86		-928,555,124.01	4,344,990.92	-133.27	4,344,857.65
Grand Total	-884,150,832.32		932,899,981.86		-928,555,124.01	4,344,990.92	-133.27	4,344,857.65

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).

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)

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

Electronic Filing (e-file). Form 8868 can be filed electronically if you want a 3-month automatic extension of time to file one of the returns noted below (6 months for corporate Form 990-T filers). However, you cannot file it electronically if you want the additional (not automatic) 3-month extension, instead you must submit the fully completed signed page 2 (Part II) of Form 8868. For more details on the electronic filing of this form, visit www.irs.gov/efile.

Type or print	Name of Exempt Organization THE CALIFORNIA WELLNESS FOUNDATION	Employer identification number 95-4292101
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. 6320 CANOGA AVENUE, #1700	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. WOODLAND HILLS, CA 91367	

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

• The books are in the care of ▶ Peggy W. Minnich

Telephone No. ▶ 818-702-1914 FAX No. ▶ 818-593-6614

- 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-months for a **Form 990-T corporation**) extension of time until _____, _____ to file the exempt organization return for the organization named above. The extension is for the organization's return for:
 ▶ calendar year 2004 or
 ▶ tax year beginning _____, _____, and ending _____, _____.

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 \$ 1,410,000

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. \$ 1,410,000

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 \$ NONE

Caution. If you are going to make an electronic fund withdrawal with this Form 8868, see Form 8453-EO and Form 8879-EO for payment instructions.